## **LVC 3: Glossary of Notations**

## **Recurring Notations from lectures 1 and 2:**

L = The original user-item interaction matrix

 $L_{ij}$  = Likelihood of the  $i^{th}$  user matching with the  $j^{th}$  item in the user-item interaction matrix

 $L_i$  = The average of observed entries in the  $i^{th}$  row of the user-item interaction matrix

 $n_i$  = The number of observed entries in the  $i^{th}$  row of the user-item interaction matrix

 $L_{i}$  = The average of observed entries in the  $j^{th}$  column of the user-item interaction matrix

 $n_{j}$  = The number of observed entries in the  $j^{th}$  column of the user-item interaction matrix

 $x_i$  = Features of the  $i^{th}$  user

 $y_{i}$  = Features of the  $j^{th}$  item

U = A user embedding matrix  $\textit{U} \in \textit{R}^{n \times r}$  , where row i is the embedding for user i denoted by  $u_{_i}$ 

S = The sigma matrix; a diagonal matrix with shape  $r \times r$ , where r is the rank/number of latent features

 $\boldsymbol{V}^T$  = An item embedding matrix  $\boldsymbol{V} \in \boldsymbol{R}^{m \times r}$ , where row j is the embedding for item j denoted by  $v_j$ 

r = rank/number of latent features

 $s_{\nu}$  = The  $k^{th}$  value of the sigma matrix S

 $u_{ik}$  = The value in the  $i^{th}$  row and  $k^{th}$  column of the matrix U

 $v_{jk}$  = The value in the  $j^{th}$  row and the  $k^{th}$  column of the matrix  $\boldsymbol{V}^T$ 

## Notations introduced in lecture 3:

 $f_{obs}(x_i, y_j)$  = A mathematical function/model learned to make predictions using the observed features of users and items

 $f_{latent}(u_i, v_j)$  = A mathematical function/model learned to make predictions using the latent features of users and items

 $L^{obs}$  = The matrix of values predicted by the function  $f^{obs}$ 

 $L_{ij}^{obs}$  = Predicted value at  $i^{th}$  row and the  $j^{th}$  column of  $L^{obs}$ 

 $L_{ij}^{diff}$  = Difference between the  $i^{th}$  row and the  $j^{th}$  column of matrix L and the predicted matrix  $L^{obs}$ 

 $L^{ME}$  = Resultant matrix of matrix estimation on the matrix  $L^{diff}$ 

 $\hat{L}_{ij}$  = Combined estimate value of the  $i^{th}$  row and the  $j^{th}$  column of  $L^{obs}$  and  $L^{ME}$ 

 $L_{ij}(t)$  = Value of the  $i^{th}$  row and the  $j^{th}$  column at time t of matrix L

 $u_i(t)^T$  = The  $i^{th}$  latent feature at time t of matrix U

 $u_i(t)^T$  = Transpose of the  $i^{th}$  latent feature at time t of matrix U

 $v_i(t)$  = The  $j^{th}$  latent feature at time t of matrix V

X =The time Series data

X(t) = Time Series data at a given time t

T = The time of the last instance of the time series data

 $R^d$  = Real numbers in the *d*-dimensional space

P =The page matrix

 $P_{ij}$  = The entry at the  $i^{th}$  row and the  $j^{th}$  column of the matrix P

 $(T + 1 \mod L)$  = The remainder after diving T + 1 by L

Z = Concatenation of page matrices for all users and items across time t

 $\hat{Z}$  = Result of performing matrix estimation over the matrix Z

k = Number of measurements

 $\hat{L}_{ij}(t)$  = Predicted value of the  $i^{th}$  row and the  $j^{th}$  column at time t

 $f(u_i(t), v_j(t))$  = A mathematical function/model learned with inputs as the  $i^{th}$  latent feature of users at time t and  $j^{th}$  latent feature of items at time t

 $L_{ijk}(t)$  = Likelihood of the  $i^{th}$  user matching with the  $j^{th}$  item for a given measurement k at some time t

 $f_{obs}^{k}(x_{i}, y_{j})$  = A mathematical function/model learned using the observed users and items features for a given measurement k

 $f_{latent}^k(u_i(t), v_j(t))$  = A mathematical function/model learned over the latent features of users and items for a given time t and a given measurement k

 $Z^k$  = Stacked Page matrices for k measurements

 $\hat{L}_{ijk}(t)$  = Predicted likelihood of the  $i^{th}$  user matching with the  $j^{th}$  item in a user-item interaction matrix for a given measurement k at a given time t

$$\widehat{L_{ijk}^{diff}}(t)$$
 = Result of matrix estimation on  $Z^k$ 

 $L_{ijk}^{obs}$  = Predicted likelihood of the  $i^{th}$  user matching with the  $j^{th}$  item in a user-item interaction matrix for a given measurement k