Are We Evaluating Rigorously? Benchmarking Recommendation for Reproducible Evaluation and Fair Comparison

1 ADDITIONAL MATERIAL

Table 1. Representative datasets in various domains for recommendation, where 'LBSNs' is location-based social networks.

Domain	Representative Dataset					
Movie	MovieLens (100K/1M/10M/20M/25M/Latest), Netflix, Amazon-Movie, FilmTrust, Douban-Moive, Yahoo!Movie, Flixster, CiaoDVD, EachMovie					
Music	Last.fm, Yahoo!Music, Douban-Music, KKBox, Kollect.fm, EchoNest					
Book	Amazon-Book, Douban-Book, IntentBooks, Book-Crossing, LibraryThing					
Image	Pinterest, Flickr, Aesthetic Visual Analysis					
Consumable	Amazon Clothing, Amazon Home, Amazon Sports, Amazon Electronic, Taobao, Retailrocket					
Social Networks	Epinions, Delicious, Douban, Last.fm, Yelp, Ciao, Xing, FilmTrust					
LBSNs	Foursquare, Yelp, Gowalla, BrightKite					

Table 2. The equations for the six evaluation metrics.

$$\begin{split} & \textit{Precision@N} = \frac{1}{|\mathcal{U}|} \sum_{u} \frac{1}{N} \sum_{j=1}^{N} \textit{rel}_{j} & \textit{Recall@N} = \frac{1}{|\mathcal{U}|} \sum_{u} \frac{1}{|T(u)|} \sum_{j=1}^{N} \textit{rel}_{j} & \textit{HR@N} = \frac{1}{|\mathcal{U}|} \sum_{u} \delta(R(u) \cap T(u) \neq \emptyset) \\ \\ & \textit{MRR@N} = \frac{1}{|\mathcal{U}|} \sum_{u} \sum_{j=1}^{N} j^{-1} \textit{rel}_{j} & \textit{MAP@N} = \frac{1}{|\mathcal{U}|} \sum_{u} \frac{1}{N} \sum_{k=1}^{N} \textit{Pre@k} & \textit{NDCG@N} = \frac{1}{|\mathcal{U}|} \sum_{u} \frac{\textit{DCG@N}}{\textit{IDCG@N}}, \ \textit{DCG@N} = \sum_{j=1}^{N} \frac{2^{\textit{rel}_{j}} - 1}{log_{2}(j+1)} \end{split}$$

R(u), T(u) represent sets of recommended items and items in the test set for user u, respectively; $rel_j = 1/0$ indicates whether the item at rank j is in $(R(u) \cap T(u))$; $\delta(x) = 1$ if x is true, otherwise 0; IDCG means the maximum possible DCG through ideal ranking.

Table 3. Objective functions of all baselines.

Baseline	Objective function
	$\mathcal{L}_{poi} + f_{cl} = -\sum_{(u,i)\in\tilde{O}} r_{ui}log(\hat{r}_{ui}) + (1 - r_{ui})log(1 - \hat{r}_{ui}) + \lambda_{\Theta}\ \Theta\ ^{2} = -\sum_{(u,i)\in\tilde{O}^{+}} log(\hat{r}_{ui}) - \sum_{(u,i)\in\tilde{O}^{-}} log(1 - \hat{r}_{ui}) + \lambda_{\Theta}\ \Theta\ ^{2}; \hat{r}_{ui} = \mathbf{v}_{u}^{T}\mathbf{v}_{i}$
i	$ \mathcal{L}_{pai} + f_{ll} = \sum_{(u,i,j) \in \widetilde{O}} \ln(1 + exp(-r_{uij} \cdot \hat{r}_{uij})) + \lambda_{\Theta} \ \Theta\ ^2 = -\sum_{(u,i,j) \in \widetilde{O}} \ln\sigma(\hat{r}_{uij}) + \lambda_{\Theta} \ \Theta\ ^2; \hat{r}_{uij} = \hat{r}_{ui} - \hat{r}_{uj}; \sigma(x) = 1/(1 + exp(-x))\} $ $ \mathcal{L}_{pai} + f_{hl} = \sum_{(u,i,j) \in \widetilde{O}} \max(0, 1 - r_{uij} \cdot \hat{r}_{uij}) + \lambda \ \Theta\ ^2 $
	$\mathcal{L}_{poi} + f_{cl} = -\sum_{(u,i) \in O^{+}} log(\hat{r}_{ui}) - \sum_{(u,i) \in O^{-}} log(1 - \hat{r}_{ui}) + \lambda_{\Theta} \ \Theta\ ^{2}; \hat{r}_{ui} = w_{0} + w_{u} + w_{i} + \mathbf{v}_{u}^{T} \mathbf{v}_{i}$
BPRFM	$\mathcal{L}_{pai} + f_{II} = -\sum_{(u,i,j)\in\widetilde{O}} \ln\sigma(\hat{r}_{uij}) + \lambda_{\Theta} \ \Theta\ ^2; \hat{r}_{uij} = \hat{r}_{ui} - \hat{r}_{uj}$
<u> </u>	$\mathcal{L}_{pai} + f_{hl} = \sum_{(u,i,j) \in \tilde{O}} \max(0, 1 - r_{uij} \cdot \hat{r}_{uij}) + \lambda \ \Theta\ ^2; \sigma(x) = 1/(1 + exp(-x))$
SLIM	$\mathcal{L}_{poi} + f_{sl} = \frac{1}{2} \sum_{(u,i) \in \widetilde{O}} (r_{ui} - \hat{r}_{ui})^2 + \lambda_{\Theta} \ \Theta\ ^2; \hat{r}_{ui} = \mathbf{r}_u^{T} \mathbf{w}_i$
	$\mathcal{L}_{poi} + f_{cl} = -\sum_{(u,i) \in O^+} log(\hat{r}_{ui}) - \sum_{(u,i) \in O^-} log(1 - \hat{r}_{ui}) + \lambda_{\Theta} \ \Theta\ ^2$
NeuMF	$\mathcal{L}_{pai} + f_{II} = -\sum_{(u,i,j)\in\widetilde{O}} \ln\sigma(\hat{r}_{uij}) + \lambda_{\Theta} \ \Theta\ ^2; \hat{r}_{uij} = \hat{r}_{ui} - \hat{r}_{uj}; \sigma(x) = 1/(1 + exp(-x))$
	$\mathcal{L}_{pai} + f_{hl} = \sum_{(u,i,j)\in\widetilde{O}} \max(0, 1 - r_{uij} \cdot \hat{r}_{uij}) + \lambda \ \Theta\ ^2$

Table 4. The opitmal hyper-parameter settings found by Bayesian HyperOpt for different baselines on the six datasets.

Origin	Parameter	ML-1M			Epinions			Searching space	Description
ItemKNN	-makx	8	49	31	14	83	9	[1, 100]	the number of neighbors
PureSVD	-factor	39	24	96	99	10	6	[1, 100]	the number of singular values
14165 12	-num_ng	9	10	10	9	10	10	[1, 10]	the number of negative items
BPRMF	-factors	81	33	58	89	81	100	[1, 100]	the dimension of latent factors
	-epochs	50	50	50	50	50	50	-	the number of epochs
	-lr	0.0068	0.0094	0.0091	0.0097	0.0038	0.0018	$[10^{-4}, 10^{-2}]$	learning rate
	-lambda	0.0005	0.0097	0.0087	0.0001	0.0005	0.0006	[10 ⁻⁴ , 10 ⁻²]	regularization coefficient
	-num ng	8	10	10	7	10	9	[1, 10]	the number of negative items
	-factors	64	91	98	58	91	42	[1, 100]	the dimension of latent factors
BPRFM	-epochs	50	50	50	50	50	50		the number of epochs
	-lr	0.0013	0.0100	0.0093	0.0096	0.0094	0.0016	$[10^{-4}, 10^{-2}]$	learning rate
	-lambda	0.0030	0.0023	0.0005	0.0001	0.0014	0.0002	$[10^{-4}, 10^{-2}]$	regularization coefficient
	-num ng	4	2	5	6	4	7	[1, 10]	the number of negative items
	-factors	15	49	68	96	16	83	[1, 100]	the dimension of latent factors
	-epochs	50	50	50	50	50	50	_	the number of epochs
	-lr	0.0002	0.0016	0.0001	0.0007	0.0021	0.0004	$[10^{-4}, 10^{-2}]$	learning rate
NeuMF	-lambda	0.0010	0.0016	0.0009	0.0002	0.0056	0.0015	$[10^{-4}, 10^{-2}]$	regularization coefficient
	-num layers	3	3	2	2	3	2	[1,3]	the number of layers for MLP
	-dropout	0.9531	0.7890	0.7371	0.8351	0.8592	0.7162	[0, 1]	dropout ratio
	-batch size	64	512	1024	128	256	256	$[2^6, 2^7, 2^8, 2^9, 2^{10}]$	batch size
5-filter	Parameter	ML-1M	Lastfm	Yelp	Epinions	Book-X	AMZe	Searching space	Description
ItemKNN	-makx	73	55	75	30	65	41	 	
PureSVD	-makx -factor	2	33		70	80	2	[1, 100]	the number of neighbors
PuresvD			1	100	1		1	[1, 100]	the number of singular values
	-num_ng	1	9	10	10	9	10	[1, 10]	the number of negative items
DDDME	-factors	10	98	58	76	61	100	[1, 100]	the dimension of latent factors
BPRMF	-epochs	50	50	50	50	50	50	F10=4 10=21	the number of epochs
	-lr	0.0019	0.0062	0.0091	0.0081	0.0037	0.0018	$[10^{-4}, 10^{-2}]$	learning rate
<u> </u>	-lambda	0.0003		0.0087	0.0004	0.0023	0.0006	[10 ⁻⁴ , 10 ⁻²]	regularization coefficient
	-num_ng	9	10	10	9	8	9	[1, 10]	the number of negative items
BPRFM	-factors	2 50	75 50	52 50	96 50	100 50	42 50	[1, 100]	the dimension of latent factors
DEKEMI	-epochs	1	1	0.0090	1	1		$[10^{-4}, 10^{-2}]$	the number of epochs
		0.0020 0.0015	0.0037	0.0090	0.0070 0.0004	0.0096 0.0018	0.0016 0.0002	$[10^{-4}, 10^{-2}]$	learning rate
	-lambda	 			!	-		1	regularization coefficient
	-num_ng -factors	5 47	67	5 68	6 96	4 16	7 83	[1, 10]	the number of negative items the dimension of latent factors
	-epochs	50	50	50	50	50	50	[1, 100]	the number of epochs
	-epochs	0.0007	0.0002	0.0001	0.0007	0.0021	0.0004	$[10^{-4}, 10^{-2}]$	learning rate
NeuMF	-lambda	0.0007	0.0002	0.0001	0.0007	0.0021	0.0004	$[10^{-4}, 10^{-2}]$	regularization coefficient
	-num layers	1	3	2	2	3	2	[1,3]	the number of layers for MLP
	-dropout	0.5919	0.9973	0.7371	0.8351	0.8592	0.7162	[0, 1]	dropout ratio
	-batch size	128	512	1024	128	256	256	$[2^6, 2^7, 2^8, 2^9, 2^{10}]$	batch size
10.01:				<u> </u>	'			·	
10-filter	Parameter	ML-1M	Lastfm	Yelp	Epinions	Book-X	AMZe	Searching space	Description
ItemKNN	-makx	100	28	73	14	71	68	[1, 100]	the number of neighbors
PureSVD	-factor	39	12	93	98	98	9	[1, 100]	the number of singular values
	-num_ng	2	8	9	9	10	4	[1, 10]	the number of negative items
	-factors	34	92	75	97	98	89	[1, 100]	the dimension of latent factors
BPRMF	-epochs	50	50	50	50	50	50		the number of epochs
	-lr	0.0005	0.0053	0.0095	0.0038	0.0087	0.0057	$[10^{-4}, 10^{-2}]$	learning rate
	-lambda	0.0016	0.0034	0.0002	0.0005	0.0099	0.0004	$[10^{-4}, 10^{-2}]$	regularization coefficient
	-num_ng	6	9	9	10	10	7	[1, 10]	the number of negative items
BPRFM	-factors -epochs	78	61	81	78	100	73	[1, 100]	the dimension of latent factors
	_enoche		50	50	50	50	50	$[10^{-4}, 10^{-2}]$	the number of epochs
BPRFM		50							
BPRFM	-lr	0.0015	0.0031	0.0094	0.0072	0.0055	0.0001		learning rate
BPRFM	-lr -lambda	0.0015 0.0015	0.0031 0.0006	0.0029	0.0004	0.0075	0.0008	$[10^{-4}, 10^{-2}]$	regularization coefficient
SLIM	-lr -lambda -l1_ratio	0.0015 0.0015 0.4462	0.0031 0.0006 0.8330	0.0029 0.0459	0.0004 0.3951	0.0075 0.8188	0.0008 0.3299	$[10^{-4}, 10^{-2}]$ $[0, 1]$	regularization coefficient the ElasticNet mixing parameter
	-lr -lambda -l1_ratio -lambda	0.0015 0.0015 0.4462 0.0001	0.0031 0.0006 0.8330 0.0013	0.0029 0.0459 0.0040	0.0004 0.3951 0.0022	0.0075 0.8188 0.0072	0.0008 0.3299 0.0020	$ \begin{bmatrix} 10^{-4}, 10^{-2} \end{bmatrix} $ $ \begin{bmatrix} 0, 1 \end{bmatrix} $ $ \begin{bmatrix} 10^{-4}, 10^{-2} \end{bmatrix} $	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms
	-lr -lambda -l1_ratio -lambda -num_ng	0.0015 0.0015 0.4462 0.0001 4	0.0031 0.0006 0.8330 0.0013	0.0029 0.0459 0.0040 5	0.0004 0.3951 0.0022 5	0.0075 0.8188 0.0072 9	0.0008 0.3299 0.0020 7	$ \begin{bmatrix} 10^{-4}, 10^{-2} \\ (0, 1] \\ 10^{-4}, 10^{-2} \end{bmatrix} $ $ \begin{bmatrix} 1, 10 \end{bmatrix} $	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms the number of negative items
	-lr -lambda -l1_ratio -lambda -num_ng -factors	0.0015 0.0015 0.4462 0.0001 4 15	0.0031 0.0006 0.8330 0.0013 2 93	0.0029 0.0459 0.0040 5 68	0.0004 0.3951 0.0022 5 41	0.0075 0.8188 0.0072 9 99	0.0008 0.3299 0.0020 7 83	$ \begin{bmatrix} 10^{-4}, 10^{-2} \end{bmatrix} $ $ \begin{bmatrix} 0, 1 \end{bmatrix} $ $ \begin{bmatrix} 10^{-4}, 10^{-2} \end{bmatrix} $	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms the number of negative items the dimension of latent factors
	-lr -lambda -l1_ratio -lambda -num_ng -factors -epochs	0.0015 0.0015 0.4462 0.0001 4 15 50	0.0031 0.0006 0.8330 0.0013 2 93 50	0.0029 0.0459 0.0040 5 68 50	0.0004 0.3951 0.0022 5 41 50	0.0075 0.8188 0.0072 9 99 50	0.0008 0.3299 0.0020 7 83 50	[10 ⁻⁴ , 10 ⁻²] (0, 1] [10 ⁻⁴ , 10 ⁻²] [1, 10] [1, 100]	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms the number of negative items the dimension of latent factors the number of epochs
SLIM	-lr -lambda -l1_ratio -lambda -num_ng -factors -epochs -lr	0.0015 0.0015 0.4462 0.0001 4 15 50 0.0002	0.0031 0.0006 0.8330 0.0013 2 93 50 0.0036	0.0029 0.0459 0.0040 5 68 50 0.0001	0.0004 0.3951 0.0022 5 41 50 0.0012	0.0075 0.8188 0.0072 9 99 50 0.0014	0.0008 0.3299 0.0020 7 83 50 0.0004	$\begin{bmatrix} 10^{-4}, 10^{-2} \\ (0, 1] \\ [10^{-4}, 10^{-2}] \\ [1, 10] \\ [1, 100] \\ - \\ [10^{-4}, 10^{-2}] \end{bmatrix}$	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms the number of negative items the dimension of latent factors the number of epochs learning rate
	-lr -lambda -l1_ratio -lambda -num_ng -factors -epochs -lr -lambda	0.0015 0.0015 0.4462 0.0001 4 15 50 0.0002 0.0010	0.0031 0.0006 0.8330 0.0013 2 93 50 0.0036 0.0011	0.0029 0.0459 0.0040 5 68 50 0.0001 0.0009	0.0004 0.3951 0.0022 5 41 50 0.0012 0.0057	0.0075 0.8188 0.0072 9 99 50 0.0014 0.0006	0.0008 0.3299 0.0020 7 83 50 0.0004 0.0015	$\begin{bmatrix} 10^{-4}, 10^{-2} \\ 0, 1 \\ 10^{-4}, 10^{-2} \end{bmatrix}$ $\begin{bmatrix} 1, 10 \\ 1, 10 \end{bmatrix}$ $\begin{bmatrix} 1, 00 \\ - \\ 10^{-4}, 10^{-2} \end{bmatrix}$ $\begin{bmatrix} 10^{-4}, 10^{-2} \\ 10^{-4}, 10^{-2} \end{bmatrix}$	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms the number of negative items the dimension of latent factors the number of epochs learning rate regularization coefficient
SLIM	-lr -lambda -l1_ratio -lambda -num_ng -factors -epochs -lr -lambda -num_layers	0.0015 0.0015 0.4462 0.0001 4 15 50 0.0002 0.0010 3	0.0031 0.0006 0.8330 0.0013 2 93 50 0.0036 0.0011 2	0.0029 0.0459 0.0040 5 68 50 0.0001 0.0009 2	0.0004 0.3951 0.0022 5 41 50 0.0012 0.0057 3	0.0075 0.8188 0.0072 9 99 50 0.0014 0.0006 3	0.0008 0.3299 0.0020 7 83 50 0.0004 0.0015 2	$\begin{bmatrix} 10^{-4}, 10^{-2} \\ 0, 1 \\ 10^{-4}, 10^{-2} \end{bmatrix}$ $\begin{bmatrix} 1, 10 \\ 1, 100 \end{bmatrix}$ $\begin{bmatrix} 1, 100 \\ -10^{-4}, 10^{-2} \end{bmatrix}$ $\begin{bmatrix} 10^{-4}, 10^{-2} \\ 10^{-4}, 10^{-2} \end{bmatrix}$ $\begin{bmatrix} 1, 3 \end{bmatrix}$	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms the number of negative items the dimension of latent factors the number of epochs learning rate regularization coefficient the number of layers for MLP
SLIM	-lr -lambda -l1_ratio -lambda -num_ng -factors -epochs -lr -lambda	0.0015 0.0015 0.4462 0.0001 4 15 50 0.0002 0.0010	0.0031 0.0006 0.8330 0.0013 2 93 50 0.0036 0.0011	0.0029 0.0459 0.0040 5 68 50 0.0001 0.0009	0.0004 0.3951 0.0022 5 41 50 0.0012 0.0057	0.0075 0.8188 0.0072 9 99 50 0.0014 0.0006	0.0008 0.3299 0.0020 7 83 50 0.0004 0.0015	$\begin{bmatrix} 10^{-4}, 10^{-2} \\ 0, 1 \\ 10^{-4}, 10^{-2} \end{bmatrix}$ $\begin{bmatrix} 1, 10 \\ 1, 10 \end{bmatrix}$ $\begin{bmatrix} 1, 00 \\ - \\ 10^{-4}, 10^{-2} \end{bmatrix}$ $\begin{bmatrix} 10^{-4}, 10^{-2} \\ 10^{-4}, 10^{-2} \end{bmatrix}$	regularization coefficient the ElasticNet mixing parameter constant to multiply penalty terms the number of negative items the dimension of latent factors the number of epochs learning rate regularization coefficient

^{1.} The detailed explanation for the parameters of SLIM is available at https://lijiancheng0614.github.io/scikit-learn/modules/generated/sklearn.linear_model.ElasticNet.html
2. For NeuMF, the searching space of batch size on ML-1M, Lastfm, Book-X, and Epinions is [2⁶, 2⁷, 2⁸, 2⁹]; while on Yelp and AMZe is [2⁸, 2⁹, 2¹⁰] to speed up the training.

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