Chapter 5:

Recommender Systems: Contentbased Systems & Collaborative Filtering

崔金华

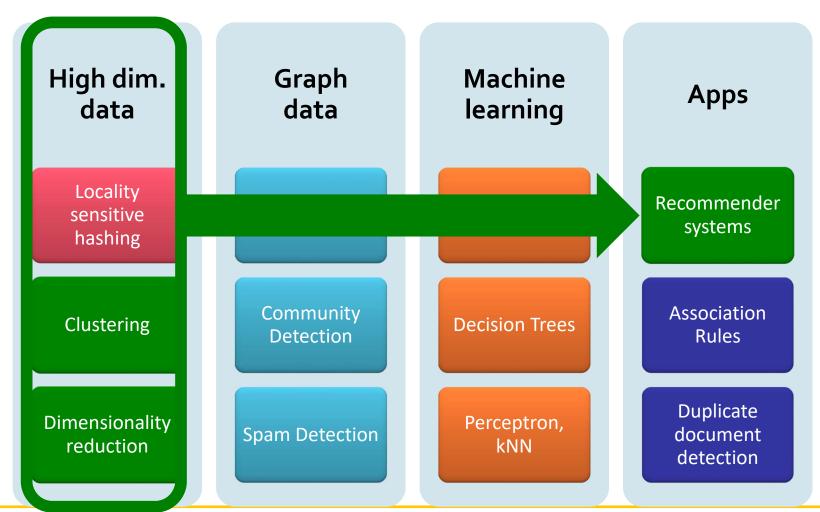
邮箱: jhcui@hust.edu.cn

主页: https://csjhcui.github.io/

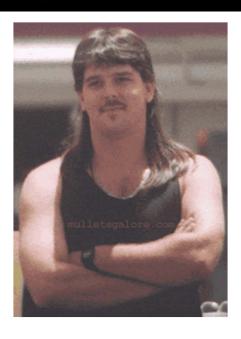
办公地址: 东湖广场柏景阁1单元1568 室



High Dimensional Data

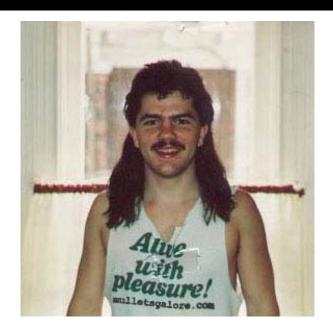


Example: Recommender Systems



Customer X

- Buys Metallica(金属乐队) CD
- Buys Megadeth(麦格德斯) CD



Customer Y

- Does search on Metallica
- Recommender system suggests
 Megadeth from data collected
 about customer X

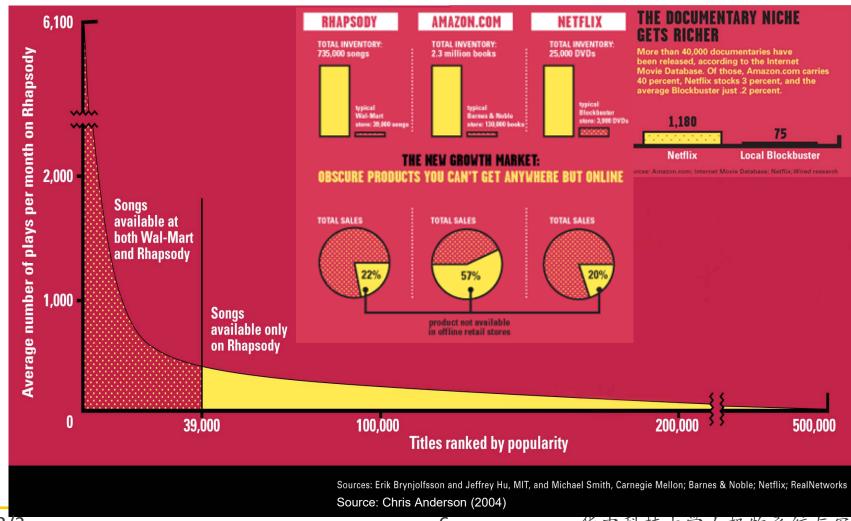
Recommendations



From Scarcity to Abundance

- Shelf space is a scarce commodity for traditional retailers
 - Also: TV networks, movie theaters,...
- Web enables near-zero-cost dissemination of information about products
 - From scarcity to abundance
- More choice necessitates better filters
 - Recommendation engines
 - How Into Thin Air made Touching the Void a bestseller: http://www.wired.com/wired/archive/12.10/tail.html

Sidenote: The Long Tail



Types of Recommendations

Editorial and hand curated

- List of favorites
- Lists of "essential" items

Simple aggregates

Top 10, Most Popular, Recent Uploads

Tailored to individual users

Amazon, Netflix, ...

Formal Model

- X = set of Customers
- S = set of Items
- Utility function (效用矩阵) u: X×S → R
 - R = set of ratings
 - R is a totally ordered set
 - e.g., 0-5 stars, real number in [0,1]

Utility Matrix

	Avatar (阿凡达)	LOTR (指环王)	Matrix (黑客帝国)	Pirates (加勒比海盗)
Alice	1		0.2	
Bob		0.5		0.3
Carol	0.2		1	
David				0.4

Key Problems

- (1) Gathering "known" ratings for matrix
 - How to collect the data in the utility matrix
- (2) Extrapolate unknown ratings from the known ones
 - Mainly interested in high unknown ratings
 - We are not interested in knowing what you don't like but what you like
- (3) Evaluating extrapolation methods
 - How to measure success/performance of recommendation methods

(1) Gathering Ratings

Explicit

- Ask people to rate items
- Doesn't work well in practice people can't be bothered

Implicit

- Learn ratings from user actions
 - E.g., purchase implies high rating
- What about low ratings?
- Hybrid: both explicit and implicit

(2) Extrapolating Utilities

- Key problem: Utility matrix U is sparse
 - Most people have not rated most items
 - Cold start:
 - New items have no ratings
 - New users have no history
- Three approaches to recommender systems:
 - 1) Content-based
 - Collaborative
 - 3) Latent factor based



Content-based Recommender Systems

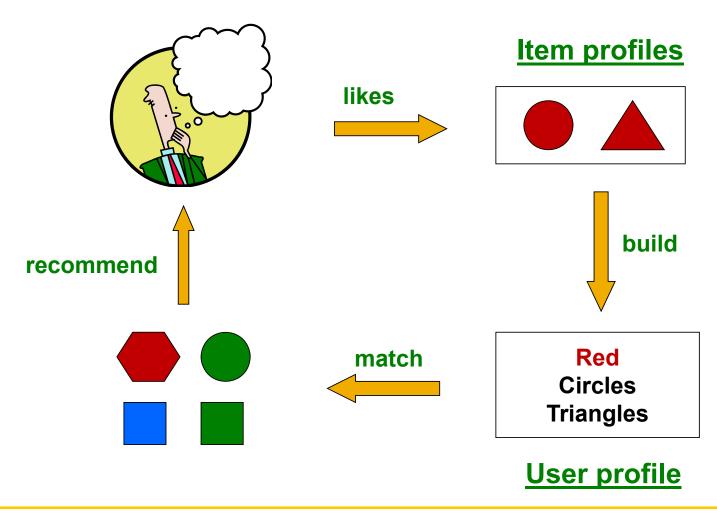
Content-based Recommendations

Main idea: Recommend items to customer x similar to previous items rated highly by x

Example:

- Movie recommendations
 - Recommend movies with same actor(s), director, genre, ...
- Websites, blogs, news
 - Recommend other sites with "similar" content

Plan of Action



Item Profiles

- For each item, create an item profile (项模型)
- Profile is a set (vector) of features
 - Movies: author, title, actor, director,...
 - **Text:** Set of "important" words in document
- How to pick important features?
 - Usual heuristic from text mining is TF-IDF (Term frequency * Inverse Doc Frequency)

16

- Term ... Feature
- Document ... Item

Sidenote: TF-IDF

 f_{ii} = frequency of term (feature) i in doc (item) j

$$TF_{ij} = \frac{f_{ij}}{\max_k f_{kj}}$$

Note: we normalize TF to discount for "longer" documents

 n_i = number of docs that mention term i

N = total number of docs

$$IDF_i = \log \frac{N}{n_i}$$

TF-IDF score: $w_{ij} = TF_{ij} \times IDF_i$

Doc profile = set of words with highest **TF-IDF** scores, together with their scores

User Profiles and Prediction

User profile possibilities:

- Weighted average of rated item profiles
- Variation: weight by difference from average rating for item
- • •

Prediction heuristic:

• Given user profile x and item profile i, estimate $u(x, i) = \cos(x, i) =$

```
\frac{x \cdot i}{||x|| \cdot ||i||}
```

Pros: Content-based Approach

- +: No need for data on other users
 - No cold-start or sparsity problems
- +: Able to recommend to users with unique tastes
- +: Able to recommend new & unpopular items
 - No first-rater problem
- +: Able to provide explanations
 - Can provide explanations of recommended items by listing contentfeatures that caused an item to be recommended

19

Cons: Content-based Approach

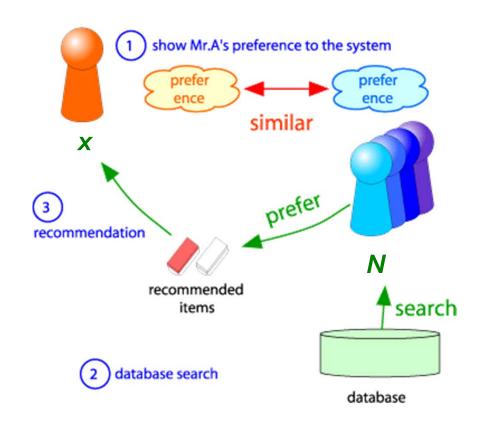
- -: Finding the appropriate features is hard
 - E.g., images, movies, music
- -: Recommendations for new users
 - How to build a user profile?
- -: Overspecialization
 - Never recommends items outside user's content profile
 - People might have multiple interests
 - Unable to exploit quality judgments of other users

Collaborative Filtering

Harnessing quality judgments of other users

Collaborative Filtering

- Consider user x
- Find set N of other users whose ratings are "similar" to x's ratings
- Estimate x's ratings based on ratings of users in N



Finding "Similar" Users

$$r_x = [*, _, *, *, ***]$$
 $r_y = [*, _, **, **, _]$

- Let r_x be the vector of user x's ratings
- Jaccard similarity measure
 - Problem: Ignores the value of the rating
- Cosine similarity measure

$$= sim(\boldsymbol{x}, \boldsymbol{y}) = cos(\boldsymbol{r}_{\boldsymbol{x}}, \boldsymbol{r}_{\boldsymbol{y}}) = \frac{r_{\boldsymbol{x}} \cdot r_{\boldsymbol{y}}}{||r_{\boldsymbol{x}}|| \cdot ||r_{\boldsymbol{y}}||}$$

- Problem: Treats missing ratings as "negative"
- Pearson correlation coefficient
 - S_{xy} = items rated by both users x and y

$$sim(x,y) = rac{\sum_{s \in S_{xy}} (r_{xs} - \overline{r_x}) (r_{ys} - \overline{r_y})}{\sqrt{\sum_{s \in S_{xy}} (r_{xs} - \overline{r_x})^2} \sqrt{\sum_{s \in S_{xy}} (r_{ys} - \overline{r_y})^2}} \overline{r_x, \overline{r_y}}$$
 avg. rating of x, y

 r_x , r_v as sets: $r_{r} = \{1, 4, 5\}$ $r_v = \{1, 3, 4\}$

 r_x , r_v as points: $r_{y} = \{1, 0, 0, 1, 3\}$ $r_v = \{1, 0, 2, 2, 0\}$

Similarity Metric

Cosine sim:
$$sim(x,y) = \frac{\sum_{i} r_{xi} \cdot r_{yi}}{\sqrt{\sum_{i} r_{xi}^2} \cdot \sqrt{\sum_{i} r_{yi}^2}}$$

	HP1	HP2	HP3	TW	SW1	SW2	SW3
A	4			5	1		
B	5	5	4				
C				2	4	5	
D		3					3

- Intuitively we want: sim(A, B) > sim(A, C)
- Jaccard similarity: 1/5 < 2/4</p>
- Cosine similarity: 0.386 > 0.322
 - Considers missing ratings as "negative"
 - Solution: subtract the (row) mean

			HP3	TW	SW1	SW2	SW3
A	2/3			5/3	-7/3		
B	1/3	1/3	-2/3				
C		1/3		-5/3	1/3	4/3	
D		0		•	,		0

sim(A,B) vs. sim(A,C):

HP: 哈利波特

TW: 幕光之城

SW: 星球大战

0.092 > -0.559

Notice cosine sim. is correlation when data is centered at 0

Rating Predictions

From similarity metric to recommendations:

- Let r_x be the vector of user x's ratings
- Let N be the set of k users most similar to x who have rated item i (i.e., user-user CF)
- Prediction for item i of user x:

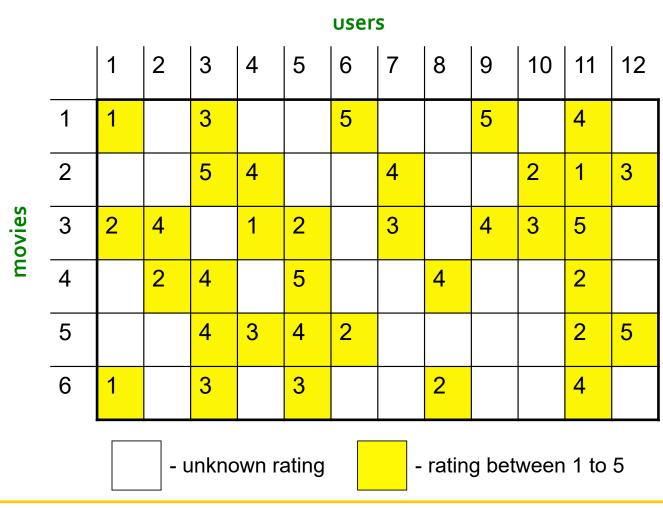
$$r_{xi} = \frac{1}{k} \sum_{y \in N} r_{yi}$$

$$r_{xi} = \frac{\sum_{y \in N} s_{xy} \cdot r_{yi}}{\sum_{y \in N} s_{xy}}$$

Shorthand:

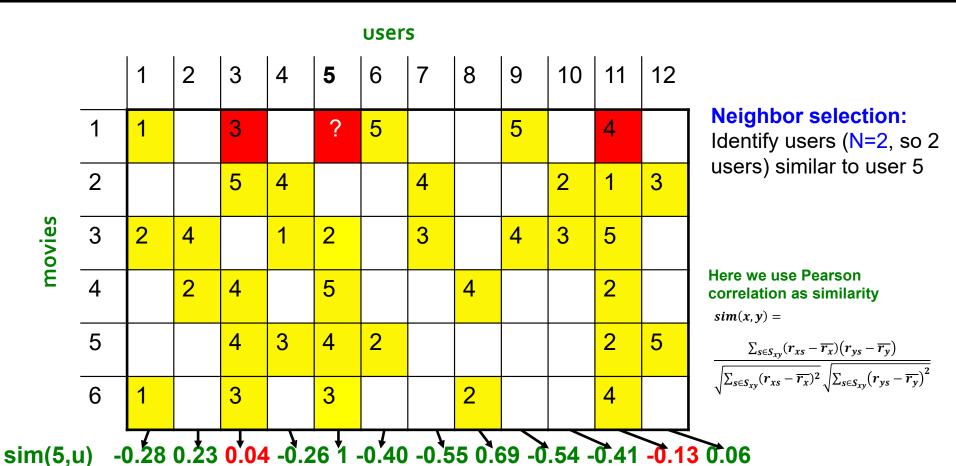
$$s_{xy} = sim(x, y)$$

- Other options?
- Many other tricks possible...



	users													
		1	2	3	4	5	6	7	8	9	10	11	12	
	1	1		3		?	5			5		4		
	2			5	4			4			2	1	3	
movies	3	2	4		1	2		3		4	3	5		
Ε	4		2	4		5			4			2		
	5			4	3	4	2					2	5	
	6	1		3		3			2			4		

- estimate rating of movie 1 by user 5



Note N should be the most similar to user 5 who have rated movie 1, so 0.04 and -0.13 (not 0.69,0.23)

							user	S					
		1	2	3	4	5	6	7	8	9	10	11	12
	1	1		3		?	5			5		4	
movies	2			5	4			4			2	1	3
	3	2	4		1	2		3		4	3	5	
Ε	4		2	4		5			4			2	
	5			4	3	4	2					2	5
	6	1		3		3			2			4	

So user 3 and user 11

similarity weights: $s_{5,3}=0.04$, $s_{5,11}=-0.13$

	users													
		1	2	3	4	5	6	7	8	9	10	11	12	
	1	1		3		4.44	5			5		4		
	2			5	4			4			2	1	3	
movies	3	2	4		1	2		3		4	3	5		
Ε	4		2	4		5			4			2		
	5			4	3	4	2					2	5	
	6	1		3		3			2			4		

Predict by taking weighted average:

$$r_{ix} = \frac{\sum_{j \in N(i;x)} s_{ij} \cdot r_{jx}}{\sum s_{ij}}$$

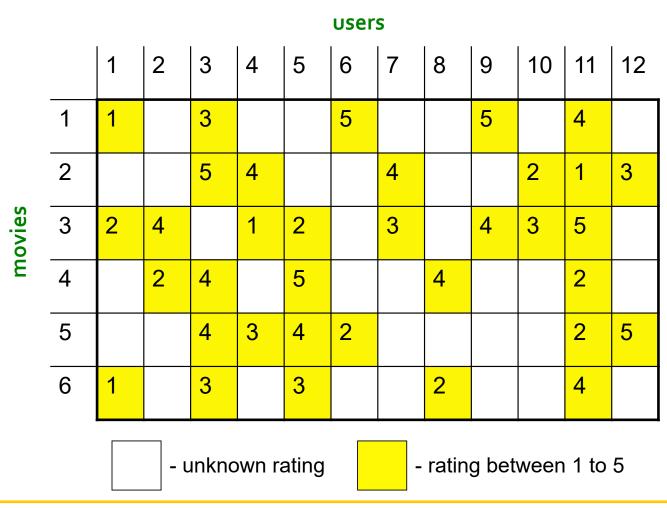
 $r_{1.5} = (0.04*3 + -0.13*4) / (0.04+(-0.13)) = 4.44$

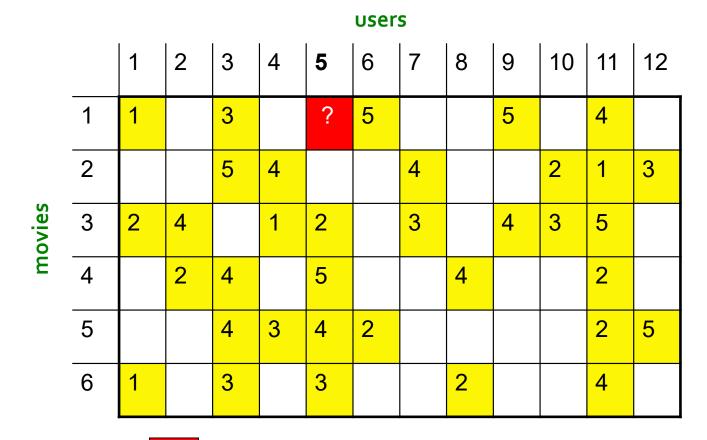
Item-Item Collaborative Filtering

- So far: User-user collaborative filtering
- Another view: Item-item collaborative filtering
 - For item i, find other similar items
 - Estimate rating for item i based on ratings for similar items
 - Can use same similarity metrics and prediction functions as in useruser model

$$r_{xi} = \frac{\sum_{j \in N(i;x)} s_{ij} \cdot r_{xj}}{\sum_{j \in N(i;x)} s_{ij}}$$

 s_{ij} ... similarity of items i and j r_{xj} ...rating of user x on item j N(i;x)... set items rated by x similar to i





- estimate rating of movie 1 by user 5

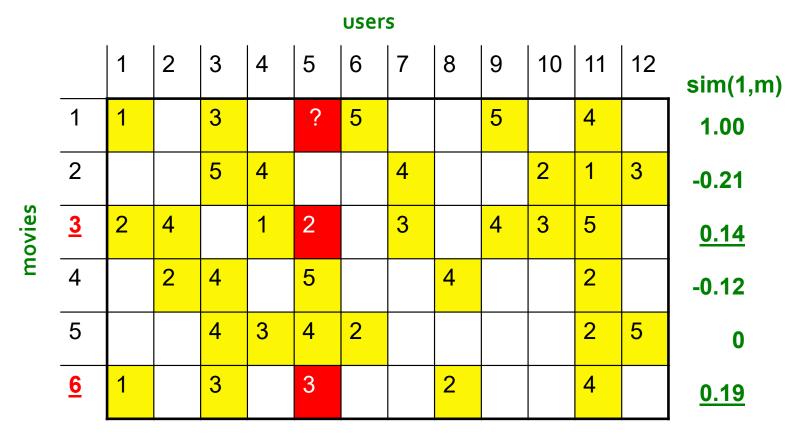
							user	S						
		1	2	3	4	5	6	7	8	9	10	11	12	
		_					_					_		sim(1,m)
	1	1		3		?	5			5		4		1.00
movies	2			5	4			4			2	1	3	-0.21
	<u>3</u>	2	4		1	2		3		4	3	5		<u>0.14</u>
	4		2	4		5			4			2		-0.12
	5			4	3	4	2					2	5	0
	<u>6</u>	1		3		3			2			4		<u>0.19</u>

Neighbor selection:

Identify movies (N=2, so 2 movies) similar to movie 1, rated by user 5

Here we use Pearson correlation as similarity
$$sim(x,y) = \frac{\sum_{s \in S_{xy}} (r_{xs} - \overline{r_x}) (r_{ys} - \overline{r_y})}{\sqrt{\sum_{s \in S_{xy}} (r_{xs} - \overline{r_x})^2} \sqrt{\sum_{s \in S_{xy}} (r_{ys} - \overline{r_y})^2}}$$

$$\sqrt{\sum_{s \in S_{xy}} (r_{xs} - \overline{r_x})^2} \sqrt{\sum_{s \in S_{xy}} (r_{ys} - \overline{r_y})^2}$$



Compute similarity weights:

	users													
		1	2	3	4	5	6	7	8	9	10	11	12	
movies	1	1		3		2.58	5			5		4		
	2			5	4			4			2	1	3	
	<u>3</u>	2	4		1	2		3		4	3	5		
	4		2	4		5			4			2		
	5			4	3	4	2					2	5	
	<u>6</u>	1		3		3			2			4		

Predict by taking weighted average:

Predict by taking weighted average:
$$r_{1.5} = (0.14*2 + 0.19*3) / (0.14+0.19) = 2.58 \qquad r_{ix} = \frac{\sum_{j \in N(i;x)} s_{ij} \cdot r_{jx}}{\sum s_{ij}}$$

CF: Common Practice

Before:
$$r_{xi} = \frac{\sum_{j \in N(i;x)} s_{ij} r_{xj}}{\sum_{j \in N(i;x)} s_{ij}}$$

- Define similarity s_{ii} of items i and j
- Select k nearest neighbors N(i; x)
 - Items most similar to i, that were rated by x
- Estimate rating r_{xi} as the weighted average:

$$r_{xi} = b_{xi} + \frac{\sum_{j \in N(i;x)} s_{ij} \cdot (r_{xj} - b_{xj})}{\sum_{j \in N(i;x)} s_{ij}}$$

baseline estimate for r_{xi}

$$\boldsymbol{b}_{xi} = \boldsymbol{\mu} + \boldsymbol{b}_x + \boldsymbol{b}_i$$

 μ = overall mean movie rating

• b_x = rating deviation of user x = $(avg. rating of user x) - \mu$

b; = rating deviation of movie i 4中科技大学人机物系统与安全实验室

Item-Item vs. User-User

	Avatar (阿凡达)	LOTR (指环王)	Matrix (黑客帝国)	Pirates (加勒比海盗)
Alice	1		0.8	
Bob		0.5		0.3
Carol	0.9		1	0.8
David			1	0.4

- In practice, it has been observed that <u>item-item</u> often works better than user-user
- Why? Items are simpler, users have multiple tastes

Pros/Cons of Collaborative Filtering

+ Works for any kind of item

- No feature selection needed
- Cold Start:
 - Need enough users in the system to find a match
- Sparsity:
 - The user/ratings matrix is sparse
 - Hard to find users that have rated the same items
- First rater:
 - Cannot recommend an item that has not been previously rated
 - New items, Esoteric items
- Popularity bias:
 - Cannot recommend items to someone with unique taste
 - Tends to recommend popular items

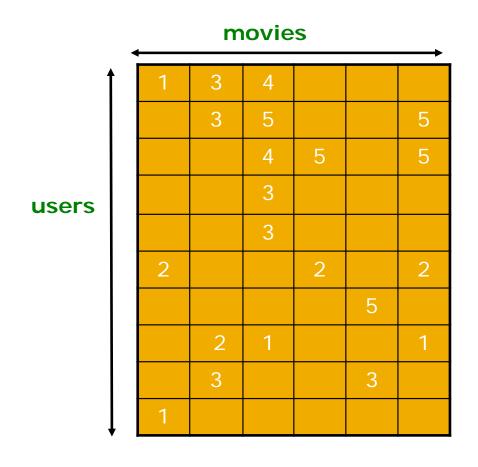
Hybrid Methods

- Implement two or more different recommenders and combine predictions
 - Perhaps using a linear model
- Add content-based methods to collaborative filtering
 - Item profiles for new item problem
 - Demographics to deal with new user problem

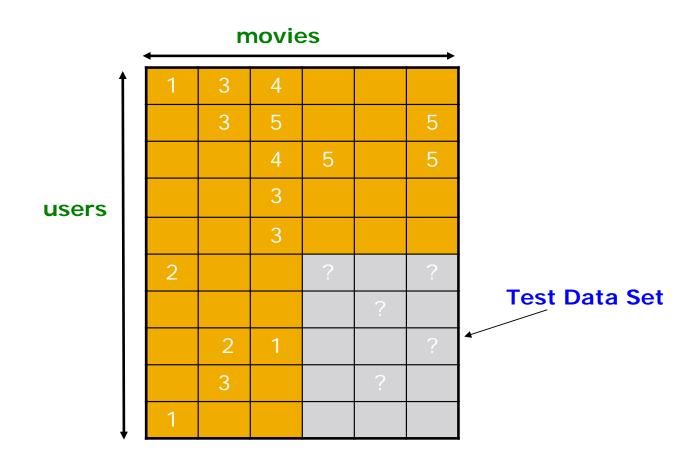
Remarks & Practical Tips

- Evaluation
- Error metrics
- Complexity / Speed

Evaluation



Evaluation



Evaluating Predictions

- Compare predictions with known ratings
 - Root-mean-square error (RMSE)
 - $-\sqrt{\sum_{xi}(r_{xi}-r_{xi}^*)^2}$ where r_{xi} is predicted, r_{xi}^* is the true rating of x on i
 - Precision at top 10:
 - % of those in top 10
 - Rank Correlation:
 - Spearman's correlation between system's and user's complete rankings $\rho = 1 \frac{6 \sum d_i^2}{m(n^2-1)}$

44

- Another approach: 0/1 model
 - Coverage:
 - Number of items/users for which system can make predictions
 - Precision:
 - Accuracy of predictions
 - Receiver operating characteristic (ROC)
 - Tradeoff curve between false positives and false negatives

Problems with Error Measures

- Narrow focus on accuracy sometimes misses the point
 - Prediction Diversity. e.g., HP1(哈利波特), then HP2, HP3
 - Prediction Context. e.g., car, but after buying car, no need to recommend
 - Order of predictions. e.g., MCU(漫威电影), Iron Man before Avengers
- In practice, we care only to predict high ratings:
 - RMSE might penalize a method that does well for high ratings and badly for others

Collaborative Filtering: Complexity

- Expensive step is finding k most similar customers: O(|X|)
- Too expensive to do at runtime
 - Could pre-compute
- Naïve pre-computation takes time O(k · | X |)
 - X ... set of customers

How to do this?

- Clustering
- Dimensionality reduction
- Near-neighbor search in high dimensions (LSH)

Tip: Add Data

Leverage all the data

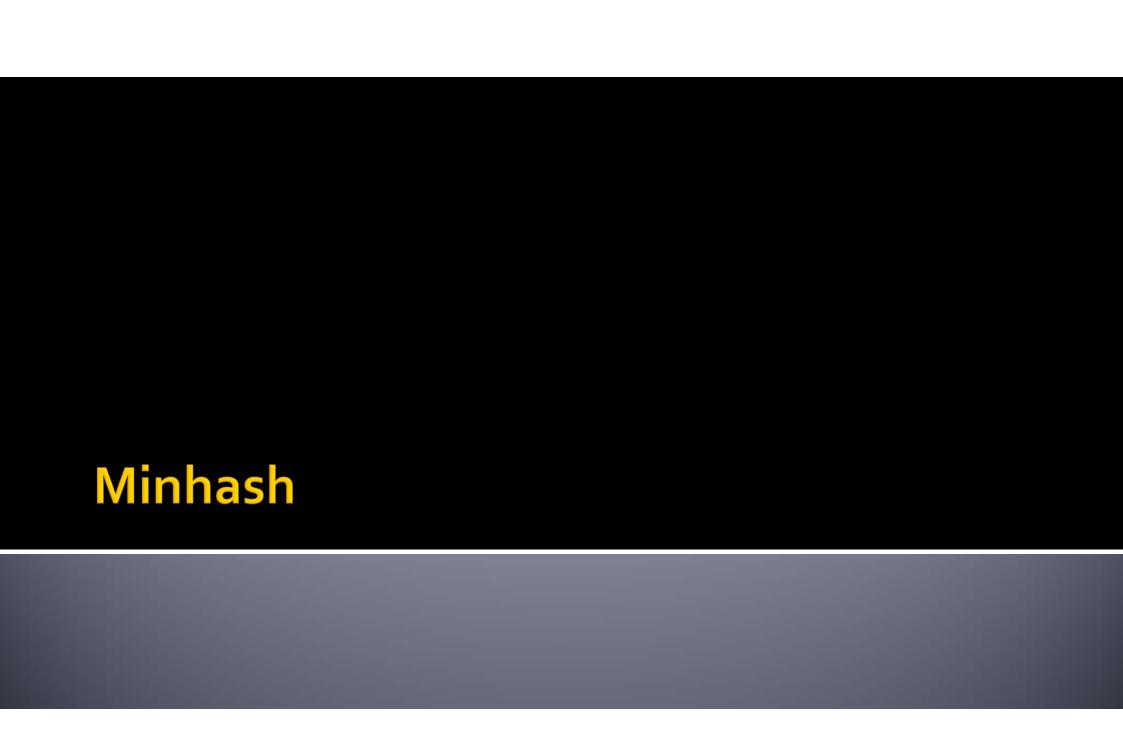
- Don't try to reduce data size in an effort to make fancy algorithms work
- Simple methods on large data do best

Add more data

e.g., add IMDB data on genres

More data beats better algorithms

http://anand.typepad.com/datawocky/2008/03/more-data-usual.html

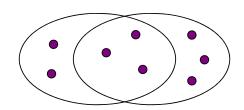


Minhash

- Suppose we need to find near-duplicate documents among N=1 million documents
- Naïvely, we would have to compute pairwise Jaccard similarities for every pair of docs
 - $N(N-1)/2 \approx 5*10^{11}$ comparisons
 - At 10⁵ secs/day and 10⁶ comparisons/sec, it would take 5 days
- For N = 10 million, it takes more than a year...

Encoding Sets as Bit Vectors

 Many similarity problems can be formalized as finding subsets that have significant intersection



- Encode sets using 0/1 vectors
- Jaccard similarity
- **Example:** $C_1 = 101111$; $C_2 = 100111$
 - Size of intersection = 3; size of union = 4,
 - Jaccard similarity = 3/4
 - Jaccard distance: d(C₁,C₂) = 1 (Jaccard similarity) = 1/4

From Sets to Boolean Matrices

- Rows = elements (shingles)
- Columns = sets (documents)
 - 1 in row e and column s if and only if e is a member of s
 - Column similarity is the Jaccard similarity of the corresponding sets (rows with value 1)
 - Typical matrix is sparse!
- Each document is a column:
 - Example: $sim(C_1, C_2) = ?$
 - Size of intersection = 3; size of union = 6, Jaccard similarity (not distance) = 3/6. $d(C_1,C_2) = 1 (Jaccard similarity) = <math>3/6$

Documents

	1	1	1	0
	1	1	0	1
S	0	1	0	1
Shingles	0	0	0	1
	1	0	0	1
	1	1	1	0
	1	0	1	0

Define: Shingles

- A k-shingle (or k-gram) for a document is a sequence of k
 tokens that appears in the doc
 - Tokens can be characters, words or something else, depending on the application
 - Assume tokens = characters for examples
- Example: document D_1 = abcab, k=2; Set of 2-shingles: $S(D_1)$ = {ab, bc, ca}
 - Option: Shingles as a bag (multiset), count ab twice: S'(D₁) = {ab, bc, ca, ab}

Outline: Finding Similar Columns

So far:

- Documents → Sets of shingles
- Represent sets as boolean vectors in a matrix
- Sets of shingles are large. millions documents → not be possible to store all the shingle sets in main memory → hard for column similarity
- Next goal: Find similar columns while computing small signatures
 - Similarity of columns == similarity of signatures

Hashing Columns (Signatures)

- Key idea: "hash" each column C to a small signature h(C), such that:
 - (1) h(C) is small enough that the signature fits in RAM
 - (2) $sim(C_1, C_2)$ is the same as the "similarity" of signatures $h(C_1)$ and $h(C_2)$
- Goal: Find a hash function $h(\cdot)$ such that:
 - If $sim(C_1, C_2)$ is high, then with high prob. $h(C_1) = h(C_2)$
 - If $sim(C_1, C_2)$ is low, then with high prob. $h(C_1) \neq h(C_2)$
- Hash docs into buckets. Expect that "most" pairs of near duplicate docs hash into the same bucket!

Min-Hashing

- Goal: Find a hash function h(·) such that:
 - if $sim(C_1, C_2)$ is high, then with high prob. $h(C_1) = h(C_2)$
 - if $sim(C_1, C_2)$ is low, then with high prob. $h(C_1) \neq h(C_2)$
- Clearly, the hash function depends on the similarity metric:
 - Not all similarity metrics have a suitable hash function
- There is a suitable hash function for the Jaccard similarity: It is called Min-Hashing

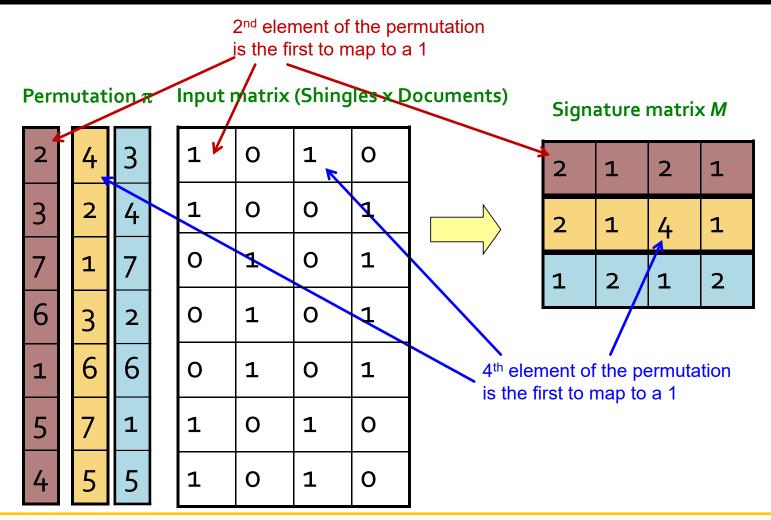
Min-Hashing

- Imagine the rows of the boolean matrix permuted under random permutation π
- Define a "hash" function $h_{\pi}(C)$ = the index of the first (in the permuted order π) row in which column C has value $\mathbf{1}$:

$$h_{\pi}(\mathbf{C}) = \min_{\pi} \pi(\mathbf{C})$$

 Use several (e.g., 100) independent hash functions (that is, permutations) to create a signature of a column

Min-Hashing Example



The Min-Hash Property

- Choose a random permutation π
- Claim: $Pr[h_{\pi}(C_1) = h_{\pi}(C_2)] = sim(C_1, C_2)$
 - Let X be a doc (set of shingles), y ∈ X is a shingle
 - Then: $Pr[\pi(y) = min(\pi(X))] = 1/|X|$
 - It is equally likely that any y∈ X is mapped to the min element
 - Let y be subject to $\pi(y) = \min(\pi(C_1 \cup C_2))$
 - Then either: $\pi(y) = \min(\pi(C_1))$ if $y \in C_1$, or $\pi(y) = \min(\pi(C_2))$ if $y \in C_2$
 - So the prob. that **both** are true is the prob. $\mathbf{y} \in C_1 \cap C_2$
 - $Pr[min(\pi(C_1))=min(\pi(C_2))]=|C_1 \cap C_2|/|C_1 \cup C_2|=sim(C_1, C_2)$

One of the two cols had to have

1 at position v

Four Types of Rows

■ Given cols C₁ and C₂, rows may be classified as:

- **a** = # rows of type A, etc.
- Note: $sim(C_1, C_2) = a/(a + b + c)$
- Then: $Pr[h(\bar{C_1}) = h(C_2)] = Sim(C_1, C_2)$
 - Look down the cols C₁ and C₂ until we see a 1
 - If it's a type-A row, then $h(C_1) = h(C_2)$; If a type-B or type-C row, then not

Similarity for Signatures

- We know: $Pr[h_{\pi}(C_1) = h_{\pi}(C_2)] = sim(C_1, C_2)$
- Now generalize to multiple hash functions
- The similarity of two signatures is the fraction of the hash functions in which they agree
- Note: Because of the Min-Hash property, the similarity of columns is the same as the expected similarity of their signatures

Min-Hashing Example

Permutation π

Input matrix (Shingles x Documents)

Signature matrix M

2	4	3
3	2	4
7	1	7
6	3	2
1	6	6
5	7	1
4	5	5

1	0	1	0
1	0	O	1
0	1	0	1
0	1	О	1
0	1	О	1
1	0	1	0
1	0	1	0

2	1	2	1
2	1	4	1
1	2	1	2



Similarities:

	1-3			3-4
Col/Col	0.75	0.75	0	0
Sig/Sig	0.67	1.00	0	0