



# Unbiased Learning to Rank: Counterfactual and Online Approaches

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**SIGIR 2019 Tutorial**

# Who are we?



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Rolf Jagerman  
PhD student at  
U. Amsterdam



Maarten de Rijke  
Professor at  
U. Amsterdam

## Learning goals

At the end of this part of the tutorial, you should:

- be convinced of the **importance of learning to rank from user interaction methods**
- understand the most relevant algorithms in **counterfactual and online learning to rank**
- be capable of **deciding which type of learning to rank from user interaction methods to use in which cases**
- be able to **contribute to further development** of learning to rank from user interactions.

What are we going to do?

**Part 1: Introduction**

**Part 2: Counterfactual Learning to Rank**

**Part 3: Online Learning to Rank**

**Part 4: Conclusion**

## **Part 1: Introduction**

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## Part 1: Introduction

This part will cover the following topics:

- **Limitations** of learning to rank from annotated datasets
- Learning from user interactions
  - Noise and bias.

## **Limitations of learning to rank from annotated datasets**

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# Learning to Rank in Information Retrieval

**Learning to Rank** is a **core task** in informational retrieval:

- Key component for **search** and **recommendation**.

Today we have seen:

- Methods that optimize ranking systems for **effectiveness and efficiency**.
- A Tensorflow framework for **deep ranking models**.

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- Methods that optimize ranking systems for **effectiveness and efficiency**.
- A Tensorflow framework for **deep ranking models**.

Traditionally learning to rank is **supervised** through **annotated datasets**:

- **Relevance annotations** for query-document pairs provided by **human judges**.

## Limitations of the Annotated Datasets

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- **impossible** for small scale problems, e.g., **personalization**.
- **stationary**, cannot capture **future changes in relevancy** (Lefortier et al., 2014).
- **not necessarily aligned with actual user preferences** (Sanderson, 2010),  
i.e., annotators and users often disagree.

## Limitations of the Supervised Approach

Annotated datasets are **valuable** and have an **important place in research and development**.

However, the supervised approach is:

- **Unavailable** for practitioners without a **considerable budget**.
- **Impossible** for certain ranking problems.
- Often **misaligned** with *true* user preferences.

Therefore, there is a **need** for an **alternative** learning to rank approach.

## Learning from User Interactions

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## Learning from User Interactions: Advantages

Learning from user interactions solves the problems of annotations:

- Interactions are **virtually free** if you have users.
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**User interactions** also bring their **own difficulties**:

- Interactions give **implicit feedback**.

## Learning from User Interactions: Difficulties

User interactions bring their **own difficulties**:

- **Noise:**
  - Users click for **unexpected reasons**.
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  - **Position bias:** **Higher ranked** documents get more attention.
  - **Item selection bias:** Interactions are **limited** to the **presented** documents.
  - **Presentation bias:** Results that are **presented differently** will be **treated differently**.
  - ...

# The Golden Triangle

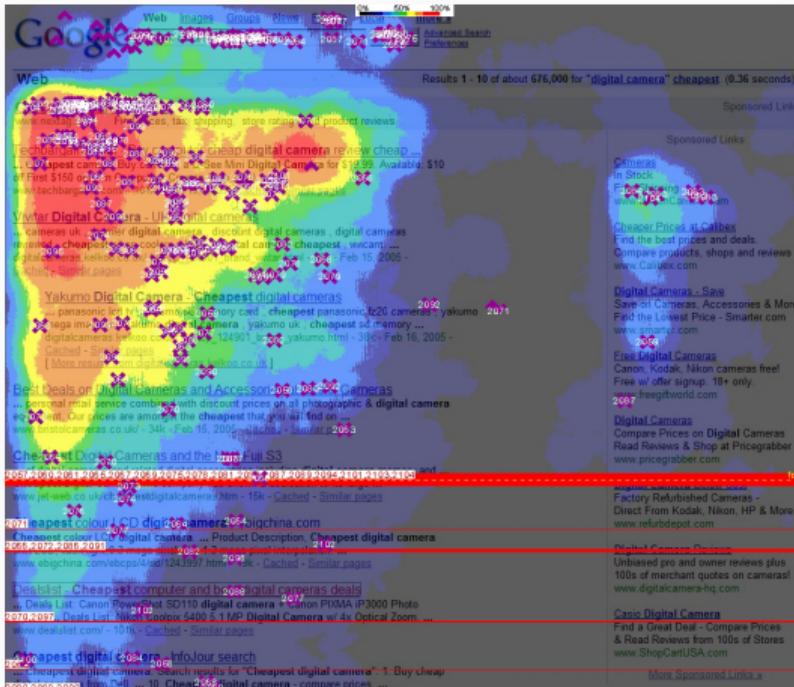


Image source: <http://www.mediative.com/>

## Learning from User Interactions: Goal

**Goal of unbiased learning to rank:**

- Optimize a ranker w.r.t. **relevance preferences** of users from their interactions.
- **Avoid** being **biased by other factors** that influence interactions.

# This Tutorial

We will discuss the **two main approaches** to Unbiased Learning to Rank:

## Part 1: Introduction

- Limitations of annotations

## Part 2: Counterfactual Learning to Rank

- Learning from **historical interactions**.
- Use a **model of user behavior** to correct for biases.

## Part 3: Online Learning to Rank

- Learning by **directly interacting with users**.
- Handle biases through **randomization of displayed results**.

## Part 4: Conclusion

- Comparison of the two methodologies

## **Part 2: Counterfactual Learning to Rank**

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## Part 2: Counterfactual Learning to Rank

This part will cover the following topics:

- **Counterfactual Evaluation**
  - Evaluating unbiasedly from historical interactions.
- **Propensity-weighted LTR**
  - Learning unbiasedly from historical interactions.
- **Estimating Position Bias**
- **Practical Considerations**

## Counterfactual Evaluation

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## Counterfactual Evaluation: Introduction

Evaluation is incredibly important before deploying a ranking system.

However, with the limitations of annotated datasets,  
can we evaluate a ranker without deploying it or annotated data?

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However, with the limitations of annotated datasets,  
can we evaluate a ranker without deploying it or annotated data?

Counterfactual Evaluation:

Evaluate a new ranking function  $f_\theta$  using historical interaction data (e.g., clicks) collected from a previously deployed ranking function  $f_{deploy}$ .

## Counterfactual Evaluation: Full Information

If we **know** the **true relevance labels** ( $y(d_i)$  for all  $i$ ), we can compute any additive linearly decomposable IR metric as:

$$\Delta(f_\theta, D, y) = \sum_{d_i \in D} \lambda(\text{rank}(d_i | f_\theta, D)) \cdot y(d_i),$$

where  $\lambda$  is a rank weighting function, e.g.,

Average Relevant Position  $ARP : \lambda(r) = r,$

Discounted Cumulative Gain  $DCG : \lambda(r) = \frac{1}{\log_2(1 + r)},$

Precision at  $k$   $Prec@k : \lambda(r) = \frac{\mathbf{1}[r \leq k]}{k}.$

## Counterfactual Evaluation: Full Information

$$y(d_1) = 1$$

Document  $d_1$

$$y(d_2) = 0$$

Document  $d_2$

$$y(d_3) = 0$$

Document  $d_3$

$$y(d_4) = 1$$

Document  $d_4$

$$y(d_5) = 0$$

Document  $d_5$

## Counterfactual Evaluation: Partial Information

We often do not know the true relevance labels ( $y(d_i)$ ), but can only observe implicit feedback in the form of, e.g., clicks:

- A click  $c_i$  on document  $d_i$  is a **biased and noisy indicator** that  $d_i$  is relevant
- A missing click does **not** necessarily indicate non-relevance

## Counterfactual Evaluation: Clicks

$$y(d_1) = 1$$

Document  $d_1$

$$y(d_2) = 0$$

Document  $d_2$

$$y(d_3) = 0$$

Document  $d_3$

$$y(d_4) = 1$$

Document  $d_4$

$$y(d_5) = 0$$

Document  $d_5$

## Counterfactual Evaluation: Clicks

$$y(d_1) = 1$$

Document  $d_1$



$$y(d_2) = 0$$

Document  $d_2$

$$y(d_3) = 0$$

Document  $d_3$

$$y(d_4) = 1$$

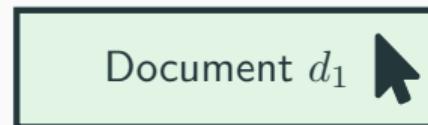
Document  $d_4$

$$y(d_5) = 0$$

Document  $d_5$

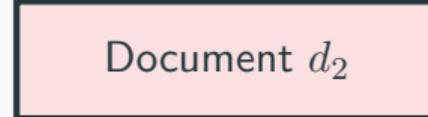
## Counterfactual Evaluation: Clicks

$$y(d_1) = 1$$

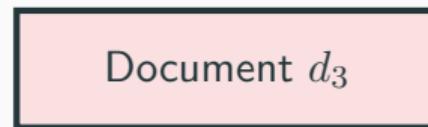


$$c_1 = 1$$

$$y(d_2) = 0$$



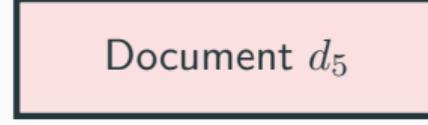
$$y(d_3) = 0$$



$$y(d_4) = 1$$

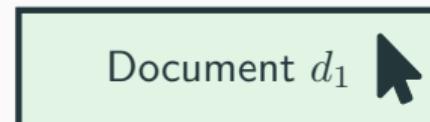


$$y(d_5) = 0$$



## Counterfactual Evaluation: Clicks

$$y(d_1) = 1$$

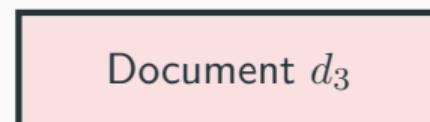


$$c_1 = 1$$

$$y(d_2) = 0$$



$$y(d_3) = 0$$



$$y(d_4) = 1$$

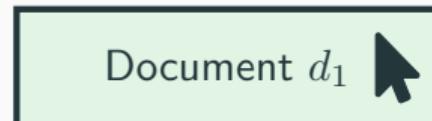


$$y(d_5) = 0$$



## Counterfactual Evaluation: Clicks

$$y(d_1) = 1$$



$$c_1 = 1$$

$$y(d_2) = 0$$



$$c_2 = 0$$

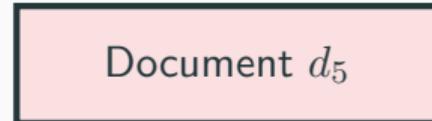
$$y(d_3) = 0$$



$$y(d_4) = 1$$

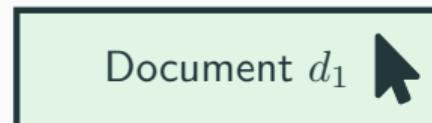


$$y(d_5) = 0$$



## Counterfactual Evaluation: Clicks

$$y(d_1) = 1$$



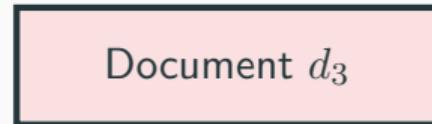
$$c_1 = 1$$

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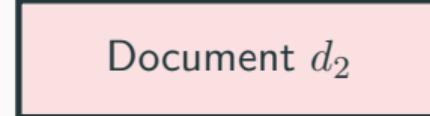
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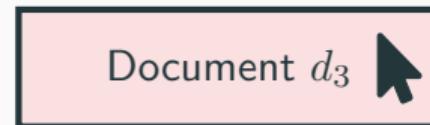
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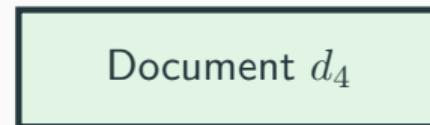
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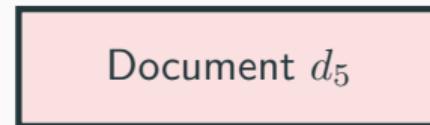


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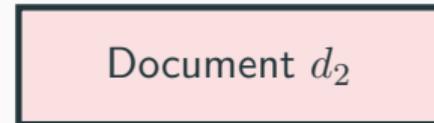
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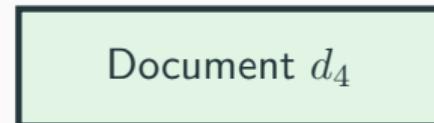
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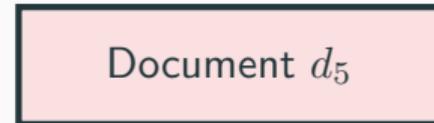


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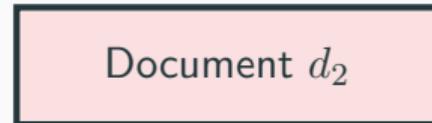
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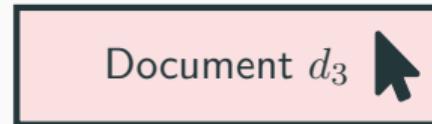
$$c_1 = 1$$

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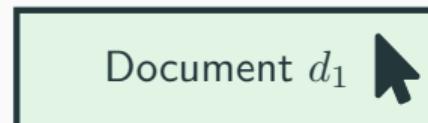
$$c_4 = 0$$

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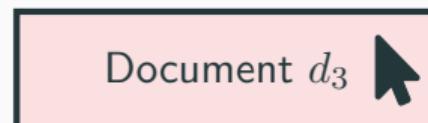
$$c_1 = 1$$

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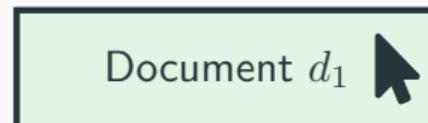
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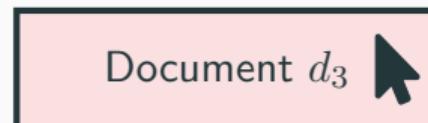
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## Counterfactual Evaluation: Clicks

Remember that there are many reasons why a click on a document may **not** occur:

- **Relevance**: the document may not be relevant.
- **Observance**: the user may not have examined the document.
- **Miscellaneous**: various random reasons why a user may not click.

## Counterfactual Evaluation: Clicks

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Some of these reasons are considered to be:

- **Noise**: averaging over many clicks will remove their effect.
- **Bias**: averaging will **not** remove their effect.

## Counterfactual Evaluation: Examination User Model

If we **only** consider **examination** and **relevance**, a user click can be modelled by:

- The probability of document  $d_i$  **being examined** ( $o_i = 1$ ) in a ranking  $R$ :

$$P(o_i = 1 \mid R, d_i)$$

- The probability of a **click**  $c_i = 1$  on  $d_i$  given its **relevance**  $y(d_i)$  and whether it was **examined**  $o_i$ :

$$P(c_i = 1 \mid o_i, y(d_i))$$

- **Clicks only occur on examined documents**, thus the probability of a click in ranking  $R$  is:

$$P(c_i = 1 \wedge o_i = 1 \mid y(d_i), R) = P(c_i = 1 \mid o_i = 1, y(d_i)) \cdot P(o_i = 1 \mid R, d_i)$$

## Counterfactual Evaluation: Naive Estimator

A **naive way** to estimate is to assume clicks are a unbiased relevance signal:

$$\Delta_{NAIVE}(f_\theta, D, c) = \sum_{d_i \in D} \lambda(\text{rank}(d_i \mid f_\theta, D)) \cdot c_i.$$

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Even if **no click noise** is present:  $P(c_i = 1 | o_i = 1, y(d_i)) = y(d_i)$ , this estimator is **biased** by the examination probabilities:

$$\begin{aligned}\mathbb{E}_o[\Delta_{NAIVE}(f_\theta, D, c)] &= \mathbb{E}_o \left[ \sum_{d_i: o_i = 1 \wedge y(d_i) = 1} \lambda(\text{rank}(d_i | f_\theta, D)) \right] \\ &= \sum_{d_i: y(d_i) = 1} P(o_i = 1 | R, d_i) \cdot \lambda(\text{rank}(d_i | f_\theta, D)).\end{aligned}$$

## Counterfactual Evaluation: Naive Estimator Bias

The biased estimator **weights documents** according to their **examination probabilities** in the ranking  $R$  displayed during **logging**:

$$\mathbb{E}_o[\Delta_{NAIVE}(f_\theta, D, c)] = \sum_{d_i: y(d_i)=1} P(o_i = 1 \mid R, d_i) \cdot \lambda(\text{rank}(d_i \mid f_\theta, D)).$$

In rankings, **documents at higher ranks** are more likely to be examined: **position bias**.

Position bias causes **logging-policy-confirming** behavior:

- Documents displayed at **higher ranks during logging** are incorrectly considered as **more relevant**.

## Inverse Propensity Scoring

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## Counterfactual Evaluation: Inverse Propensity Scoring

Counterfactual evaluation accounts for bias using **Inverse Propensity Scoring (IPS)**:

$$\Delta_{IPS}(f_\theta, D, c) = \sum_{d_i \in D} \frac{\lambda(\text{rank}(d_i | f_\theta, D))}{P(o_i = 1 | R, d_i)} \cdot c_i,$$

- $\lambda(\text{rank}(d_i | f_\theta, D))$ : (weighted) rank of document  $d_i$  by ranker  $f_\theta$ ,
- $c_i$ : observed click on the document in the log,
- $P(o_i = 1 | R, d_i)$ : examination probability of  $d_i$  in ranking  $R$  displayed during logging.

This is an **unbiased estimate** of any additive linearly decomposable IR metric.

## Counterfactual Evaluation: Proof of Unbiasedness

If no click noise is present, this provides an **unbiased estimate**:

$$\begin{aligned}\mathbb{E}_o[\Delta_{IPS}(f_\theta, D, c)] &= \mathbb{E}_o \left[ \sum_{d_i \in D} \frac{\lambda(\text{rank}(d_i \mid f_\theta, D))}{P(o_i = 1 \mid R, d_i)} \cdot c_i \right] \\ &= \mathbb{E}_o \left[ \sum_{d_i: o_i = 1 \wedge y(d_i) = 1} \frac{\lambda(\text{rank}(d_i \mid f_\theta, D))}{P(o_i = 1 \mid R, d_i)} \right] \\ &= \sum_{d_i: y(d_i) = 1} \frac{P(o_i = 1 \mid R, d_i) \cdot \lambda(\text{rank}(d_i \mid f_\theta, D))}{P(o_i = 1 \mid R, d_i)} \\ &= \sum_{d_i \in D} \lambda(\text{rank}(d_i \mid f_\theta, D)) \cdot y(d_i) \\ &= \Delta(f_\theta, D, y).\end{aligned}$$

## Counterfactual Evaluation: Robustness of Noise

So far we have **assumed binary relevance**:  $y(d_i) \in \{0, 1\}$ ,  
and **no click noise**:  $P(c_i = 1 \mid o_i = 1, y(d_i)) = y(d_i)$ .

However, the IPS approach still works without these assumptions, as long as:

$$y(d_i) > y(d_j) \Leftrightarrow P(c_i = 1 \mid o_i, y(d_i)) > P(c_j = 1 \mid o_j, y(d_j)).$$

Since we can prove **relative differences** are inferred unbiasedly:

$$\mathbb{E}_{o,c}[\Delta_{IPS}(f_\theta, D, c)] > \mathbb{E}_{o,c}[\Delta_{IPS}(f_{\theta'}, D, c)] \Leftrightarrow \Delta(f_\theta, D) > \Delta(f_{\theta'}, D).$$

# **Propensity-weighted Learning to Rank**

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## Propensity-weighted Learning to Rank (LTR)

The inverse-propensity-scored estimator can unbiasedly estimate performance:

$$\Delta_{IPS}(f_\theta, D, c) = \sum_{d_i \in D} \frac{\lambda(\text{rank}(d_i \mid f_\theta, D))}{P(o_i = 1 \mid R, d_i)} \cdot c_i.$$

How do we **optimize** for this **unbiased performance estimate**?

- It is **not differentiable**.
- **Common problem for all ranking metrics.**

## Upper Bound on Rank

Rank-SVM (Joachims, 2002) optimizes the following **differentiable upper bound**:

$$\begin{aligned} \text{rank}(d \mid f_\theta, D) &= \sum_{d' \in R} \mathbb{1}[f_\theta(d) \leq f_\theta(d')] \\ &\leq \sum_{d' \in R} \max(1 - (f_\theta(d) - f_\theta(d')), 0) = \overline{\text{rank}}(d \mid f_\theta, D). \end{aligned}$$

**Alternative choices** are possible, i.e., a **sigmoid-like bound** (with parameter  $\sigma$ ):

$$\text{rank}(d \mid f_\theta, D) \leq \sum_{d' \in R} \log_2(1 + \exp^{-\sigma(f_\theta(d) - f_\theta(d'))}).$$

Commonly used for pairwise learning, LambdaMart (Burges, 2010), and Lambdaloss (Wang et al., 2018c).

## Propensity-weighted LTR: Average Relevance Position

Then for the Average Relevance Position metric:

$$\Delta_{ARP}(f_\theta, D, y) = \sum_{d_i \in D} rank(d_i | f_\theta, D) \cdot y(d_i).$$

This gives us an **unbiased estimator** and **upper bound**:

$$\begin{aligned}\Delta_{ARP-IPS}(f_\theta, D, c) &= \sum_{d_i \in D} \frac{rank(d_i | f_\theta, D)}{P(o_i = 1 | R, d_i)} \cdot c_i \\ &\leq \sum_{d_i \in D} \frac{\overline{rank}(d_i | f_\theta, D)}{P(o_i = 1 | R, d_i)} \cdot c_i,\end{aligned}$$

This upper bound is **differentiable** and **optimizable** by stochastic gradient descent or Quadratic Programming, i.e., Rank-SVM (Joachims, 2006).

## Propensity-weighted LTR: Additive Metrics

A similar approach can be applied to **additive metrics** (Agarwal et al., 2019a).

If  $\lambda$  is a **monotonically decreasing** function:

$$x \leq y \Rightarrow \lambda(x) \geq \lambda(y),$$

then:

$$\text{rank}(d | \cdot) \leq \overline{\text{rank}}(d | \cdot) \Rightarrow \lambda(\text{rank}(d | \cdot)) \geq \lambda(\overline{\text{rank}}(d | \cdot)).$$

This provides a **lower bound**, for instance for Discounted Cumulative Gain (DCG):

$$\frac{1}{\log_2(1 + \text{rank}(d | \cdot))} \geq \frac{1}{\log_2(1 + \overline{\text{rank}}(d | \cdot))}.$$

## Propensity-weighted LTR: Discounted Cumulative Gain

Then for the Discounted Cumulative Gain metric:

$$\Delta_{DCG}(f_\theta, D, y) = \sum_{d_i \in D} \log_2(1 + rank(d_i | f_\theta, D))^{-1} \cdot y(d_i).$$

This gives us an **unbiased estimator** and **lower bound**:

$$\begin{aligned}\Delta_{DCG-IPS}(f_\theta, D, c) &= \sum_{d_i \in D} \frac{\log_2(1 + rank(d_i | f_\theta, D))^{-1}}{P(o_i = 1 | R, d_i)} \cdot c_i \\ &\geq \sum_{d_i \in D} \frac{\log_2(1 + \overline{rank}(d_i | f_\theta, D))^{-1}}{P(o_i = 1 | R, d_i)} \cdot c_i.\end{aligned}$$

This lower bound is **differentiable** and **optimizable** by stochastic gradient descent or the Convex-Concave Procedure (Agarwal et al., 2019a).

# Propensity-weighted LTR: Walkthrough

## Overview of the approach:

- Obtain a **model of position bias**.
- Acquire a **large click-log**.
- Then for every click in the log:
  - Compute the **propensity of the click**:

$$P(o_i = 1 \mid R, d_i).$$

- Calculate the **gradient** of the **bound** on the **unbiased estimator**:

$$\nabla_{\theta} \left[ \frac{\overline{\text{rank}}(d_i \mid f_{\theta}, D)}{P(o_i = 1 \mid R, d_i)} \right].$$

- **Update the model**  $f_{\theta}$  by adding/subtracting the gradient.

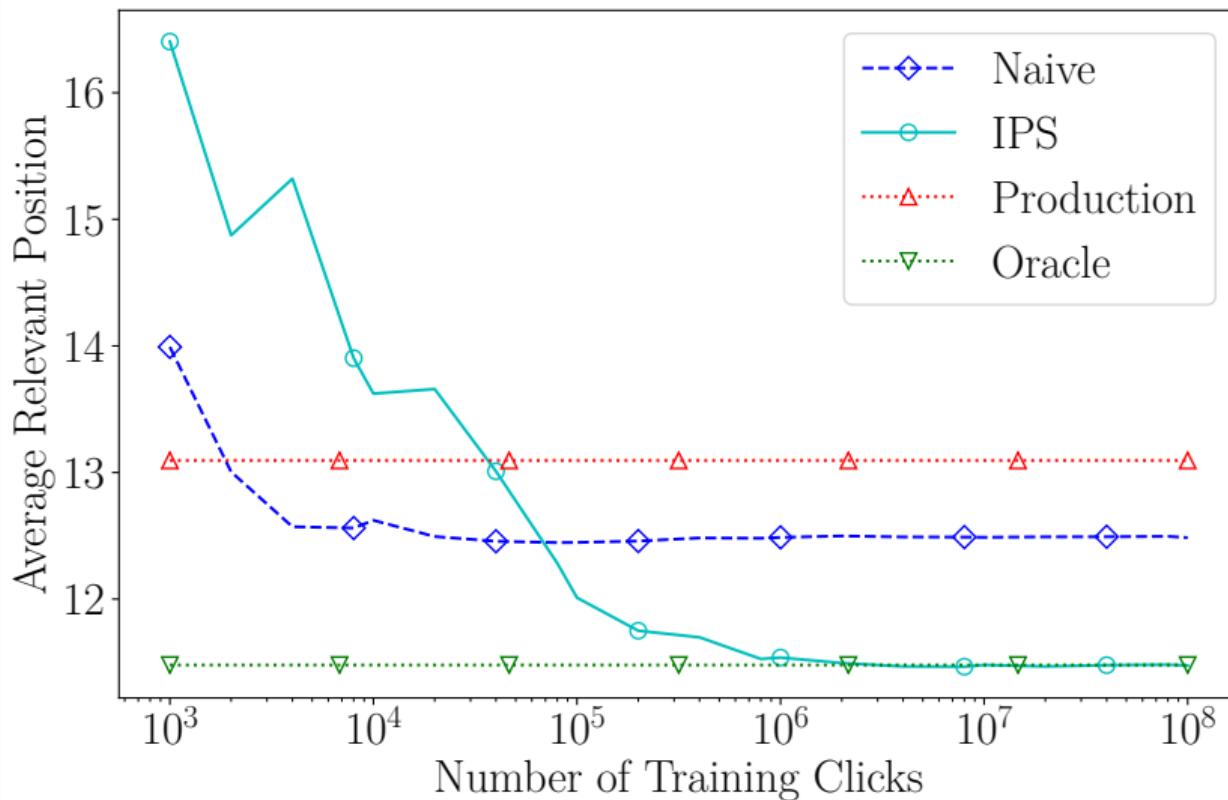
## Propensity-weighted LTR: Semi-synthetic Experiments

Unbiased LTR methods are commonly **evaluated** through **semi-synthetic experiments** (Joachims, 2002; Agarwal et al., 2019a; Jagerman et al., 2019).

The experimental setup:

- Traditional LTR dataset, e.g., Yahoo! Webscope (Chapelle and Chang, 2011).
- Simulate queries by uniform sampling from the dataset.
- Create a ranking according to a baseline ranker.
- Simulate clicks by modelling:
  - **Click Noise**, e.g., 10% chance of clicking on a non-relevant document.
  - **Position Bias**, e.g.,  $P(o_i = 1 \mid R, d_i) = \frac{1}{rank(d|R)}$ .
- Hyper-parameter tuning by unbiased evaluation methods.

## Propensity-weighted LTR: Results



## Estimating Position Bias

---

## Estimating Position Bias

So far we have seen how to:

- Perform **Counterfactual Evaluation** with **unbiased estimators**.
- Perform **Counterfactual LTR** by optimizing **unbiased estimators**.

At the core of these methods is the propensity score:  $P(o_i = 1 | R, d_i)$ , which helps remove bias from user interactions.

In this section, we will show how this **propensity score** can be **estimated** for a specific kind of bias: **position bias**.

## Estimating Position Bias

Recall that position bias is a form of bias where higher positioned results are more likely to be observed and therefore clicked.

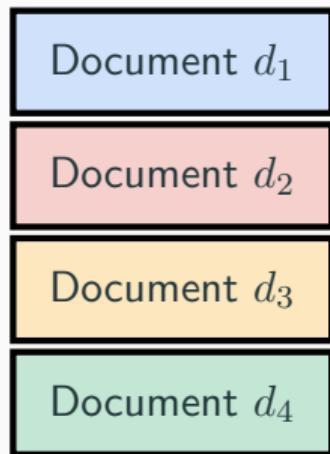
**Assumption:** The **observation probability** only depends on the rank of a document:

$$P(o_i = 1 \mid i).$$

The objective is now to **estimate**, for each rank  $i$ , the propensity  $P(o_i = 1 \mid i)$ .

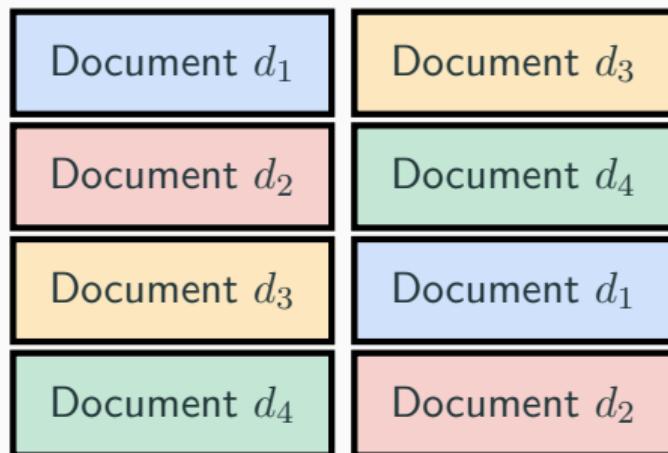
## Estimating Position Bias

RandTop- $n$  Algorithm:



# Estimating Position Bias

RandTop- $n$  Algorithm:



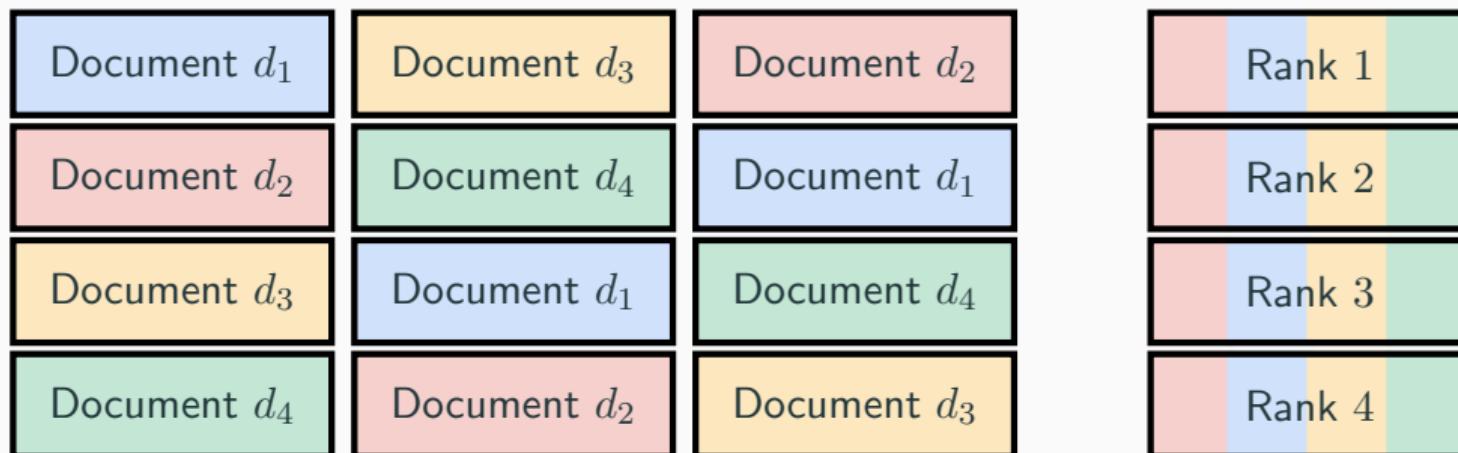
## Estimating Position Bias

RandTop- $n$  Algorithm:



## Estimating Position Bias

RandTop- $n$  Algorithm:



## Estimating Position Bias

RandTop- $n$  Algorithm:

- ① Repeat:
  - Randomly shuffle the top  $n$  items
  - Record clicks
- ② Aggregate clicks per rank
- ③ Normalize to obtain propensities  $p_i \propto P(o_i | i)$

Note: we only need propensities proportional to the true observation probability for learning.

## Estimating Position Bias

Uniformly **randomizing** the top  $n$  results may negatively impacts users during data logging.

There are various methods that minimize the impact to the user:

- RandPair: Choose a pivot rank  $k$  and only swap a random other document with the document at this pivot rank (Joachims et al., 2017b).
- Interventional Sets: Exploit inherent “randomness” in data coming from multiple rankers (e.g., A/B tests in production logs) (Agarwal et al., 2017).

## Jointly Learning and Estimating

---

## Jointly Learning and Estimating

In the previous sections we have seen:

- Counterfactual ranker evaluation with unbiased estimators.
- Counterfactual LTR by optimizing unbiased estimators.
- Estimating propensity scores through randomization.

Instead of treating **propensity estimation** and **unbiased learning to rank** as two separate tasks, recent work has explored **jointly learning rankings and estimating propensities**.

## Jointly Learning and Estimating

Recall that the probability of a click can be decomposed as:

$$\underbrace{P(c_i = 1 \wedge o_i = 1 \mid y(d_i), R)}_{\text{click probability}} = \underbrace{P(c_i = 1 \mid o_i = 1, y(d_i))}_{\text{relevance probability}} \cdot \underbrace{P(o_i \mid R, d_i)}_{\text{observation probability}}.$$

In the previous sections we have seen that, if the **observation probability** is known, we can find an unbiased estimate of relevance via IPS.

## Jointly Learning and Estimating

It is possible to **jointly learn and estimate** by iterating two steps:

- ① Learn an optimal ranker given a correct propensity model:

$$\underbrace{P(c_i = 1 \mid o_i = 1, y(d_i))}_{\text{relevance probability}} = \frac{P(c_i = 1 \wedge o_i = 1 \mid y(d_i), R)}{P(o_i \mid R, d_i)}.$$

- ② Learn an optimal propensity model given a correct ranker:

$$\underbrace{P(o_i \mid R, d_i)}_{\text{observation probability}} = \frac{P(c_i = 1 \wedge o_i = 1 \mid y(d_i), R)}{P(c_i = 1 \mid o_i = 1, y(d_i))}.$$

## Jointly Learning and Estimating

- Given an accurate **model of relevance**, it is possible to find an accurate **propensity model**, and vice versa.
- This approach requires **no randomization**.
- Recent work has solved this via either an **Expectation-Maximization approach** (Wang et al. (2018b)) or a **Dual Learning Objective** (Ai et al. (2018)).

## **Addressing Trust Bias**

---

## Addressing Trust Bias

In recent work Agarwal et al. (2019b) also address trust bias.

### Trust bias:

- Users more often **overestimate** the **relevance** of **higher** ranked documents, and more often **underestimate** the **relevance** of **lower** ranked documents (Agarwal et al., 2019b; Joachims et al., 2017a).

Trust bias is related to position bias but involves more than just examination bias.

## Modelling Trust Bias

Clicks are now modelled on the **perceived relevance**  $\tilde{y}(d_i)$  instead of the **actual relevance**  $y(d_i)$ :

$$P(c_i \mid d_i, R, y) = P(\tilde{y}(d_i) = 1 \mid y(d_i), R) \cdot P(o_i = 1 \mid R, d_i).$$

Agarwal et al. (2019b) model the perceived relevance conditioned on the actual relevance and **display position**  $rank(d_i, R) = k$ :

$$P(\tilde{y}(d_i) = 1 \mid y(d_i), k) = \epsilon_k^+,$$

$$P(\tilde{y}(d_i) = 0 \mid y(d_i), k) = \epsilon_k^-.$$

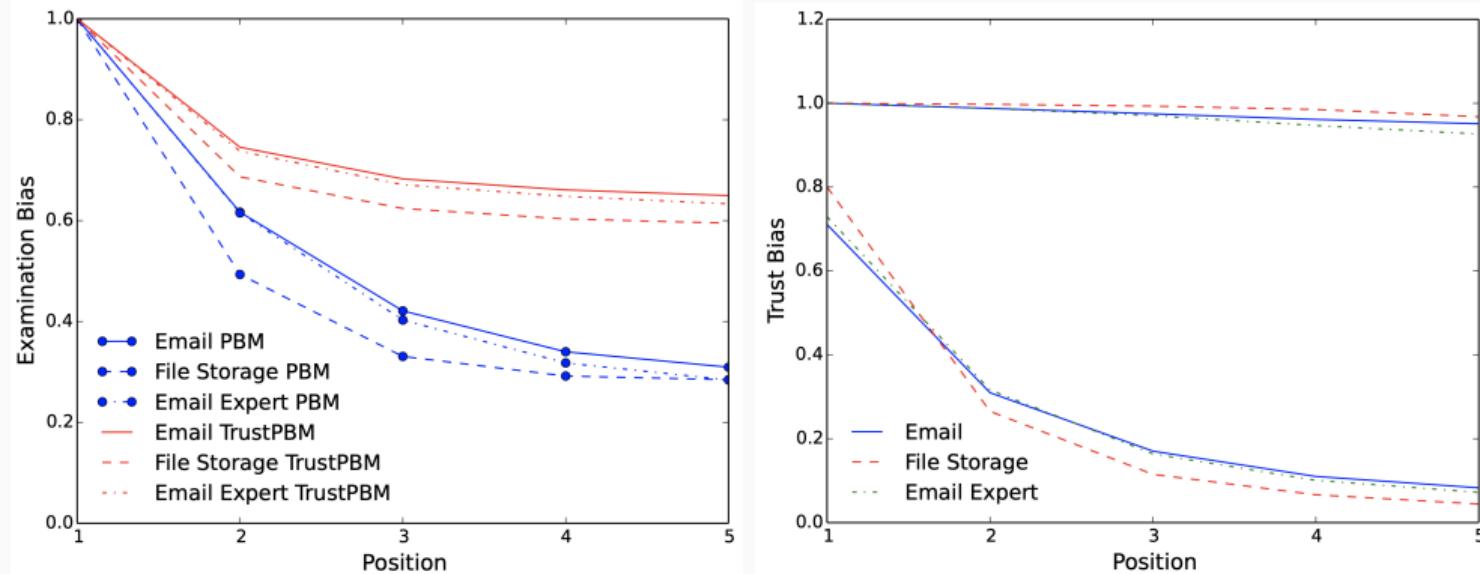
## Correcting for Trust Bias

The new unbiased estimator becomes:

$$\begin{aligned}\Delta_{Bayes-IPS}(f_\theta, D, c) &= \sum_{d_i \in D} P(y(d_i) = 1 | c_i = 1, k) \cdot \frac{\lambda(\text{rank}(d_i | f_\theta, D))}{P(o_i = 1 | R, d_i)} \cdot c_i \\ &= \sum_{d_i \in D} \frac{\epsilon_k^+}{\epsilon_k^+ + \epsilon_k^-} \cdot \frac{\lambda(\text{rank}(d_i | f_\theta, D))}{P(o_i = 1 | R, d_i)} \cdot c_i.\end{aligned}$$

The  $\epsilon$  values can **not be inferred** through **randomization experiments**,  
but can be estimated through **EM-optimization**.

# Disentangled Examination and Trust Bias



If trust bias is **not modeled separately**, then the estimated examination bias will be affected by it. This may explain why the **performance gains** are **somewhat limited**.

## Practical Considerations

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## Practical Considerations

Practitioners of counterfactual LTR systems will run into the problem of **high variance**.

High variance can be due to many factors:

- Not enough training data
- Extreme position bias and very small propensity
- Large amounts of noisy clicks on documents with small propensity

The usual suspect is one or a few data points with extremely small propensity that overpower the rest of the data set.

## Practical Considerations

A typical solution to **high variance** is to apply **propensity clipping**.

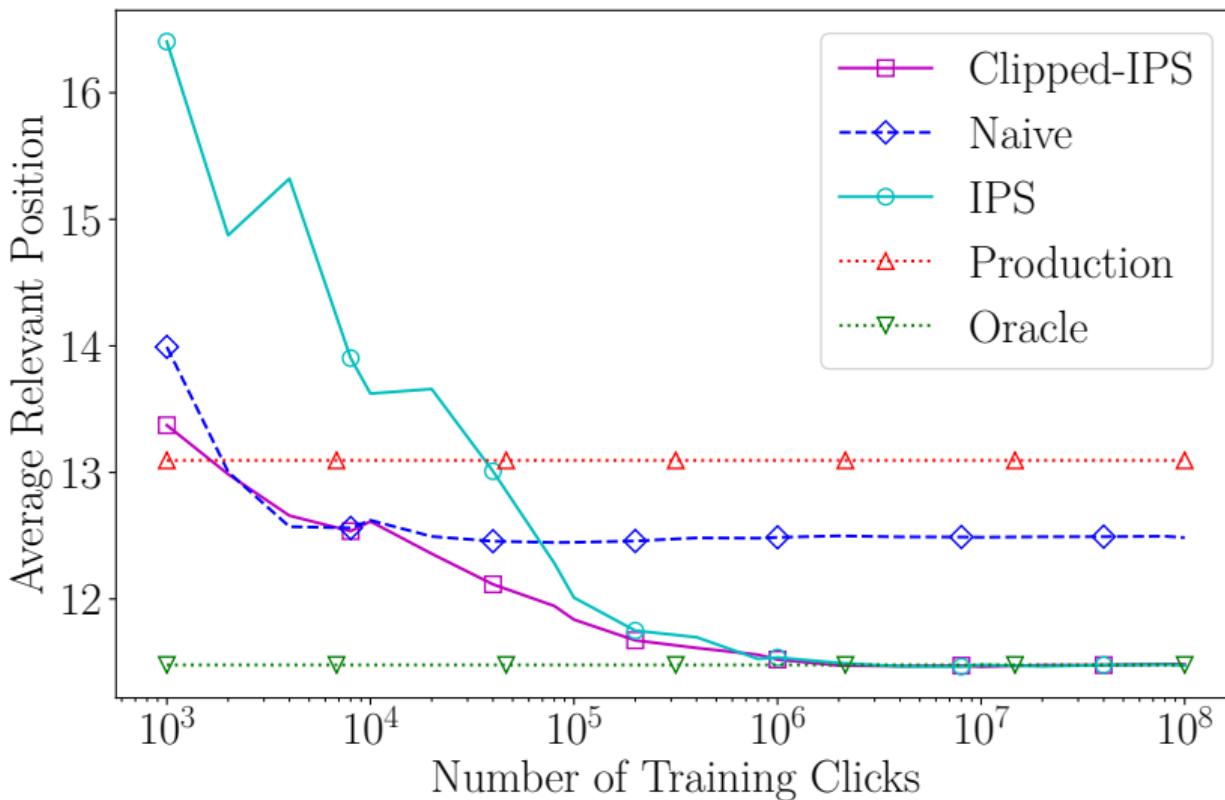
**Propensity clipping:** Bound the *propensity*, to prevent any single sample from overpowering the rest of the data set:

$$\Delta_{Clipped-IPS}(f_\theta, D, c) = \sum_{d_i \in D} \frac{\lambda(\text{rank}(d_i | f_\theta, D))}{\max\{\tau, P(o_i = 1 | R, d_i)\}} \cdot c_i.$$

This solution trades off bias for variance: it will introduce some amount of bias but can substantially reduce variance.

Note that when  $\tau = 1$ , we obtain the biased naive estimator.

## Practical Considerations



## Concluding Part 1 & 2

---

## Conclusion of Part 2

So far we discussed:

- **User-interactions** on rankings are **very biased**.
- **Counterfactual Learning to Rank:**
  - Correct for position bias with inverse propensity scoring.
  - Requires an explicit user model.
- Unbiased learning from historical interaction logs.

In the next two parts we will look at:

- **Online Learning to Rank:**
  - Algorithms that directly interact with users.
  - Handle biases through randomization.
- A **comparison** of both methodologies.

## **Part 3: Online Learning to Rank**

---

# Online Learning to Rank: Overview

This part will cover the following topics:

- **Online Evaluation**
  - Comparing rankers through interleaving.
- **Dueling Bandit Gradient Descent**
  - Learning to rank as an interactive dueling bandit problem.
- **Pairwise Differentiable Gradient Descent**
  - Learning to rank through unbiased pairwise optimization.
- **Comparison of PDGD and DBGD**
  - Theoretical differences and empirical comparisons.

## **Online Evaluation**

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## Online Evaluation: Introduction

We have seen:

- Counterfactual evaluation corrects for position bias in historical logs by explicitly modelling the user's examination probabilities.

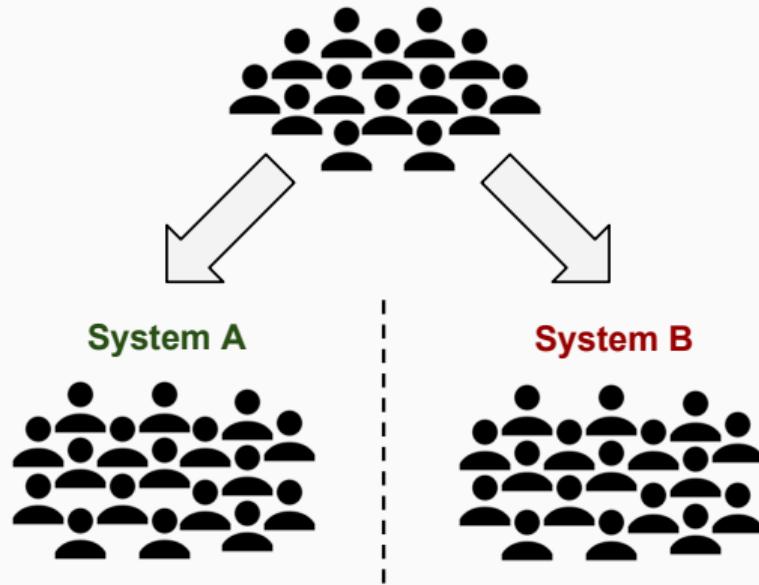
One way of getting these **explicit probabilities** is through **randomization**.

Alternatively, older methods use **randomization** to **directly perform evaluation**:

- A/B testing
- Interleaving

They answer the **question**: **Should ranker A be preferred over ranker B?**

## Online Evaluation: A/B testing



A/B testing **randomizes system exposure to users** to measure differences.

## Online Evaluation: Interleaving

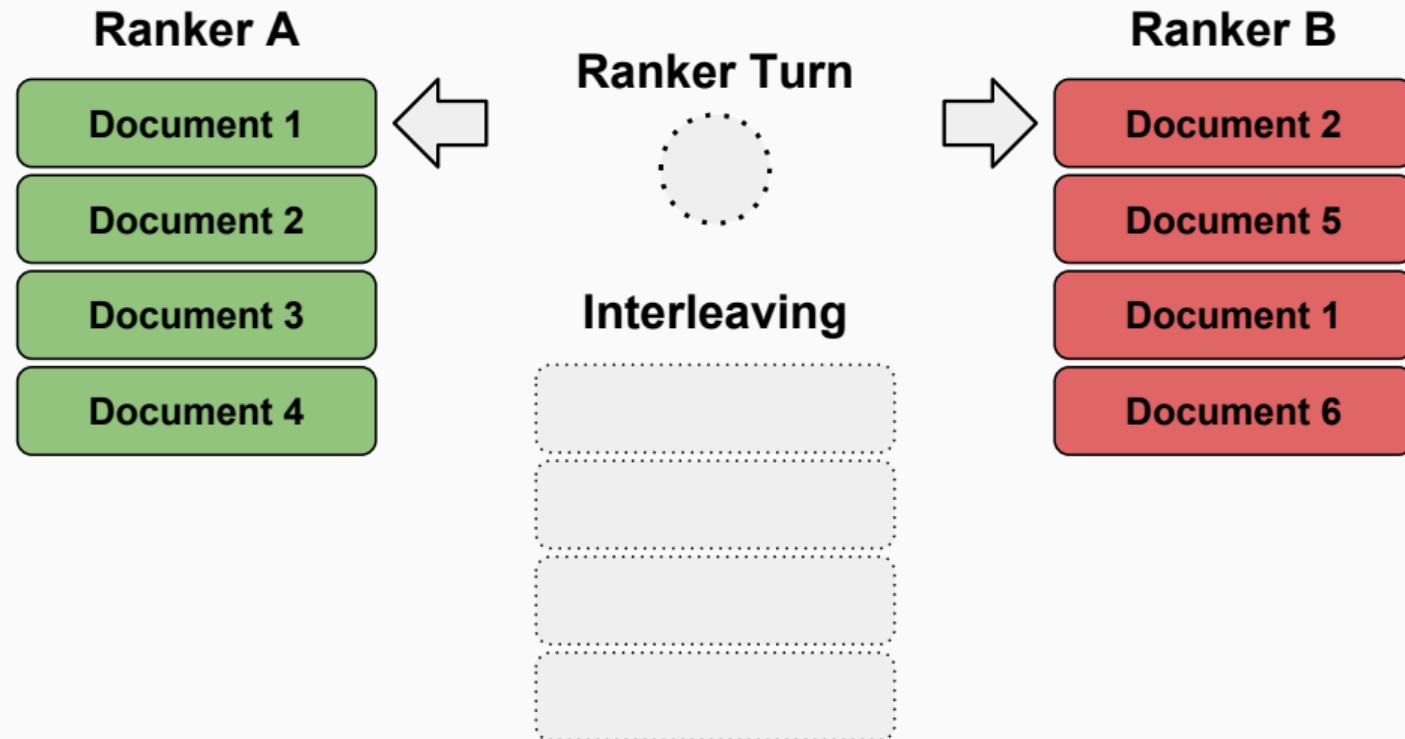
A/B testing is powerful and widely applicable, it is **not specific for rankings**.

**Specific aspects** of interactions in rankings can be used for **more efficient comparisons**.

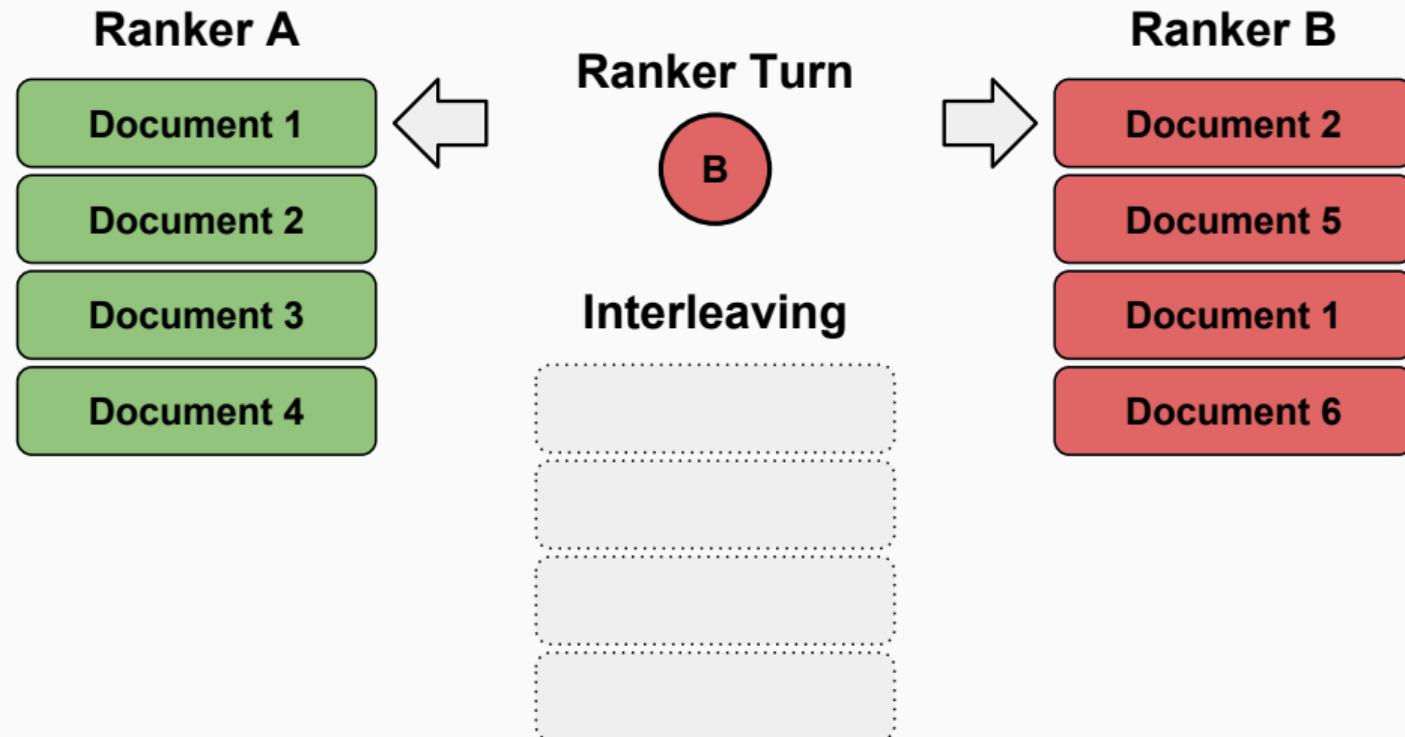
**Interleaving** (Joachims, 2003):

- Take the two rankings for a query from two rankers .
- Create an **interleaved ranking**, based on both rankings.
- **Clicks** on an interleaved ranking provide **preference signals** between rankers.

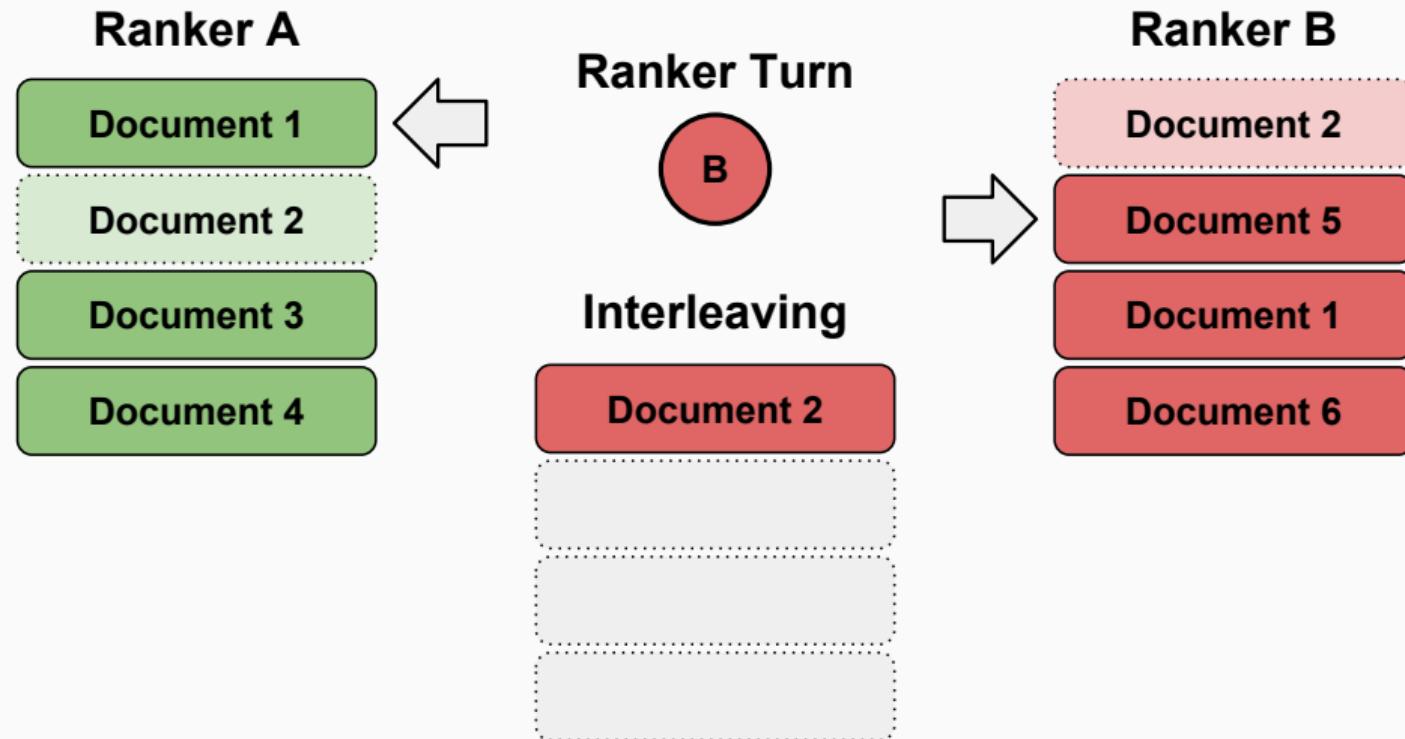
# Online Evaluation: Team-Draft Interleaving



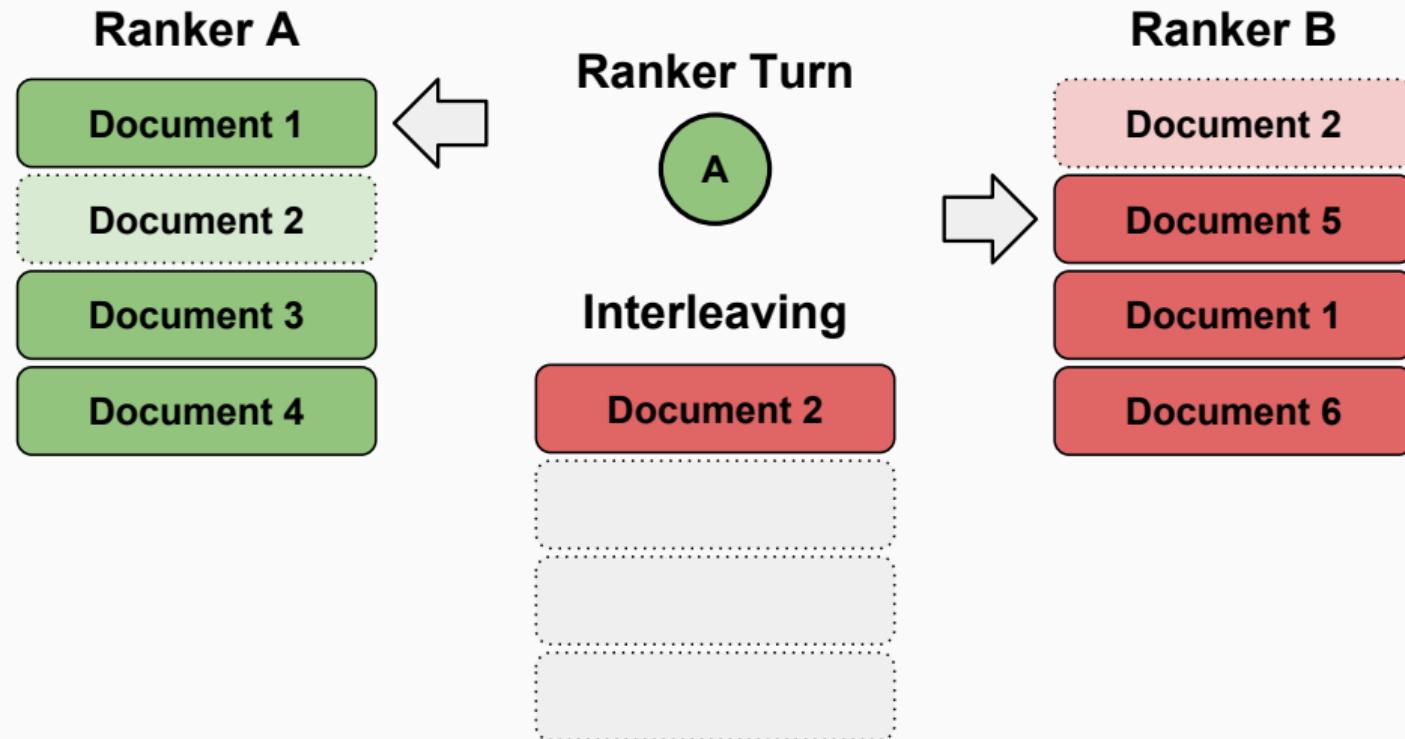
# Online Evaluation: Team-Draft Interleaving



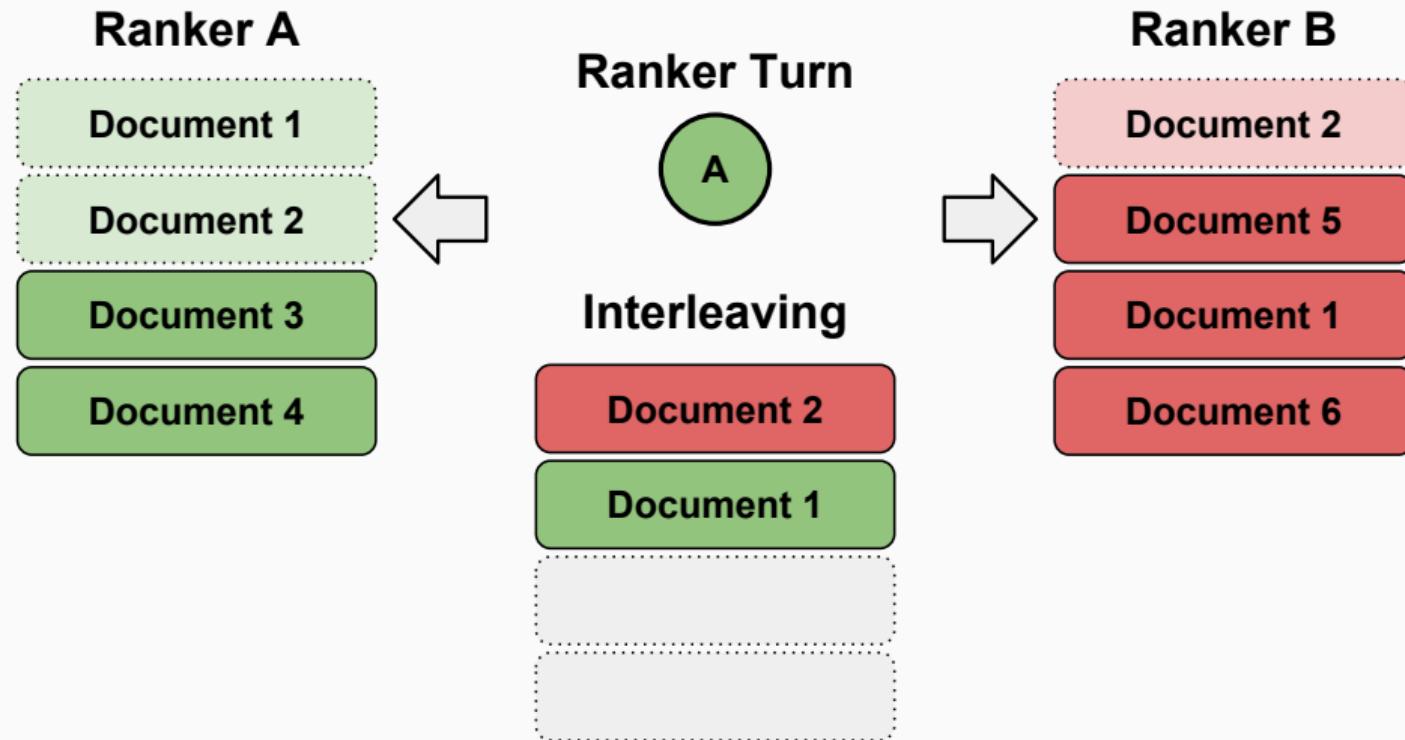
# Online Evaluation: Team-Draft Interleaving



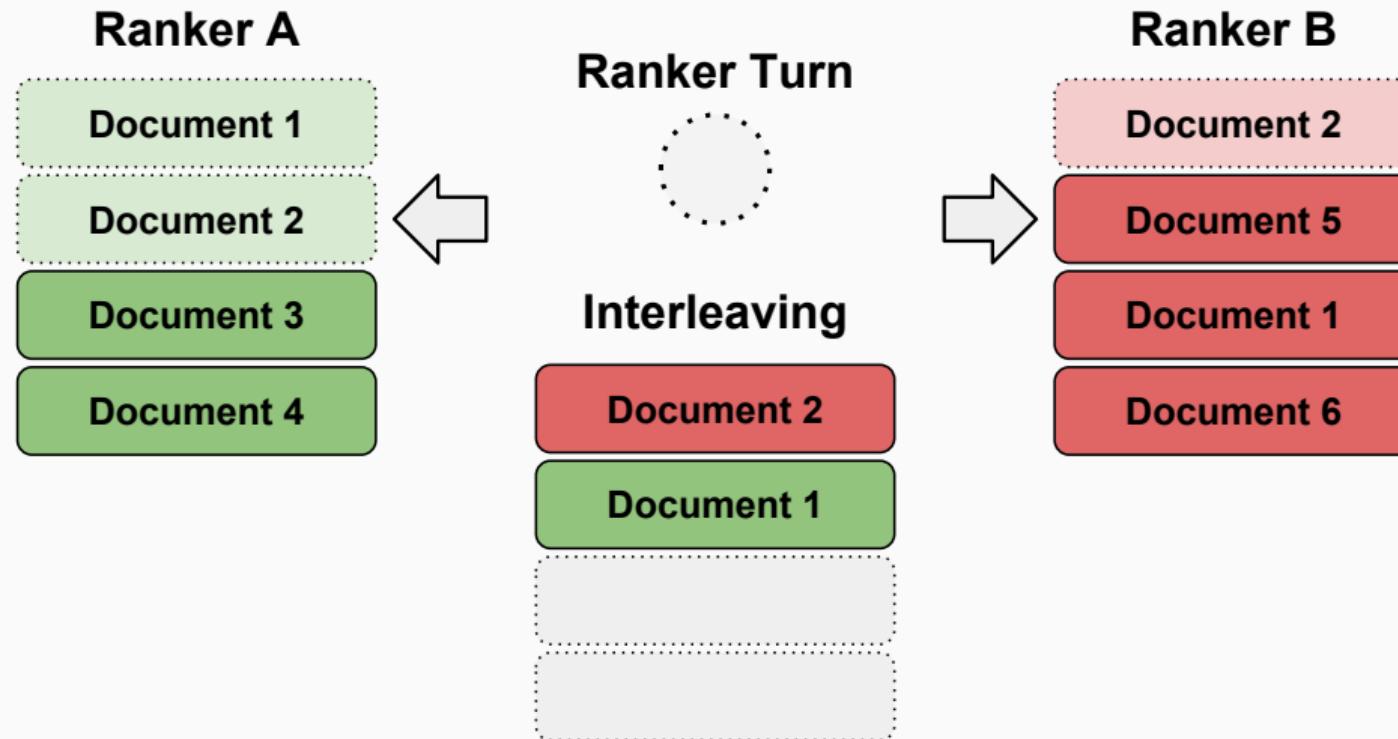
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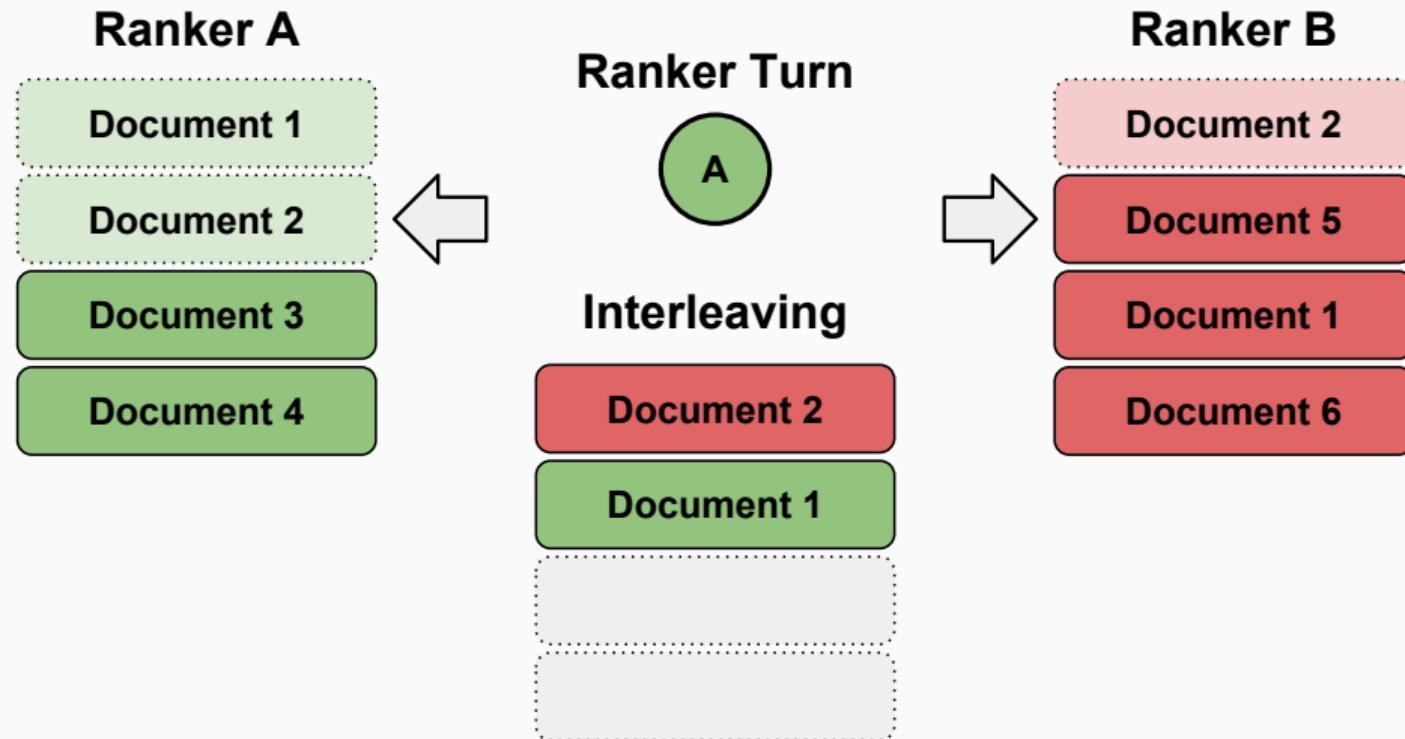
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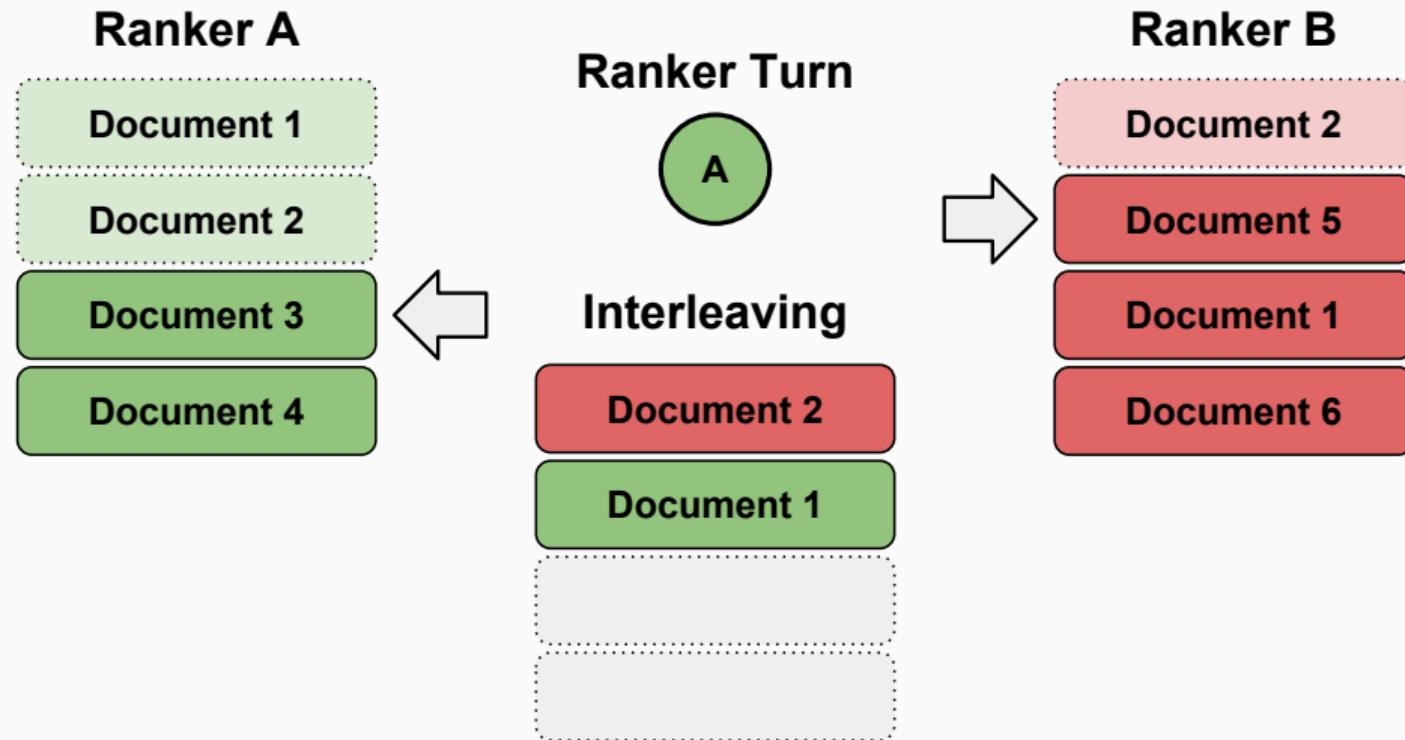
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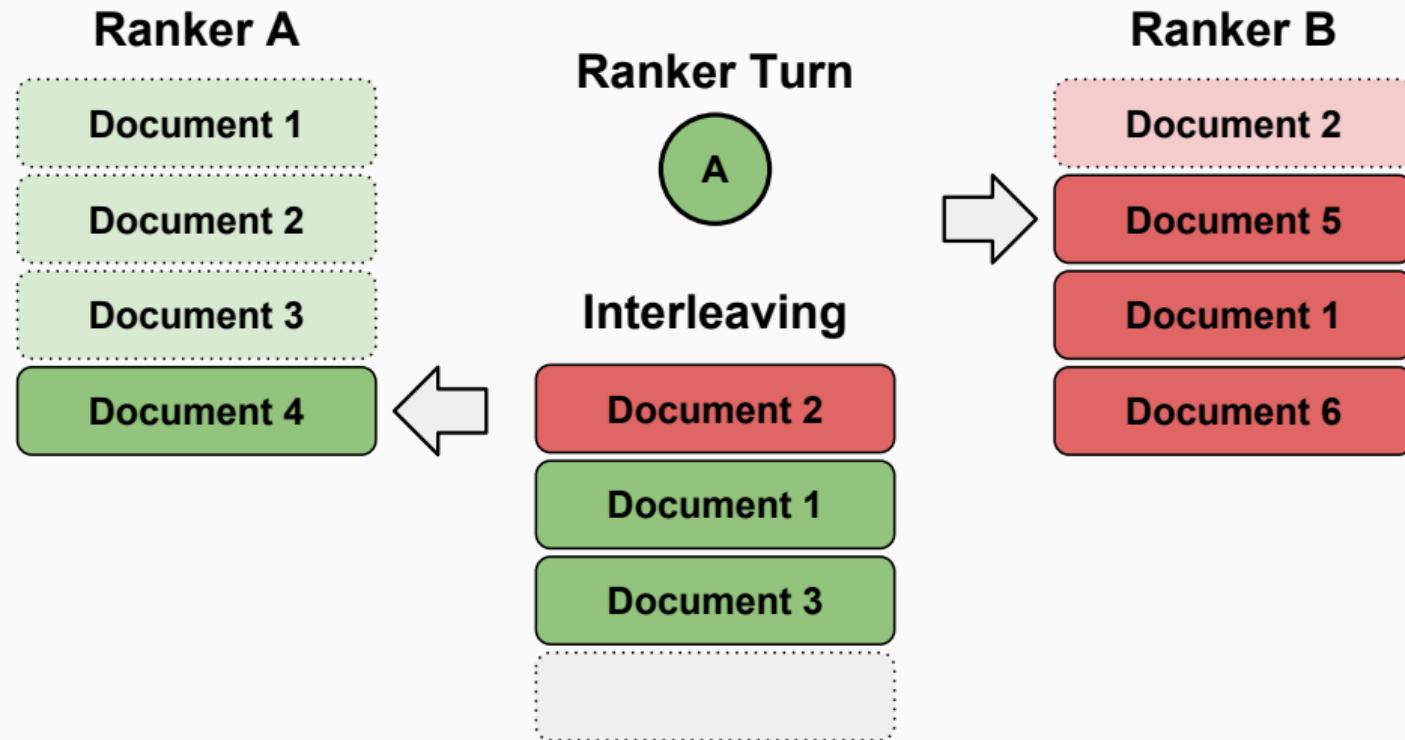
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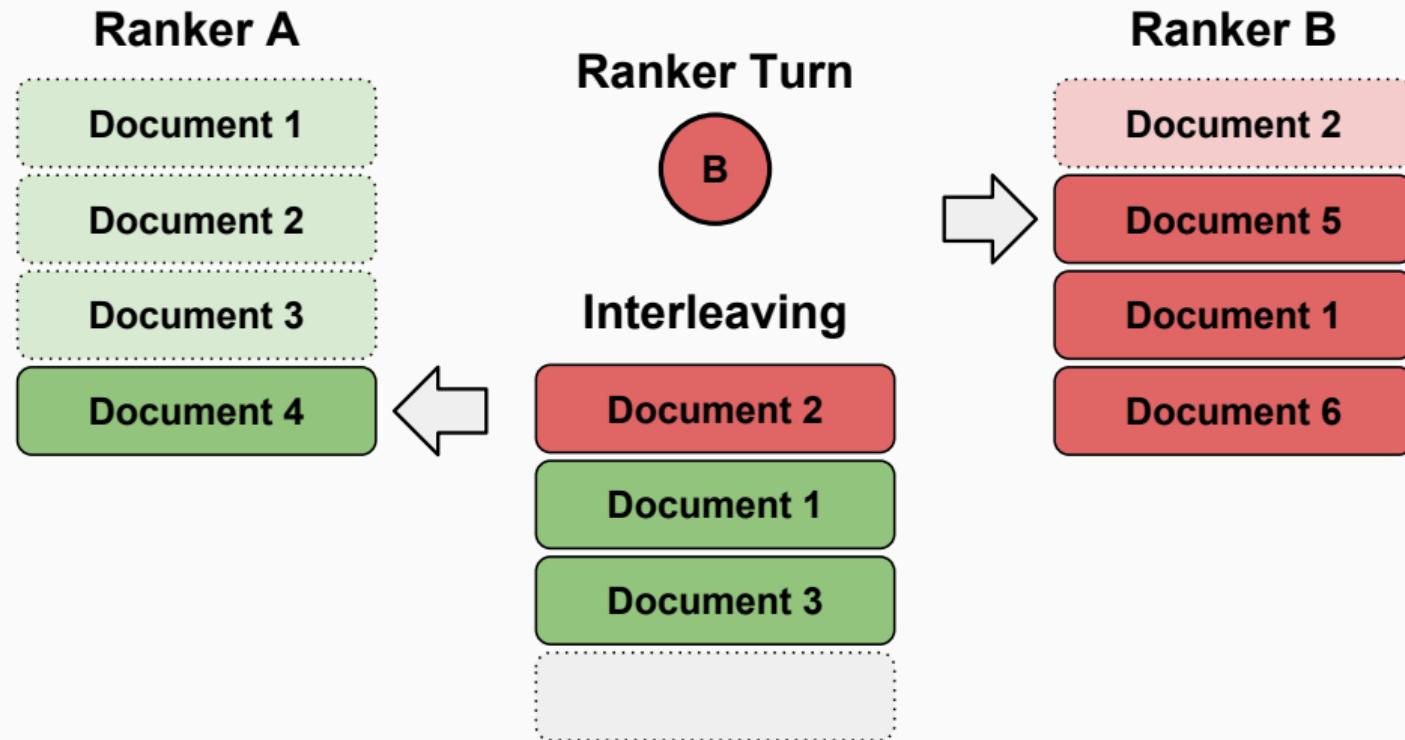
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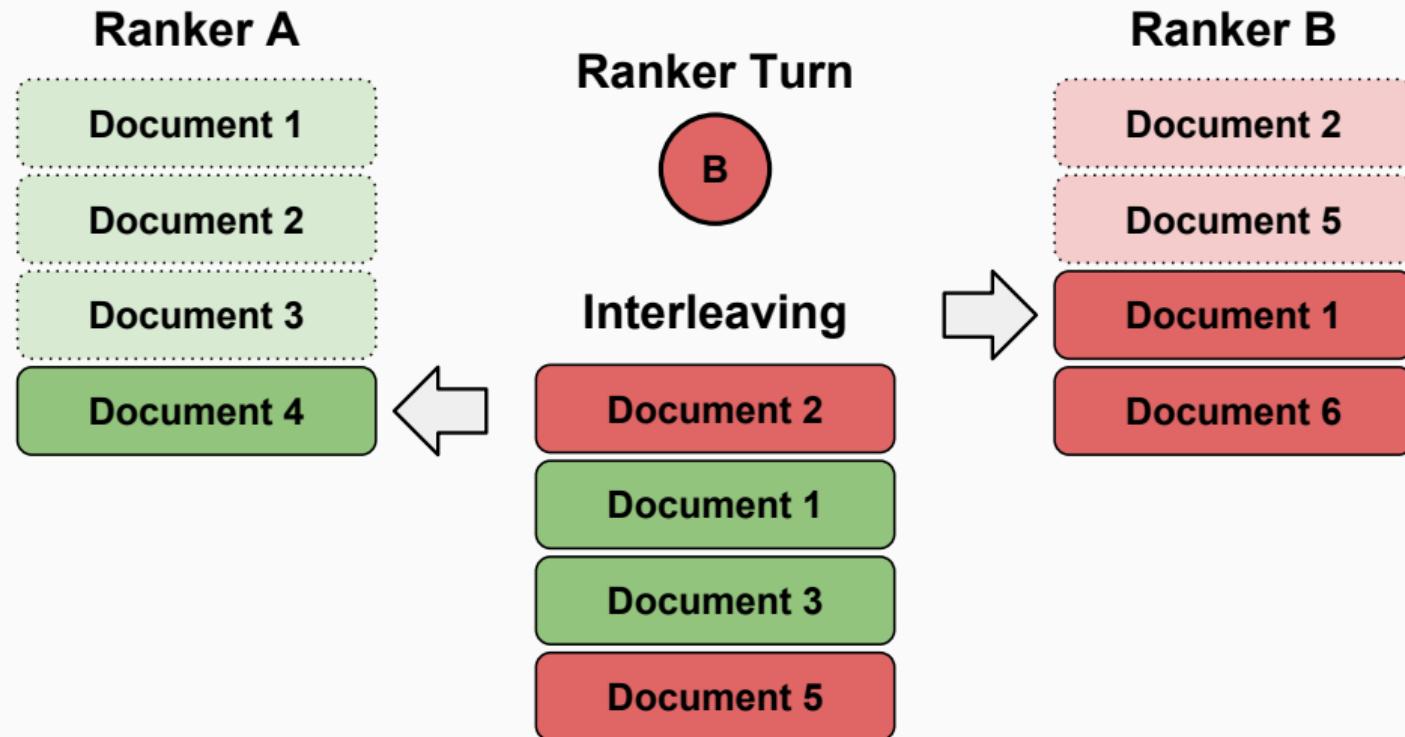
# Online Evaluation: Team-Draft Interleaving



# Online Evaluation: Team-Draft Interleaving



# Online Evaluation: Team-Draft Interleaving



# Online Evaluation: Team-Draft Interleaving

**Ranker A**

Document 1

Document 2

Document 3

Document 4

**Ranker Turn**



**Interleaving**

Document 2

Document 1

Document 3

Document 5

**Ranker B**

Document 2

Document 5

Document 1

Document 6

# Online Evaluation: Team-Draft Interleaving

**Ranker A**

Document 1

Document 2

Document 3

Document 4

**Ranker Turn**



**Ranker B**

Document 2

Document 5

Document 1

Document 6

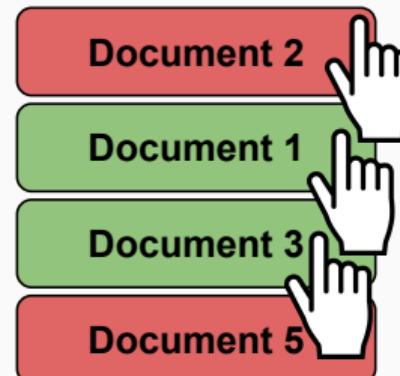
**Interleaving**

Document 2

Document 1

Document 3

Document 5



# Online Evaluation: Team-Draft Interleaving

**Ranker A**

Document 1

Document 2

Document 3

Document 4

**Ranker A**  
receives  
two clicks.

**Ranker Turn**



**Interleaving**

Document 2

Document 1

Document 3

Document 5

Document 1

Document 3

Document 5

**Ranker B**

Document 2

Document 5

Document 1

Document 6

**Ranker B**  
receives  
one click.

## Online Evaluation: Interleaving

The idea behind interleaving:

- **Randomize display positions** of documents to deal with position bias.
- Limit randomization to **maintain user experience**.

## Online Evaluation: Interleaving

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Team-Draft Interleaving (Radlinski et al., 2008) is **affected by position bias**:

- Similar rankers can be inferred equal when a preference should be found.

## Online Evaluation: Interleaving

The idea behind interleaving:

- **Randomize display positions** of documents to deal with position bias.
- Limit randomization to **maintain user experience**.

Team-Draft Interleaving (Radlinski et al., 2008) is **affected by position bias**:

- Similar rankers can be inferred equal when a preference should be found.

Other interleaving methods are **proven** to be **unbiased**:

- **Probabilistic Interleaving** (Hofmann et al., 2011)
- **Optimized Interleaving** (Radlinski and Craswell, 2013)

## Online Evaluation: Interleaving

Interleaving requires **magnitudes fewer interactions** for a reliable preference than A/B testing (Chapelle et al., 2012; Yue et al., 2010).

Unlike counterfactual evaluation, interleaving **is interactive**.

- It is not effective on historical data (Hofmann et al., 2013).

Efficiency comes from:

- displaying the **most important documents** first,
- and looking for **relative differences**.

Providing a reliable, efficient and interactive evaluation methodology.

## Dueling Bandit Gradient Descent

---

## Dueling Bandit Gradient Descent: Introduction

Introduced by Yue and Joachims (2009) as the **first online learning to rank** method.

### Intuition:

- if **online evaluation** can tell us if a **ranker is better** than another, then we can use it to **find an improvement** of our system.

By **sampling model variants** and **comparing** them with **interleaving**, the *gradient* of a model w.r.t. user satisfaction can be **estimated**.

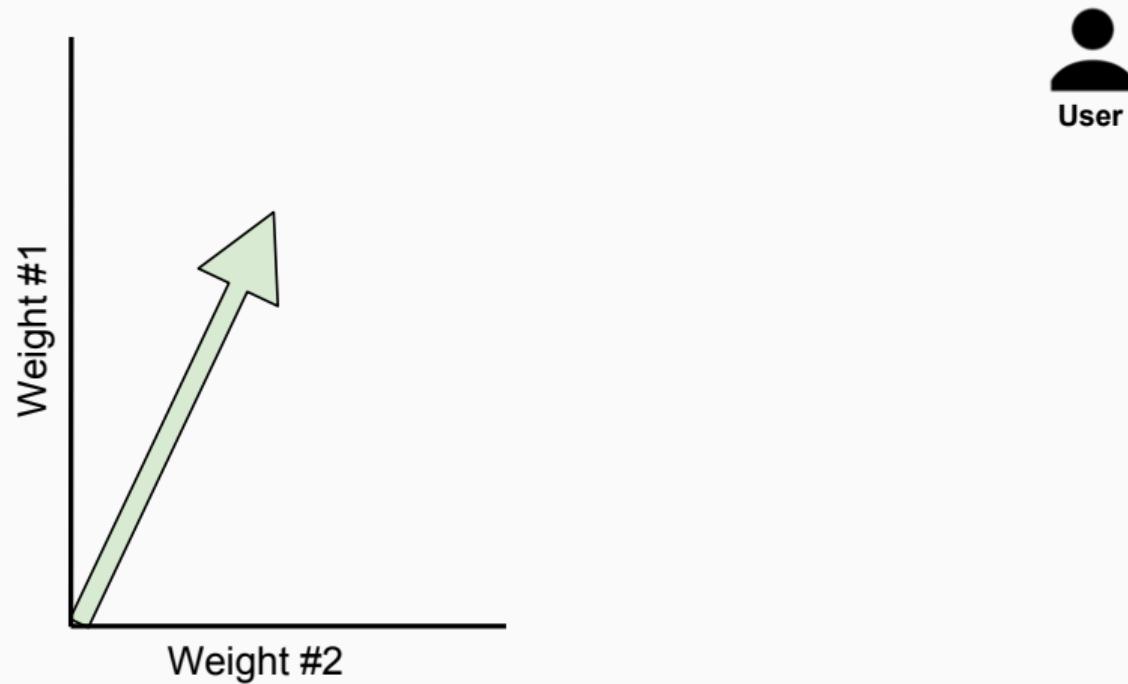
## Dueling Bandit Gradient Descent: Method

Start with the **current** ranking model **parameters**:  $\theta_b$ .

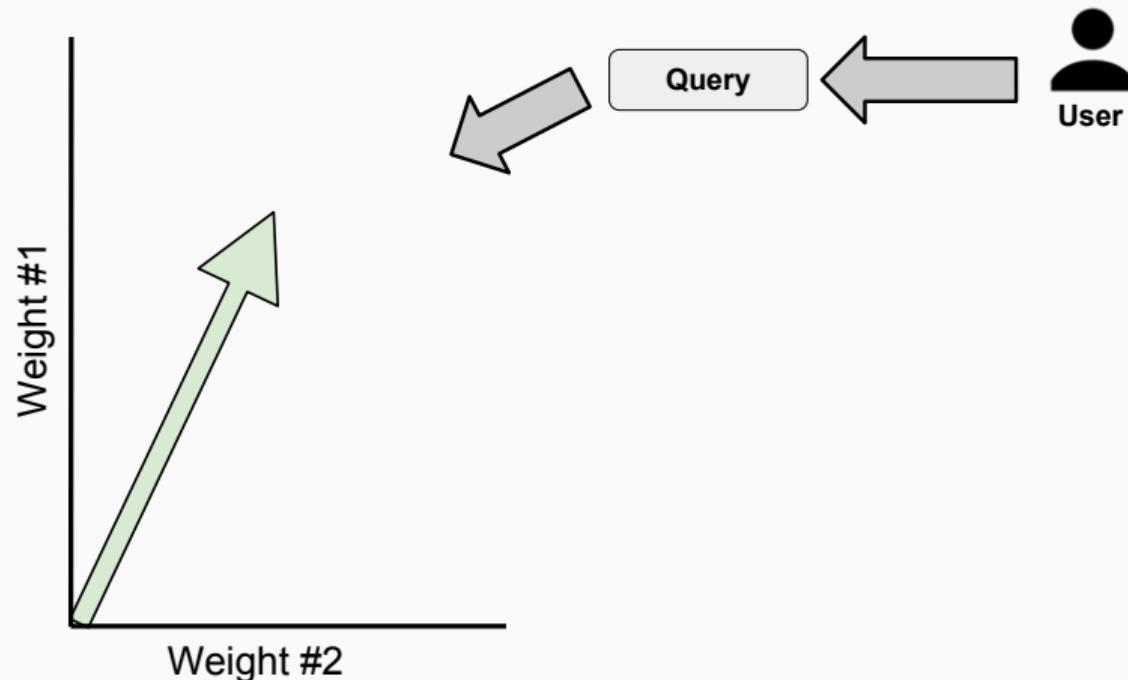
Then indefinitely:

- ① Wait for a user query.
- ② **Sample a random direction** from the unit sphere:  $u$ , (thus  $|u| = 1$ ).
- ③ Compute the **candidate ranking model**  $\theta_c = \theta_b + u$ , (thus  $|\theta_b - \theta_c| = 1$ ).
- ④ Get the **rankings** of  $\theta_b$  and  $\theta_c$ .
- ⑤ **Compare**  $\theta_b$  and  $\theta_c$  using interleaving.
- ⑥ If  $\theta_c$  wins the **comparison**:
  - **Update** the current model:  $\theta_b \leftarrow \theta_b + \eta(\theta_c - \theta_b)$

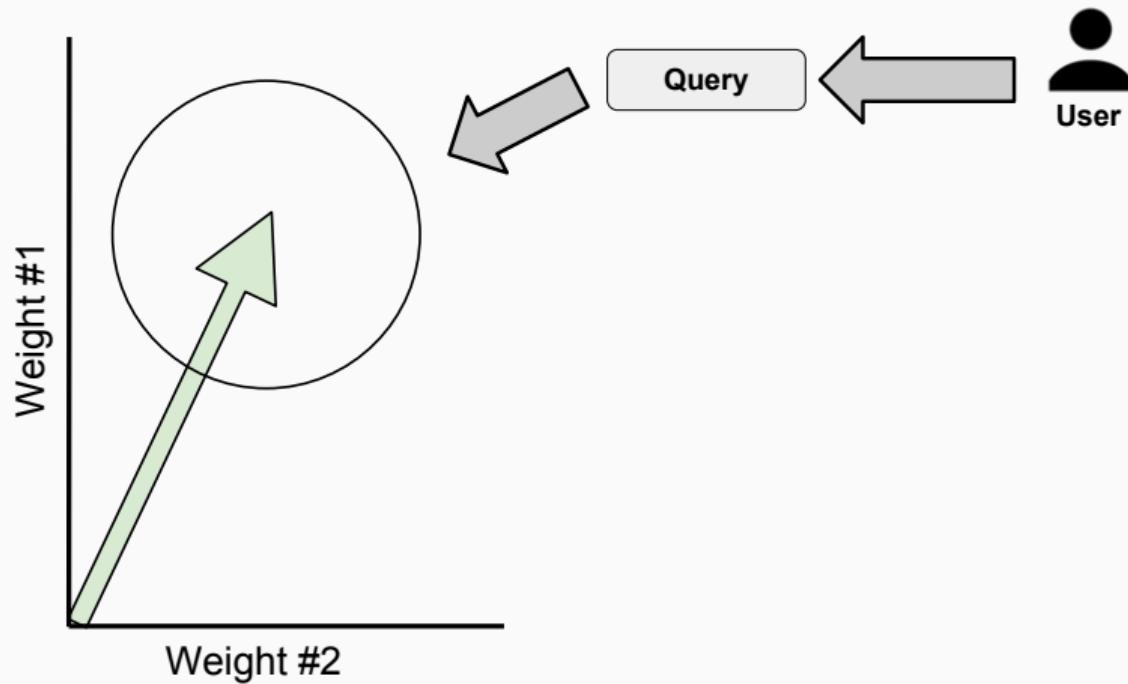
# Dueling Bandit Gradient Descent: Visualization



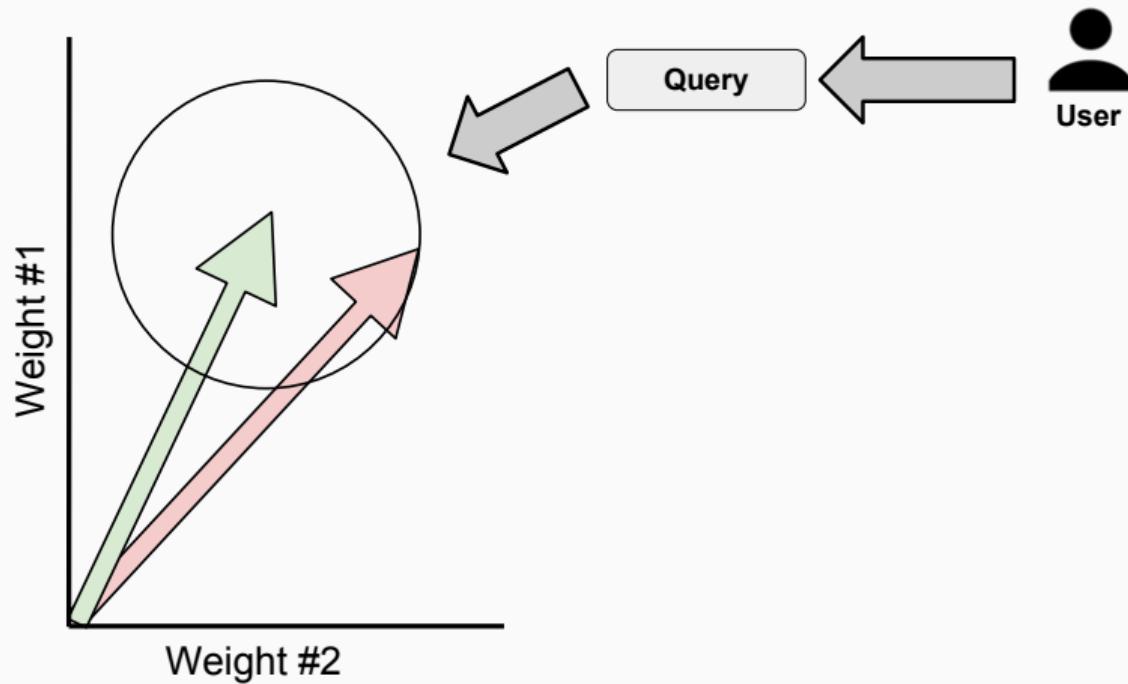
## Dueling Bandit Gradient Descent: Visualization



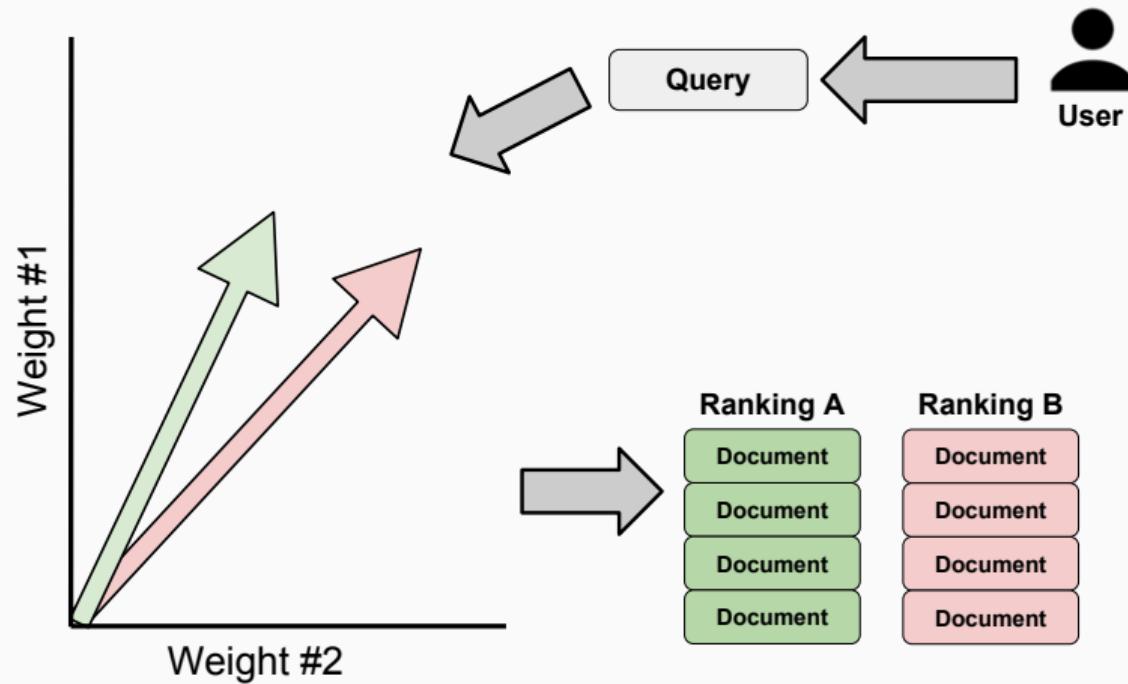
## Dueling Bandit Gradient Descent: Visualization



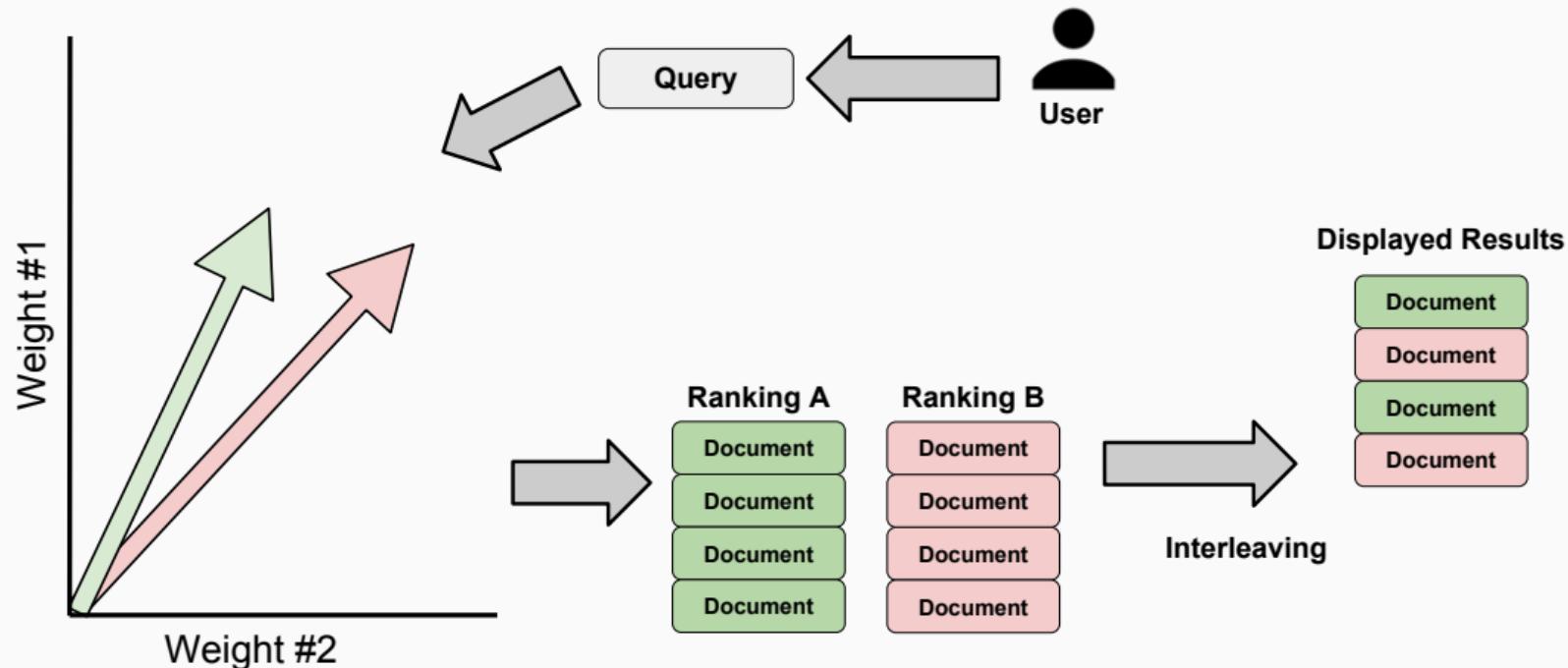
## Dueling Bandit Gradient Descent: Visualization



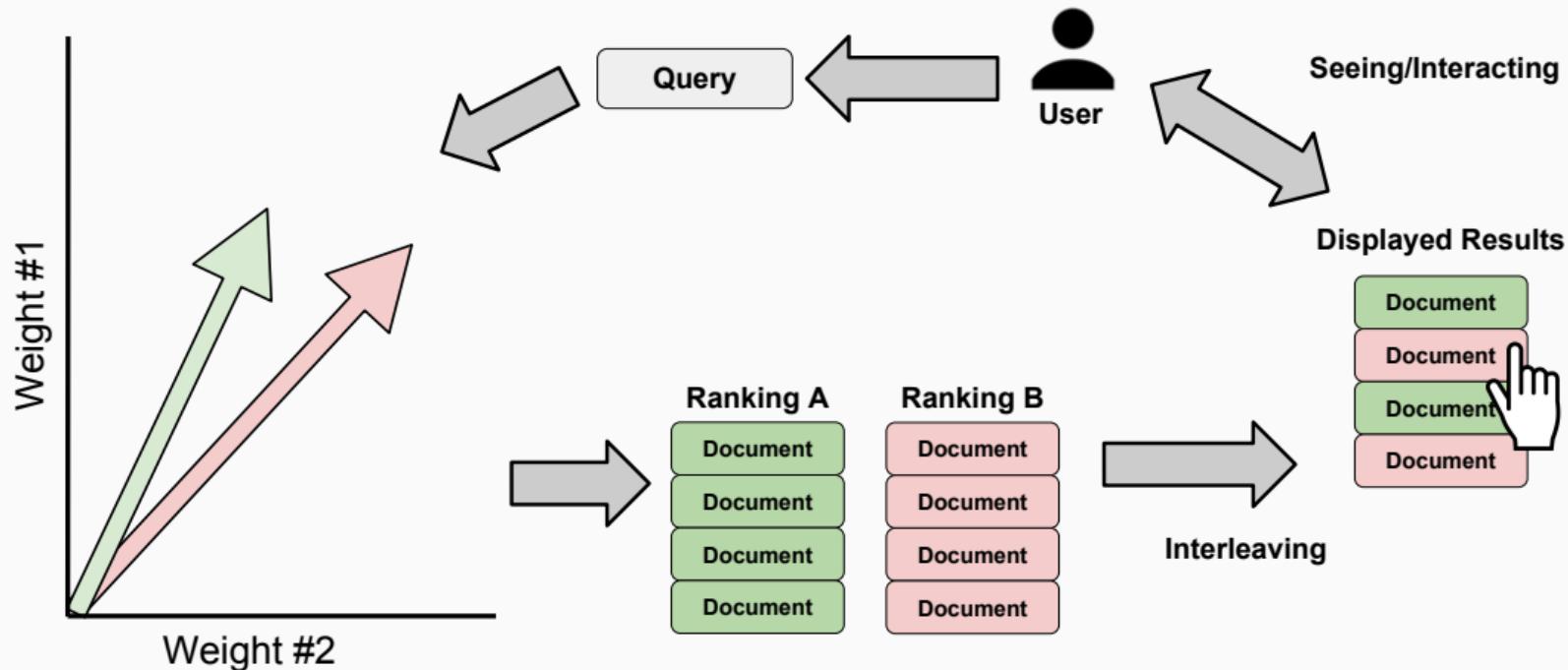
# Dueling Bandit Gradient Descent: Visualization



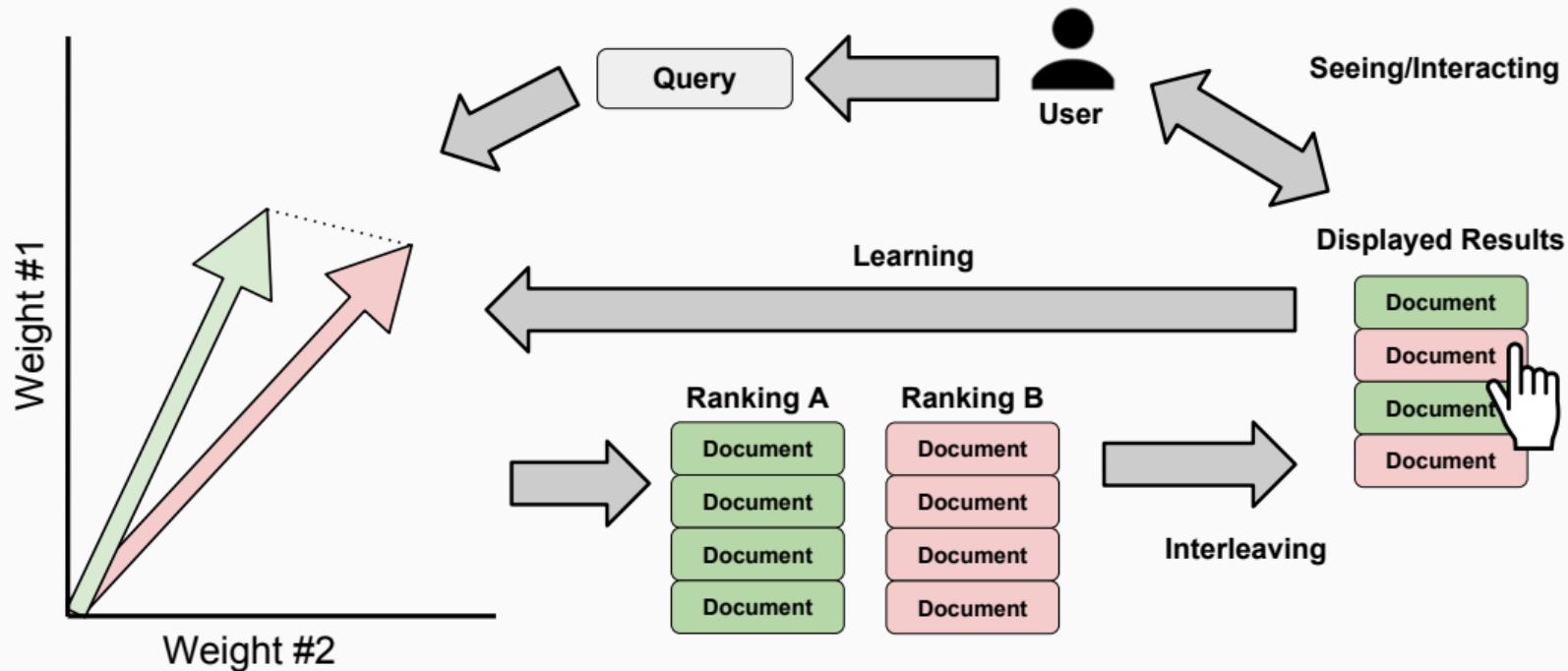
# Dueling Bandit Gradient Descent: Visualization



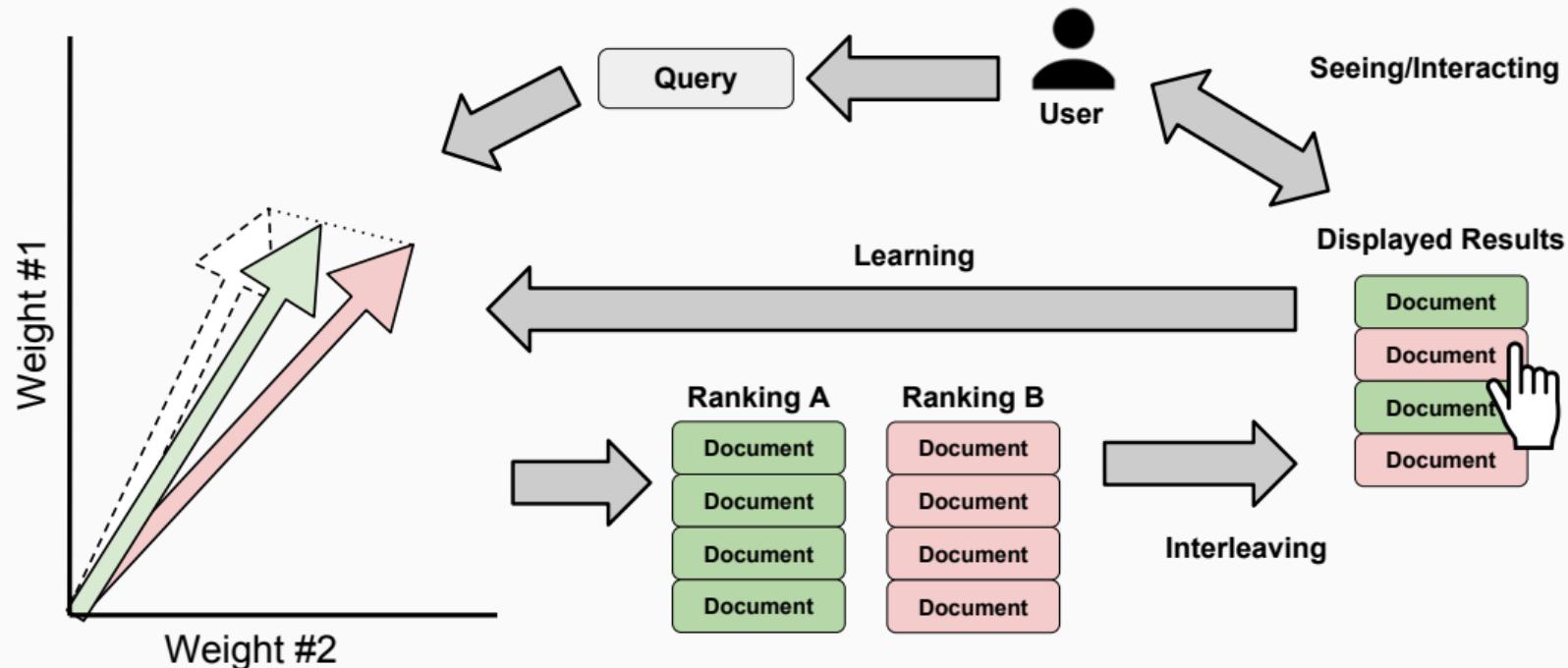
# Dueling Bandit Gradient Descent: Visualization



# Dueling Bandit Gradient Descent: Visualization



# Dueling Bandit Gradient Descent: Visualization



## Dueling Bandit Gradient Descent: Properties

Yue and Joachims (2009) prove that under the **assumptions**:

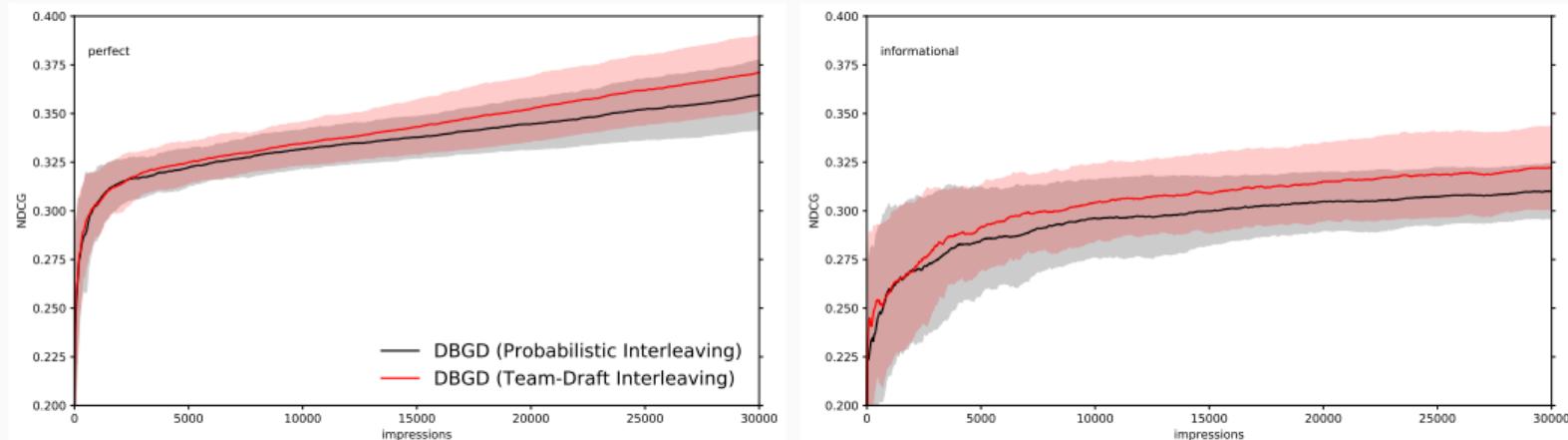
- There is a **single optimal** set of parameters:  $\theta^*$ .
- The **utility space** w.r.t.  $\theta$  is **smooth**,  
i.e., small changes in  $\theta$  lead to small changes in user experience.

Then Dueling Bandit Gradient Descent is **proven** to have a **sublinear regret**:

- The algorithm will **eventually** approximate the ideal model.
- The duration of time is effected by the number of parameters of the model, the smoothness of the space, the unit chosen, etc.

# Dueling Bandit Gradient Descent: Visualization

**Simulations** based on offline datasets: **user behavior** is based on the **annotations**. As a result, we can **measure** how close the **model** is getting to their **satisfaction**.



Simulated results on the MSLR-WEB10k dataset,  
a perfect user (left) and an informational user (right).

## **Reusing Historical Interactions**

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## Reusing Historical Interactions

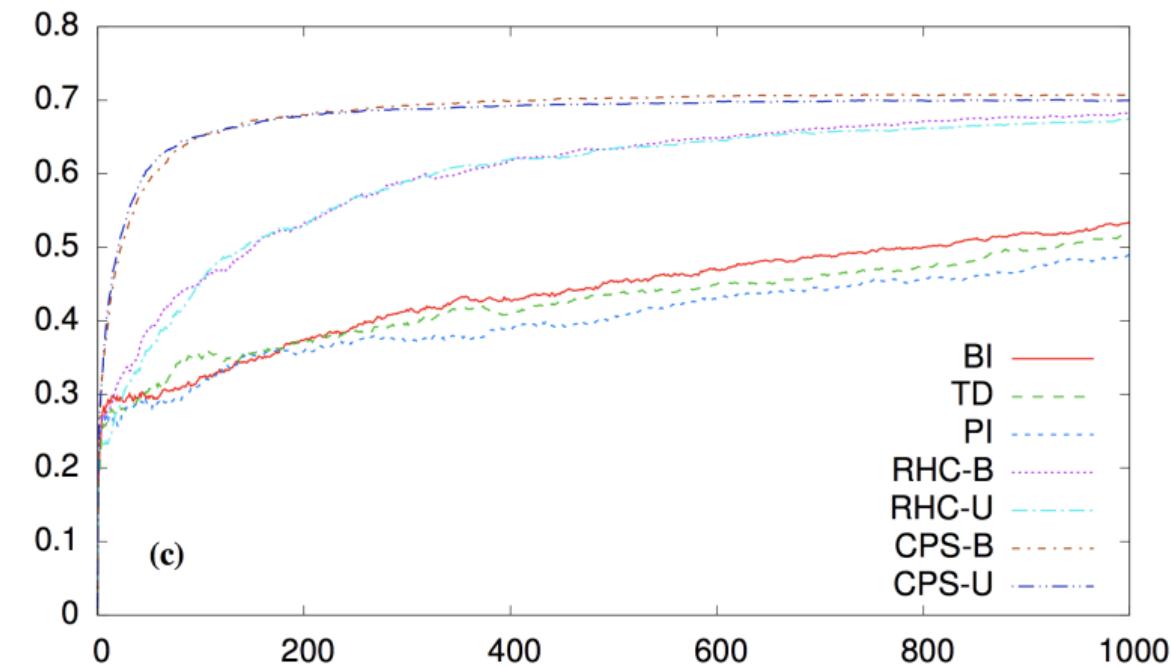
Hofmann et al. (2013) introduced the idea of **guiding exploration** by **reusing previous interactions**.

Intuition: if **previous interactions** showed that a **direction is unfruitful** then we should **avoid it in the future**.

### Candidate Pre-Selection:

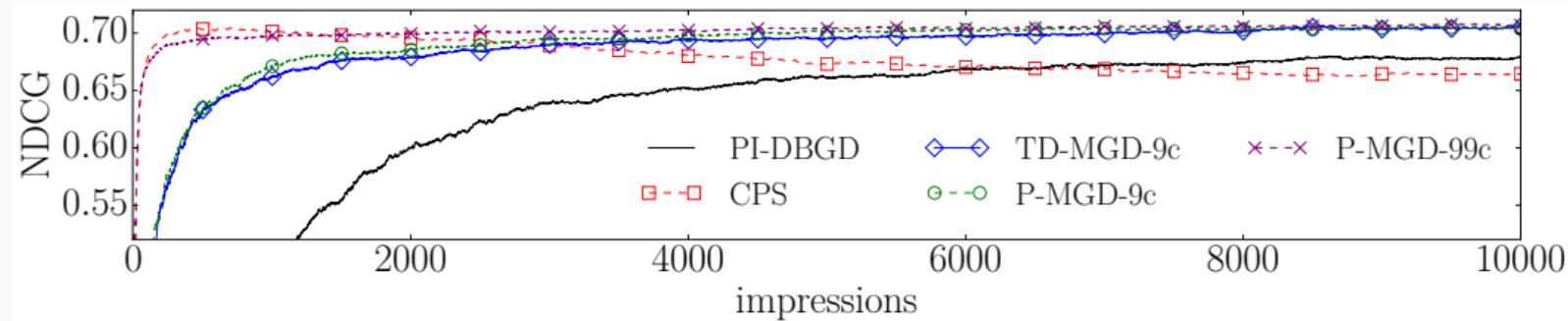
- Sample a **large number** of rankers to create a **candidate set**.
- **Compare two** candidate rankers based on a **historical interaction**.
- **Remove loser** from candidate set.
- **Repeat** until a **single candidate** is left.

## Reusing Historical Interactions: Performance



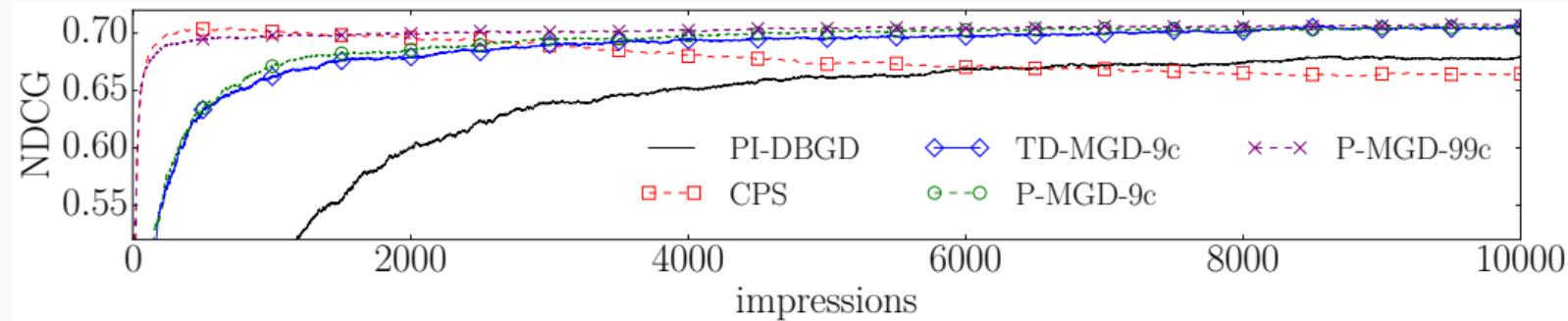
Simulated results on the NP2003 dataset.

## Reusing Historical Interactions: Long Term Performance



Simulated results on the NP2003 dataset.

## Reusing Historical Interactions: Long Term Performance



Simulated results on the NP2003 dataset.

Remember, in the online setting the **performance cannot be measured**, thus **early-stopping is unfeasible**.

## Reusing Historical Interactions: Other Work

Besides Hofmann et al. (2013) **other work** has also tried **reusing historical interactions** for online learning to rank: (Zhao and King, 2016; Wang et al., 2018a).

The problem with these works is that:

- they **do not consider the long-term convergence**.
- they were **not evaluated on the largest available industry datasets**.

As a result, it is **still unclear** whether we can **reliably reuse historical interactions** during online learning.

## Multileave Gradient Descent

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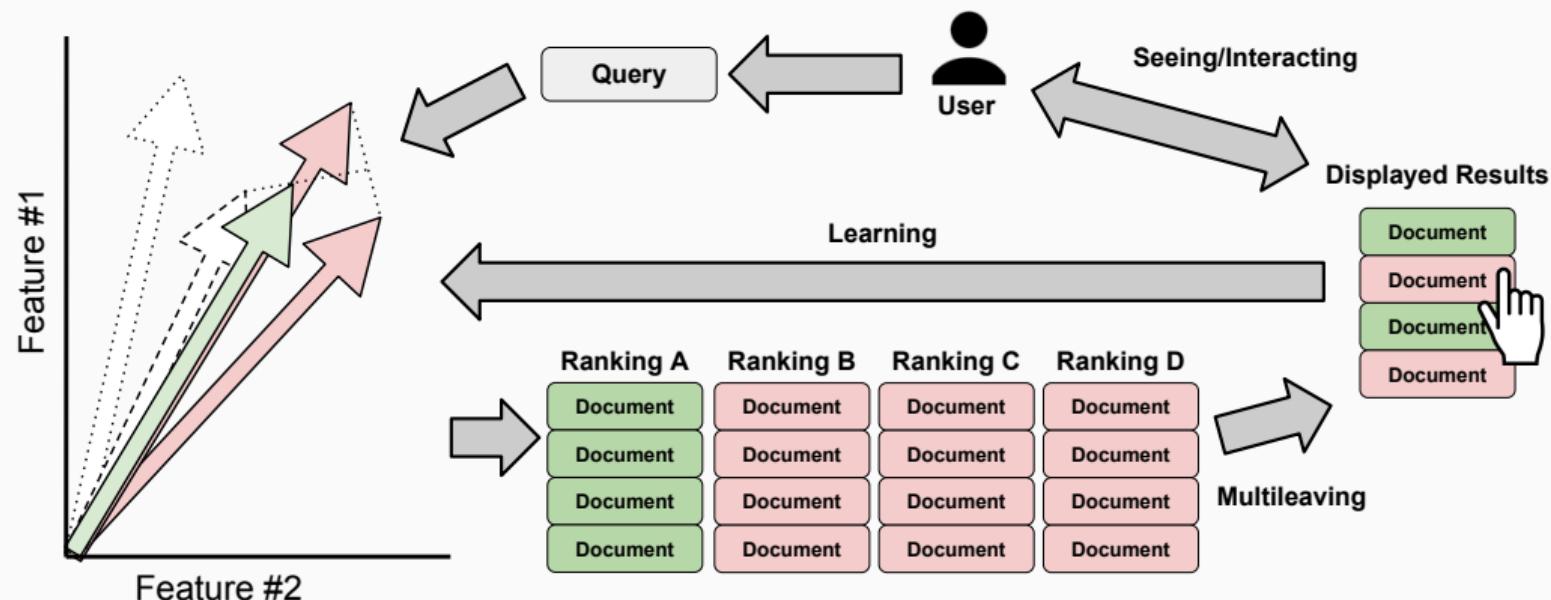
## Multileave Gradient Descent

The introduction of **multileaving** in online evaluation allowed for **multiple rankers being compared simultaneously** from a single interaction.

A **natural extension** of Dueling Bandit Gradient Descent is to combine it with multileaving, resulting in **Multileave Gradient Descent** (Schuth et al., 2016).

Multileaving allows comparisons with **multiple candidate rankers**, **increasing** the **chance of finding an improvement**.

# Multileave Gradient Descent: Visualization



# Multileave Gradient Descent: Results

Results on the MSRL10k dataset under simulated users:

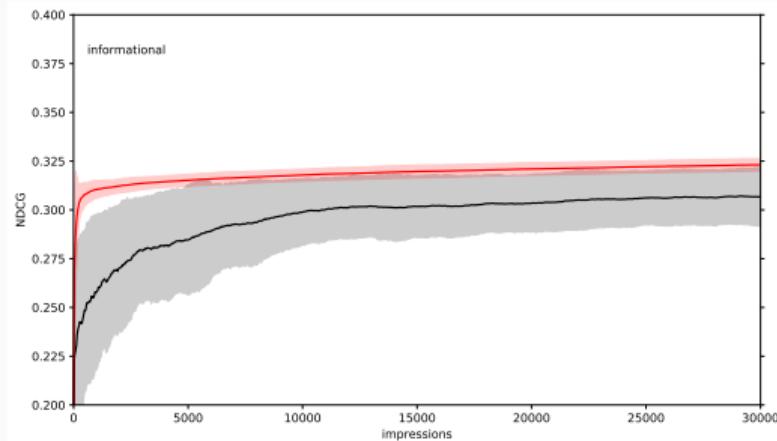
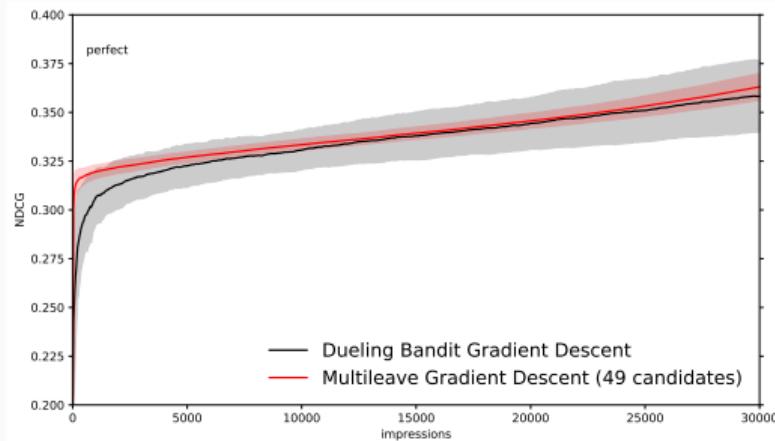


Image credits: (Oosterhuis, 2018).

## Multileave Gradient Descent: Conclusion

Properties of Multileave Gradient Descent:

- **Vastly speeds up the learning rate** of Dueling Bandit Gradient Descent.
  - Much better user experience.
- Instead of **limiting (guiding) exploration**, it is done more **efficiently**.

## Multileave Gradient Descent: Conclusion

Properties of Multileave Gradient Descent:

- **Vastly speeds up the learning rate** of Dueling Bandit Gradient Descent.
  - Much better user experience.
- Instead of **limiting (guiding) exploration**, it is done more **efficiently**.
- **Huge computational costs**, large number of rankers have to be applied.

## **Problems with Dueling Bandit Gradient Descent**

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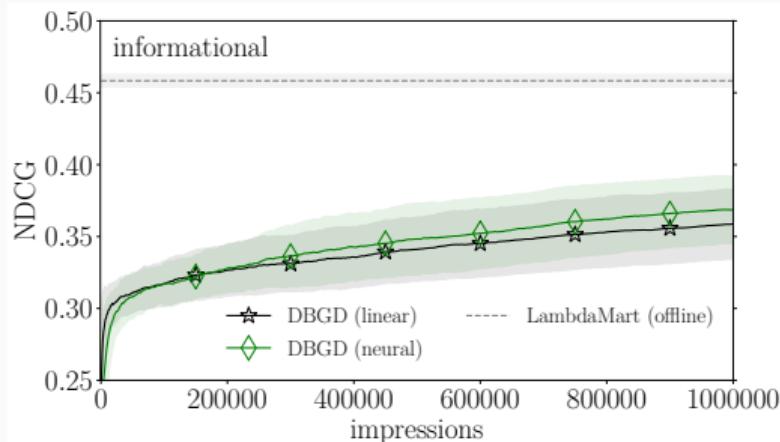
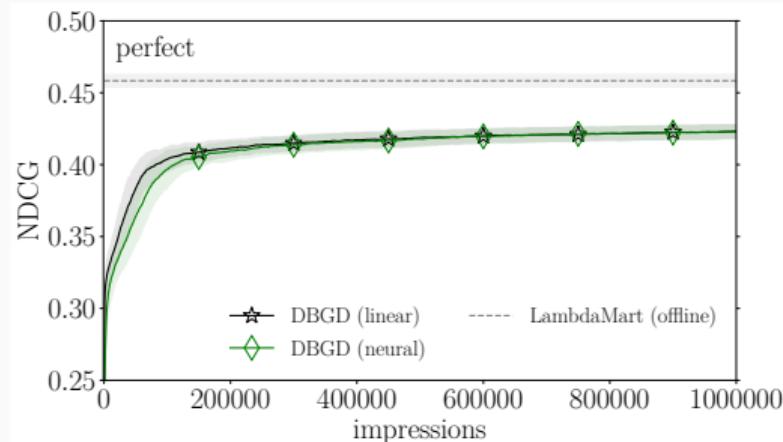
## Problems with Dueling Bandit Gradient Descent

A **problem** with Dueling Bandit Gradient Descent and **all its extensions**:

- Their **performance at convergence** is **much worse** than offline approaches, even **under ideal user interactions**.

## DBGD problems: Empirical

Results on the MSRL10k dataset under simulated users:



How is this possible, if it has **proven sub-linear regret?**

## Problems with the Dueling Bandit Gradient Descent Bounds

Remember the **regret** of Dueling Bandit Gradient Descent made **two assumptions**:

- There is a **single optimal model**:  $\theta^*$ .
- The **utility space is smooth** w.r.t. to the model weights  $\theta$ .

## Problems with the Dueling Bandit Gradient Descent Bounds

Remember the **regret** of Dueling Bandit Gradient Descent made **two assumptions**:

- There is a **single optimal model**:  $\theta^*$ .
- The **utility space is smooth** w.r.t. to the model weights  $\theta$ .

These **assumptions do not hold** for all models that are used in practice (Oosterhuis and de Rijke, 2019).

To prove this we use the fact that **the utility  $u$  is scale invariant** w.r.t. a ranking function  $f_\theta(\cdot)$ :

$$\forall \theta, \quad \forall \alpha \in \mathbb{R}_{>0}, \quad u(f_\theta(\cdot)) = u(\alpha f_\theta(\cdot)).$$

## DBGD Assumptions: Single Optimal Model

First assumption: There is a **single optimal model**:  $\theta^*$ .

For any linear or neural model:

- if  $\theta^*$  has the **optimal performance**,
- then  $\theta' = \alpha\theta$  has the **same performance**, (*linear model*)  
or multiplying the final weight matrix with  $\alpha$ , (*neural model*).

Therefore, there can **never** be a **single optimal model**  $\theta^*$ .

## DBGD Assumptions: Smoothness

**Second assumption:** The **utility space is smooth** w.r.t. to the model weights  $\theta$ :

$$\exists L \in \mathbb{R}, \quad \forall (\theta_a, \theta_b) \in \mathcal{W}, \quad |u(\theta_a) - u(\theta_b)| < L \|\theta_a - \theta_b\|.$$

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Since a **linear model** is **scale invariant**:

$$\forall \alpha \in \mathbb{R}_{>0}, \quad |u(\theta_a) - u(\theta_b)| = |u(\alpha\theta_a) - u(\alpha\theta_b)|,$$

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Thus the smoothness assumption can be rewritten as:

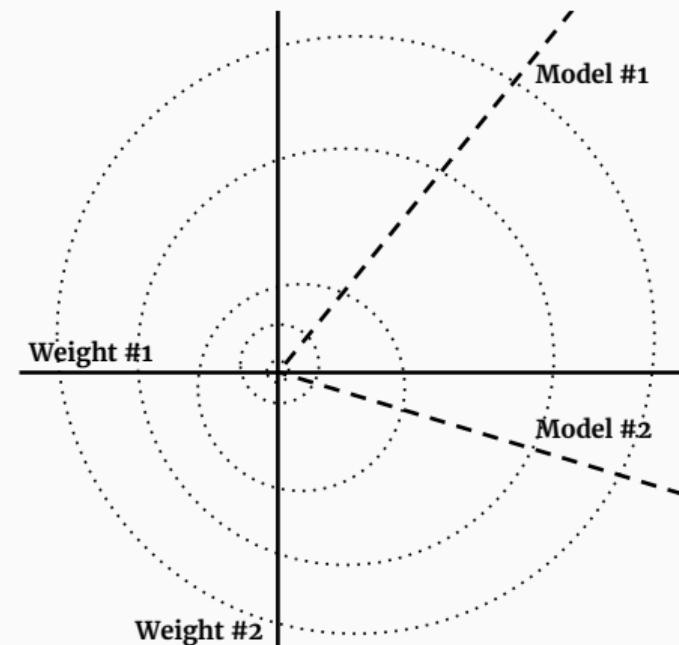
$$\exists L \in \mathbb{R}, \quad \forall \alpha \in \mathbb{R}_{>0}, \quad \forall (\theta_a, \theta_b) \in \mathcal{W}, \quad |u(\theta_a) - u(\theta_b)| < \alpha L \|\theta_a - \theta_b\|.$$

This condition is **impossible to be true** (proof can be extended for neural networks).

## DBGD Assumptions: Smoothness Visualization

Intuition behind the **smoothness problem** for linear ranking models:

- **Every model** in a **line** from the origin in any direction is **equivalent**.
- **Any sphere** around the origin contains **every possible ranking model**<sup>a</sup>.
- The **distance** between the *best* and the *worst* model becomes **infinitely small** near the origin.



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<sup>a</sup>Except for the trivial random model on the origin.

## DBGD Problems: Conclusion

### Theoretical properties:

- Currently, no **sound regret bounds proven**.

### Empirical observations:

- Methods do **not approach optimal performance**.
- Neural models have no advantage over linear models.

### Possible solutions:

- Extend the algorithm (the last decade of research) or introduce new model.
- **Find an approach different to the bandit approach.**

# **Pairwise Differentiable Gradient Descent**

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## Pairwise Differentiable Gradient Descent

We recently introduced **Pairwise Differentiable Gradient Descent** (Oosterhuis and de Rijke, 2018b):

- Very different from previous Online Learning to Rank methods, that relied on sampling model variations similar to evolutionary approaches.

### Intuition:

- A **pairwise** approach can be made **unbiased**, while being **differentiable**, without relying on online evaluation method or the sampling of models.

## Plackett Luce Model

**Pairwise Differentiable Gradient Descent** optimizes a **Plackett Luce** ranking model, this models a **probabilistic distribution over documents**.

With the ranking scoring model  $f_\theta(\mathbf{d})$  the distribution is:

$$P(d|D, \theta) = \frac{\exp^{f_\theta(\mathbf{d})}}{\sum_{d' \in D} \exp^{f_\theta(\mathbf{d}')}}.$$

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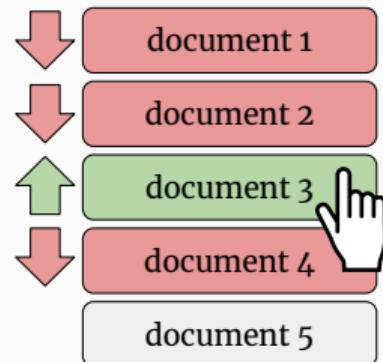
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**Confidence** is explicitly modelled and **exploration** depends on the **available documents**, thus it **naturally varies per query** and even within the ranking.

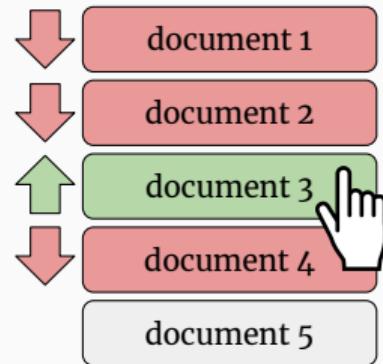
## Bias in Pairwise Inference

Similar to existing pairwise methods (Oosterhuis and de Rijke, 2017; Joachims, 2002),  
Pairwise Differentiable Gradient Descent infers **pairwise document preferences from user clicks**:



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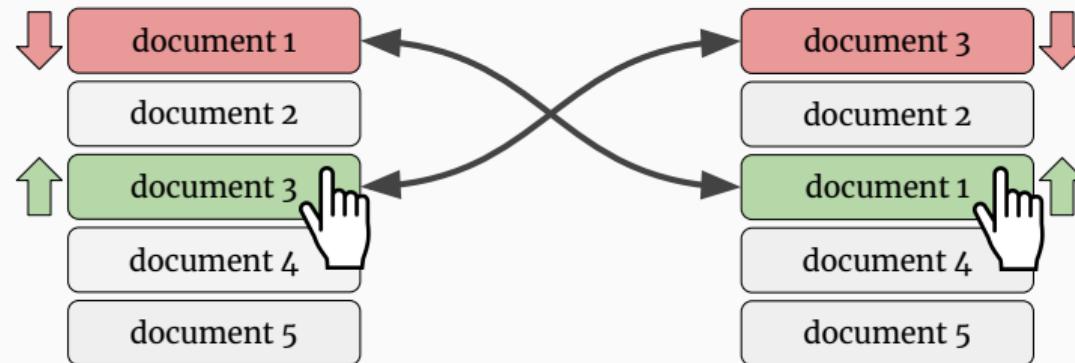


This approach is **biased**:

- Some preferences are **more likely to be inferred** due to **position/selection bias**.

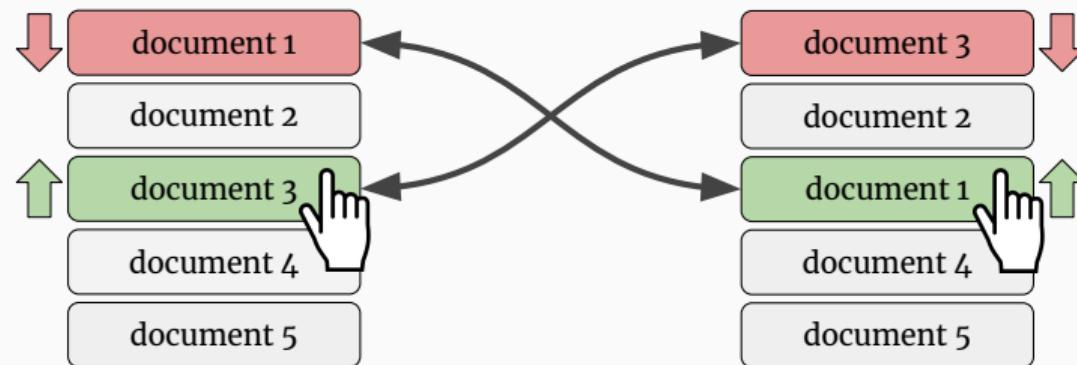
## Reversed Pair Rankings

Let  $R^*(d_i, d_j, R)$  be  $R$  but with the **positions** of  $d_i$  and  $d_j$  **swapped**:



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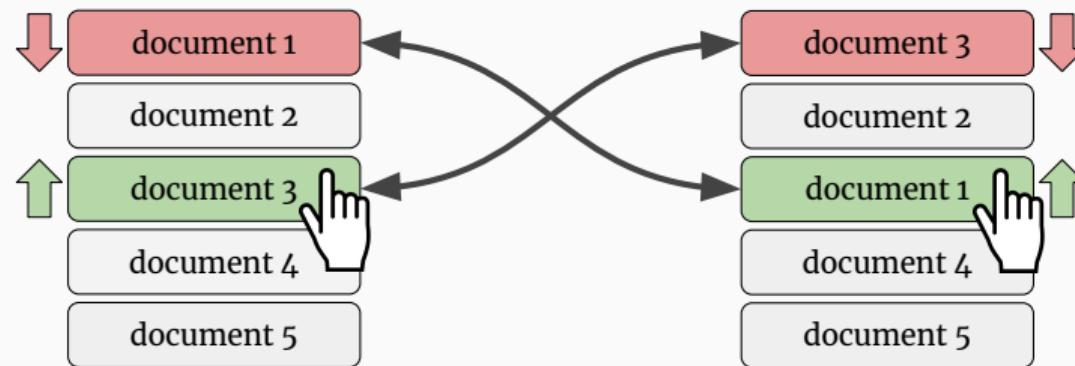


We assume:

- For a preference  $d_i \succ d_j$  inferred from ranking  $R$ , if both are **equally relevant** the opposite preference  $d_j \succ d_i$  is **equally likely** to be inferred from  $R^*(d_i, d_j, R)$ .

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Then scoring **as if**  $R$  and  $R^*$  are **equally likely to occur** makes the gradient **unbiased**.

## Unbiasing the Pairwise Update

The **ratio** between the probability of the ranking and the reversed pair ranking indicates the **bias between the two directions**:

$$\rho(d_i, d_j, R) = \frac{P(R^*(d_i, d_j, R)|f, D)}{P(R|f, D) + P(R^*(d_i, d_j, R)|f, D)}.$$

We use this ratio to **unbias the gradient estimation**:

$$\nabla f_\theta(\cdot) \approx \sum_{d_i >_c d_j} \rho(d_i, d_j, R) \nabla P(d_i \succ d_j | D, \theta).$$

## Unbiasedness of Pairwise Differentiable Gradient Descent

Under the reversed pair ranking assumption, we prove that **the expected estimated gradient** can be written as:

$$E[\nabla f_\theta(\cdot)] = \sum_{d_i, d_j} \alpha_{ij} (f'_\theta(\mathbf{d}_i) - f'_\theta(\mathbf{d}_j)).$$

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Where the weights  $\alpha_{ij}$  will **match the user preferences** in expectation:

$$d_i =_{rel} d_j \Leftrightarrow \alpha_{ij} = 0,$$

$$d_i >_{rel} d_j \Leftrightarrow \alpha_{ij} > 0,$$

$$d_i <_{rel} d_j \Leftrightarrow \alpha_{ij} < 0.$$

Thus the estimated gradient is **unbiased w.r.t. document pair preferences**.

## Pairwise Differentiable Gradient Descent: Method

Start with initial model  $\theta_t$ , then indefinitely:

- ① Wait for a user query.
- ② **Sample** (without replacement) a **ranking**  $R$  from the document distribution:

$$P(d|D, \theta_t) = \frac{\exp^{f_{\theta_t}(\mathbf{d})}}{\sum_{d' \in D} \exp^{f_{\theta_t}(\mathbf{d}')}}.$$

- ③ **Display** the ranking  $R$  to the user.
- ④ **Infer document preferences** from the **user clicks**:  $\mathbf{c}$ .
- ⑤ **Update** model according to the **estimated (unbiased) gradient**:

$$\nabla f_{\theta_t}(\cdot) \approx \sum_{d_i >_{\mathbf{c}} d_j} \rho(d_i, d_j, R) \nabla P(d_i \succ d_j | D, \theta_t).$$

# Pairwise Differentiable Gradient Descent: Visualization

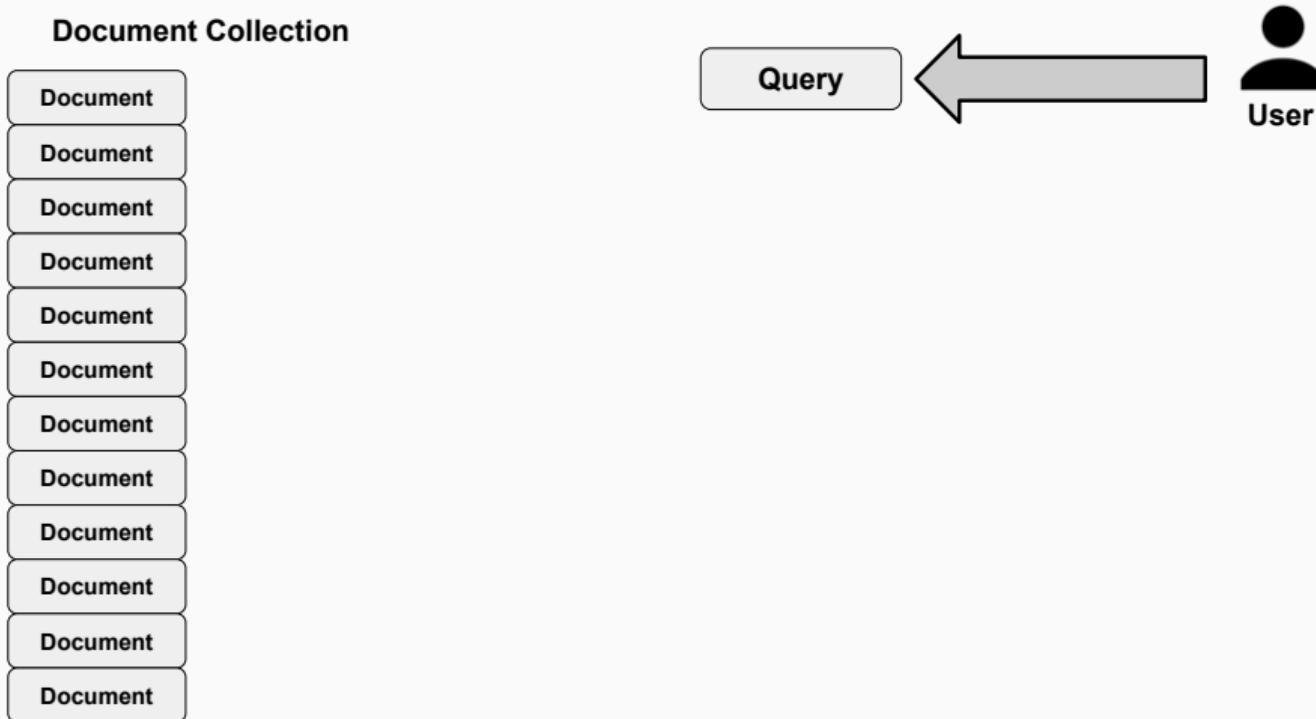
## Document Collection

Document

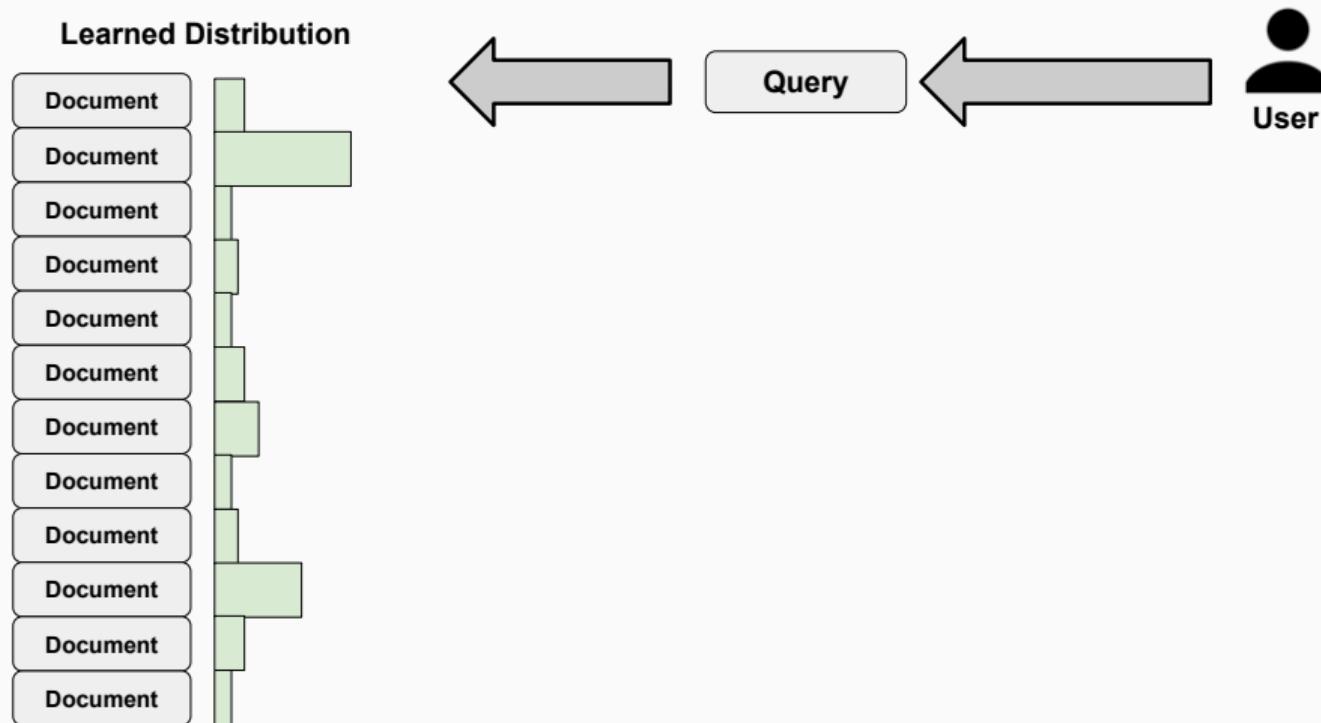


User

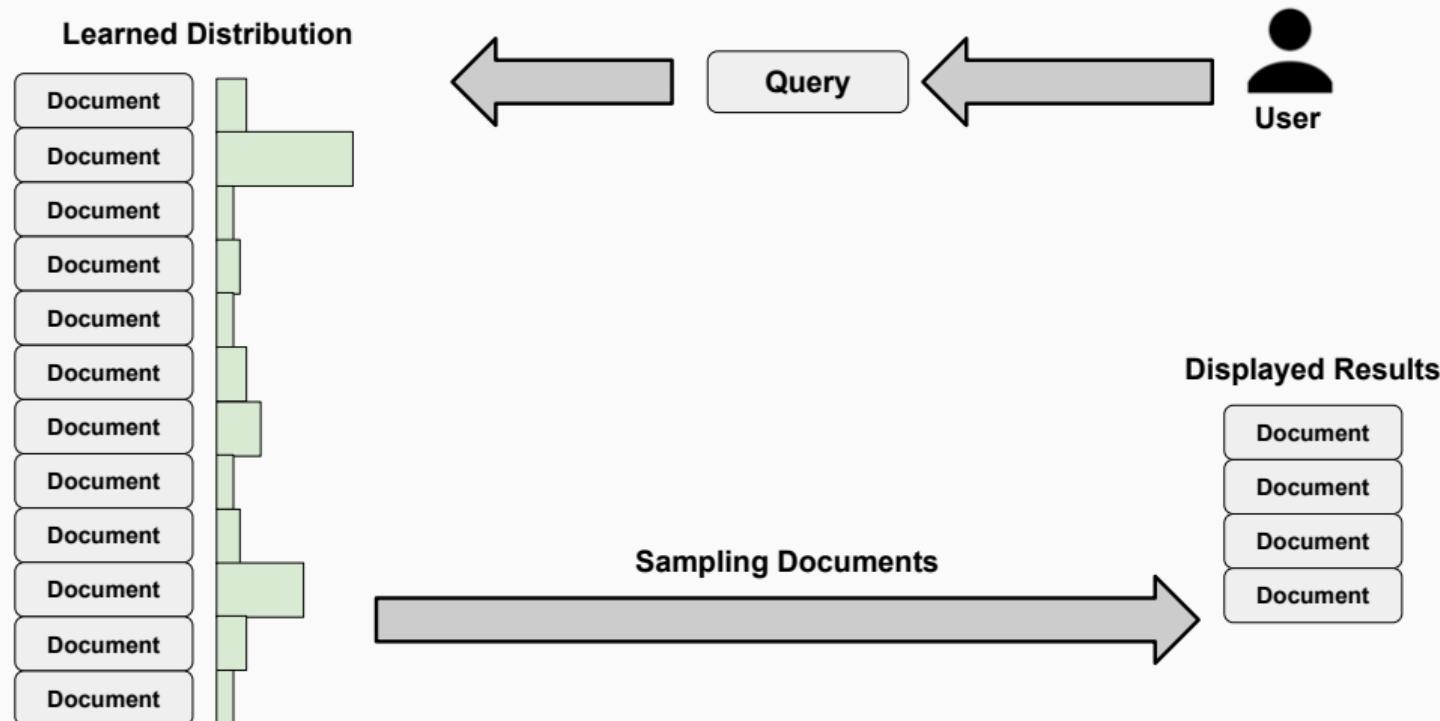
# Pairwise Differentiable Gradient Descent: Visualization



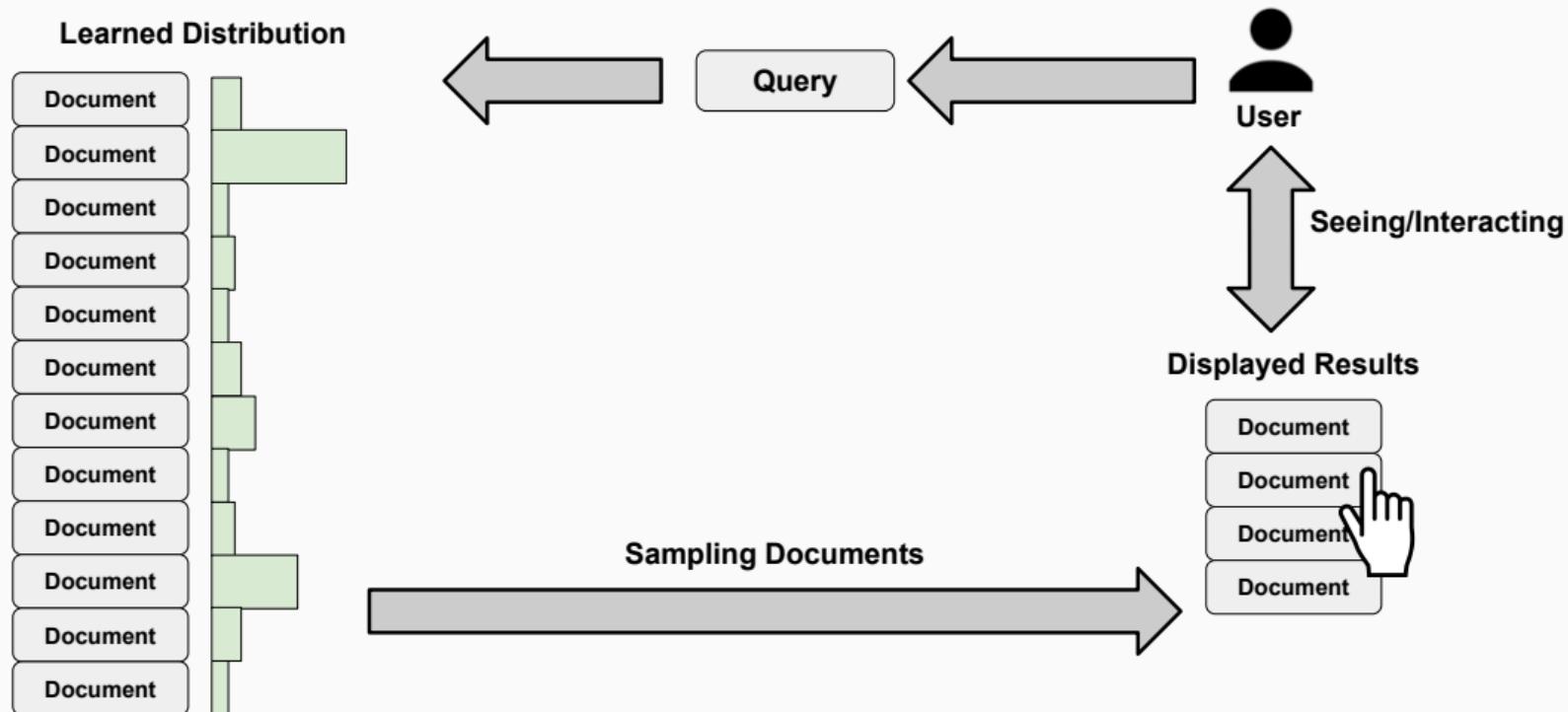
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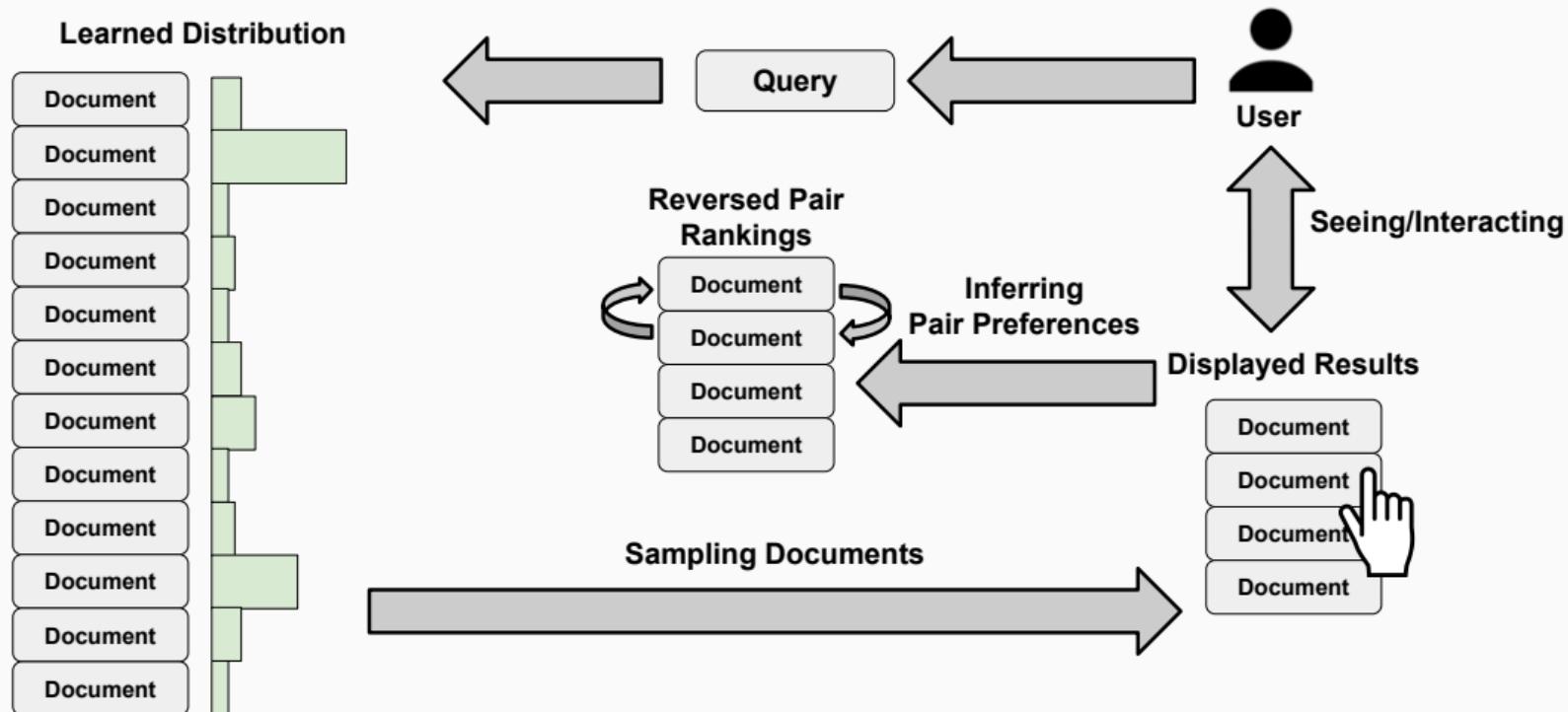
# Pairwise Differentiable Gradient Descent: Visualization



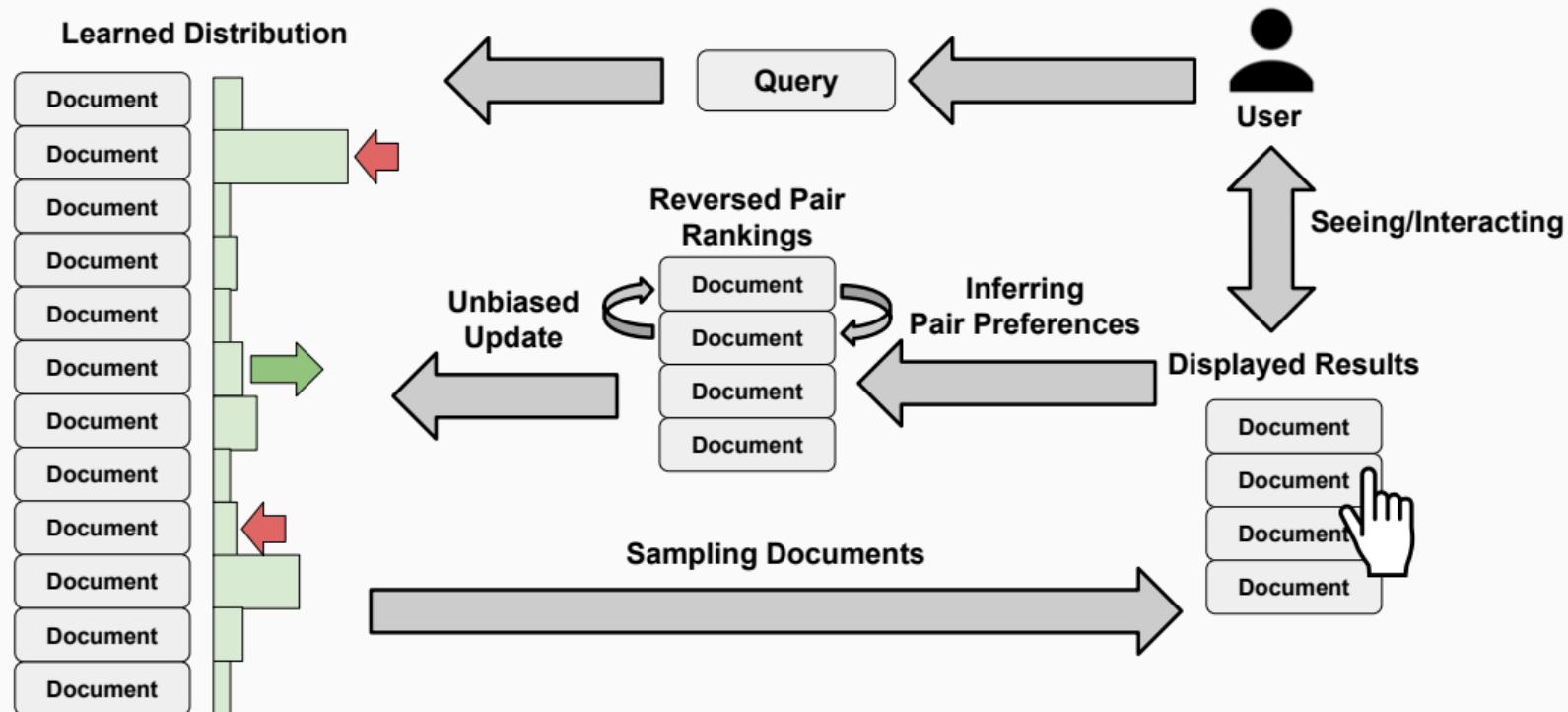
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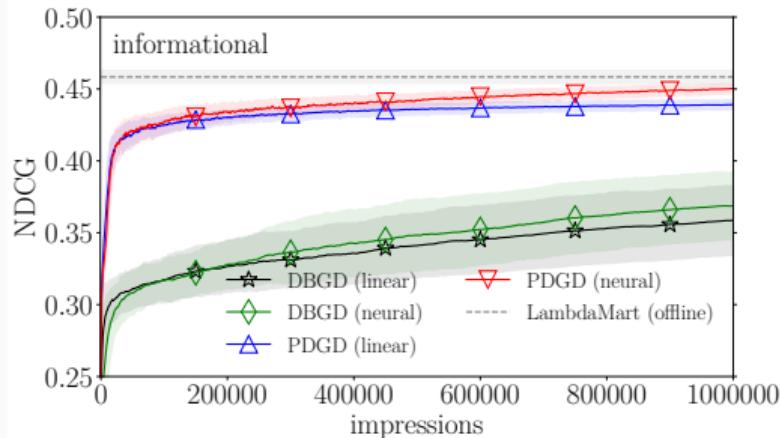
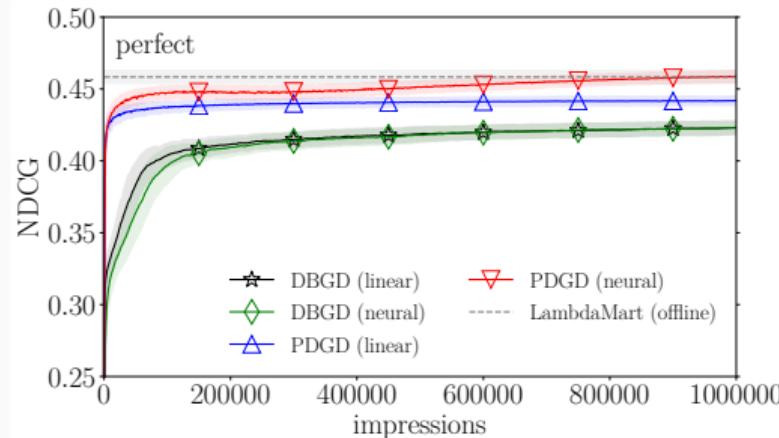
# Pairwise Differentiable Gradient Descent: Visualization



# Pairwise Differentiable Gradient Descent: Visualization



# Pairwise Differentiable Gradient Descent: Results Long Term



**Results of simulations on the MSLR-WEB10k dataset,  
a perfect user (left) and an informational user (right).**

## **Comparison of Online Methods**

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## Empirical Comparison: Introduction

Recent most generalized comparison so far (Oosterhuis and de Rijke, 2019).

Simulations based on **largest available industry datasets**:

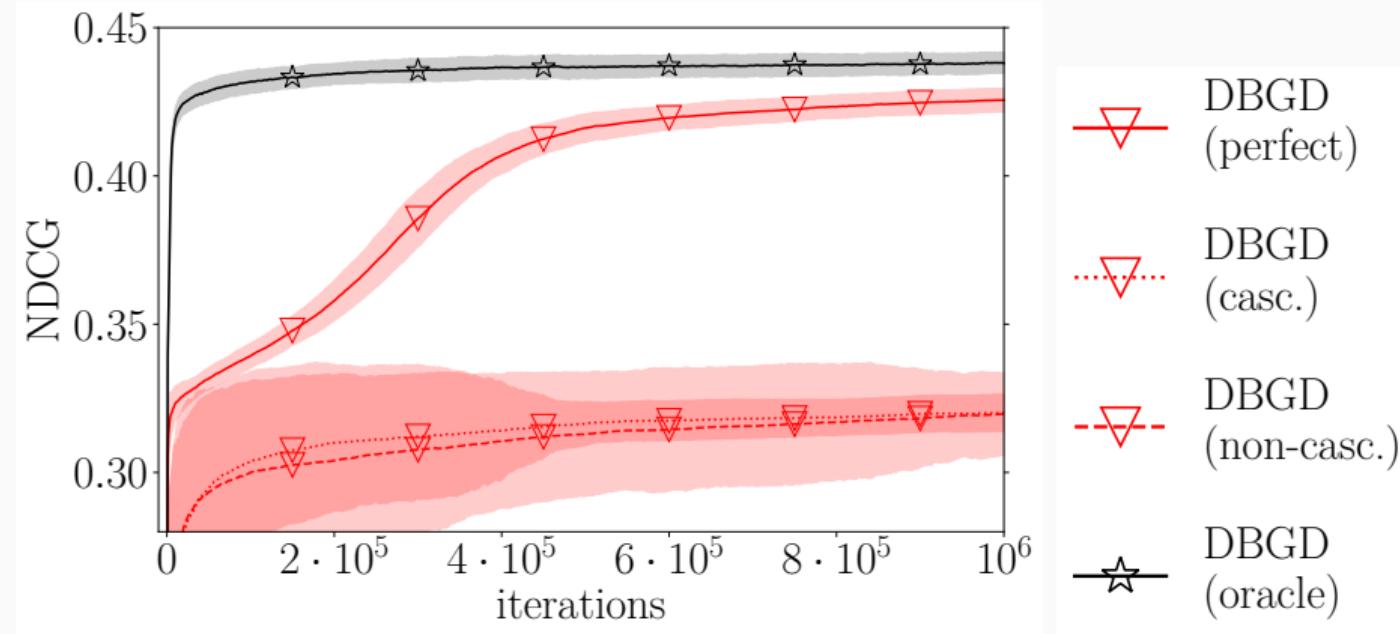
- MSLR-Web10k, Yahoo Webscope, Istella.

Simulated behavior ranging from:

- **ideal**: no noise, no position bias,
- **extremely difficult**: mostly noise, very high position bias.

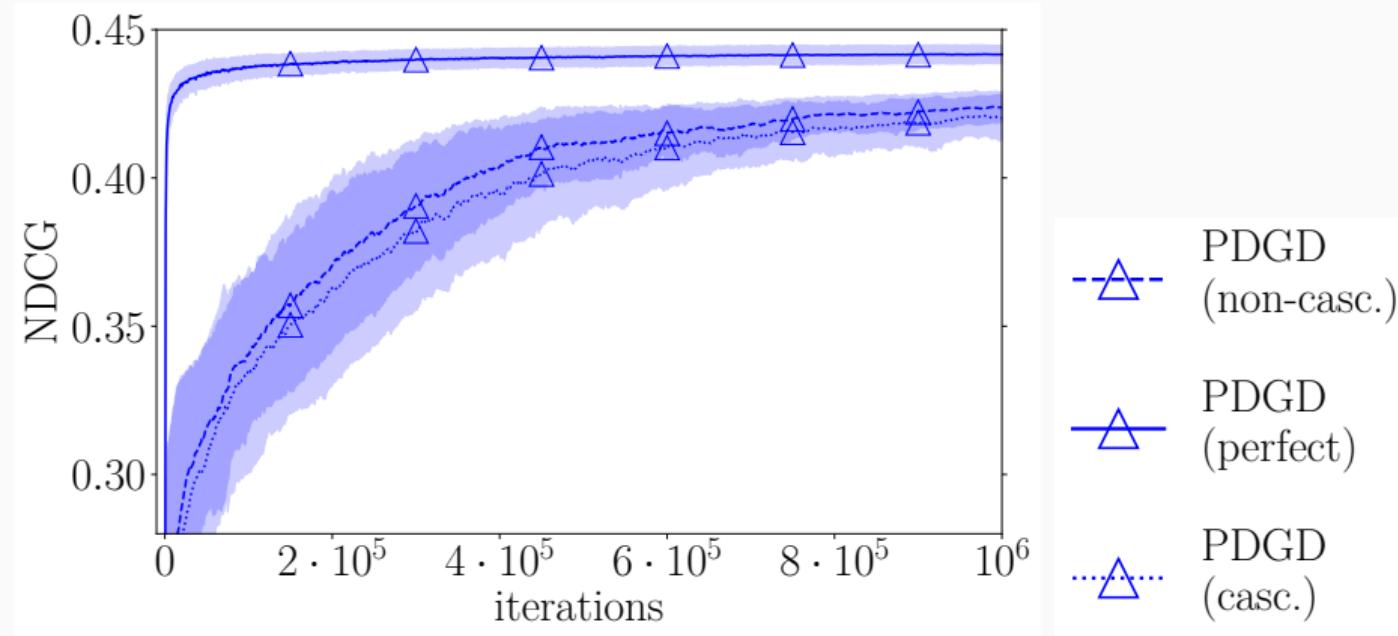
Dueling Bandit Gradient Descent with an **oracle instead of interleaving**,  
to see the **maximum potential** of better interleaving methods.

## Empirical Comparison: DBGD



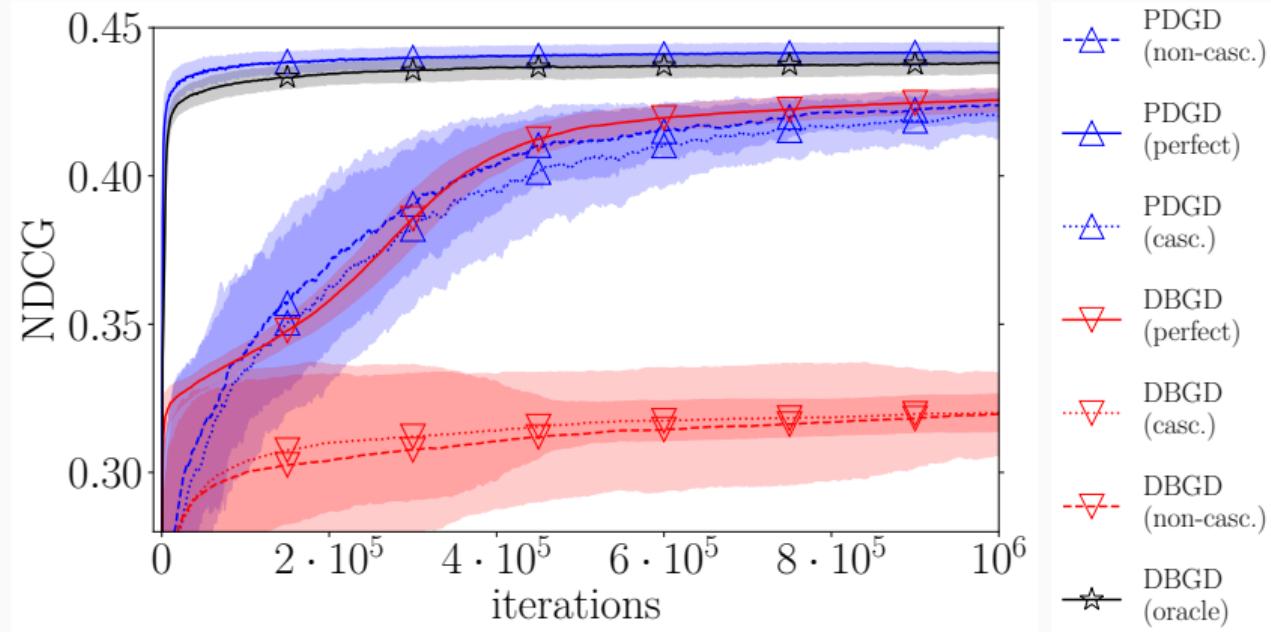
**Results of simulations on the MSLR-WEB10k dataset.**

## Empirical Comparison: PDGD



**Results of simulations on the MSLR-WEB10k dataset.**

## Empirical Comparison: All



**Results of simulations on the MSLR-WEB10k dataset.**

## Empirical Comparison: Conclusion

### Dueling Bandit Gradient Descent (DBGD):

- **Unable** to reach **optimal performance** in **ideal** settings.
- Strongly affected by noise and position bias.

### Pairwise Differentiable Gradient Descent (PDGD):

- **Capable** of reaching **optimal performance** in ideal settings.
- **Robust** to noise and position bias.
- Considerably **outperforms** DBGD in **all tested experimental settings**.

## Theoretical Comparison

### Dueling Bandit Based Approaches:

- Sublinear regret bounds proven,  
**unsound for ranking problems** as commonly applied.
- *Single update steps* are as **unbiased** as its **interleaving method**.

### The Differentiable Pairwise Based Approach:

- **No regret bounds** proven.
- *Single update steps* are unbiased w.r.t. **pairwise document preferences**.

For the common ranking problem, neither approach has a theoretical advantage.

# The Future for Online Learning to Rank

The **theory** for Online Learning to Rank is **inadequate** and needs **re-evaluation**.

The Dueling Bandit approach appears to be **lacking for optimizing ranking systems**.

**Novel alternative approaches have high potential:**

- Pairwise Differential Gradient Descent is a clear example.

## **Part 4: Conclusion**

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## Part 4: Conclusion

This part will cover the following topics:

- Empirical comparison of methodologies
- Theoretical comparison of methodologies
- Conclusion
- Future directions for unbiased learning to rank

# **Empirical Comparison of Methodologies**

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## Empirical Comparison

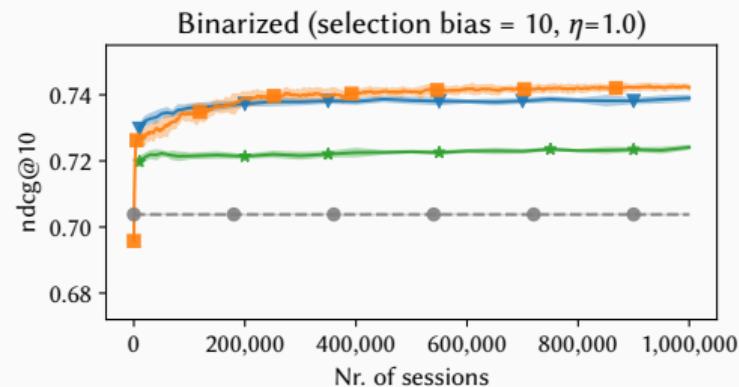
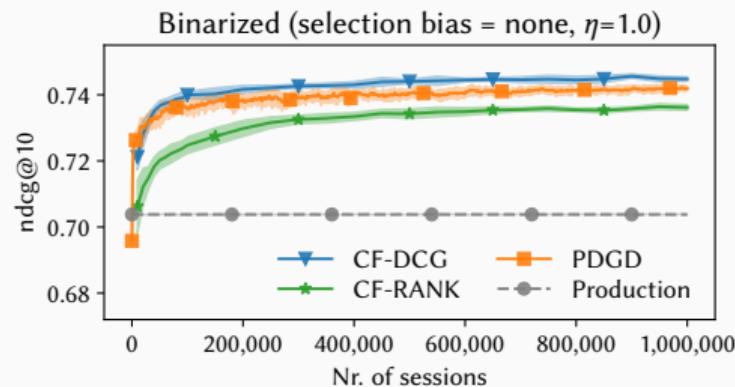
**Single empirical comparison** so far (Jagerman et al., 2019) will be presented at SIGIR'19.

Using the simulated setup common in unbiased learning to rank, we apply both **Inverse Propensity Scoring** and **Pairwise Differentiable Gradient Descent**.

Then we examined the effects of the following factors:

- Number of interactions.
- Degree of **interaction noise**  
(ratio between clicks on relevant and irrelevant documents).
- Degree of **position bias**.
- Presence of **item-selection-bias**, no clicks beyond rank ten.

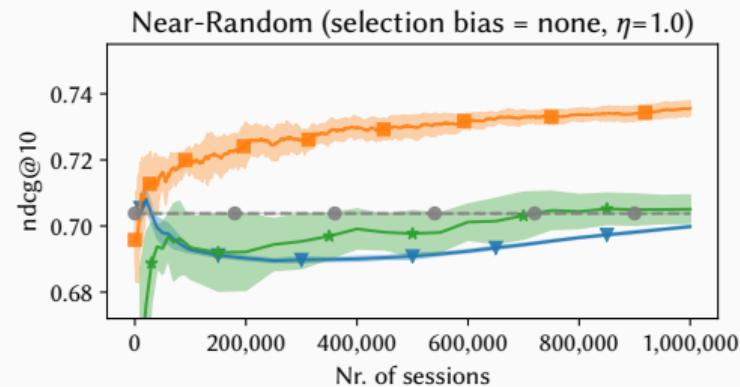
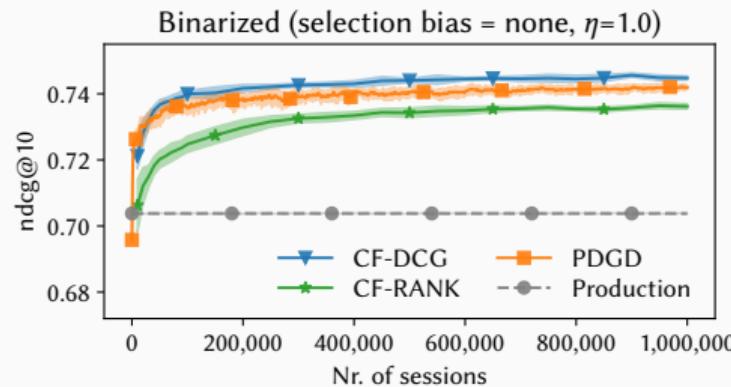
## Empirical Comparison: Item-Selection-Bias



*Little interaction noise, no item-selection-bias (left) and at rank ten (right).*

The effect of item-selection-bias is greater on the counterfactual method than on the online method.

## Empirical Comparison: Interaction Noise



*Little interaction noise (left) and near-random interaction noise (right).*

The effect of interaction noise is **substantial** on the counterfactual method and very limited on the online method.

## Empirical Comparison: Conclusion

### Counterfactual Learning to Rank:

- Slightly higher performance under:
  - no item-selection-bias,
  - little interaction noise.
- Very affected by high interaction noise.

### Online Learning to Rank:

- More reliable performance across settings.
- Handles item-selection bias well.
- More robust to noise

Overall the empirical results suggest that **Online Learning to Rank** is more reliable.

# **Theoretical Comparison of Methodologies**

---

## Theoretical Comparison: Counterfactual Learning to Rank

### Counterfactual Learning to Rank:

- Explicitly models position bias.
- Proven to unbiasedly optimize ranking metrics, given that position bias is modelled correctly.
- Can be applied interactively.
- Applicable to any historical interactions.

## Theoretical Comparison: Online Learning to Rank

### Online Learning to Rank:

- Does not require explicit user model.
- Is not proven to unbiasedly optimize ranking metrics.
- Gradient proven unbiased w.r.t. pairwise document preferences.
- Only effective when applied interactively.
- Not applicable to all historical interactions.

## Theoretical Comparison: Conclusion

### Counterfactual Learning to Rank:

- Explicit position bias model.
- Proven to unbiasedly optimize ranking metrics.
- Can be interactive.
- Applicable to any historical interactions.

### Online Learning to Rank:

- No explicit user model.
- Not proven to unbiasedly optimize ranking metrics.
- Only effective when interactive.
- Not applicable to all historical interactions.

In theory **Counterfactual Learning to Rank** has all the advantageous properties.

## Conclusion

---

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- **Online approaches** allow for **unbiased** and **responsive** learning to rank:
  - **Immediately adapt** to user behavior.
  - Perform **randomization** at each step, though limited.
- **Empirically:** Online methods appear to be more reliable.
- **Theoretically:** Counterfactual methods are much more advantageous.

## **Future Directions for Unbiased Learning to Rank**

---

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- **The best of both worlds:**
  - The robustness of the online methods.
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- **The best of both worlds:**
  - The robustness of the online methods.
  - The theoretical properties of the counterfactual methodology.
  - Possibly by using both an explicit user model and randomization during learning.
- **Unbiased Learning to Rank for:**
  - Recommender systems (Schnabel et al., 2016).
  - Personalized rankings in search or recommendation.
- **Correcting for more biases:**
  - Presentation bias, a well known but unaddressed bias.
  - Social biases (fair/ethical A.I.) especially when ranking people.

## Future Directions

Other areas to expand to:

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- **Beyond clicks:**

- Can we learn from dwell time, conversion, purchases, watch-time, etc.

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  - Can we learn from dwell time, conversion, purchases, watch-time, etc.
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  - Do methods still work in non-traditional displays? (Oosterhuis and de Rijke, 2018a).
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- **Responsible A.I.:**
  - Can our algorithms guarantee to respect users during exploration?
  - Can they explain and explicitly substantiate their learned behavior?

## Questions and Answers

**Thank you for participating!**

## Notation

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## Notation Used in the Slides

Definition	Notation	Example
Query	$q$	—
Candidate documents	$D$	—
Document	$d \in D$	—
Ranking	$R$	$(R_1, R_2, \dots, R_n)$
Document at rank $i$	$R_i$	$R_i = d$
Relevance	$y : D \rightarrow \mathbb{N}$	$y(d) = 2$
Ranker model with weights $\theta$	$f_\theta : D \rightarrow \mathbb{R}$	$f_\theta(d) = 0.75$
Click	$c_i \in \{0, 1\}$	—
Observation	$o_i \in \{0, 1\}$	—
Rank of $d$ when $f_\theta$ ranks $D$	$rank(d   f_\theta, D)$	$rank(d   f_\theta, D) = 4$

## Notation Used in the Slides ii

Differentiable upper bound on $\text{rank}(d,   f_\theta, D)$	$\overline{\text{rank}}(d,   f_\theta, D)$	-
Average Relevant Position metric	$ARP$	-
Discounted Cumulative Gain metric	$DCG$	-
Precision at $k$ metric	$Prec@k$	-
A performance measure or estimator	$\Delta$	-

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## Resources i

- Tensorflow Learning to Rank, allows for inverse propensity scoring:  
<https://github.com/tensorflow/ranking>
- Inverse Propensity Scored Rank-SVM:  
[https://www.cs.cornell.edu/people/tj/svm\\_light/svm\\_proprank.html](https://www.cs.cornell.edu/people/tj/svm_light/svm_proprank.html)
- Pairwise Differentiable Gradient Descent and Multileave Gradient Descent:  
<https://github.com/Harrie0/OnlineLearningToRank>
- Data and code for comparing counterfactual and online learning to rank  
<http://github.com/rjagerman/sigir2019-user-interactions>
- An older online learning to rank framework: Lerot  
<https://bitbucket.org/ilps/lerot/>

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