CS-E4710 Machine Learning: Supervised Methods

Lecture 12: Preference learning

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Preference learning¹

Preferences play a key role in various fields of application:

- Social networks (facebook, twitter,...)
- Recommender systems (Netflix,last.fm,...)
- Review web sites (tripadvisor,goodpubguide,...)
- Internet banner advertizing
- Electronic commerce (Amazon,...)
- Adaptive retrieval systems (e.g. Google personalized search)



¹Huellermeyer & Fuernkrantz, Preference Learning: An Introduction, 2010

Preference learning

- Goal: learn a predictive preference model from observed preference information.
- Notation: A is preferred over B:
 A ≻ B, alternatively we can say A is ranked above B



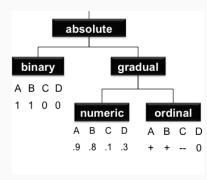
Preference learning tasks

- Object ranking: Given a set of inputs (objects), predict their order.
 Example: web search ranks results based on predicted relevance to a query
- Label ranking: Given an input, and a set of potential labels, predict the (relevance) order of the labels - generalization of multi-class classification
- Rating (also called Instance ranking): Given an input, assign it to one of pre-ordered categories, e.g. (very good, good, neutral, bad, very bad) - this task is otherwise known as ordinal regression

Representing preferences

Absolute preferences

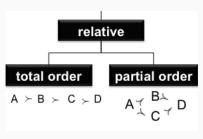
- Absolute preferences: each object has a preference score
- Binary preferences: object is preferred/not preferred (c.f. binary classification)
- Ordinal scale preferences: order or objects is defined ("very satisfied" > "satisfied") but distance is not
- Numeric scale: order and distance is defined



(Source: Huellermeyer & Fuernkrantz, 2010)

Relative preferences

- Relative preferences: Preference information comes as known pairwise comparisons: A > B
- Total order: all objects are ranked from the most preferred to the least preferred (e.g. ranking for all lunch restaurants in Otaniemi)
- Partial order: order is known only for a subset of objects: (e.g. "Fat Lizard" > "Maukas")



(Source: Huellermeyer & Fuernkrantz, 2010)

Representing rankings

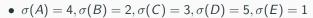
- Assume a set of objects (inputs) $S = \{\mathbf{x}_i\}_{i=1}^m$
- Ranking function for S is a bijective function

$$\sigma: \mathcal{S} \mapsto \{1, \ldots, m\}$$

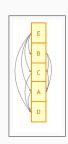
that assigns a unique rank $1 \leq \sigma(\mathbf{x}) \leq m$ to each object in S

• The inverse mapping $\sigma^{-1}(j): \{1, \dots, m\} \mapsto S$ gives the object of S at given rank j



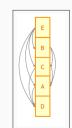


•
$$\sigma^{-1}(1) = E, \sigma^{-1}(2) = B, \sigma^{-1}(3) = C, \sigma^{-1}(4) = A, \sigma^{-1}(5) = D$$



Representing rankings

• A ranking for S is a permutation of S sorted in ascending order of σ : $\sigma^{-1}(1), \sigma^{-1}(2), \dots \sigma^{-1}(m)$



• The ranking corresponds to a sequence of pairwise preferences:

$$\sigma^{-1}(1) \succ \sigma^{-1}(2) \succ \cdots \succ \sigma^{-1}(m)$$

 Note: high preference equals low ranking and vice versa; the most preferred object has rank 1, the least preferred rank m

In the Figure:

•
$$\sigma^{-1}(1) = E, \sigma^{-1}(2) = B, \sigma^{-1}(3) = C, \sigma^{-1}(4) = A, \sigma^{-1}(5) = D$$

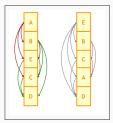
•
$$E \succ B \succ C \succ A \succ D$$

Kendall's distance

- Kendall's distance compares a predicted ranking $\sigma'(\mathbf{x})$ to a ground truth ranking $\sigma(\mathbf{x})$
- It counts the pairs that are inverted in the predicted ranking

$$d_K(\sigma, \sigma') = |\{(j, l) | \sigma(\mathbf{x}_j) > \sigma(\mathbf{x}_l) \text{ and } \sigma'(\mathbf{x}_j) < \sigma'(\mathbf{x}_l)\}|$$

- d_k takes values between $d_K(\sigma, \sigma') = 0$ and $d_K(\sigma, \sigma') = m(m-1)/2$, where m is the number of items
- Figure:
 - Predicted ranking σ' (left) has four inverted pairs (A, B), (A, E), (A, C), (B, E) compared to ground truth
 - Kendall's distance $d_K(\sigma, \sigma') = 4$



Other loss functions for ranking

Spearman's footrule: sum of absolute distances in ranks

$$d_{SF}(\sigma, \sigma') = \sum_{i=1}^{m} |\sigma(\mathbf{x}_i) - \sigma'(\mathbf{x}_i)|$$

 Position error: the number of wrong items that are predicted before the target item x_{*}:

$$d_{PE}(\sigma, \sigma') = \sigma'(\mathbf{x}_*) - 1$$
, where $\sigma(\mathbf{x}_*) = 1$

 Discounted error: down-weights ranking errors of items with a lower true rank, with some factor v_i

$$d_{DE}(\sigma,\sigma') = \sum_{i=1}^{m} v_i d_{x_i}(\sigma,\sigma'),$$

where is some distance of rankings of single item x_i in σ and σ'

Object ranking

Object ranking

Given a training set of (input) objects $\{\mathbf{x}_i\}_{i=1}^m$ and set of pairwise preferences $\mathcal{P} = \{(i,j) | \mathbf{x}_i \succ \mathbf{x}_j\}$ our aim is to learn a ranking function σ that can order new sets of objects $\{\mathbf{x}_i'\}_{i=1}^n$

Training

$$\begin{array}{rcl} (0.74,1,25,165) & \succ & (0.45,0,35,155) \\ (0.47,1,46,183) & \succ & (0.57,1,61,177) \\ (0.25,0,26,199) & \succ & (0.73,0,46,185) \end{array}$$





Pairwise preferences between objects (instances)

Prediction (ranking a new set of objects)

Two-step scheme for object ranking

We can approach object ranking through a two-step process:

- 1. Learn a model that assigns preference score $f(\mathbf{x}, \mathbf{x}')$ for the preferences $\mathbf{x} \succ \mathbf{x}'$ for any pair of inputs $(\mathbf{x}, \mathbf{x}')$
- 2. For a set of new points to be ranked $\{\mathbf{x}_i\}_{i=1}^n$ find the ranking σ that maximizes the agreement between the ranking and the predicted preference score:

$$AGREE(\sigma, f) = \sum_{\sigma(\mathbf{x}_i) < \sigma(\mathbf{x}_j)} f(\mathbf{x}_i, \mathbf{x}_j),$$

that is, the sum of preference scores consistent with σ^\prime

Cohen, W.W., Schapire, R.E. and Singer, Y., 1999. Learning to order things. Journal of artificial intelligence research, 10, pp.243-270.

First step: Learning to order pairs

- We can convert the problem of ordering pairs into a binary classification problem with input data given by the pairs of objects
- As training data we assume a set of inputs $\{\mathbf{x}_i\}_{i=1}^m$ and set of preferences $\mathcal{P} = \{(i,j)|\mathbf{x}_i \succ \mathbf{x}_j\}$.
- A classifier should predict for a given a pair of inputs (x, x')

$$h(\mathbf{x}, \mathbf{x}') = \begin{cases} 1 & \text{if } \mathbf{x} \succ \mathbf{x}' \\ -1 & \text{if } \mathbf{x}' \succ \mathbf{x} \end{cases}$$

- We can use any classification algorithm on the pairwise data to learn the predictor
- If the classifier outputs real valued scores (e.g. probabilities, margins, etc.) f(x_i, x_j), we can use the scores instead of the predicted binary labels

Second step: Extracting a ranking

- For a set of new inputs $\mathbf{x}_1, \dots, \mathbf{x}_n$ we will obtain a pairwise preference $f(\mathbf{x}_i, \mathbf{x}_i)$ for each pair $(\mathbf{x}_i, \mathbf{x}_i)$
- These predictions can be contradictory, e.g. we may have cycle $A \succ B \succ C \succ A$
- To extract a ranking for the objects, pairwise predictions that are not consistent with the chosen order need to be ignored
- The problem is to find a ranking $\hat{\sigma}$ that maximizes the agreement with f: $\hat{\sigma} = \operatorname{argmax}_{\sigma} AGREE(\sigma, f)$
- However: Finding the highest scoring ranking is a NP-hard optimization problem (Cohen et al. 1999)

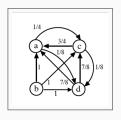
Cohen, W.W., Schapire, R.E. and Singer, Y., 1999. Learning to order things. Journal of artificial intelligence research, 10, pp.243-270.

Second step: Extracting a ranking

- A approximate solution can be found by a graph based solution
- In the graph, objects correspond to nodes and pairwise preferences to directed edges
- Edge weights are preference scores $f(\mathbf{x}_i, \mathbf{x}_j)$ which are scaled to interval [0,1] and satisfy $f(\mathbf{x}_i, \mathbf{x}_i) + f(\mathbf{x}_i, \mathbf{x}_i) = 1$
 - Our goal is to maximize the agreement between the preference scores and the chosen ranking

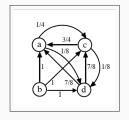
$$AGREE(\sigma', f) = \sum_{\sigma'(\mathbf{x}_i) < \sigma'(\mathbf{x}_j)} f(\mathbf{x}_i, \mathbf{x}_j),$$

 This amounts to keeping all edges consistent with the chosen order and ignoring the conflicting ones



Cohen's algorithm (Cohen et al. 1999) builds a preference graph with nodes corresponding to the input data points (in figure: $S = \{a, b, c, d\}$)

- Weighted edges correspond to the predicted preference scores f(x,x') and f(x',x)
- The algorithm maintains for each node the net preference score
 π(x) = ∑_{x'} f(x,x') ∑_{x'} f(x',x)
 which is the sum of outgoing edge weights (pairwise preferences x ≻ x')
 minus the sum of incoming edge weights (pairwise preferences x' ≻ x)



Cohen, W.W., Schapire, R.E. and Singer, Y., 1999. Learning to order things. Journal of artificial intelligence research, 10, pp.243-270.

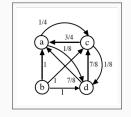
• The net preference scores for the full graph are:

$$\pi(a) = 0 + 1/4 + 1/8 - (1 + 3/4 + 7/8) = -18/8$$

$$\pi(b) = 1 + 1 + 1 - 0 = 3$$

$$\pi(c) = 0 + 3/4 + 1/8 - (1 + 1/4 + 7/8) = -10/8$$

$$\pi(d) = (0 + 7/8 + 7/8) - (1 + 1/8 + 1/8) = 4/8$$



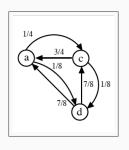
- The most preferred node is computed, it is b
- We set $\sigma'(b) = 1$

• The most preferred node is deleted and the net preference scores $\pi(\mathbf{x})$ are updated to reflect the new graph

$$\pi(a) = -18/8 + (1 - 0) = -10/8$$

 $\pi(c) = -10/8 + (1 - 0) = -2/8$
 $\pi(d) = 4/8 + (1 - 0) = 12/8$

 The most preferred node is again computed: (d) and it gets the first available rank: σ(d) = 2

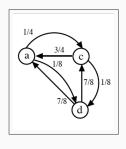


 The most preferred node d is deleted and the net preference scores are updated to reflect the new graph

$$\pi(a) = -10/8 + (7/8 - 1/8) = -2/4$$

 $\pi(c) = -2/8 + (7/8 - 1/8) = 2/4$

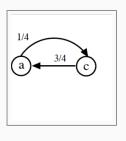
• The most preferred node is c, we set $\sigma(c) = 3$



• One node *a* remains in the graph with net preference score

$$\pi(a) = -2/4 + (3/4 - 1/4) = 0$$

- We set $\sigma(a) = 4$, and terminate the algorithm
- The extracted total order is then
 b > d > c > a



Cohen's algorithm: pseudocode

```
Input: A set of objects S = \{x_i\}_{i=1^n}, preference function f(x, x')
    t=1
    Set \pi(\mathbf{x}) as the net preference score of for all \mathbf{x} \in S:
   \pi(\mathbf{x}) = \sum_{\mathbf{x}' \in S} f(\mathbf{x}, \mathbf{x}') - \sum_{\mathbf{x}' \in S} f(\mathbf{x}', \mathbf{x})
    while S \neq \emptyset do
        Find the object with largest net preference:
        \mathbf{x}^* = \operatorname{argmax}_{\mathbf{x} \in S} \pi(\mathbf{x})
        S = S - \mathbf{x}^*
        \sigma(\mathbf{x}^*) = t:
        Remove the contribution of \mathbf{x}^* from the net preference scores:
        \pi(\mathbf{x}) = \pi(\mathbf{x}) + (f(\mathbf{x}^*, \mathbf{x}) - f(\mathbf{x}, \mathbf{x}^*)) for all \mathbf{x} \in S
        t = t + 1:
    end while
Output: (\sigma(\mathbf{x}_1), \sigma(\mathbf{x}_2), \dots, \sigma(\mathbf{x}_n))
```

Preference learning through

ranking loss minimization

Preference learning through ranking loss minimization

- The above described scheme is two-step preference learning scheme (binary classification and post-processing to extract a ranking)
- Although it simple and can be effective, it does not directly optimize a loss function for ranking
- In the following we examine algorithms that directly to optimize the quality of the ranking

Preference learning through linear models

- Consider learning a linear model $f(\mathbf{x}) = \mathbf{w}^T \mathbf{x}$ that assigns a preference score $f(\mathbf{x})$ to each input \mathbf{x}
- As training data we assume a set of inputs $\{\mathbf{x}_i\}_{i=1}^m$ and set of preferences $\mathcal{P} = \{(i,j)|\mathbf{x}_i \succ \mathbf{x}_j\}$.
- The pair $(\mathbf{x}_i, \mathbf{x}_j)$, $(i, j) \in \mathcal{P}$ is consistently predicted if and only if

$$f(\mathbf{x}_i) \geq f(\mathbf{x}_j)$$

or alternatively if and only if

$$f(\mathbf{x}_i) - f(\mathbf{x}_j) = \mathbf{w}^T(\mathbf{x}_i - \mathbf{x}_j) = \mathbf{w}^T \Delta \mathbf{x}_{ij} \ge 0$$

where $\Delta \mathbf{x}_{ij} = \mathbf{x}_i - \mathbf{x}_j$ is the difference vector of \mathbf{x}_i and \mathbf{x}_j

Preference learning through linear models

We can denote the preferences by labels

$$y_{ij} = egin{cases} +1 & ext{if } (i,j) \in \mathcal{P} \ -1 & ext{if} (j,i) \in \mathcal{P} \ 0 & ext{otherwise} \end{cases}$$

• Then a pair is consistently predicted if it has a non-negative margin

$$y_{ij}\mathbf{w}^T \Delta \mathbf{x}_{ij} \geq 0$$

- This is a hyperplane classifier with difference vectors $\Delta \mathbf{x}_{ij}$ as inputs and the preferences encoded into the labels y_{ij}
- Data points with $y_{ij} = 0$ correspond to the pairs with no preferred order. They are always consistently classified.

Preference learning through linear discrimination

- Recall that finding the hyperplane that minimizes the zero-one loss of training set is NP-hard
- In our case, an error happens when the pair has a negative margin

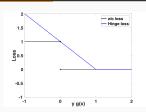
$$y_{ij}\mathbf{w}^T \Delta \mathbf{x}_{ij} < 0$$

in other words when the model puts the pair in inverted order $\mathbf{w}^T \mathbf{x}_i < \mathbf{w}^T \mathbf{x}_j, \ \mathbf{x}_i \succ \mathbf{x}_j$

 Thus, minimizing the number of inverted pairs - the Kendall distance - is hard as well

Hinge loss for preference learning

 Similarly to the binary classification, replacing the zero-one loss with a convex upper bound, such as Hinge loss, leads to efficient optimization



• Hinge loss for a pair (i,j):

$$\mathsf{max}(0, 1 - y_{ij} \mathbf{w}^T \Delta \mathbf{x}_{ij})$$

- Loss is incurred if the functional margin is too small: $y_{ij} \mathbf{w}^T \Delta \mathbf{x}_{ij} < 1$
- Average Hinge loss over all pairs:

$$\frac{1}{m(m-1)} \sum_{(i,j),i \neq j} \max(0,1-y_{ij} \mathbf{w}^T \Delta \mathbf{x}_{ij})$$

 RankSVM minimizes the above loss, while controlling the norm of the weight vector

RankSVM

 RankSVM (Joachims, 2002) solves the following regularised learning problem:

$$\begin{aligned} & \min_{\mathbf{w}, \boldsymbol{\xi}} \ \frac{1}{2} \|\mathbf{w}\|^2 + \frac{C}{|P|} \sum_{(i,j) \in \mathcal{P}} \xi_{ij} \\ & \text{s.t. } \mathbf{w}^T \mathbf{x}_i - \mathbf{w}^T \mathbf{x}_j \geq 1 - \xi_{ij}, \text{ for all } (i,j) \in \mathcal{P} \\ & \xi_{ii} \geq 0, \text{ for all } (i,j) \in \mathcal{P} \end{aligned}$$

- The objective is to minimize the combination of the norm is of the weight weight vector (regularizer) and the loss (given by ξ_{ij})
- Note that only the preferred order $(i,j) \in \mathcal{P}$ is considered, not the opposite order (j,i). This is ok, since:

$$y_{ij}\mathbf{w}^T \Delta \mathbf{x}_{ij} = -y_{ij}\mathbf{w}^T \Delta \mathbf{x}_{ji} = y_{ji}\mathbf{w}^T \Delta \mathbf{x}_{ji}$$

- That is, satisfying the constraints for $(i,j) \in \mathcal{P}$, the constraints for (j,i) are automatically satisfied
- T. Joachims: Optimizing search engines using clickthrough data, KDD 2002

RankSVM with kernels

- We can use kernel functions to perform non-linear ranking
- This is solved by the dual RankSVM problem:

$$\begin{aligned} \max_{\alpha} g(\alpha) &= \sum_{(i,j) \in \mathcal{P}} \alpha_{ij} - \frac{1}{2} \sum_{(i,j) \in \mathcal{P}} \sum_{(r,s) \in \mathcal{P}} \alpha_{ij} \Delta \mathbf{x}_{ij}^{\mathsf{T}} \Delta \mathbf{x}_{rs} \alpha_{rs} \\ \text{s.t.} 0 &\leq \alpha_{ij} \leq \frac{C}{|\mathcal{P}|}, \text{ for all } i \succ j \end{aligned}$$

- It is a constrained Quadratic Programme
- The inner product $\Delta \mathbf{x}_{ij}^T \Delta \mathbf{x}_{rs}$ can be replaced with any kernel $\kappa(\Delta \mathbf{x}_{ij}, \Delta \mathbf{x}_{rs})$ acting on the difference vectors $\Delta \mathbf{x}_{ij} = \mathbf{x}_i \mathbf{x}_j$
- The number of dual variables is proportional to the set of pairwise preferences, at worst quadratic in number of objects

Boosting for ranking

RankBoost algorithm

- RankBoost is an algorithm that applies the AdaBoost framework to the ranking problem
- It gets as input a training sample $S = \{(x_i, x_i', y_i)\}$ where

$$y_i = \begin{cases} +1 & \text{if } x_i' \succ x_i \\ 0 & \text{if } x_i', x_i \text{ have the same preference or are incomparable} \\ -1 & \text{if } x_i \succ x_i' \end{cases}$$
It becomes a linear combination

• It learns a linear combination

$$f(x) = \sum_{t=1}^{T} \alpha_t h_t(x)$$

of base rankers or weak rankers h_t

• Base rankers are assumed to output a binary preference (preferred/not preferred): $h_t(x) \in \{0,1\}$ learned by minimizing the weighted ranking errors $D_t(i)\mathbf{1}_{y_i(h_t(x_i')-h_t(x_i))<0}$ in the training set

Weak ranker?

- The weak learning assumption that the base rankers are assumed to satisfy is that they rank correctly more pairs than incorrectly
- Denote by

$$\epsilon_t^+ = \sum_{i=1}^m D_t(i) \mathbf{1}_{y_i(h_t(x_i') - h_t(x_i)) \ge 0}$$

the proportion of correctly ranked pairs, by

$$\epsilon_t^- = \sum_{i=1}^m D_t(i) \mathbf{1}_{y_i(h_t(x_i') - h_t(x_i)) < 0}$$

the proportion of the incorrectly ranked pairs and by

$$\epsilon_t^0 = \sum_{i=1}^m D_t(i) \mathbf{1}_{y_i(h_t(x_i') - h_t(x_i)) = 0}$$

the proportion of the non-ranked pairs

 \bullet A weak ranker is thus required to satisfy: $\epsilon_t^+ - \epsilon_t^- > 0$

Weights of the weak rankers

- The weights of the weak learner is given by $\alpha_t = \frac{1}{2}\log\frac{\epsilon_t^+}{\epsilon_t^-}$ which represents the log-odds ratio between the weak learner being correct or incorrect on the training sample
- When the weak ranking assumption $\epsilon_t^+ \epsilon_t^- > 0$ is satisfied, we have $\frac{\epsilon_t^+}{\epsilon_-^-} > 1$
- Thus $\alpha_t > 0$ in this case

Re-weighting of examples

The weight distribution of examples is updated by

$$D_{t+1}(i) = \frac{D_t(i)e^{-\alpha_t y_i(h_t(x_i') - h_t(x_i))}}{Z_t}$$

- The exponent will be positive when the weak ranker (with $\alpha_t > 0$) makes a ranking mistake $(y_i(h_t(x_i') h_t(x_i)) < 0)$ on the pair \Rightarrow up-weighting the example for the next iteration
- · Correctly classified pairs result in down-weighting
- For pairs for which the weak ranker cannot decide on ranking $(h(x_i) h(x_i') = 0)$, weights are unchanged
- $Z_t = \sum_{i=1}^m D_t(i)e^{-\alpha_t y_i(h_t(x_i') h_t(x_i))} = \epsilon_t^0 + 2(\epsilon_t^+ \epsilon_t^-)^{1/2}$ is a normalization factor

RankBoost pseudocode

```
RANKBOOST(S = ((x_1, x'_1, y_1), \dots, (x_m, x'_m, y_m)))
           for i \leftarrow 1 to m do
         \mathcal{D}_1(i) \leftarrow \frac{1}{m}
    3 for t \leftarrow 1 to T do
   \begin{array}{ll} 4 & h_t \leftarrow \text{base ranker in } \mathcal{H} \text{ with smallest } \epsilon_t^- - \epsilon_t^+ = - \mathop{\mathbb{E}}_{i \sim \mathcal{D}_t} \left[ y_i \left( h_t(x_i') - h_t(x_i) \right) \right] \\ 5 & \alpha_t \leftarrow \frac{1}{2} \log \frac{\epsilon_t^+}{\epsilon_-^-} \end{array}
    6 Z_t \leftarrow \epsilon_t^0 + 2[\epsilon_t^+ \epsilon_t^-]^{\frac{1}{2}} \quad \triangleright \text{ normalization factor}
         for i \leftarrow 1 to m do
                                \mathcal{D}_{t+1}(i) \leftarrow \frac{\mathcal{D}_t(i) \exp\left[-\alpha_t y_i \left(h_t(x_i') - h_t(x_i)\right)\right]}{\gamma}
   9 f \leftarrow \sum_{t=1}^{T} \alpha_t h_t
  10 return f
```

RankBoost error

RankBoost can be shown to minimize the loss function

$$\sum_{i=1}^m e^{-y_i(f_N(x_i')-f_N(x_i))}$$

- It is a convex upper bound of the empirical risk defined as the number of inverted pairs $\hat{R}(h) = \sum_{i=1}^m \mathbf{1}_{f_N(x_i') f_N(x_i) \leq 0}$ i.e. Kendall's distance
- If all weak rankers satisfy $\frac{\epsilon_t^+ \epsilon_t^-}{2} \ge \gamma \ge 0$ then $\hat{R}(h) \le \exp(-2\gamma^2 T)$
- The empirical risk goes exponentially down in the boosting iterations
 T,
- A larger edge $\epsilon_t^+ \epsilon_t^-$ how many more pairs are correct than incorrect gives faster decrease of the risk

Summary

- Preference learning covers a number of machine learning tasks where the aim is to order, rank or rate objects
- In object ranking the goal is to rank new objects with a ranking function learned from existing preference data
- Two-stage approach for object ranking consists of using a binary classifier to order pairs, followed by a phase where the best consistent order for the whole dataset is extracted
- RankSVM and RankBoost are examples of models that aim to directly minimize a ranking loss function