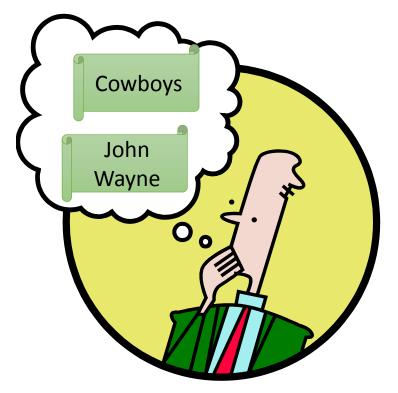
IntroProp Mini-project: Recommendation System

Barbara Jobstmann Oct 23, 2014

Outline

- Recall from last week:
 - Feature Vector/Matrices U and V
 - Update an element in U or V
- A complete UV-Decomposition
 - Optimization and Stopping criteria
 - Issues with local minima and Initialization
- Evaluation of (your) recommendations
- Netflix Challenge
- Tasks
 - optimizeU/optimizeV
 - recommend

Feature Vector of Item or User

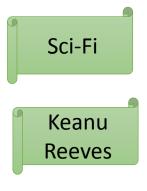


User Feature Vector

	Sci-Fi	Reeves	Cowboys	Wayne
Joe	0	0	4	5

Preference of user expressed in terms of a set of features





Item Feature Vector

	Matrix
Sci-Fi	5
Reeves	5
Cowboys	0
Wayne	0

Properties of item expressed in terms of a set of features

Feature Matrices U and V

• User Profile Matrix $U_{n\times d}$: **n users and d features**

		Sci-Fi	Reeves	Cowboys	Wayne	
>	Joe	0	0	4	5	
	User 1			•••	•••	•••

• Item Prolle Matrix $V_{d\times m}$: **d features, m items**

	Matrix	Item 1	Item 2	Item 3					
Sci-Fi	5	•••							/>
Reeves	5	•••	***	***					$\binom{5}{5}$
Cowboys	0	•••		***	u(Joe, Ma	atrix) = (0	0	4	$5) \cdot \begin{pmatrix} 5 \\ 0 \end{pmatrix}$
Wayne	0	•••		•••					\setminus_0

- Idea: Rating ≈ User Profile · Item Profile
 - Entry (i,j) in Utility Matrix is rating of user i of item j

Dimensionality Reduction Systems

- Recommend items based on the conjecture that the utility matrix is actually a product of two long, thin matrices U and V.
 - Matrix $U_{n\times d}$ mapping users to features
 - Matrix $V_{d\times m}$ mapping features to items
- Key idea: $M_{n \times m} \approx U_{n \times d} \cdot V_{d \times m}$
- **Goal**: find matrices $U_{n\times d}$ and $V_{d\times m}$ (given $M_{n\times m}$ and d) such that their product $P_{n\times m} = U_{n\times d} \cdot V_{d\times m}$ is **similar** to M on all **non-zero** entries (actual rating).
- One approach: UV-decomposition algorithm
 (instance of a more general theory called SVD (singular-value decomposition)

UV-decomposition

Number of Users (5)

$$M_{n \times m} \approx U_{n \times d} \cdot V_{d \times m}$$
Number of Items (5)
$$\begin{cases} 5 & 2 & 4 & 4 & 3 \\ 3 & 1 & 2 & 4 & 1 \\ 2 & 3 & 1 & 4 \\ 2 & 5 & 4 & 3 & 5 \\ 4 & 4 & 5 & 4 \end{cases} \approx \begin{pmatrix} u_{11} & u_{12} \\ u_{21} & u_{22} \\ u_{31} & u_{32} \\ u_{41} & u_{42} \\ u_{51} & u_{52} \end{pmatrix} \cdot \begin{pmatrix} v_{11} & v_{12} & v_{13} & v_{14} & v_{15} \\ v_{21} & v_{22} & v_{23} & v_{24} & v_{25} \end{pmatrix}$$
Number of features (2)

 m_{ij} ... element in M u_{ij} ... element in U, v_{ij} ... element in V p_{ij} ... element in $P = U \cdot V$

Number of Users (5)

UV-Decomposition: Iterative Approach

- Start with arbitrary matrices U and V
- Modify U and V locally to improve RMSE
- Local improvement means, e.g., one element
- Question: how does one element of U (or V) contribute to the error?

Adjusting Arbitrary Element in U and V

• To update element u_{rs} use

$$\overline{u}_{rs} = \frac{\sum_{j} v_{sj} \cdot \left(m_{rj} - \sum_{k \neq s} u_{rk} \cdot v_{kj} \right)}{\sum_{j} v_{sj}^{2}}$$

 \sum_j stands for the sum over all j s.t. m_{rj} is nonblank

ullet To update element v_{rs} use

$$\overline{v}_{rs} = \frac{\sum_{i} u_{ir} \cdot (m_{is} - \sum_{k \neq r} u_{ik} \cdot v_{ks})}{\sum_{i} u_{ir}^2}$$

 \sum_{i} stands for the sum over all i s.t. m_{is} is nonblank

Example : Adjusting Element in $U\begin{pmatrix} 3 & 1 & 2 & 4 & 1 \\ 2 & 2 & 3 & 1 & 4 \\ 2 & 5 & 4 & 3 & 5 \end{pmatrix}$

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \\ x & 1 \\ 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 2 & 2 & 2 & 2 \\ 2 & 2 & 2 & 2 & 2 \\ x+1 & x+1 & x+1 & x+1 & x+1 \\ 2 & 2 & 2 & 2 & 2 \end{pmatrix}$$

$$\overline{u}_{rs} = \frac{\sum_{j} v_{sj} \cdot (m_{rj} - \sum_{k \neq s} u_{rk} \cdot v_{kj})}{\sum_{j} v_{sj}^2}, j = 0, \dots, 4 \text{ s.t. } m_{rj} \text{ is nonblank, } k = 0,1 \text{ s.t. } k \neq s$$

- r=2, s=0 (recall: it effects only row 2 = 3rd row):
 - j=0: $v_{00} \cdot (m_{20} u_{21} \cdot v_{10}) = 1 \cdot (2 1 \cdot 1) = 1$
 - j=1: m_{21} is blank => 0
 - j=2: $v_{02} \cdot (m_{22} u_{21} \cdot v_{12}) = 1 \cdot (3 1 \cdot 1) = 2$
 - $j=3: 1 \cdot (1-1\cdot 1) = 0$
 - $j=4: 1 \cdot (4-1\cdot 1) = 3$
- $\sum_{j} v_{sj}^{2} = \sum_{j} v_{0j}^{2} = 4$ (because m_{21} is blank)
- \overline{u}_{rs} = (1+2+0+3)/4 = 1.5

Example : Adjusting Element in $V \begin{pmatrix} 3 & 1 & 2 & 4 & 1 \\ 2 & 5 & 4 & 3 & 5 \end{pmatrix}$

$$\begin{pmatrix}
5 & 2 & 4 & 4 & 3 \\
3 & 1 & 2 & 4 & 1 \\
2 & & 3 & 1 & 4 \\
2 & 5 & 4 & 3 & 5 \\
4 & 4 & 5 & 4
\end{pmatrix}$$

$$\overline{v}_{rs} = \frac{\sum_i u_{ir} \cdot (m_{is} - \sum_{k \neq r} u_{ik} \cdot v_{ks})}{\sum_i u_{ir}^2}$$
, $i = 0, \dots, 4$ s.t. m_{is} is nonblank, $k = 0, 1$ s.t. $k \neq r$

- r=1, s=4:
 - i=0: $u_{01} \cdot (m_{04} u_{00} \cdot v_{04}) = 1 \cdot (3 1 \cdot 1) = 2$
 - $i=1: 1 \cdot (1-1\cdot 1) = 0$; $i=2: 1\cdot (4-1\cdot 1) = 3$; $i=3: 1\cdot (5-1\cdot 1) = 4$
- $\sum_{i} u_{i1}^{2} = 4$ (because m_{44} is blank)
- $\overline{v}_{rs} = (2+0+3+4)/4 = 2.25$



What happens if all entries in last column of M are empty?

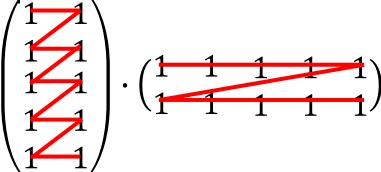


A Complete UV-Decomposition

Optimization
Stopping criteria
Issues with local minima
Initialization

Optimization

- Aim: minimize RMSE
- Update entries in U and V to improve RMSE
- To reach a (local) minimum from given U and V
 - Pick order in which to update elements, e.g., row-by-row or randomly, we just need to make sure that every element if updated in a round



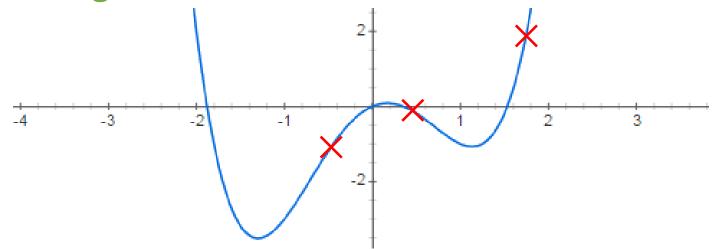
 Note: updating an element once does not mean we cannot find a better value ⇒ we might need many rounds

Stopping Criteria: Converging to a Minimum

- Ideally: RMSE = 0 at some point
- In practice: unlike to reach RMSE = 0
- Need a way to detect when there is little benefit to revisiting elements in U and/or V
- Idea: track the amount of improvement, i.e., change of RMSE, and stop is below a threshold
- Options:
 - check improvement per element or
 - check improvement per round

Issue with Local Minima

- Recall: local improvement (one variable)
- Local minima matrices U and V such that no allowable adjustment reduces the RMSE
- Global minimum the matrices U and V that produce the least possible RMSE
- Use different starting points to increase changes to reach global minimum

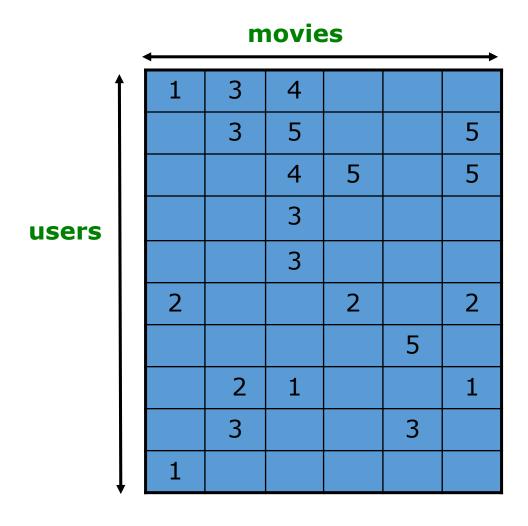


Starting Points

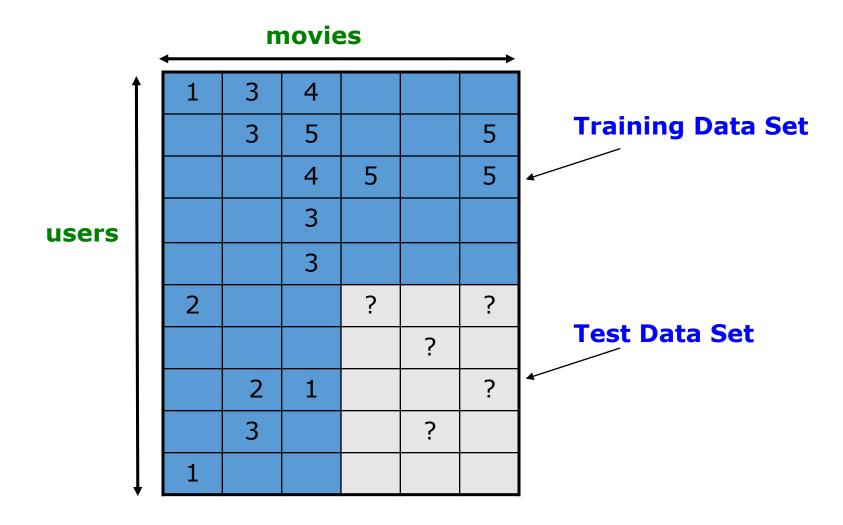
- ullet Simple starting point: all elements have the same value v
- Good choice: a value v that give elements in $P = U \cdot V$ the average of nonblank entries in M
 - Given $M_{n\times m}$, $U_{n\times d}$, $V_{d\times m}$, let a be the average of all nonblank entries of M, i.e., the sum of nonblank entries in M divided by the number of nonblank entries:
 - Note we aim for $p_{rs}=a$, recall that $p_{rs}=\sum_{k=0}^{d-1}u_{rk}\cdot v_{ks}=\sum_{k=0}^{d-1}v\cdot v=d\cdot v^2=a$ So, $v=\sqrt{a/d}$
- Multiple starting point? Perturb value v randomly (e.g., +/- some c)

Evaluation

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

Evaluation in the Mini-Project

- Rank evaluation
- For reach user provide id of item with the highest ranking:
 - If item is one of the highest ranked items: 1 point
 - If item is one of the second highest ranked items: ½ point
- Overall: number of point/number of users
- E.g., assume we have 5 user
 - for 1st user we suggest top item = 1 point,
 - for 2nd user we suggest top item = 1 point,
 - 3^{rd} and 4^{th} user second top = ½ point and we mispredicated the 5^{th} user that give (1 + 1 + ½ + ½)/5 = 0.6

Test Data

 Recall: we assume that M is the product of two matrices U and V

Create your own test data:

- 1. Create two random matrices U and V with dimension $n\times d$ and $d\times m$, respectively, for some n, d, and m.
- 2. Compute product $P = U \cdot V$
- 3. Create a copy of P and called it M
- 4. Select (maybe randomly) some entries of M and set them to 0
- 5. Ask you algorithm to reconstruct P from M using dimension d.

Test Data: Example

Step 1: create U and V (e.g., use createMatrix)

```
 U = \{\{3.0, 3.0\}, \\ \{2.0, 1.0\}, \\ \{0.0, 2.0\}, \\ \{3.0, 3.0\}, \\ \{1.0, 3.0\}\};   V = \{\{1.0, 1.0, 1.0, 1.0, 1.0, 3.0\}, \\ \{1.0, 3.0\}\};
```

Step 2: compute product P (e.g., use multiplyMatrix)

```
P = {{6.0, 12.0, 3.0, 6.0, 9.0, 18.0},
{3.0, 5.0, 2.0, 3.0, 4.0, 9.0},
{2.0, 6.0, 0.0, 2.0, 4.0, 6.0},
{6.0, 12.0, 3.0, 6.0, 9.0, 18.0},
{4.0, 10.0, 1.0, 4.0, 7.0, 12.0}};
```

Step 3+4: Copy and replace some entries with 0s

```
M = \{\{6.0, 12.0, 3.0, 6.0, 0.0, 0.0\}, \\ \{3.0, 5.0, 2.0, 3.0, 0.0, 9.0\}, \\ \{0.0, 0.0, 0.0, 2.0, 4.0, 6.0\}, \\ \{6.0, 12.0, 3.0, 0.0, 0.0, 18.0\}, \\ \{4.0, 0.0, 1.0, 4.0, 0.0, 12.0\}\}
```

Test Data: Netflix Challenge

- Bonus
- For interested students, we will provide utility matrices based on the Netflix training data

Netflix Challenge

The Netflix Prize

Training data

- 100 million ratings, 480'000 users, 17'770 movies
- 6 years of data: 2000-2005

Test data

- Last few ratings of each user (2.8 million)
- Evaluation criterion: Root Mean Square Error (RMSE) =

$$\frac{1}{|R|} \sqrt{\sum_{(i,x) \in R} (\hat{r}_{xi} - r_{xi})^2}$$

- Netflix's system RMSE: 0.9514
- Competition (Started in 2006)
 - 2,700+ teams
 - \$1 million prize for 10% improvement on Netflix

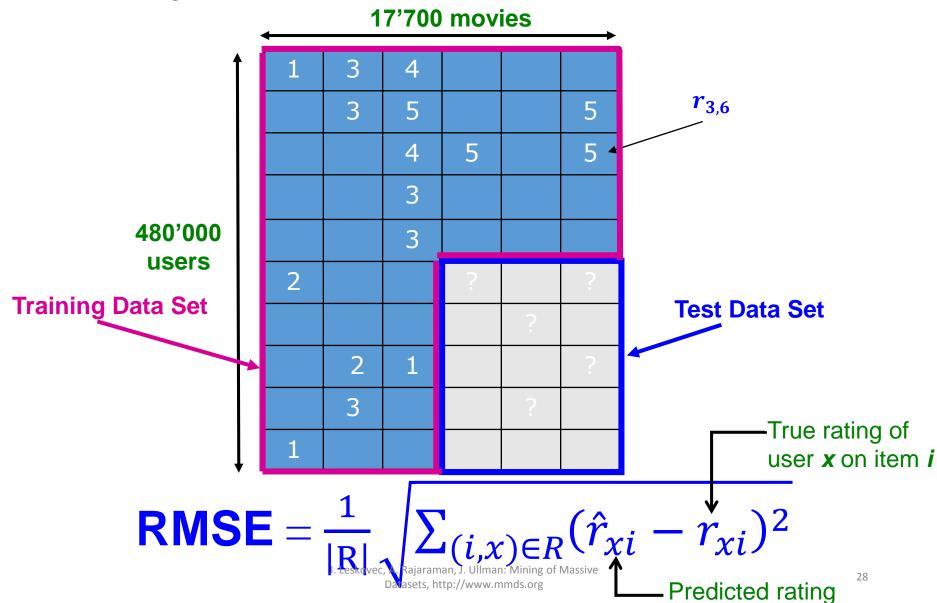
The Netflix Utility Matrix



480'000 users

$\overline{}$					\longrightarrow
1	3	4			
	3	5			5
		4	5		5
		3			
		3			
2			2		2
				5	
	2	1			1
	3			3	
1					

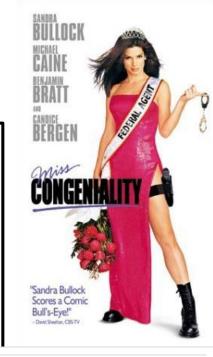
Utility Matrix: Evaluation



Netflix Training Data

	#Ratings	Movie File
	232.945	mv_0005317.txt
	216.597	mv_0015124.txt
	200.833	mv_0014313.txt
	196.398	mv_0015205.txt
250.000	193.942	mv_0001905.txt

7961:
1744308,1,2004-10-07
2619050,1,2005-08-09
2144174,4,2005-06-20
2125733,2,2003-05-05
269983,2,2004-05-12
2026560,4,2004-03-23
1173858 4 2005-09-14



Number of Ratings

	Number of Natings		
		Users	480.000
200.000		Movies	17.770
		Ratings	100.498.277
150.000		Most Ratings	232.945
1		Least Ratings	4
100.000		Top 10%	76.884.165
100.000		Procentage in Top 10%	77%
50.000 —		Entries in Utility Matrix	8.529.600.000
		%Fill rate	1,18%

Small Utility Matrix from Netflix data

```
{{ 0.0, 4.0, 5.0, 4.0, 3.0}, { 3.0, 3.0, 2.0, 0.0, 4.0}, { 5.0, 4.0, 5.0, 3.0, 4.0}, { 5.0, 4.0, 5.0, 3.0, 4.0}, { 2.0, 0.0, 0.0, 0.0, 0.0, 0.0}, { 2.0, 0.0, 0.0, 4.0, 5.0}, { 1.0, 0.0, 4.0, 0.0, 0.0}, { 3.0, 2.0, 3.0, 3.0, 5.0}, { 5.0, 3.0, 4.0, 4.0, 4.0}, { 0.0, 5.0, 5.0, 4.0, 4.0}, { 4.0, 3.0, 3.0, 0.0, 4.0}}
```

ID	Movie File	Title
0	mv_0005317.txt	Miss Congeniality/Miss Détective
1	mv_0015124.txt	Independence Day
2	mv_0014313.txt	The Patriot
3	mv_0015205.txt	The Day After Tomorrow
4	mv_0001905.txt	Pirates of the Caribbean: The Curse of the Black Pearl

#Movies: 5, #Users: 10

Small Utility Matrix from Netflix data

```
0.0, 4.0, 5.0, 4.0, 3.0, 1.0, 5.0, 3.0, 3.0, 3.0
3.0, 3.0, 2.0, 0.0, 4.0, 5.0, 2.0, 0.0, 4.0, 2.0
5.0, 4.0, 5.0, 3.0, 4.0, 4.0, 3.0, 4.0, 4.0, 0.0},
2.0, 0.0, 0.0, 0.0, 0.0, 3.0, 5.0, 0.0, 0.0, 2.0
2.0, 0.0, 0.0, 4.0, 5.0, 4.0, 3.0, 5.0, 3.0, 0.0
1.0, 0.0, 4.0, 0.0, 0.0, 5.0, 5.0, 5.0, 0.0, 0.0
3.0, 2.0, 3.0, 3.0, 5.0, 3.0, 4.0, 4.0, 2.0, 2.0
5.0, 3.0, 4.0, 4.0, 4.0, 5.0, 5.0, 4.0, 3.0, 3.0},
0.0, 5.0, 5.0, 4.0, 4.0, 3.0, 0.0, 0.0, 4.0, 5.0
4.0, 3.0, 3.0, 0.0, 4.0, 2.0, 5.0, 5.0, 3.0, 3.0
5.0, 5.0, 4.0, 4.0, 5.0, 5.0, 5.0, 5.0, 4.0, 5.0},
4.0, 3.0, 0.0, 0.0, 5.0, 3.0, 0.0, 0.0, 0.0, 0.0, 0.0
0.0, 0.0, 0.0, 0.0, 4.0, 0.0, 5.0, 5.0, 0.0, 0.0
3.0, 0.0, 4.0, 0.0, 4.0, 4.0, 4.0, 4.0, 3.0, 2.0
4.0, 2.0, 2.0, 0.0, 5.0, 2.0, 5.0, 3.0, 0.0, 3.0
1.0, 3.0, 0.0, 0.0, 0.0, 2.0, 2.0, 0.0, 4.0, 3.0
4.0, 3.0, 0.0, 2.0, 3.0, 3.0, 4.0, 4.0, 2.0, 4.0
4.0, 4.0, 3.0, 3.0, 5.0, 5.0, 2.0, 0.0, 0.0, 4.0
3.0, 0.0, 3.0, 0.0, 1.0, 5.0, 0.0, 1.0, 0.0, 5.0
2.0, 2.0, 2.0, 3.0, 4.0, 5.0, 4.0, 0.0, 0.0, 3.0}
```

ID		
0	mv_0005317.txt	Miss Congeniality
1	mv_0015124.txt	Independence Day
2	mv_0014313.txt	The Patriot
3	mv_0015205.txt	The Day After Tomorrow
4	mv_0001905.txt	Pirates of the Caribbean
5	mv_0006287.txt	Pretty Woman
6	mv_0011283.txt	Forrest Gump
7	mv_0016377.txt	The Green Mile
8	mv_0016242.txt	Con Air
9	mv_0012470.txt	Twister

#Movies: 10, #Users: 20

Performance of Various Methods

Global average: 1.1296

User average: 1.0651

Movie average: 1.0533

Netflix: 0.9514

Basic Collaborative filtering: 0.94

CF+Biases+learned weights: 0.91

Grand Prize: 0.8563

```
\{\{0.0, 4.0, 5.0, 4.0, 3.0\},\
 \{3.0, 3.0, 2.0, 0.0, 4.0\},\
 \{5.0, 4.0, 5.0, 3.0, 4.0\},\
 \{ 2.0, 0.0, 0.0, 0.0, 0.0 \},
 \{2.0, 0.0, 0.0, 4.0, 5.0\},\
 \{1.0, 0.0, 4.0, 0.0, 0.0\},\
 \{3.0, 2.0, 3.0, 3.0, 5.0\},\
 \{5.0, 3.0, 4.0, 4.0, 4.0\},\
 \{0.0, 5.0, 5.0, 4.0, 4.0\},\
 { 4.0, 3.0, 3.0, 0.0, 4.0}}
              3.0, 2.0, 4.0
   ~1.12
             5.0, 4.0, 3.0
              1.0, 0.0, 4.0}}
              3.0, 3.0, 4.0},
   ~0.94
              5.0, 4.0, 3.0
              1.0, 0.0, 4.0}}
              3.0, 4.0, 4.0
              5.0, 4.0, 3.0
    ~0.86
              1.0, 0.0, 4.0}}
```

Netflix Prize



Home

Rules

Leaderboard

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Leaderboard

Showing Test Score. Click here to show quiz score

Display top 20 ‡ leaders.

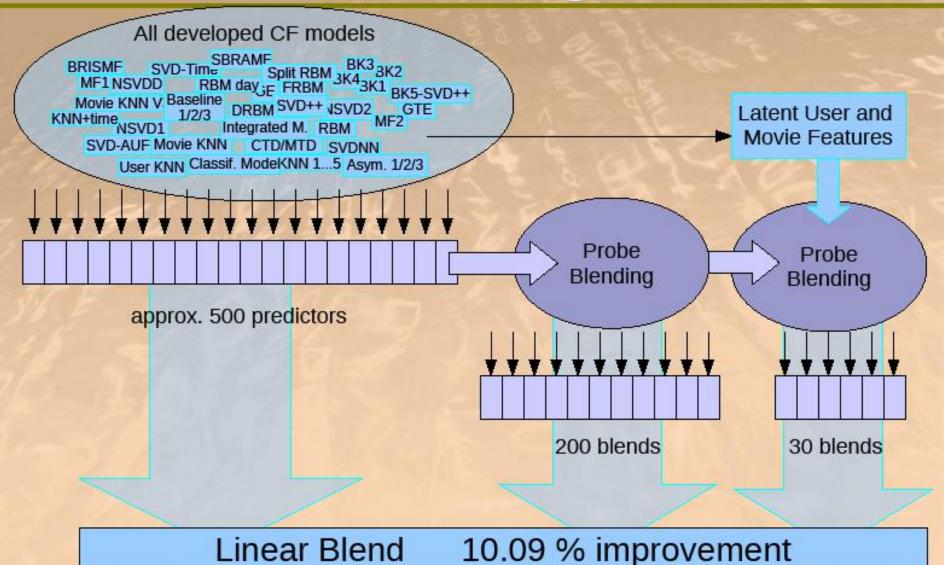
Rank	Team Name	Best Test Score	$\underline{\%}$ Improvement	Best Submit Time
Grand	Prize - RMSE = 0.8567 - Winning Te	am: RellKor's Pragn	natic Chang	
1	BellKor's Pragmatic Chaos	0.8567	10.06	2009-07-26 18:18:28
2	The Ensemble	0.8567	10.06	2009-07-26 18:38:22
3	Grand Prize Team	0.8002	J.9	:4
4	Opera Solutions and Vandelay United	0.8588	9.84	2009-07-10 01:12:31
5	Vandelay Industries !	0.8591	9.81	2009-07-10 00:32:20
6	<u>PragmaticTheory</u>	0.8594	9.77	2009-06-24 12:06:56
7	BellKor in BigChaos	0.8601	9.70	2009-05-13 08:14:09
8	Dace_	0.8612	9.59	2009-07-24 17:18:43
9	Feeds2	0.8622	9.48	2009-07-12 13:11:51
10	BigChaos	0.8623	9.47	2009-04-07 12:33:59
11	Opera Solutions	0.8623	9.47	2009-07-24 00:34:07
12	BellKor	0.8624	9.46	2009-07-26 17:19:11
Progr	<u>ess Prize 2008</u> - RMSE = 0.8627 - Wi	nning Team: BellKo	r in BigChaos	
13	xiangliang	0.8642	9.27	2009-07-15 14:53:22
14	Gravity	0.8643	9.26	2009-04-22 18:31:32
15	Ces	0.8651	9.18	2009-06-21 19:24:53
16	Invisible Ideas	0.8653	9.15	2009-07-15 15:53:04
17	Just a guy in a garage	0.8662	9.06	2009-05-24 10:02:54
18	J Dennis Su	0.8666	9.02	2009-03-07 17:16:17
19	Craig Carmichael	0.8666	9.02	2009-07-25 16:00:54
20	acmehill J. Leskovec, A.	Rajaraman I. Ullman: N 0.8668 asets, http://www.mm	ds.org	2009-03-21 16:20:50
Progr	<u>ess Prize 2007</u> - RMSE = 0.8723 - Wi			

Million \$ Awarded Sept 21st 2009



The big picture

Solution of BellKor's Pragmatic Chaos



J. Leskovec, A. Rajaraman, J. Ullman: Mining of Massive

1. Olliflati. Willing Of Widssive

Further Reading:

- Y. Koren, Collaborative filtering with temporal dynamics, KDD '09
- http://www2.research.att.com/~volinsky/netflix/bp
 c.html
- http://www.the-ensemble.com/

Tasks

optimizeU/optimizeV recommend

Task: Optimize U and V

- Compute an improved version of U (or V, respectively)
 - Input: three matrices M, U, and V
 - Return value: a new matrix U (or V, respectively) that minimizes the RMSE (up to a reasonable bound) between M and P=U·V.

Signatures:

• Your choice: order of updates, stopping criteria

Task: Recommend

- Provide a recommendation for each user:
 - Input: matrix M and an integer d (number of features)
 - Return value: an integer array indicating at position i the top recommendation for user i.
- An item should only be recommended if
 - 1. it was previously not rated by user i (i.e., the corresponding entry in M is 0) and
 - 2. It is recommended by the UV-decomposition algorithm with dimension d for the matrix M (i.e., this item has the highest score among the non-ranked items).
- If there is no item without ranking for user i, return -1
- Signature:

```
public static int[] recommend( double[][] M, int d)
```

• Your choice: initial states, order of updates, stopping criteria

Summary

- Feature Vector/Matrices U and V
 - Update an element in U or V
- A complete UV-Decomposition
 - Optimization and Stopping criteria
 - Issues with local minima and Initialization
- Evaluation of (your) recommendations
- Netflix Challenge
- Tasks

Questions?