Recommendation Systems

Data Science Immersive



By the end of the lesson students will be able to

- Understand different types of recommendation systems and how they work
 - Non-personalized
 - Content Based
 - Collaborative filter
 - Model based
 - Memory based
 - Evaluate and calculate different similarity metrics
- Explain the advantages/disadvantages of each type of recommendation system
- Explain latent factor recommendation models and how they are created

Outline

- Why Recommendation Systems?
- Content-Based
- Collaborative Filtering
 - Memory-based techniques (Neighborhood Based)
 - Similarity Metrics
 - Making Recommendations
 - Model-Based techniques
- Evaluating Recommendation Engines
- Issues with Recommendation Engines

Why Recommendation Systems??





Why Recommendation Systems??



Benoit Mandelbrot: "Father of the Long Tail"

Types of Recommendation Engines

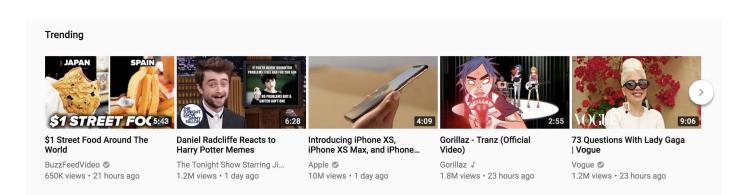
Non-personalized

- Suggest the most popular items to users
- Make the same suggestion to users regardless of characteristics
- Content-Based
 - Recommend based on the properties of the items
 - Other user behavior is not considered

- Collaborative Filtering
 - Make use of user data to make recommendations
 - User User
 - Item Item
 - Memory Based
 - Model Based

Non-Personalized Recommendation Engines

- Non-personalized
 - Suggest the most popular items to users
 - Top 10, Top 5% etc...
 - Make the same suggestion to users regardless of characteristics



Non-Personalized Recommendation Summary

Advantages

- Super Easy (computationally and for the user to understand)
- Items are usually popular for a reason

Disadvantages

- Not personalized
- New items won't gain traction

Types of Recommendation Engines

Non-personalized

- Suggest the most popular items to users
- Make the same suggestion to users regardless of characteristics

Content-Based

- Recommend based on the properties of the items
- Other user behavior is not considered

- Collaborative Filtering
 - Make use of user data to make recommendations
 - User User
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 - Memory Based
 - Model Based

Types of Recommendation Engines

Content-Based

- If you like an item then you will also like a "similar" item Based on similarity of the items being recommended
- Recommend based on the properties of items
- Every item has a set of attributes
- Similarity metrics are frequently based off of cosine similarity (angle)
- Often used when recommending similar articles (take the cosine similarity of TF-IDF vectors for each article)

pandora



Content-Based Recommendation

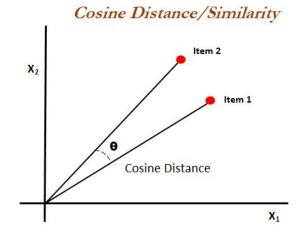
movies	Genre	Actor	Director	Year	IMDB	Rotten Tomatoes	
1							
2							
3							
4							
5							
•••							

Content-Based Recommendation

Build a Content-Based Recommendation System for text step-by-step:

- Collect data and perform EDA
- Data cleaning and preprocessing (tokenizing, remove stop words, stemming, etc for nlp)
- For NLP Calculate tf-idf for each item
- Calculate cosine similarity or other similarity metrics between each pairwise item
- For a given item, find the top N items that has the closest values

$$sim(\vec{a}, \vec{b}) = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}| * |\vec{b}|}$$



Content-Based Recommendation Summary

Advantages:

- More transparent
- No cold start issue (new items can be recommended immediately)
- Easy to do!
- Recommend items to user with unique tastes

Disadvantages:

- Requires some type of tagging of items
- Overspecialization to certain types of items

Types of Recommendation Engines

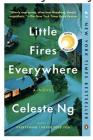
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 - Suggest the most popular items to users
 - Make the same suggestion to users regardless of characteristics
- Content-Based
 - Recommend based on the properties of the items
 - Other user behavior is not considered

- Collaborative Filtering
 - Make use of user data to make recommendations
 - User User
 - Item Item
 - Memory Based (Neighborhood Techniques)
 - Model Based

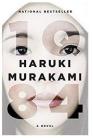
Types of Recommendation Engines

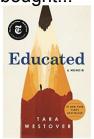
- Collaborative Filtering
 - Make use of other user data to make recommendations
 - User User
 - Item Item

Books you may like That other users also bought...



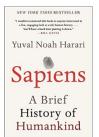


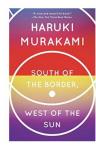


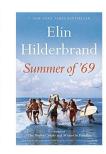










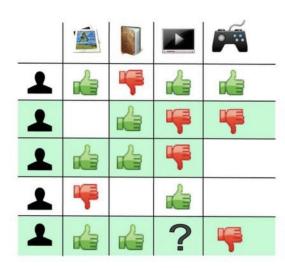


Utility Matrix

Utility Matrix: A matrix that contains users' ratings of different items

Utility Matrix

	King Kong	LOTR	Matrix	National Treasure
Alice	1		0.2	
Bob		0.5		0.3
Carol	0.2		1	
David				0.4

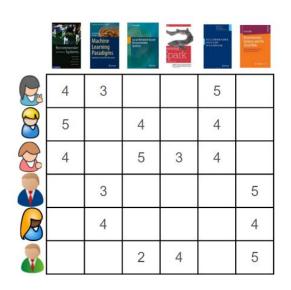


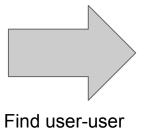
Utility Matrix

Our goal is to make predictions about all of the blank values and then return the new items that have the highest predicted rating

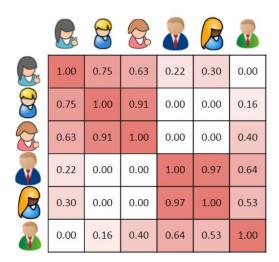
	Movie 1	Movie 2	Movie	Movie N			Movie 1	Movie 2	Movie	Movie N
User 1	1	BLANK	BLANK	3		User 1	1	4	2	3
User 2	BLANK	5	BLANK	3	3	User 2	1	5	3	3
User 3	BLANK	BLANK	1	BLANK		User 3	2.5	2.8	1	3.5
User 4	2	3	BLANK	BLANK		User 4	2	3	2	3.5
User 5	BLANK	BLANK	1	BLANK	ALS	User 5	2.5	2.8	1	3.1
User 6	4	BLANK	5	BLANK		User 6	4	1.2	5	1.4
User 7	BLANK	4	BLANK	BLANK		User 7	1	4	2.5	3
User	BLANK	3	BLANK	BLANK		User	2	3	2	3
User m	BLANK	BLANK	BLANK	4		User m	1	4	2	4

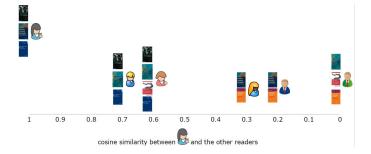
Collaborative Filtering (User-User)



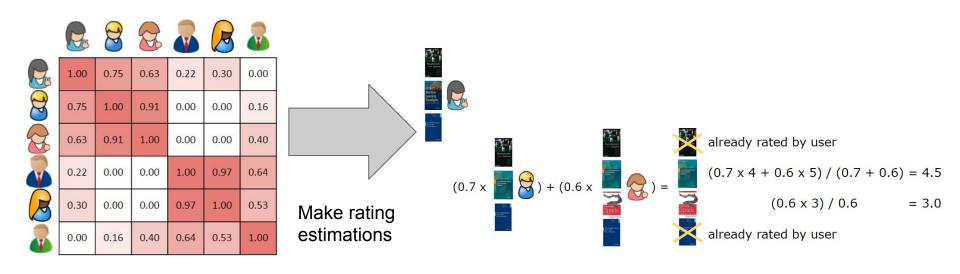


Find user-user similarity





Collaborative Filtering (User-User)



$$sim(\vec{a}, \vec{b}) = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}| * |\vec{b}|}$$
 $r_{xi} = \frac{\sum_{y \in N} s_{xy} r_{yi}}{\sum_{y \in N} s_{xy}}$

Utility Matrix

	ltems								
		sw	HP	LTR	Avengers				
	Aang	2	?	5	1				
Heave	Toph	5	4	?	1				
Users	Katara	?	1	1	3				
	Sokka	3	?	5	2				
	Zuko	?	4	?	2				

Explicit Ratings

Typically matrices will be extremely sparse!

Utility Matrix

	ltems								
		sw	HP	LTR	Avengers				
	Aang	1	0	1	1				
	Toph	1	1	0	1				
Users	Katara	0	1	1	1				
	Sokka	1	0	1	1				
	Zuko	1	1	0	1				

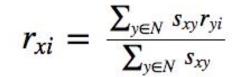
Implicit Ratings

If we don't have numerical ratings, we can make assumptions based on users' behavior.

User-User Similarity

	ltems							
		sw	НР	LTR	Avengers			
	Aang	2	?	5	1			
	Toph	5	4	?	1			
Users	Katara	?	1	1	3			
	Sokka	3	?	5	2			
	Zuko	?	4	?	2			

- 1. Choose similarity metric
- 2. Compare similarity of one user to other users
- 3. Take a weighted average of N similar users' rating of the movies



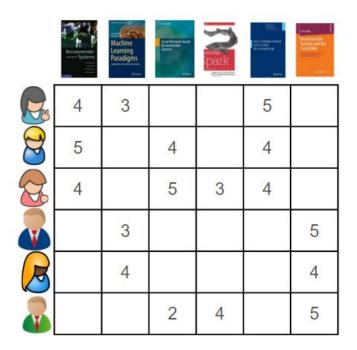
Item-Item Similarity

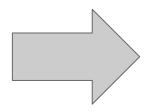
	ltems									
		SW			HP	LTR	Avengers			
	Aang		2		?	5	1			
	Toph		5		4	?	1			
Users	Katara		?		1	1	3			
	Sokka		3		?	5	2			
	Zuko		?		4	?	2			

- 1. Choose similarity metric
- 2. Compare similarity of items to the item that you are trying to determine the rating of
- 3. Multiply the similarity of each item by the rating of other items given user(s) has rated

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

Collaborative Filtering (Item-Item)





Find item-item similarity

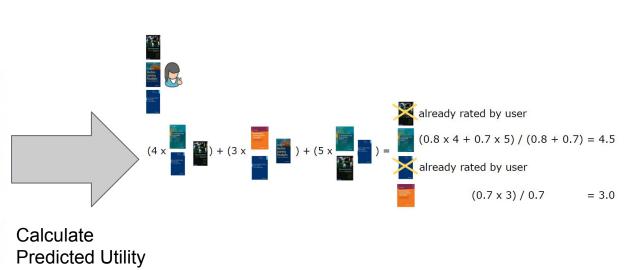


Made by Amazon: https://dl.acm.org/citation.cfm?id=642471

Collaborative Filtering (Item-Item)

for each person

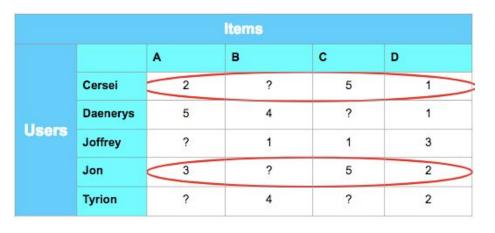
		Machine Learning Paradigms	Town being the or framework to the contract of	Spark	COLOMBINATIONS WHITE THE HE STREET HE STREET HE STREET HE STREET	Towns and the Control of the Control
Recommender seem Systems	1.00	0.27	0.79	0.32	0.98	0.00
Machine Learning Paradigms	0.27	1.00	0.00	0.00	0.34	0.65
	0.79	0.00	1.00	0.69	0.71	0.18
Spark	0.32	0.00	0.69	1.00	0.32	0.49
Different Control of the Control of	0.98	0.34	0.71	0.32	1.00	0.00
Territoria del Serio del S	0.00	0.65	0.18	0.49	0.00	1.00



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

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

User-User or Item-Item?



			Items		
		A	В	С	D
	Cersei	2	?	5	1
	Daenerys	5	4	?	1
Users	Joffrey	?	1	1	3
	Jon	3	?	5	2
	Tyrion	?	4	?	2

Which one do you think will perform better?

User-User or Item-Item, which wins??

- Item-Item or User-User Collaborative Filtering????
 - In general, item-item has proven to be more effective than user-user
 - Users have unique tastes that are difficult to predict
- Depends on whether you have a higher number of items or users

Given *m* : users, *n* : items

Time Complexity

```
User-user \approx O(m^2n)
Item-Item \approx O(mn^2)
```

Time make a recommendation!

	ltems							
		sw	НР	LTR	Avengers			
	Aang	2	?	5	1			
	Toph	5	4	?	1			
Users	Katara	?	1	1	3			
	Sokka	3	?	5	2			
	Zuko	?	4	?	2			

Let's calculate how much Sokka will like HP with user-user and item-item collaborative filtering. Assume a neighborhood of N = 2



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

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

User-User Similarity Recommendation

ltems								
		sw	HP	LOTR	Avengers			
	Aang	2	?	5	1			
	Toph	5	4	?	1			
Users	Katara	?	1	1	3 _			
	Sokka	3	?	5	2			
	Zuko	?	4	?	2			

Avg rating for each user

2.663.331.663.333

Find Similarity (Using adjusted cosine similarity)

First we are going to mean normalize to account for individuals' average rating

User-User Similarity Rec. Part 2

	Items								
		sw	HP	LOTR	Avengers				
	Aang	-0.66	0	2.33	-1.66				
	Toph	1.66	0.66	0	-2.33				
Users	Katara	0	-0.66	-0.66	1.33				
	Sokka	-0.33	?	1.66	-1.33				
	Zuko	0	1	0	-1				

How similar Sokka is to other users (using cosine similarity)

0.995
0.414
-0.896
1
0.6178

Compare similarity of one user to other users using adjusted cosine similarity

$$sim(A, B) = \frac{r_A \cdot r_B}{\|r_A\| \|r_B\|}$$

User-User Similarity Rec. Part 3

Take a weighted average of the users' rating of the movies

		Items		
		sw	НР	
Users	Aang	2	?	
	Toph	5	4	
	Katara	?	1	
	Sokka	3	?	
	Zuko	?	4	

0.995	
0.414	
-0.896	
1	
0.6178	



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

Memory Based Collaborative Filtering

Also known as **neighborhood-based**:

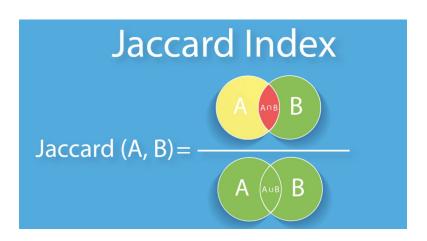
These are models that are based off of how similar users/items are for items that have already been rated

We want users with more similar tastes to have higher similarity than those with different tastes. We have multiple ways of achieving this:

- 1) Jaccard Similarity
- 2) Euclidean Distance
- 3) Cosine Similarity
- 4) Pearson Correlation

- Jaccard Index
 - Typically used for implicit data
 - The intersection of items rated by users divided by the union of items rated by both users
 - Ignores rating values!

$$sim(A, B) = \frac{|r_A \cap r_B|}{|r_A \cup r_B|}$$



- Cosine Similarity
 - We assume that the unrated values are 0
 - Scale between [-1,1]
 - Issue: It treats the missing ratings as if the person has rated them poorly
 - This can lead to misleading information for someone who has not rated many movies

$$sim(A, B) = \frac{r_A \cdot r_B}{\|r_A\| \|r_B\|}$$

- Adjusted Cosine Similarity
 - Insensitive to the magnitude of users' ratings and trends of users
 - For example, if one critic rated everything as 5 and another rated everything as 1
 - Positive Ratings mean that a user liked an item more than average, negative ratings means they liked a movie less than average

$$AC(i,j) = \frac{\sum_{U \in u_{ij}} (r_{ui} - \bar{r}_u)(r_{uj} - \bar{r}_u)}{\sqrt{\sum_{U \in u_{ij}} (r_{ui} - \bar{r}_u)^2 \sum_{U \in u_{ij}} (r_{uj} - \bar{r}_u)^2}}$$

- Pearson Correlation/
 - Find the correlation between users' ratings
 - Scaled from -1 to +1
 - Only includes set I of items that both users have rated

$$PCC_{-}Sim(u,v) = \frac{\sum_{i \in I} (r_{u,i} - \overline{r}_{u,I})(r_{v,i} - \overline{r}_{v,I})}{\sqrt{\sum_{i \in I} (r_{u,i} - \overline{r}_{u,I})^{2} + \sum_{i \in I} (r_{v,i} - \overline{r}_{v,I})^{2}}}$$

Where $\overline{r}_{u,I}$ and $\overline{r}_{v,I}$ represents Average rating of user u and user v, respectively, for co-rated items represented by set I

Similarity Metrics

Which metric is best???

It Depends



although pearson correlation has been demonstrated experimentally to be the best

Collaborative Filtering (Memory Based) Summary

Advantages:

Personalized. You're special!

Disadvantages:

- Can require a lot of computation (most often the computation is done offline and the points are calculated easily)
- Cold start: need to have a lot of ratings to be worthwhile
- Popularity Bias: biased towards items that are popular. May not capture people's unique tastes.

Model Based Collaborative Filtering



Types of Recommendation Engines

Non-personalized

- Suggest the most popular items to users
- Make the same suggestion to users regardless of characteristics

Content-Based

- Recommend based on the properties of the items
- Other user behavior is not considered

Collaborative Filtering

- Make use of user data to make recommendations
- User User
- Item Item
- Memory Based
- Model Based (Matrix Factorization)

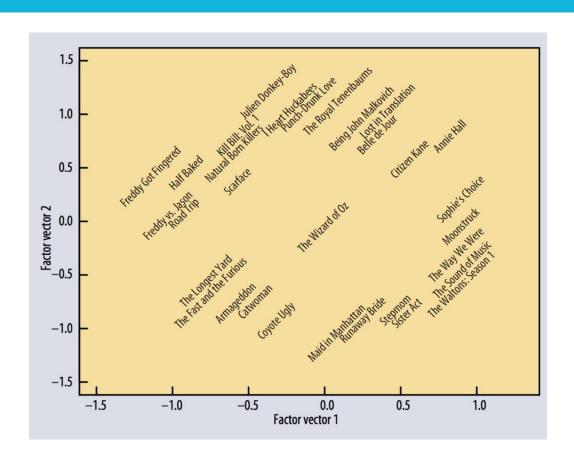
Types of Recommendation Engines

Think about the number 37067738400.

It is not so easy to memorize such a big number, but we can Factorize it into a product of many numbers such that it will be easy to memorize...

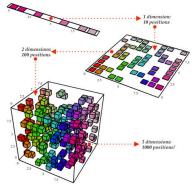
We apply the same idea to **matrices**, such that we can factorize a large matrix into 2 smaller, more compact matrices.

Latent Features



Dimensionality Reduction

What is a more compact way for us to represent our data?



Through matrix factorization, we can discover "latent features" that are present in our data.

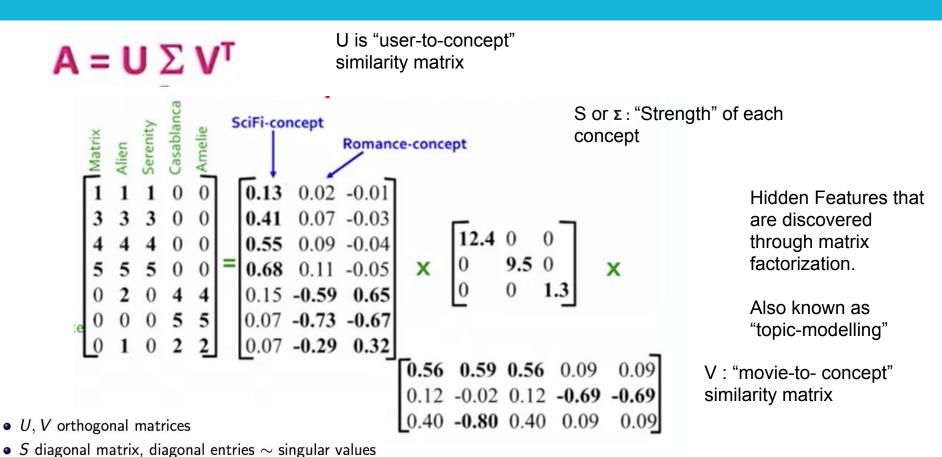
Also known as "topic-modelling"

We choose the value for r, the number of features

$$\begin{array}{c}
A \\
n \times d
\end{array} =
\begin{array}{c}
\widehat{U} \\
n \times r
\end{array}$$

- *U*, *V* orthogonal matrices
- ullet S diagonal matrix, diagonal entries \sim singular values

SVD Example



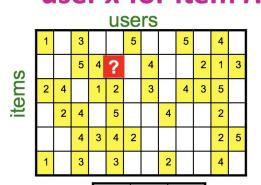
Modified SVD

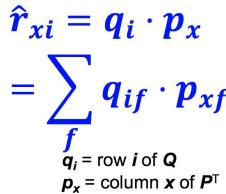
- The issue with SVD:
 - SVD only works with non-sparse matrices
- There is a way to factor our matrices into two components
 - \circ Each item is modeled by a vector $q_i \in \mathbb{R}^k$
 - \circ Each user is modeled by a vector $p_u \in \mathbb{R}^k$
- Such that a value close to the actual rating r_{ui} can be computed by the dot product

$$r_{ui} pprox \hat{r}_{ui} = q_i^T p_u$$

Calculating Rating in Model Based Approach

■ How to estimate the missing rating of user x for item i?





	.1	4	.2				
(0	5	.6	.5				
items	2	.3	.5				
ite	1.1	2.1	.3				
	7	2.1	-2				
	-1	.7	.3				
factors							

92	users											
S	1.1	2	.3	.5	-2	5	.8	4	.3	1.4	2.4	9
• ctc	8	.7	.5	1.4	.3	-1	1.4	2.9	7	1.2	1	1.3
<u> </u>	2.1	4	.6	1.7	2.4	.9	3	.4	.8	.7	6	.1

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Alternating Least Squares

- Matrices are determined by minimizing the regular square error on only known ratings. Usually done through Alternating Least Squares:
 - Usually slower to calculate than Stochastic Gradient Descent, but it is more parallelizable
- Its training routine is different: ALS minimizes two loss functions alternatively; It first
 holds user matrix fixed and runs gradient descent with item matrix; then it holds item
 matrix fixed and runs gradient descent with user matrix

$$\min_{q,p} \sum_{(u,i)\in R_o} (r_{ui} - \langle p_u, q_i \rangle)^2 + \lambda(||q_i||^2 + ||p_u||^2)$$

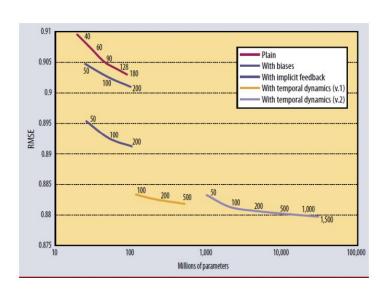
Collaborative Filtering (Model Based) Summary

Advantages:

The best in class models use latent features

Disadvantages:

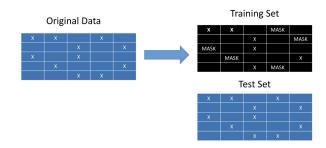
- Not interpretable to users
- Cold start problem
- Computational Complexity



Evaluating Recommenders

- We can quantify goodness of fit for recommendation engines using RMSE if we are estimating explicit ratings
- If we are estimating implicit ratings, we would use classification metrics such as ROC curve, AUC, Accuracy, Precision

$$RMSE = \sqrt{\frac{1}{|R_o|} \sum_{(u,i) \in R_o} (r_{ui} - \hat{r}_{ui})^2}$$



Problems with Evaluating Systems

- Accurate models tend to predict items that are extremely similar
 - Not great for displaying a wide diversity of items
- Prediction Context
- Order of Predictions
- "Offline Evaluation": Based on historic data
- "Online Evaluation": A/B Testing with users

Best way to evaluate.....



What makes you the most money! (Or keeps your customers satisfied)

Often done with "online evaluation"

Problems with Evaluating Systems

- Sometimes the best performing systems are not optimized for reality!
- Netflix Starting RMSE: 0.9525
- BellKor's Pragmatic Chaos RMSE: 0.8567



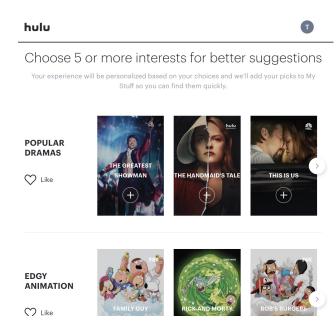


Issues with Recommendation Engines

- The "Cold Start" Problem
 - When a new user signs up, we don't know anything about their preferences. What can we do?

- Force users to rate a certain number of items when they join
- Force users to integrate their social media information
- Show users the most popular items





More Models!!

- Hybrid Methods
 - Models using a combination of content-based similarity and collaborative filtering. Some also include demographic information, previous behavior, etc.
 - Survey of Hybrid Recommender Systems
 - Recommendation systems based on previous behavior
- Deep Learning: Some of the best performing models
 - Survey of Deep Learning Recommendation Systems
 - Git Repo with a ton of resources on deep learning recommendation systems
- It's not all about the accuracy
 - http://ir.ii.uam.es/rim3/publications/ddr11.pdf

Python Libraries

- http://surpriselib.com/
- https://spark.apache.org/docs/2.2.0/mllib-collaborative-filtering.html



recommender systems.



Smaller Scale

Large Scale