Large Scale Recommender Systems in Spark

Kirk Hunter, Mrunmayee H. Bhagwat, Swetha Reddy

Data & Tools

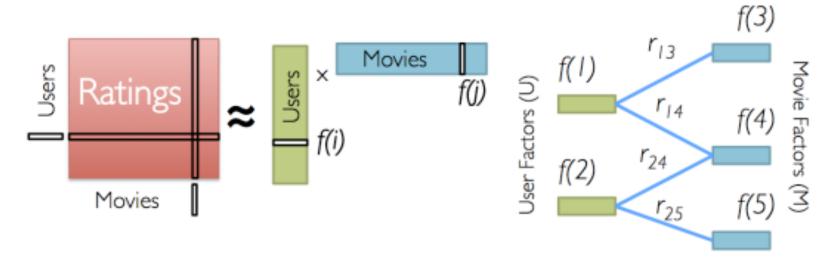
- Yahoo! Music Ratings (user id, song id, rating)
- Train: 700 million ratings, 1.8 million users, 136K songs
- Test: 18 million ratings, 1.8 million users, 136K songs
- Stored data in S3
- 5 node cluster running Spark on AWS EMR

Methods

- Alternating Least Squares (ALS)
- Locality Sensitive Hashing (LSH)

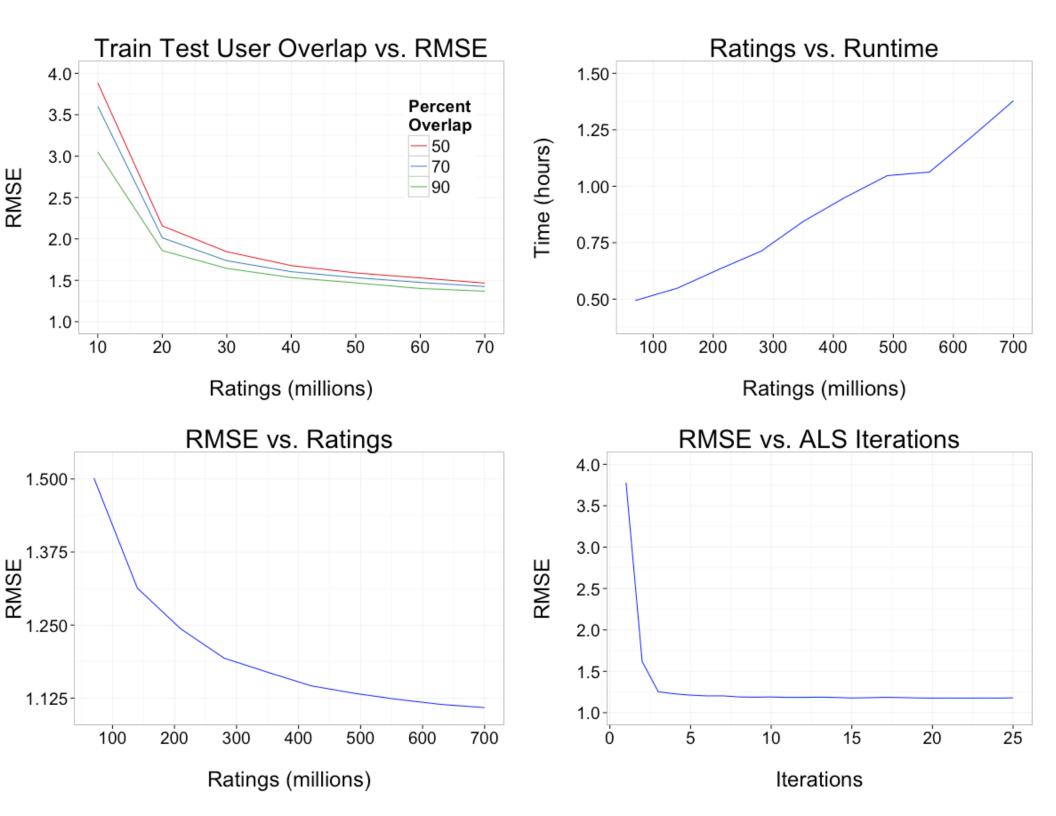
Alternating Least Squares (ALS)

Low-Rank Matrix Factorization:

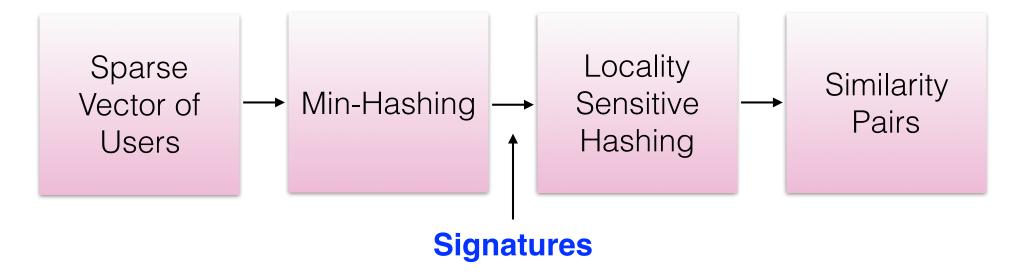


Iterate:

$$f[i] = \arg\min_{w \in \mathbb{R}^d} \sum_{j \in \text{Nbrs}(i)} \left(r_{ij} - w^T f[j] \right)^2 + \lambda ||w||_2^2$$

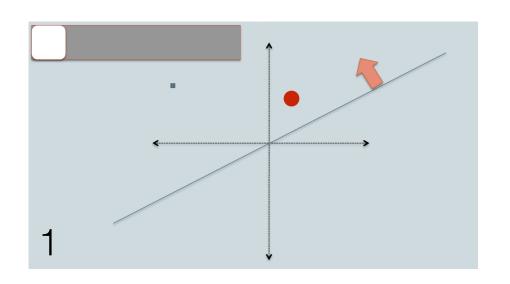


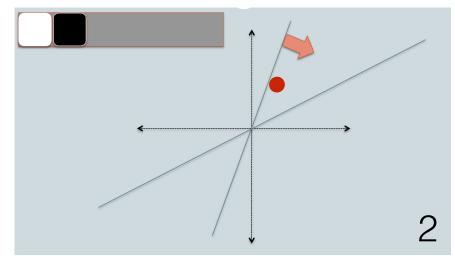
Locality Sensitive Hashing (LSH)

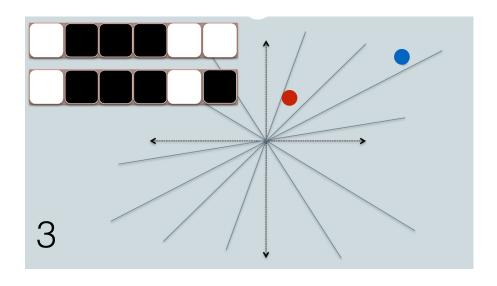


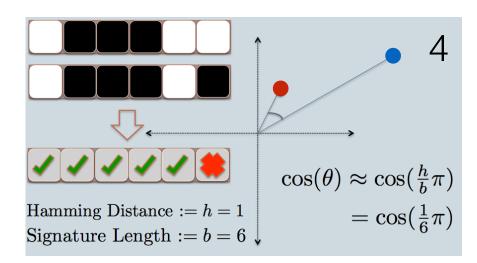
Short integer vectors that represent sets, and reflect their similarity

LSH - Cosine Similarity

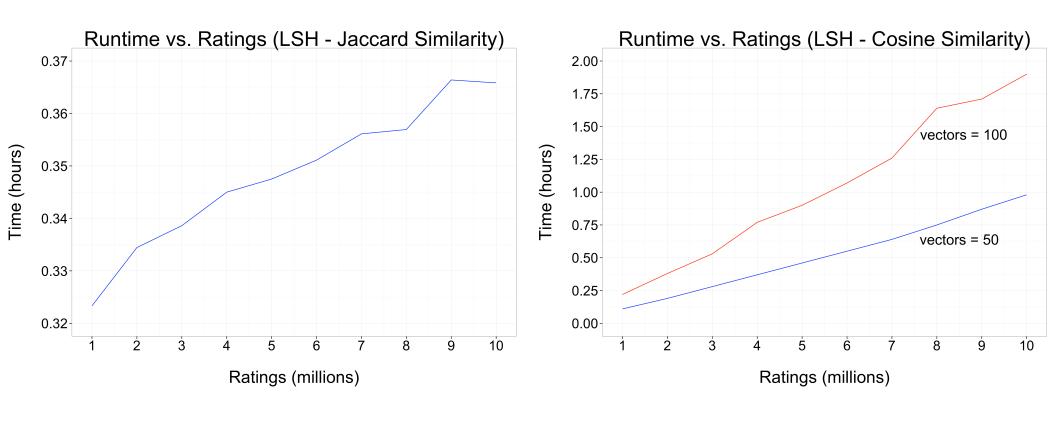








LSH Results & Output



Summary

- Simple collaborative filtering doesn't scale
- Went from $O(n^2)$ to O(n) with ALS and LSH

Thank You!