Recommender Systems Practice

Data Al Lab
School of Electrical Engineering





Outline

1. Introduction

- 2. Latent Factor Model Practice (LF) NCF
- 3. Graph Collaborative Filtering Practice (GCF) NGCF



Introduction - Dataset

- Today, we will use **MovieLens** dataset.
- Data link: https://grouplens.org/datasets/movielens/latest/

```
# rating: [0.5, 1.0, 1.5, 2.0, 2.5, 3.0, 3.5, 4.0, 4.5, 5.0]
```

user : 610

movie: 9724

interaction: 100836

Introduction - Packages

We will use packages below.

```
# python 3.10.12 # torch-scatter 2.1.2+pt25cu121 # numpy 1.25.2 # torch-sparse 0.6.18+pt25cu121 # pandas 2.0.3 # torch-cluster 1.6.3+pt25cu121 # torch-spline-conv 1.2.2+pt25cu121 # pytorch(torch) 2.3.1+cu121 # torch-geometric 2.6.1 # scikit-learn(sklearn) 1.2.2
```



Introduction - Model Evaluation

[Evaluation – How well the model predict ratings for items]

- If we want to focus on rating prediction:
 - (RMSE) Root Mean Square Error

•
$$RMSE = \sqrt{\frac{1}{|test\ data|}\sum_{i=1}^{|test\ data|}(y_i - pred_i)^2}$$
 (y_i = rating for test data)

(MAE) Mean Absolute Error

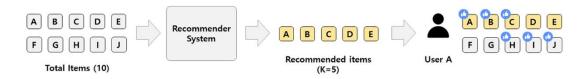
•
$$MAE = \frac{1}{|test\ data|} \sum_{i=1}^{|test\ data|} |y_i - pred_i|$$

Ref: https://sungkee-book.tistory.com/11

Introduction - Model Evaluation

[Evaluation – How well the item list reflect users' taste]

- If we want to focus on item list prediction:
 - Recall@K
 - Recall@K = (Relevant item in top-K items) / Total number of relevant items
 - Precision@K
 - Precision@K = (Relevant item in top-K items) / K



Ref: https://sungkee-book.tistory.com/11

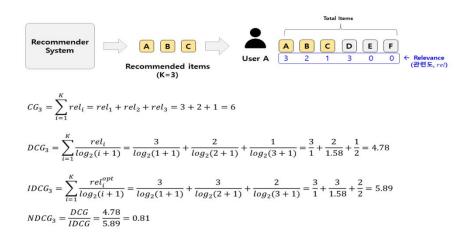
Introduction - Model Evaluation

[Evaluation – How well the item list reflect users' taste]

- NDCG (Normalized Discounted Cumulative Gain)@K
 - Cumulative Gain = $\sum_{i=1}^{K} relevance \ of \ item_i$
 - NDCG@K = Discounted Cumulative Gain (DCG) / Ideal Discounted Cumulative Gain (IDCG)

• DCG =
$$\sum_{i=1}^{K} \frac{relevance \ of \ item_i}{\log_2(i+1)}$$

• IDCG =
$$\sum_{i=1}^{K} \frac{relevance\ of\ item_i\ in\ idea\ list}{\log_2(i+1)}$$



Outline

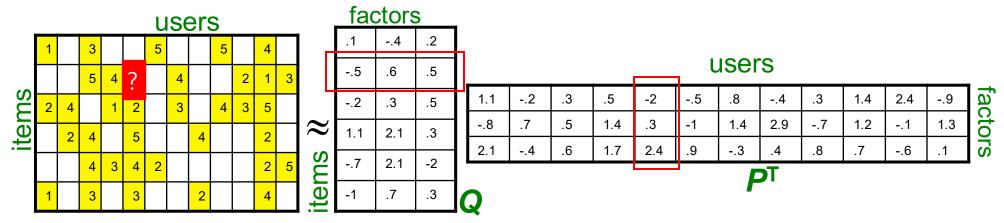
1. Introduction

2. Latent Factor Model Practice (LF) - NCF

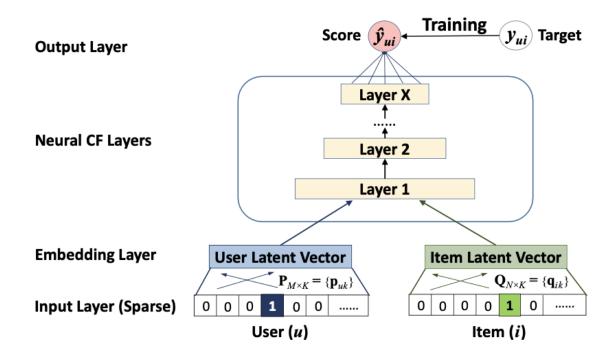
3. Graph Collaborative Filtering Practice (GCF) - NGCF



• For learning latent factor model, use **inner product** as prediction(past).



- Inner product may not be sufficient to capture the complex structure of interaction.
- Using deep neural network as interaction function!



[Loss function: MSE]

$$\frac{1}{|Train|} \sum_{(u,i) \in Train} (\hat{y}_{ui} - y_{ui})^2$$

[Evaluation: RMSE, Recall, Precision]

Data Download & GPU Setting

• For faster model training, we use free GPU provided from Google Colab.

```
device = torch.device('cuda' if torch.cuda.is_available() else 'cpu')
print(device)
```

Download the dataset.

```
ratings_path = './ml-latest-small/ratings.csv'
df = pd.read_csv(ratings_path)
print(df.head())
```



Data Processing

• For PyTorch setting, change the raw data as data frame format.



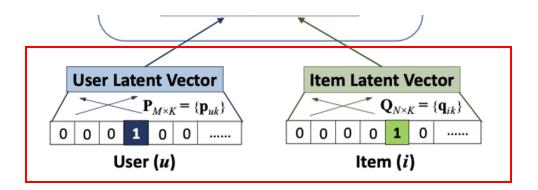
Data Processing

Encode input as integer and split data.



Model Setting

1. Embedding layer(Embedding dimension: 32)

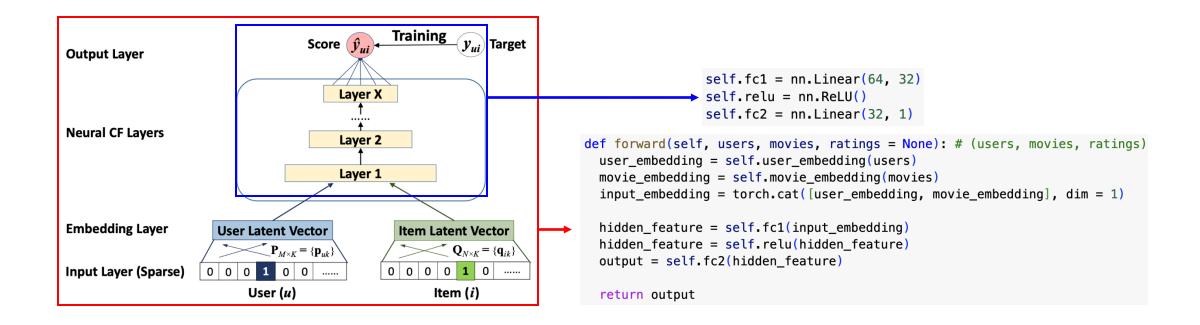


```
# embedding layer(map each user & item to different embedding: will be also
self.user_embedding = nn.Embedding(n_users, 32)
self.movie_embedding = nn.Embedding(n_movies, 32)
```



Model Setting

2. NCF layer(2 layer (including output layer) + 1 activation function)





Training

Check the training settings:

• Batch size: 128

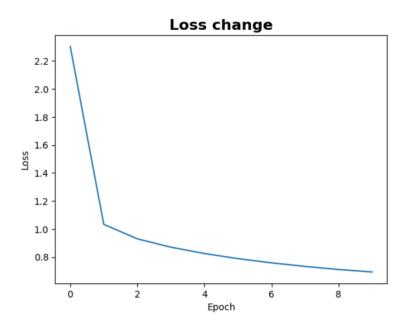
• Optimizer: Adam with learning rate = 1e-3

• Loss function: MSELoss



Training

- Train the model with 10 epochs.
- Observe how loss changes.



```
epochs = 10
total_loss = 0
iter_cnt = 0
all losses list = []
model.train()
for epoch in range(epochs):
  total_loss = 0
  epoch_check = 0
  for i, train_data in enumerate(train_loader):
    batch_size = len(train_data['users'])
    output = model(train_data['users'],train_data['movies'])
    rating = train_data['ratings'].view(batch_size, -1).to(torch.float32)
    loss = loss_func(output, rating)
    total_loss = total_loss + (loss.item() * batch_size)
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```



Evaluation – RMSE

```
model.eval()
with torch.no_grad():
    for i, batched_data in enumerate(test_loader):
        model_output = model(batched_data['users'], batched_data['movies'])
        model_output_batch = model_output.cpu().numpy().squeeze(axis=1).tolist()
        model_output_list += (model_output_batch)

    target_rating = batched_data['ratings']
    target_rating_batch = target_rating.cpu().numpy().tolist()
    target_rating_list += target_rating_batch

mse = mean_squared_error(target_rating_list, model_output_list)
rms = np.sqrt(mse)
```



Evaluation – Recall@10, Precision@10

```
with torch.no_grad():
    for i, batched_data in enumerate(test_loader):
        users = batched_data['users']
        movies = batched_data['movies']
        ratings = batched_data['ratings']

    model_output = model(batched_data['users'], batched_data["movies"])

    for i in range(len(users)):
        user_id = users[i].item()
        movie_id = movies[i].item()
        pred_rating = model_output[i][0].item()
        true_rating = ratings[i].item()

        user_est_true[user_id].append((pred_rating, true_rating))
```

Make dictionary {user: rating(pred), rating(true)}



Evaluation – Recall@10, Precision@10

```
for user_id, user_ratings in user_est_true.items():
    user_ratings.sort(key=lambda x: x[0], reverse =True)

# get the number for real relevant items = denominator of recall@k
    n_real_relevant= sum((true_r >= threshold) for (_, true_r) in user_ratings)

# k recommended ratings
    recommended_k = user_ratings[:k]

# get the number of recommented item that is actually relevant with real relevant.
    n_real_relevant_in_top_k = sum((true_r >= threshold) for (est, true_r) in recommended_k)

# precision@k
    precisions[user_id] = n_real_relevant_in_top_k / k

# recall@k
    recall@k
    recalls[user_id] = n_real_relevant_in_top_k / n_real_relevant if n_real_relevant != 0 else 0
```

Precision@10: (relevant item in top 10) /10

Recall@10: (relevant item in top 10) / total relevant item



Result

```
rms = mean_squared_error(target_rating_list, model_output_list, squared=False)
print(f"rms: {rms}")

rms: 0.93895540227349

# Precision and recall can then be averaged over all users
print(f"precision @ {k}: {sum(prec for prec in precisions.values()) / len(precisions)}")
print(f"recall @ {k} : {sum(rec for rec in recalls.values()) / len(recalls)}")
precision @ 10: 0.4173333333333336
recall @ 10 : 0.7479948056108262
```



Question

- Can we adapt these models for other platforms? Yes!
 - Yelp (Business venues), LastFM (Music), Gowalla (Locations) etc.
 - The data above is open-source, You can adapt our model mechanism for these datasets.
- Deeper understanding:
 - In the real world, rating information is **very sparse** (Too expensive) → Hard to train ML model.
 - Implicit data (such as clicks and dwell time) is generally used to model user preferences.
 - Numerous studies are continuously being conducted to create better latent vectors from implicit data beyond simple latent factor modeling (**Graph**, Social network, etc.).

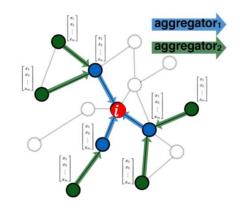


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[Graph neural networks (GNNs)]

- GNNs are neural networks for graphs (G=(V,E))
 - *V* : Node set
 - E: Edge set
 - G can be represented as an adjacency matrix $\mathbf{A} \in \{0,1\}^{|V| \times |V|}$
 - For each node $\in V$, it has its own feature and stored in the feature matrix $\mathbf{X} \in \mathbb{R}^{|V| \times d}$
 - X can be a learnable matrix
- From X and A, network is trained and it generates useful representation (vector) for node/graph



Propagate and transform information

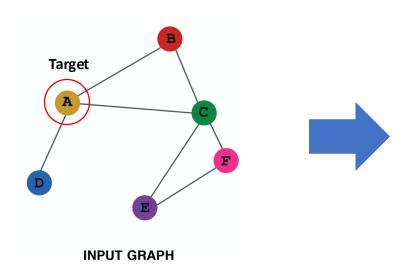
24

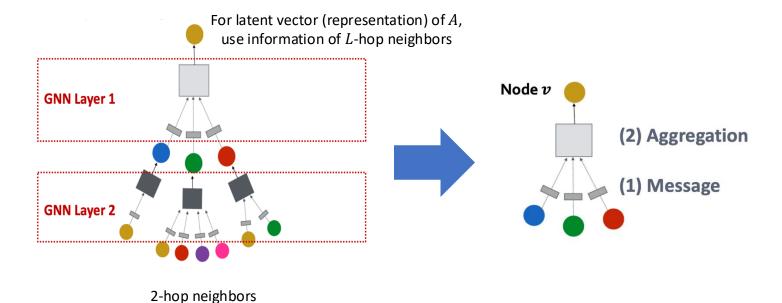


DAI LAB (KAIST)

[Graph neural networks (GNNs)]

- For each GNN layer:
 - Message Construction
 - Aggregation of Neighbors
 - Update Target Node Vector

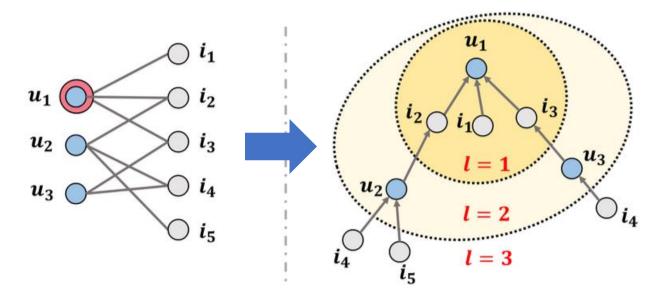






[Graph neural networks (GNNs)]

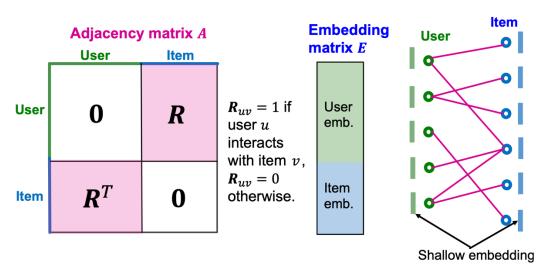
- Graph structure and GNN can be used for recommender systems.
 - Users and items to nodes
 - Interaction between users and items to edges





[Assumption]

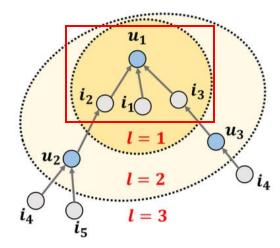
- Dataset Utility matrix ($\mathbf{R} \in \mathbb{R}^{m \times n}$) with implicit interaction
 - m: # of users n: # of items
 - $\mathbf{R}_{uv}=1$ if user u interacts with item v, else $\mathbf{R}_{uv}=0$
- Setting for GNNs Adjacency matrix (A), Feature (Embedding) matrix (X = H)
 - Utility matrix -> Adjacency matrix (A)
 - Learnable embedding matrix $(\mathbf{H}_{II}^{(0)}, \mathbf{H}_{I}^{(0)})$
 - Embedding for user $u:h_u^{(0)}$
 - Embedding for item $i:h_i^{(0)}$





Recap - NGCF

- Message Construction $(m_{u \leftarrow i}, m_{i \leftarrow u})$
 - $m_{u \leftarrow i} = \frac{1}{\sqrt{N(u)}\sqrt{N(i)}} (\mathbf{W}_1^l h_i^{(l-1)} + \mathbf{W}_2^l \left(h_i^{(l-1)} \odot h_u^{(l-1)} \right))$
 - $N(\cdot) = \text{Number of neighbors (ex } N(u_1) = 3 \text{ , } N(i_2) = 2)$
 - \mathbf{W}_1^l , \mathbf{W}_2^l = Learnable weights for each lth GNN layer



- Message Aggregation & Update (COMBINE $(m_{u \leftarrow u}, AGG(\{m_{u \leftarrow i} | i \in N(u)\}))$)
 - COMBINE(·) = $\sigma(m_{u \leftarrow u} + \sum_{i \in N(u)} m_{u \leftarrow i}) (m_{u \leftarrow u} = \mathbf{W}_1^l h_u^{(l-1)})$
 - $h_u^{(l)}$ = Result of COMBINE(·) ($h_u^{(0)} \in \mathbf{H}_U^{(0)}$, $h_u^{(1)} \in \mathbf{H}_I^{(0)}$)

Recap - NGCF

Matrix Form

• For calculation efficiency, Each GNN-based layer is implemented by matrix multiplication.

NGCF

- $\mathbf{H}^{(l+1)} = \sigma((\mathbf{D}^{-0.5}\mathbf{A}\mathbf{D}^{-0.5} + \mathbf{I})\mathbf{H}^{(l)}\mathbf{W}_{1}^{(l+1)} + \mathbf{D}^{-0.5}\mathbf{A}\mathbf{D}^{-0.5}\mathbf{H}^{(l)}\odot\mathbf{H}^{(l)}\mathbf{W}_{2}^{(l+1)})$
- $\mathbf{D} \in \mathbb{R}^{(m+n)\times(m+n)}$ = Degree matrix of \mathbf{A} ($\mathbf{D}_{aa} = N(a)$ else 0)
- **I** = Identity matrix

Recap - NGCF

Score Prediction

- After L layers, generate final representations of users and items.
- NGCF

•
$$h_u^{final} = h_u^{(0)} | \cdots | h_u^{(L)}, \ h_i^{final} = h_i^{(0)} | \cdots | h_i^{(L)}$$

• Using final representations, predict the interaction between user and item.

•
$$\hat{r}_{ui} = (h_u^{final})^{\mathrm{T}}(h_i^{final})$$

Loss function

- We use BPR loss to optimize our models.
 - To maximize the scores of positive pairs, and minimize those of negative pairs.
 - Positive pairs (real interactions in train data) / Negative pairs (non-interacted pairs)
- For convenience, we unify the loss function for both models.
 - Strictly, we should add L2-norm of \mathbf{W} as a regularization in NGCF loss.

$$Loss = \sum_{(u,i,j)\in O} -\ln \sigma(\hat{y}_{ui} - \hat{y}_{uj}) + \lambda \|\Theta\|_2^2$$



Create Graph from Data

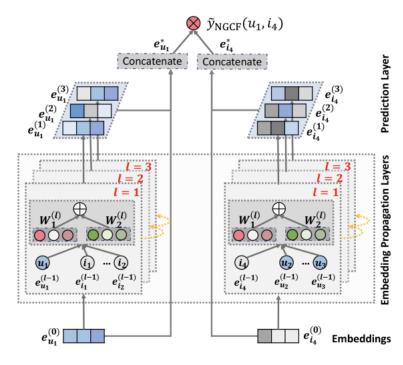
- To utilize the graph structure to recommender system
- Users and movies will be used as nodes for graph
- We generate edge between users and movies
 - If user rates movie with more than 1, we generate edge between them

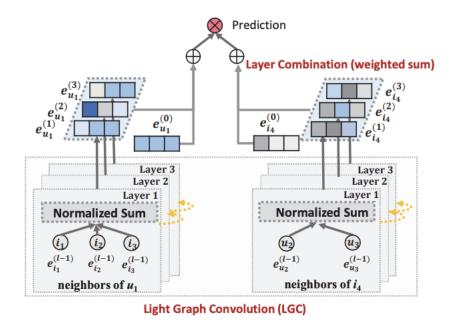
```
# Create edge_index
def create_edge_index(df, rating_threshold=1.0):
    src, dst = [], []
    for _, row in df.iterrows():
        if row['rating'] >= rating_threshold:
            src.append(row['userId'])
            # item indices after user indices
            dst.append(row['movieId'] + num_users)
    return torch.tensor([src, dst], dtype=torch.long)
edge_index = create_edge_index(rating_df)
```



Models

• We will build two RecSys classes, NGCF & LightGCN which are based on graph.





NGCF LightGCN



NGCF – Implementation (1)

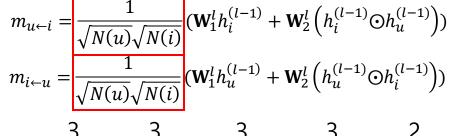
User (src)	U1	U1	U2	U2	U2	U3	U3	U4	U5	U5
Item (dst)	I 1	12	13	14	15	12	I1	16	17	18

	ltem
User	_0
10	
10	
10	
10	
10	
•	9-
Shallow	embedding

34

Node	Deg
U1	2
U2	3
U3	2
U4	1
U5	2
I1	2

[deg]



2	3	3	3	3	2	2	1	2	2
U1	U1	U2	U2	U2	U3	U3	U4	U5	U5
I1	12	13	14	15	12	I1	16	17	18
2	2	1	1	1	2	2	1	1	1

1/2 $1/\sqrt{6}$ $1/\sqrt{3}$ $1/\sqrt{3}$ $1/\sqrt{3}$ 1/2 1/2 1 $1/\sqrt{2}$ $1/\sqrt{2}$

[norm]

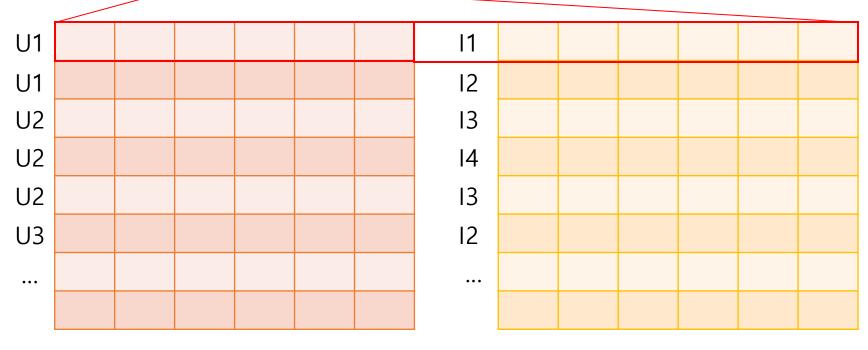


$$m_{u \leftarrow i} = \frac{1}{\sqrt{N(u)}\sqrt{N(i)}} (\mathbf{W}_1^l h_i^{(l-1)} + \mathbf{W}_1^l h_i^{(l-1)} + \mathbf{W}_1^l$$

$m_{u \leftarrow i} = \frac{1}{\sqrt{N(u)}\sqrt{N(i)}} \underbrace{(\mathbf{w}_{1}^{l}h_{i}^{(l-1)} + \mathbf{w}_{2}^{l}\left(h_{i}^{(l-1)}\odot h_{u}^{(l-1)}\right))}_{\mathbf{w}_{i \leftarrow u}} = \frac{1}{\sqrt{N(u)}\sqrt{N(i)}} \underbrace{(\mathbf{w}_{1}^{l}h_{i}^{(l-1)} + \mathbf{w}_{2}^{l}\left(h_{i}^{(l-1)}\odot h_{i}^{(l-1)}\right))}_{\mathbf{w}_{i} \leftarrow u}$

$$m_{i \leftarrow u} = \frac{1}{\sqrt{N(u)}\sqrt{N(i)}} (\mathbf{W}_{1}^{l} h_{u}^{(l-1)} + \mathbf{W}_{2}^{l} (h_{u}^{(l-1)} \odot h_{u}^{l}))$$

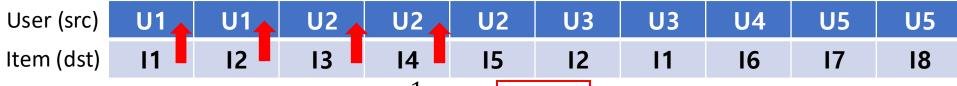
User (src)	U1	U1	U2	U2	U2	U3	U3	U4	U5	U5
Item (dst)	I1	12	13	15	13	12	I1	16	17	18

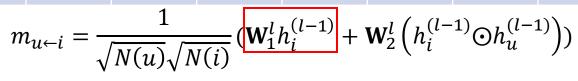


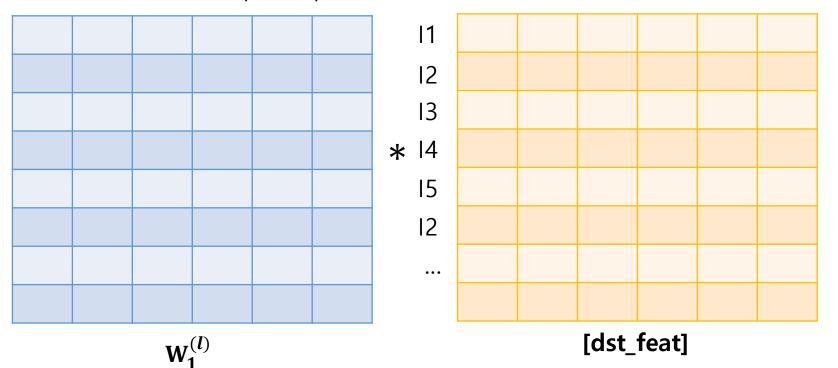
[src_feat]

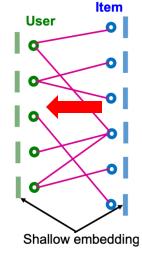
[dst_feat]

NGCF – Implementation (3)

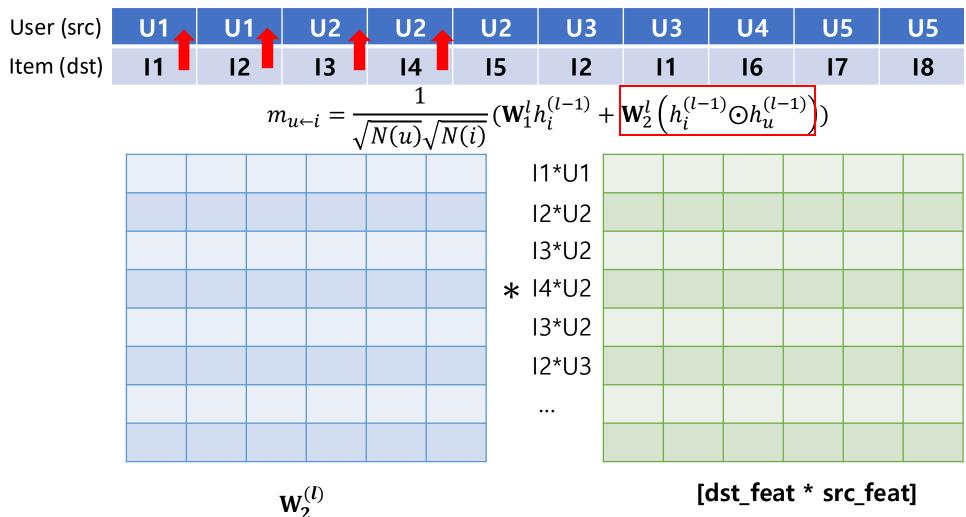








NGCF – Implementation (4)



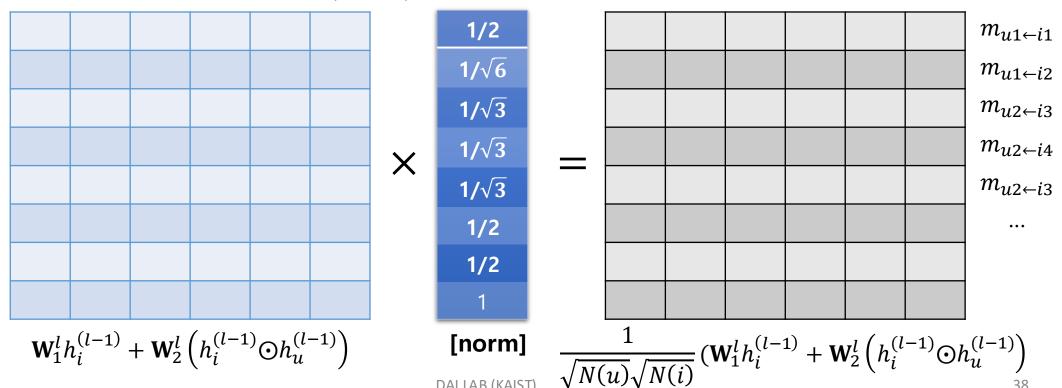


[dst_feat * src_feat]

NGCF – Implementation (5)



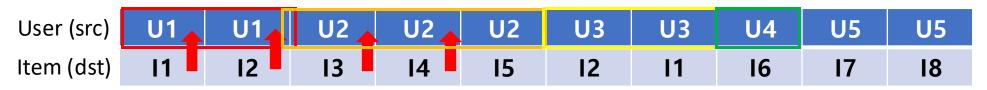
$$m_{u \leftarrow i} = \frac{1}{\sqrt{N(u)}\sqrt{N(i)}} (\mathbf{W}_1^l h_i^{(l-1)} + \mathbf{W}_2^l \left(h_i^{(l-1)} \odot h_u^{(l-1)} \right))$$

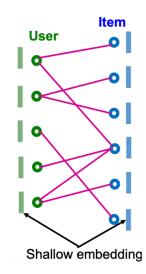


DAI LAB (KAIST)

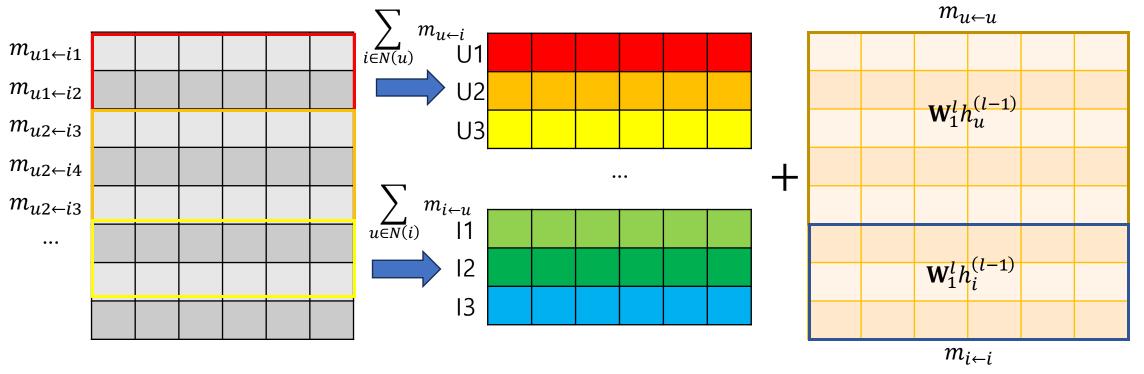
KΔIST

NGCF – Implementation (6)



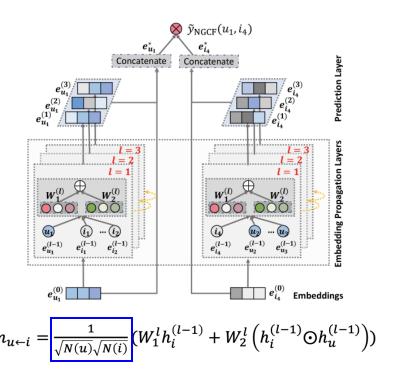


$$\sigma(m_{u \leftarrow u} + \sum_{i \in N(u)} m_{u \leftarrow i})$$



KAIST

- NGCF Layer class contains:
 - Degree calculation of each node.



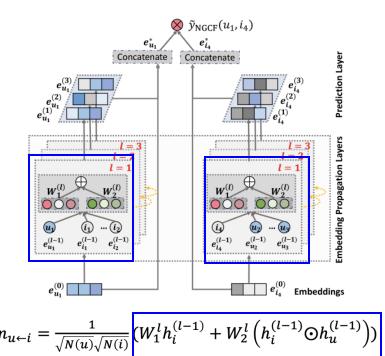
```
def forward(self, edge_index, node_features):
    src, dst = edge_index

deg = torch.zeros(node_features.size(0), device=node_features.device)
    deg.index_add_(0, src, torch.ones_like(src, dtype=torch.float))
    deg.index_add_(0, dst, torch.ones_like(dst, dtype=torch.float))

##### To do #####
    norm =
```



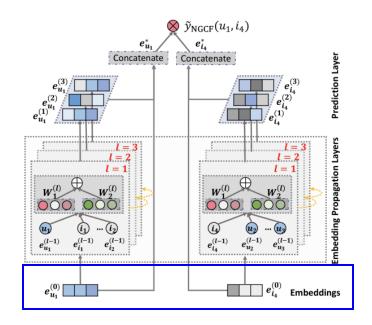
- NGCF Layer initialization & forward contains:
 - Parameter initialization.
 - MSG & AGG function.



```
# edge_messages for user(src) = m_(u<-i)) 결과 저장.
# Hint: step1. self.W1(h_i) + self.W2(h_u * h_i) 계산
# Hint: step2. 최종 m_(u<-i)를 위해선 앞선 norm을 앞서 계산한 message에 곱하기
edge_messages_for_src = self.W1(dst_feat) + self.W2(src_feat * dst_feat)
edge_messages_for_src *= norm.unsqueeze(1)

# edge_messages for movie(dst) = m_(i<-u)) 결과 저장.
# Hint: step1. self.W1(h_u) + self.W2(h_i * h_u) 계산
# Hint: step2. 최종 m_(i<-u)를 위해선 앞선 norm을 앞서 계산한 message에 곱하기
edge_messages_for_dst = ## fill this part ##
edge_messages_for_dst *= ## fill this part ##
```

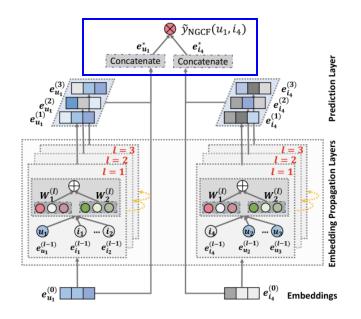
- NGCF class initialization contains:
 - Initialization and updating embeddings of users & items.



```
### self.node_embeddings = H_(0) = learnable embedding matrix ###
self.node_embeddings = nn.Embedding(self.num_users+self.num_items,self.embedding_dim)
nn.init.xavier_uniform_(self.node_embeddings.weight)
```



- NGCF class forward contains:
 - Concatenation of embeddings from each layer.



```
def forward(self, edge_index):
    node_features = self.node_embeddings.weight
    layer_outputs = [node_features]
    for layer in self.layers:
        node_features = ## fill this part ##
        layer_outputs.append(node_features)

# Hint: NGCF의 final feature(representation)은 layer 별 feature에 대한 concatenated vector
# Hint: 최종 final feature matrix에는 [feuture_vector for users + feature_vector for items]가 들어있음.

final_features = ## fill this part ##
    user_features = ## fill this part ##
    item_features = ## fill this part ##
    return user_features, item_features
```



- For evaluation, we use the metrics:
 - Recall@10
 - Precision@10
 - NDCG@10

```
def evaluate(user_features, item_features, test_edge_index, k):
    user_pos_items = defaultdict(list)
    E test = test edge index.size(1)
    for i in range(E test):
        u = test edge index[0, i].item()
        it = test edge index[1, i].item() - num users
        user_pos_items[u].append(it)
   recalls, precisions, ndcgs = [], [], []
    for user, pos_items in user_pos_items.items():
        user_emb = user_features[user]
        scores = torch.matmul(item_features, user_emb)
        topk_scores, topk_indices = torch.topk(scores, k=k)
        topk_indices = topk_indices.cpu().numpy().tolist()
        hits = 0
        dcq = 0.0
        idcg = 0.0
        n_pos = len(pos_items)
        for rank, item_idx in enumerate(topk_indices):
           if item_idx in pos_items:
               hits += 1
                dcg += 1.0 / math.log2(rank + 2)
        for rank in range(min(n pos, k)):
            idcq += 1.0 / math.log2(rank + 2)
        recall u = hits / n pos
        precision_u = hits / k
        ndcg_u = dcg / idcg if idcg > 0 else 0.0
        recalls.append(recall_u)
        precisions.append(precision_u)
        ndcgs.append(ndcg_u)
    recall = np.mean(recalls)
    precision = np.mean(precisions)
    ndcg = np.mean(ndcgs)
    return recall, precision, ndcg
```



Results

- Create your model object.
- Train the model and test the performance.

```
print("===== Train NGCF =====")
train(
    model=ngcf_model,
    optimizer=optimizer_ngcf,
    train_edge_index=train_edge_index,
    val_edge_index=val_edge_index,
    num_epochs=30,
    batch_size=1024,
    device=device,
    k=10
print("===== Test NGCF =====")
test(
    model=ngcf_model,
    train_edge_index=train_edge_index,
    test_edge_index=test_edge_index,
    k=10,
    device=device
```

References

- [WWW '17] Neural Collaborative Filtering (NCF)
 - https://arxiv.org/abs/1708.05031
- [SIGIR '19] Neural Graph Collaborative Filtering (NGCF)
 - https://arxiv.org/abs/1905.08108

