Project 4

Mengqi Chen, Yuexuan Huang, Xueyao Li, Jia Zheng

In this project, we tested two general classes of collaborative filtering algorithms, one is memory-based and the other is model-based.

Dataset

The datasets we used in this project are part of Microsoft Website dataset and Eachmovie dataset. The MSWEB dataset is an example of implicit voting data, with each vroot characterized as being visited (vote of one) or not (no vote). The EachMovie dataset is an explicit voting example using data, with votes ranging in value from 0 to 5.

```
# MS
movie_train <- read.csv("../data/eachmovie_sample/data_train.csv")
movie_test <- read.csv("../data/eachmovie_sample/data_test.csv")
# Movie
MS_train <- read.csv("../data/MS_sample/data_train.csv")
MS_test <- read.csv("../data/MS_sample/data_test.csv")</pre>
```

Preprocess

```
source("../lib/data_preprocess.R")
movie_train <- Transformer(movie_train)
movie_test <- Transformer(movie_test)
# save(movie_train, file = "../output/clean_movie_train.RData")
# save(movie_test, file = "../output/clean_movie_test.RData")

MS_train <- Transformer2(MS_train)
MS_test <- Transformer2(MS_test)
# save(MS_train, file = "../output/clean_MS_train.RData")
# save(MS_test, file = "../output/clean_MS_test.RData")</pre>
```

Memory-based Algorithm

For the memory-based algorithms, we tested the performance of four similarity metrics with and without variance weighting. The best-20 and best 50 neighbors are respectively selected using each algorithm and predictions are computed from those neighbors. As for evaluation, we compared the performance for these different algorithms by ranked scoring for MS dataset and MAE for EachMovie dataset.

Similarity Weight

Pearson Correlation(not required)

```
# # MS
# pearson_weight_ms <- cor(t(ms_train_mat), method = "pearson")
# save(pearson_weight_ms, file="../output/pearson_weight_ms.RData")
# # Movie
# pearson_weight_movie <- cor(t(movie_train_mat), method = "pearson", use = "pairwise.complete.obs")
# save(pearson_weight_movie, file="../output/pearson_weight_movie.RData")</pre>
```

Spearman Correlation(1,2)

```
# # MS
# spearman_weight_ms <- cor(t(ms_train_mat), method = "spearman")
# save(spearman_weight_ms, file="../output/spearman_weight_ms.RData")
# # Movie
# spearman_weight_movie <- cor(t(movie_train_mat), method = "spearman", use = "pairwise.complete.obs")
# save(spearman_weight_movie, file="../output/spearman_weight_movie.RData")</pre>
```

Mean-square-difference (1,2)

```
# msd_weight <- function(mat){</pre>
# n \leftarrow dim(mat)[1]
   dissim \leftarrow matrix(NA, n, n)
#
# user <- rownames(mat)</pre>
# colnames(dissim) <- user</pre>
  rownames(dissim) <- user
#
   for (i in 1:n){
#
#
     for (j in 1:n){
#
        ui <- mat[i,]
#
        uj \leftarrow mat[j,]
#
        dissim[i,j] \leftarrow mean((ui - uj)^2, na.rm = T)
#
#
#
   L \leftarrow max(dissim, na.rm = T)
    w \leftarrow (L - dissim)/L
#
    return(w)
# }
#
# msd_weight2 <- function(df){</pre>
# n_user \leftarrow dim(df)[1]
# n_item <- dim(df)[2]
#
   c \leftarrow df
  c[which(c>0)] = 1
#
#
   s <- df
#
  dissim <- matrix(NA, n_user, n_user)</pre>
#
   user <- rownames(df)
# colnames(dissim) <- user</pre>
  rownames(dissim) <- user
#
  for (i in 1:n_user){
# for (j in 1:n_user){
```

```
t <- 0
#
         b <- 0
#
         for (n in 1:n item) {
#
           t \leftarrow t + c[i,n]*c[j,n]*(s[i,n]-s[j,n])^2
#
           b \leftarrow b + c[i,n]*c[j,n]
#
#
         dissim[i,j] \leftarrow t/b
#
        print(paste(i, j, t, b, dissim))
#
   7
#
#
   L \leftarrow max(dissim)
#
   w \leftarrow (L - dissim)/L
#
   return (w)
# }
# msd_weight_ms <- msd_weight(ms_train_mat)</pre>
# save(msd_weight_ms, file=".../output/msd_weight_ms.RData")
# msd_weight_movie <- msd_weight(movie_train_mat)</pre>
{\it \# save (msd\_weight\_movie, file=".../output/msd\_weight\_movie.RData")}
```

Simrank(1)

```
# # MS
# # load pkg and data
# library("igraph")
# load("../output/ms_train_mat.RData")
# # create the network graph
# users <- rownames(ms_train_mat)</pre>
# votes <- colnames(ms_train_mat)</pre>
# nodes <- c(users, votes)</pre>
# df_edges <- data.frame()</pre>
# for (i in 1:length(users)){
  sink <- names(which(ms_train_mat[i,]==1))</pre>
# n_edges <- length(sink)</pre>
   edges <- data.frame(rep(users[i],n_edges), sink)</pre>
#
  colnames(edges) <- c("from","to")</pre>
#
  df_edges <- rbind(df_edges, edges)</pre>
# }
# graph <- graph_from_data_frame(d=df_edges, vertices=nodes, directed=F)</pre>
# graph
# save(graph, file="../output/graph_ms.RData")
# # matrix representation of simrank
# # adjacency matrix
# A <- as_adjacency_matrix(graph)</pre>
# A <- as.matrix(A, "adjacency")</pre>
# # normalized by columns
# W <- scale(A, center=FALSE, scale=colSums(A))
# I <- diag(length(nodes))
# S <- diag(length(nodes))
\# simrank \leftarrow function(C = 0.8, K = 5){}
```

```
#
   #res <- list()
#
    for (k in 1:K){
#
     X \leftarrow t(W) \% \% S \% \% W
#
    D \leftarrow I
     diag(D) \leftarrow diag(X)
#
#
      S \leftarrow C*X - C*D + I
#
      #res[[k]] <- S
#
#
   return(S)
# }
# simrank_weight <- simrank()[1:4151,1:4151]
{\it \# save (simrank\_weight, file="../output/simrank\_weight\_ms.RData")}
# # basic simrank equation
# # neighbors(graph, v, mode = c("out", "in", "all", "total"))
# get_votes <- function(user){</pre>
  votes <- neighbors(graph, user, mode = "out")</pre>
#
  return(votes)
# }
#
# get_users <- function(vote){</pre>
# users <- neighbors(graph, vote, mode = "in")</pre>
# return(users)
# }
#
# # simrank
# user_sim <- diag(length(users))</pre>
# vote_sim <- diag(length(votes))</pre>
# user_simrank <- function(u1, u2, C) {</pre>
   if (u1 == u2){
#
#
      return(1)
#
#
   else {
#
    pre <- C / (length(get_votes(u1)) * length(get_votes(u2)))</pre>
    post <- O
#
#
     for (i in get_votes(u1)){
        for (j in get_votes(u2)){
#
#
          o1 <- match(nodes[i], votes)</pre>
#
           o2 <- match(nodes[j], votes)
#
           #print(paste(o1,o2,post,vote_sim[o1, o2]))
#
          post <- post + vote_sim[o1, o2]</pre>
#
#
#
      return(pre*post)
#
# }
#
# vote_simrank <- function(v1, v2, C) {</pre>
   if (v1 == v2){
#
#
     return(1)
#
   else {
```

```
#
      pre <- C / (length(get_users(v1)) * length(get_users(v2)))</pre>
#
      post <- 0
#
      for (i in get_users(v1)){
#
        for (j in get_users(v2)){
#
           i1 <- match(nodes[i], users)</pre>
#
           i2 <- match(nodes[j], users)</pre>
#
           post <- post + user_sim[i1, i2]</pre>
#
#
#
      return(pre*post)
#
# }
#
\# simrank <- function(C = 0.8, K = 1, calc_user = T, calc_vote = F){
#
    for (k in 1:K){
#
#
#
      if(calc_user){
#
        for (ui in users){
           for (uj in users){
#
#
             i <- match(ui, users)</pre>
#
             j <- match(uj, users)</pre>
             sim <- user_simrank(ui, uj, C)</pre>
#
#
             user\_sim[i, j] \leftarrow sim
#
             print(paste(ui, uj, sim))
#
#
        7
#
      }
#
#
      if(calc_vote){
#
        for (vi in votes) {
#
           for (vj in votes){
#
             i \leftarrow match(vi, votes)
#
             j <- match(vj, votes)</pre>
#
             sim <- vote_simrank(vi, vj, C)</pre>
#
             vote\_sim[i, j] \leftarrow sim
#
             print(paste(vi, vj, sim))
#
#
      }
#
#
    }
```

Variance Weighting

```
# # Variance Weighting
# find_var <- function(mat=movie_train){
# vari <- apply(mat, 2, var, na.rm=TRUE)
# var_max <- max(vari, na.rm = TRUE)
# var_min <- min(vari, na.rm = TRUE)
# vi <- (vari - var_min)/var_max
# return(vi)</pre>
```

```
# }
#
# variance_weight_assign <- function(i, j, vi, mat=movie_train){</pre>
  zai \leftarrow scale(mat[i, ])
# zui <- scale(mat[j, ])
#
   index <- intersect(which(!is.na(zai)), which(!is.na(zui)))</pre>
  wau <- sum(vi[index]*zai[index]*zui[index])/sum(vi[index])</pre>
#
   return(wau)
# }
#
# variance_weight_matrix <- function(mat_dim_1, mat = movie_train){</pre>
  mat_weight = matrix(1, nrow=mat_dim_1, ncol=mat_dim_1)
   vi \leftarrow find\_var(mat = mat)
#
   for (i in 1:(mat_dim_1-1)){
#
#
     print(i)
#
     print(Sys.time())
#
     for (j in (i+1):mat_dim_1){
#
       wau <- variance_weight_assign(i, j, vi, mat = movie_train)</pre>
#
        mat_weight[i, j] <- wau</pre>
#
        mat\_weight[j, i] \leftarrow wau
#
#
#
    return(mat_weight)
# }
# movie train <- Transformer(movie train)</pre>
# movie test <- Transformer(movie test)</pre>
# MS_train <- Transformer2(MS_train)</pre>
# MS_test <- Transformer2(MS_test)</pre>
#
# # Movie
# mat_variance_weight_movie <- variance_weight_matrix(dim(movie_train)[1], mat = movie_train)
# #mat_variance_weight_movie[is.na(mat_variance_weight_movie)] = 0
# save(mat_variance_weight_movie, file = "variance_weight_Movie.RData")
#
# mat_variance_weight_MS <- variance_weight_matrix(dim(MS_train)[1], mat = MS_train)</pre>
# #mat_variance_weight_MS[is.na(mat_variance_weight_MS)] = 0
# save(mat_variance_weight_MS, file = "variance_weight_MS.RData")
```

Selecting n-neighboors & Prediction

```
# select_n_neighbour
source("../lib/select_n_neighbour.R")

adjust <- function(matrix){
   matrix[is.na(matrix)] <- 0
   return(matrix)
}

# prediction
source("../lib/prediction.R")</pre>
```

pearson

```
load('../output/weight_martix/movie/pearson_weight_movie.RData')
pearson_weight_movie <- adjust(pearson_weight_movie)</pre>
load('../output/weight_martix/ms/pearson_weight_ms.RData')
pearson_weight_ms <- adjust(pearson_weight_ms)</pre>
pr.movie.neighbor = neighbors.select(pearson_weight_movie, n = 20)
pr.MS.neighbor = neighbors.select(pearson_weight_ms, n = 20)
pr.movie.pred = pred.matrix.movie(simweights =pearson_weight_movie, top.neighbors = pr.movie.neighbor)
pr.MS.pred = pred.matrix.ms(simweights =pearson_weight_ms, top.neighbors = pr.MS.neighbor)
# save(pr.movie.pred, file="../output/prediction/movie/pred_pearson_movie.RData")
# save(pr.MS.pred, file="../output/prediction/ms/pred_pearson_ms.RData")
pr.movie.neighbor1 = neighbors.select(pearson_weight_movie, n = 50)
pr.MS.neighbor1 = neighbors.select(pearson weight ms, n = 50)
pr.movie.pred1 = pred.matrix.movie(simweights =pearson_weight_movie, top.neighbors = pr.movie.neighbor1
pr.MS.pred1 = pred.matrix.ms(simweights =pearson_weight_ms, top.neighbors = pr.MS.neighbor1)
# save(pr.movie.pred1,file="../output/prediction/movie/pred_pearson_movie1.RData")
# save(pr.MS.pred1, file="../output/prediction/ms/pred_pearson_ms1.RData")
```

spearman

```
load('../output/weight martix/movie/spearman weight movie.RData')
spearman_weight_movie <- adjust(spearman_weight_movie)</pre>
load('../output/weight_martix/ms/spearman_weight_ms.RData')
spearman_weight_ms <- adjust(spearman_weight_ms)</pre>
sp.movie.neighbor = neighbors.select(spearman_weight_movie, n = 20)
sp.MS.neighbor = neighbors.select(spearman_weight_ms, n = 20)
sp.movie.pred = pred.matrix.movie(simweights =spearman_weight_movie, top.neighbors = sp.movie.neighbor)
sp.MS.pred = pred.matrix.ms(simweights = spearman_weight_ms, top.neighbors = sp.MS.neighbor)
# save(sp.movie.pred, file="../output/prediction/movie/pred_spearman_movie.RData")
# save(sp.MS.pred, file=".../output/prediction/ms/pred spearman ms.RData")
sp.movie.neighbor1 = neighbors.select(spearman_weight_movie, n = 50)
sp.MS.neighbor1 = neighbors.select(spearman_weight_ms, n = 50)
sp.movie.pred1 = pred.matrix.movie(simweights = spearman_weight_movie, top.neighbors = sp.movie.neighbor
sp.MS.pred1 = pred.matrix.ms(simweights =spearman_weight_ms, top.neighbors = sp.MS.neighbor1)
# save(sp.movie.pred1,file="../output/prediction/movie/pred_spearman_movie1.RData")
# save(sp.MS.pred1, file="../output/prediction/ms/pred_spearman_ms1.RData")
```

msd

```
load('../output/weight_martix/movie/msd_weight_movie.RData')
msd_weight_movie <- adjust(msd_weight_movie)</pre>
load('.../output/weight_martix/ms/msd_weight_ms.RData')
msd weight ms <- adjust(msd weight ms)</pre>
msd.movie.neighbor = neighbors.select(msd_weight_movie, n = 20)
msd.MS.neighbor = neighbors.select(msd_weight_ms, n = 20)
msd.movie.pred = pred.matrix.movie(simweights =msd_weight_movie, top.neighbors = msd.movie.neighbor)
msd.MS.pred = pred.matrix.ms(simweights =msd_weight_ms, top.neighbors = msd.MS.neighbor)
# save(msd.movie.pred, file="../output/prediction/movie/pred_msd_movie.RData")
# save(msd.MS.pred, file="../output/prediction/ms/pred_msd_ms.RData")
msd.movie.neighbor1 = neighbors.select(msd_weight_movie, n = 50)
msd.MS.neighbor1 = neighbors.select(msd weight ms, n = 50)
msd.movie.pred1 = pred.matrix.movie(simweights =msd_weight_movie, top.neighbors = msd.movie.neighbor1)
msd.MS.pred1 = pred.matrix.ms(simweights =msd_weight_ms, top.neighbors = msd.MS.neighbor1)
# save(msd.movie.pred1, file="../output/prediction/movie/pred_msd_movie1.RData")
# save(msd.MS.pred1, file="../output/prediction/ms/pred_msd_ms1.RData")
```

simrank

```
load('.../output/weight_martix/ms/simrank_weight_ms.RData')
simrank_weight_ms <- adjust(simrank_weight_ms)

sim.MS.neighbor = neighbors.select(simrank_weight_ms, n = 20)
sim.MS.pred = pred.matrix.ms(simweights = simrank_weight_ms, top.neighbors = sim.MS.neighbor)
# save(sim.MS.pred, file=".../output/prediction/ms/pred_sim_ms.RData")

sim.MS.neighbor1 = neighbors.select(simrank_weight_ms, n = 50)
sim.MS.pred1 = pred.matrix.ms(simweights = simrank_weight_ms, top.neighbors = sim.MS.neighbor1)
# save(sim.MS.pred1, file=".../output/prediction/ms/pred_sim_ms1.RData")</pre>
```

var

```
load('../output/weight_martix/movie/variance_weight_movie.RData')
variance_weight_movie <- adjust(mat_variance_weight)

load('../output/weight_martix/ms/variance_weight_MS.RData')
variance_weight_MS <- adjust(mat_variance_weight)

var.movie.neighbor = neighbors.select(variance_weight_movie, 20)
var.MS.neighbor = neighbors.select(variance_weight_MS, 20)</pre>
```

```
var.movie.pred = pred.matrix.movie(simweights =variance_weight_movie, top.neighbors = var.movie.neighbor
var.MS.pred = pred.matrix.ms(simweights =variance_weight_MS, top.neighbors = var.MS.neighbor)

# save(var.movie.pred, file=".../output/prediction/movie/pred_var_movie.RData")

# save(var.MS.pred, file=".../output/prediction/ms/pred_var_ms.RData")

var.movie.neighbor1 = neighbors.select(variance_weight_movie, 50)

var.MS.neighbor1 = neighbors.select(variance_weight_MS, 50)

var.movie.pred1 = pred.matrix.movie(simweights =variance_weight_movie, top.neighbors = var.movie.neighbors.MS.pred1 = pred.matrix.ms(simweights =variance_weight_MS, top.neighbors = var.MS.neighbor1)

# save(var.movie.pred1, file=".../output/prediction/movie/pred_var_movie1.RData")

# save(var.MS.pred1, file=".../output/prediction/ms/pred_var_ms1.RData")
```

Evaluation

Without Variance

```
source("../lib/evaluation.R")
# Movie + TOP 20
pearson.movie.mae = evaluation.mae(pr.movie.pred, movie_test)
spearman.movie.mae = evaluation.mae(sp.movie.pred, movie_test)
msd.movie.mae = evaluation.mae(msd.movie.pred, movie_test)
# Movie + TOP 50
pearson.movie.mae1 = evaluation.mae(pr.movie.pred1, movie_test)
spearman.movie.mae1 = evaluation.mae(sp.movie.pred1, movie_test)
msd.movie.mae1 = evaluation.mae(msd.movie.pred1, movie_test)
# MS + TOP 20
pearson.MS.rs = rank_score(pr.MS.pred, MS test)
spearman.MS.rs = rank_score(sp.MS.pred, MS_test)
msd.MS.rs = rank_score(msd.MS.pred, MS_test)
sim.MS.rs = rank_score(sim.MS.pred, MS_test)
# MS + TOP 50
pearson.MS.rs1 = rank_score(pr.MS.pred1, MS_test)
spearman.MS.rs1 = rank score(sp.MS.pred1, MS test)
msd.MS.rs1 = rank_score(msd.MS.pred1, MS_test)
sim.MS.rs1 = rank_score(sim.MS.pred1, MS_test)
```

With Variance

```
# Pearson + Variance
pearson.var.movie = variance_weight_movie * pearson_weight_movie
pearson.var.MS = variance_weight_MS * pearson_weight_ms
pearson.var.movie.neighbor = neighbors.select(pearson.var.movie, n = 20)
pearson.var.MS.neighbor = neighbors.select(pearson.var.MS, n = 20)
```

```
pearson.var.movie.pred = pred.matrix.movie(simweights =pearson.var.movie,top.neighbors = pearson.var.mo
pearson.var.MS.pred = pred.matrix.ms(simweights =pearson.var.MS, top.neighbors =pearson.var.MS.neighbor
pearson.var.movie.neighbor1 = neighbors.select(pearson.var.movie, n = 50)
pearson.var.MS.neighbor1 = neighbors.select(pearson.var.MS, n = 50)
pearson.var.movie.pred1 = pred.matrix.movie(simweights =pearson.var.movie,top.neighbors = pearson.var.m
pearson.var.MS.pred1 = pred.matrix.ms(simweights =pearson.var.MS, top.neighbors =pearson.var.MS.neighbors
# Spearman + Variance
spearman.var.movie = variance_weight_movie * spearman_weight_movie
spearman.var.MS = variance_weight_MS * spearman_weight_ms
spearman.var.movie.neighbor = neighbors.select(spearman.var.movie, n=20)
spearman.var.MS.neighbor = neighbors.select(spearman.var.MS, n=20)
spearman.var.movie.pred = pred.matrix.movie(simweights = spearman.var.movie, top.neighbors = spearman.var
spearman.var.MS.pred = pred.matrix.ms(simweights = spearman.var.MS, top.neighbors = spearman.var.MS.neigh
spearman.var.movie.neighbor1 = neighbors.select(spearman.var.movie, n=50)
spearman.var.MS.neighbor1 = neighbors.select(spearman.var.MS, n=50)
spearman.var.movie.pred1 = pred.matrix.movie(simweights = spearman.var.movie,top.neighbors = spearman.va
spearman.var.MS.pred1 = pred.matrix.ms(simweights = spearman.var.MS, top.neighbors = spearman.var.MS.neig
# MSD + Variance
msd.var.movie = variance_weight_movie * msd_weight_movie
msd.var.MS = variance_weight_MS * msd_weight_ms
msd.var.movie.neighbor = neighbors.select(msd.var.movie, n=20)
msd.var.MS.neighbor = neighbors.select(msd.var.MS, n=20)
msd.var.movie.pred = pred.matrix.movie(simweights =msd.var.movie,top.neighbors = msd.var.movie.neighbor
msd.var.MS.pred = pred.matrix.ms(simweights =msd.var.MS,top.neighbors = msd.var.MS.neighbor)
msd.var.movie.neighbor1 = neighbors.select(msd.var.movie, n=50)
msd.var.MS.neighbor1 = neighbors.select(msd.var.MS, n=50)
msd.var.movie.pred1 = pred.matrix.movie(simweights =msd.var.movie,top.neighbors = msd.var.movie.neighbor
msd.var.MS.pred1 = pred.matrix.ms(simweights =msd.var.MS,top.neighbors = msd.var.MS.neighbor1)
# SimRank + Var
simrank.var.ms = variance_weight_MS * simrank_weight_ms
simrank.var.ms.neighbor = neighbors.select(simrank.var.ms, n=20)
simrank.var.ms.pred = pred.matrix.ms(simweights = simrank.var.ms,top.neighbors = simrank.var.ms.neighbor
simrank.var.ms1 = variance_weight_MS * simrank_weight_ms
simrank.var.ms.neighbor1 = neighbors.select(simrank.var.ms, n=50)
simrank.var.ms.pred1 = pred.matrix.ms(simweights =simrank.var.ms,top.neighbors = simrank.var.ms.neighbors
# Movie + TOP 20
pearson.var.movie.mae = evaluation.mae(pearson.var.movie.pred, movie_test)
spearman.var.movie.mae = evaluation.mae(spearman.var.movie.pred, movie test)
msd.var.movie.mae = evaluation.mae(msd.var.movie.pred, movie_test)
# Movie + TOP 50
pearson.var.movie.mae1 = evaluation.mae(pearson.var.movie.pred1, movie_test)
spearman.var.movie.mae1 = evaluation.mae(spearman.var.movie.pred1, movie_test)
msd.var.movie.mae1 = evaluation.mae(msd.var.movie.pred1, movie_test)
# MS + TOP 20
```

```
pearson.var.MS.rs = rank_score(pearson.var.MS.pred, MS_test)
spearman.var.MS.rs = rank_score(spearman.var.MS.pred, MS_test)
msd.var.MS.rs = rank_score(msd.var.MS.pred, MS_test)
sim.var.MS.rs = rank_score(simrank.var.ms.pred, MS_test)

# MS + TOP 50
pearson.var.MS.rs1 = rank_score(pearson.var.MS.pred1, MS_test)
spearman.var.MS.rs1 = rank_score(spearman.var.MS.pred1, MS_test)
msd.var.MS.rs1 = rank_score(msd.var.MS.pred1, MS_test)
sim.var.MS.rs1 = rank_score(simrank.var.ms.pred1, MS_test)
```

Model-based Algorithm: Cluster Models

For the model-based algorithm, we test the performance of cluster models on Eachmovie dataset. We set the maximum iteration equals to 30 and the convergence conditions for EM algorithm. And then we apply 5-fold cross validation to select the best cluster size C. According to MAE evaluation, we select 6 as the best cluster size. Finally, we evaluate the algorithm on the test set and get the MAE equals to 0.994.

Load data and set command

```
movie_train <- read.csv("../data/eachmovie_sample/data_train.csv")[,-1]
movie_test <- read.csv("../data/eachmovie_sample/data_test.csv")[,-1]

source("../lib/cluster_model.R")

##
## Attaching package: 'dplyr'

## The following objects are masked from 'package:stats':

##
## filter, lag

## The following objects are masked from 'package:base':

##
## intersect, setdiff, setequal, union

cv.cluster.models <- FALSE</pre>
```

Cross validation for choosing cluster size C

```
T <- 30  # maximum iterations
if(cv.cluster.models) {
   C_range <- 3:8
   F <- 5  # 5-fold
   cv.result <- cross.validation(movie_train, C_range, F, T)
   C_opt <- cv.result$C_opt
} else {
   C_opt <- 6
}</pre>
```

Test set evaluation

```
user.id <- sort(unique(movie train$User))</pre>
movie.id <- sort(unique(movie_train$Movie))</pre>
N <- length(user.id)
M <- length(movie.id)
params <- EM ClusterModel(movie train, C opt, T, N, M, movie.id, user.id)
## Iteration: 1 mu.dif: 0.06946349
                                      gamma.dif: 2465.933
## Iteration: 2
                 mu.dif: 0.006971809
                                       gamma.dif: 378.8821
## Iteration: 3
                 mu.dif: 0.002929616
                                       gamma.dif: 256.8676
## Iteration: 4
                 mu.dif: 0.0005566598
                                        gamma.dif: 141.7614
## Iteration: 5
                 mu.dif: 7.337163e-05
                                        gamma.dif: 96.7351
## Iteration: 6
                 mu.dif: 1.713624e-05
                                        gamma.dif: 65.90609
## Iteration: 7
                 mu.dif: 8.768284e-06
                                        gamma.dif: 47.62789
## Iteration: 8
                 mu.dif: 4.171076e-06
                                        gamma.dif: 23.5104
                 mu.dif: 3.146599e-06
## Iteration: 9
                                        gamma.dif: 14.3412
## Iteration: 10
                  mu.dif: 1.437378e-06
                                         gamma.dif: 19.01055
## Iteration: 11
                  mu.dif: 3.374057e-06
                                         gamma.dif: 10.76908
                  mu.dif: 1.243459e-06
## Iteration: 12
                                         gamma.dif: 3.682651
## Iteration: 13
                  mu.dif: 2.294591e-07
                                         gamma.dif: 8.598502
## Iteration: 14
                  mu.dif: 2.898779e-07
                                         gamma.dif: 2.398053
## Iteration: 15
                  mu.dif: 3.374891e-07
                                         gamma.dif: 2.129921
## Iteration: 16
                  mu.dif: 2.106589e-07
                                         gamma.dif: 2.34114
## Iteration: 17
                  mu.dif: 1.322941e-07
                                         gamma.dif: 2.532103
                  mu.dif: 1.060893e-07
## Iteration: 18
                                         gamma.dif: 0.05152073
## Iteration: 19
                  mu.dif: 4.547282e-07
                                         gamma.dif: 1.13045
## Iteration: 20
                  mu.dif: 2.088103e-07
                                         gamma.dif: 1.056831
## Iteration: 21
                  mu.dif: 1.86998e-07
                                        gamma.dif: 4.739563
## Iteration: 22
                  mu.dif: 1.695805e-07
                                         gamma.dif: 2.342415
## Iteration: 23
                  mu.dif: 1.070804e-07
                                         gamma.dif: 0.03377865
## Iteration: 24
                  mu.dif: 1.139842e-07
                                         gamma.dif: 1.048185
## Iteration: 25
                  mu.dif: 2.023506e-08
                                         gamma.dif: 1.008488
## Iteration: 26
                  mu.dif: 3.807004e-08
                                         gamma.dif: 3.119135
## Iteration: 27
                  mu.dif: 8.425545e-08
                                         gamma.dif: 0.3733335
## Iteration: 28
                  mu.dif: 7.247868e-08
                                         gamma.dif: 1.108778
## Iteration: 29
                  mu.dif: 6.683169e-08
                                         gamma.dif: 0.0736128
## Iteration: 30 mu.dif: 6.530855e-08
                                        gamma.dif: 0.4621298
score.est <- estimate.score(movie test, params, movie.id, user.id)</pre>
evaluation.mae(score.est, movie test$Score)
```

[1] 1.00874

Summary

The MSWEB table shows ranked scoring for the Microsoft website dataset with higher scores indicating better performance. We can see from the table that the performance of Pearson and Spearman are pretty close, and the performances of Mean-Squared-Difference are always the best among four similarity metrics. And also, by including variance weighting and expanding neighborhood, the performance gets better. Specifically, the combination of mean-squared-difference, variance weighting and best-n = 50 performs the best with the highest score equals to 37.44

Table 1. Ranked Scoring for MSWEB dataset

Variance Weighting	Best-n Neighbor	Pearson	Spearman	Mean-Squared- Difference	SimRank
No -	n=20	32.49216	32.50296	32.54723	31.36264
	n=50	35.2103	35.20447	35.39599	33.7571
Yes -	n=20	34.01533	34.01533	34.23291	33.35221
	n=50	36.67433	36.67433	37.44365	36.35416

The EachMovie table shows Mean absolute error for Eachmovie dataset. The smaller the MAE is, the better the performance is. For memory-based algorithm, we get the same conclusion with last table that the combination of mean-squared-difference, variance weighting and best-n=50 performs the best with smallest MAE equals to 1.058. For model-based algorithm, the MAE of cluster models is 0.994. In this case, the cluster model performs the best.

Table 2. MAE for Eachmovie Dataset

	Model-based				
Variance Weighting	Best-n Neighbor	Pearson	Spearman	Mean-Squared- Difference	Cluster Models
No -	n=20	1.13742	1.13742	1.084893	0.9940024
	n=50	1.13742	1.13742	1.074721	
Yes -	n=20	1.13742	1.13742	1.077093	
	n=50	1.13742	1.13742	1.058211	