Factorization Machine (FM)

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Factorization Machine

Factorization Machine algorithm is optimized for handling high dimensional sparse datasets

Supports Regression and Classification

Personalize Content - "predict" ratings/likeness

Click Prediction for Ad-Placement

Product recommendation for user

Movie recommendation

News/Social Media Feed personalization for users



Factorization Machines

Models all interactions between features using Factorized Parameters

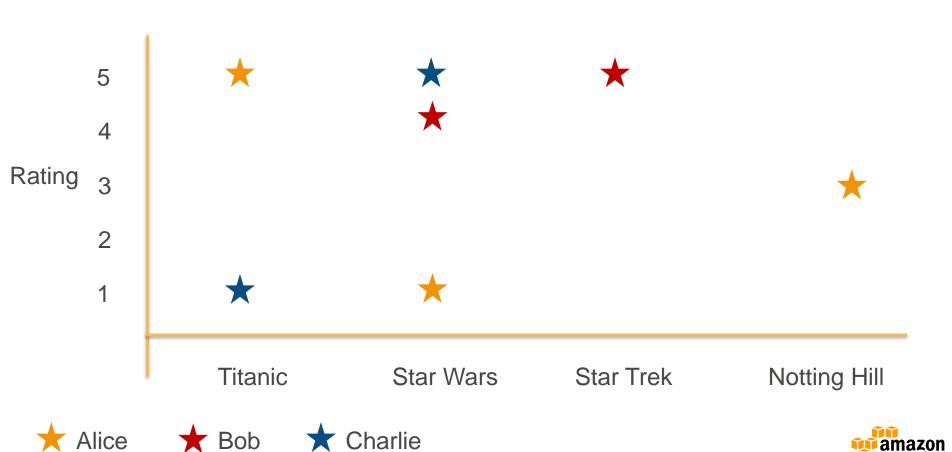
Estimate interactions with very sparse datasets

Linear complexity for computing model parameters

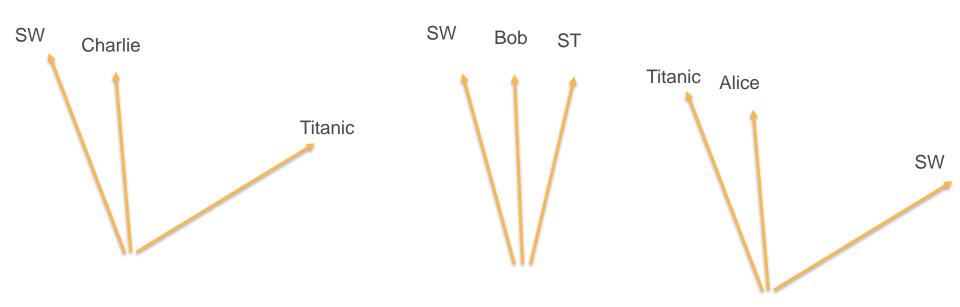
Supports very large datasets



Movie and User

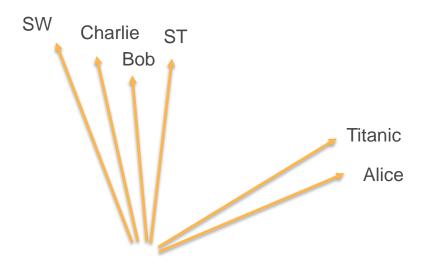


Pair Wise Interaction





Recommendation





Factorization Machine - Data Format

```
Input: recordio-protobuf (with Float32 values)
```

```
Inference:
    json
    recordio-protobuf
```



Demo – Movie Recommendation

Movie Lens Dataset

Predict how a user would a movie

Recommend movies based on user rating, other similar users and other similar movies

fm\movie_data_preparation.ipynb,
fm_cloud_training_template.ipynb,
fm_cloud_prediction_template.ipynb



Demo Movie Recommendation Files

File Name	Purpose
Movies.csv	List of movies [movie id, title, genre]
Ratings.csv	Movies ratings by user [user id, movie id, rating]
Movie_genre.csv	Movies with Genre in separate columns
user_movie_{train test}. recordio	Sparse RecordIO Train/Test Data – OneHotEncoded [user id, movie id], Rating
user_movie_{train test}.svm	Sparse SVM Train/Test Data – Easy to read with text editor.
one_hot_enc_movies.svm	List of movie ids and corresponding one hot encoded movie column identifier
one_hot_enc_users.svm	List of user ids and corresponding one hot encoded user column identifier

Useful Resources

Factorization Machines by Steffen Rendle

LibFM Software

Comparison of LibFM Implementations by Alex Rogozhnikov

Collaborative Filtering by Anand Rajaraman

