

**IMPERIAL**

Department of Mathematics

# Deep Reinforcement Learning for Ad Personalization

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The work contained in this thesis is my own work unless otherwise stated.

Signed: Martin Batěk

Date: 17 July 2024

# Abstract

ABSTRACT GOES HERE

# Acknowledgements

ANY ACKNOWLEDGEMENTS GO HERE

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# 1. Introduction

The global digital advertising market is worth approximately \$602 billion today. Due to the increasing rate of online participation since the COVID-19 pandemic, this number has been rapidly increasing and is expected to reach \$871 billion by the end of 2027 (eMarketer, 2023). Many of the major Ad platforms such as Google, Facebook and Amazon operate on a cost-per-user-engagement pricing model, which usually means that advertisers get charged for every time a user clicks on an advertisement. This means that there is a significant commercial incentive to design Ad-serving platforms that ensure that the content shown to each user is as relevant as possible, so as to maximize user engagement and platform revenues as much as possible.



Figure 1.1.: Global Digital Ad Spending 2021-2027. Image taken from eMarketer (2023)

Attaining accurate Click-Through Rate (CTR) prediction is a necessary first step for Ad personalization, which is why study of CTR prediction methods have been an extremely active part of Machine Learning research over the past through years. Initially, shallow prediction methods such as Logistic Regression, Factorization Machines (Rendle, 2010) and Field-Aware Factorization Machines (Juan et al., 2016) have been used for CTR prediction. However, these methods have often been shown to be unable to capture

the higher order feature interactions in the sparse multi-value categorical Ad Marketplace datasets (Zhang et al., 2021). Since then, Deep Learning methods have been shown to show superior predictive ability on these datasets. A number of Deep Learning models have been proposed, each using a different techniques for feature interaction modelling, ranging from Deep Learning extensions of Factorization Machines such as DeepFM (Guo et al., 2017), to novel methods such as AutoInt (Song et al., 2019). By employing a multi-towered neural network architecture, these models are able to capture both low-order and high-order feature interactions in the data, and therefore tend to achieve superior predictive performance to their shallow counterparts.

However, irrespective of how well these models perform in a static environments, the reality is that user preferences and advertisement characteristics are constantly changing. Like most online recommender systems, Ad personalization models must be able to adapt to these changes in order to continue to provide accurate predictions over the longer period (Zheng et al., 2018). This problem necessitates the use of Reinforcement Learning for Ad personalization.

Reinforcement Learning is a subdomain of Machine Learning in which the goal is for an agent to learn an optimal policy that maximizes the expected reward in an environment where the state-action-reward progression can be modelled as a Markov Decision Process (Puterman, 2014). Early Reinforcement Learning methods involved deriving a the transition probabilities for the state-action pairs on the basis of interactions with the environment and then using Dynamic Programming methods such as the Upper Confidence Bound RL (UCB-RL) algorithm (Auer et al., 2008) and the the Thompson Sampling algorithm for Reinforcement Learning (Pike-Burke, 2024). However, in cases where the state-action space is too sparse to be reasonably enumerated, it is often more practical to user a function approximator to directly estimate the expected cumulative reward for each action in each state. This method of Reinforcement Learning is commonly referred to as Q-learning (Watkins, 1989), and has the advantage of being *model-free*, meaning that it does not require the agent to have a model of the environment thereby making it more scalable to large and sparse datasets. In (Hornik et al., 1989), (Cybenko, 1989) and (Hornik et al., 1990) Deep Neural Networks with activation functions are shown to be universal function approximators which naturally lead to the incorporation of DNN's in Q-Learning. This has lead to the development of the Deep Q-Learning Agent, which has been shown to be able to learn optimal policies in a number of different domains, such as the Atari 2600 game environment Mnih et al. (2015). Beyond this, Deep Reinforcement Learning has shown promising results in a number of different applications, including robot control and computer vision (Wang et al., 2024). In the context of Ad personalization, DRL has also be applied to online recommender systems such as News article recommendation (Zheng et al., 2018) and video recommendation on Youtube (Chen et al., 2019). In both papers, the authors show that the DRL agent is able to learn an optimal content recommendation policy on the basis of user engagement data. This reveals that there is potential for applying these methods to the problem of Ad personalization, thereby creating a truly adaptive marketing platform.



## Research Question and Contributions

In this report, I aim to construct a Ad serving system that is truly adaptive and personalized to the changing user preferences and advertisement characteristics. In order to achieve this goal, I will first need to find a suitable Deep Learning Model architecture for CTR prediction, and then incorporating this model as the Q-function approximator in a Deep Q-Learning algorithm. The key contributions that I make in this report are as follows:

- I evaluate the performance of five popular Deep Learning models for CTR prediction on three well-known benchmark datasets, Criteo (Tien et al., 2014), KDD12 (Aden, 2012) and Avazu (Wang and Cukierski, 2014).
- I construct a novel Deep Reinforcement Learning Frame for Ad personalization, and as a proof-of-concept and evaluate its performance using the KDD12 dataset.

## Structure of the Report

In chapter 2, I begin by providing a background introducing the problem of Click-Through Rate prediction in the context of Ad personalization, and explore the unique challenges posed by the typically sparse multi-value categorical datasets that are common in the Ad marketplace. I then proceed to review the literature on Deep Learning models for CTR prediction, highlighting the different techniques that each framework uses to capture the key feature interactions in the data. I also review the literature on Deep Reinforcement Learning, specifically the DRN algorithm introduced by Zheng et al. (2018), which can be analogously applied to the Ad personalization context. In chapter 3, I evaluate the performance of different Deep Learning models for CTR prediction on three well-known benchmark datasets, Criteo (Tien et al., 2014), KDD12 (Aden, 2012) and Avazu (Wang and Cukierski, 2014). In chapter 4, I construct a Deep Reinforcement Learning model for Ad personalization and evaluate its performance on the same benchmark datasets. Finally, in chapter 5, I discuss the results of the experiments and provide some concluding remarks.

## 2. Background

### 2.1. Deep CTR Prediction

#### 2.1.1. Problem Formulation and Ad Marketplace Data

In their respective surveys on the use of Deep Learning methods for CTR prediction, Gu (2021) and Zhang et al. (2021) outline the problem of CTR prediction as one that essentially boils down to a binary (click/no-click) classification problem utilizing user/ad-view event level online session records. The goal of CTR prediction is to train a function  $f$  that takes in a set of ad marketplace features  $\mathbf{x} \in \mathbb{R}^n$ , and maps these to a probability that the user will click on the ad in that given context. In other words,  $f : \mathbb{R}^n \rightarrow (0, 1)$  such that:

$$f(\mathbf{x}) = \mathbb{P}(y = 1|\mathbf{x}) = \mathbb{P}(\text{click}|\mathbf{x}) \quad (2.1)$$

where  $y$  is the binary click label. To ease the notation for the rest of the report, we will use the shorthand  $p(y) = \mathbb{P}(y = 1|\mathbf{x})$  formulations in the following sections. An instance of the ad marketplace features  $\mathbf{x}$  is typically recorded at a user/ad impression event level and typically consists of

- **User Features:** Features that describe the user, such as User ID, demographic information, metrics related to the user’s past interactions with the platform, etc.
- **Ad Features:** Features that describe the ad, such as Ad ID, Advertiser ID and Ad Category.
- **Contextual Features:** Features that describe the context in which the ad is being shown, such as the time of day, the position of the ad on the page and the site on which the ad is being shown.

Figure 2.1 shows a snapshot of the KDD12 dataset, which is a typical example of the type of data that is used for CTR prediction.

A defining characteristic for this type of data is that many of the features are multi-value categories with a high degree of cardinality (He and Chua, 2017). In order to use categorical data in a classifier model, it is common practice to embed these categorical features as multidimensional vectors. While the dimensionality of these embeddings can vary amongst the different sparse categorical features, for the sake of simplicity of notation, below we assume that all sparse categorical feature embeddings have the same dimensionality,  $D$ . Let  $\mathbf{x}_i^{OH}$  be the one-hot encoded vector representation of the

Click	Impression	DisplayURL	AdID	AdvertiserID	Depth	Position	QueryID	KeywordID	TitleID	DescriptionID	UserID
0	1	4.29812E+18	7686695	385	3	3	1601	5521	7709	576	490234
0	1	4.86057E+18	21560664	37484	2	2	2255103	317	48989	44771	490234
0	1	9.70432E+18	21748480	36759	3	3	4532751	60721	685038	29681	490234
0	1	1.36776E+19	3517124	23778	3	1	1601	2155	1207	1422	490234
0	1	3.28476E+18	20758093	34535	1	1	4532751	77819	266618	222223	490234
0	1	1.01964E+19	21375650	36832	2	1	4688625	202465	457316	429545	490234
0	1	4.20308E+18	4427028	28647	3	1	4532751	720719	3402221	2663964	490234
0	1	4.20308E+18	4428493	28647	2	2	13171922	1493	11658	5668	490234
0	1	5.85475E+17	20945590	35083	2	1	35143	28111	151695	128782	490234
0	1	9.68455E+18	21406020	36943	2	2	4688625	202465	1172072	973354	490234
Target		Ad Features			User Features			Contextual Features			

Figure 2.1.: Snapshot of the KDD12 dataset Aden (2012)

categorical feature  $x_i$ . Then the *embedded* feature vector  $\mathbf{e}_i$  for categorical feature  $x_i$  is given by:

$$\begin{aligned}
\mathbf{e}_i &= \mathbf{W}_i \mathbf{x}_i^{OH} \\
&= [\mathbf{w}_1^i, \dots, \mathbf{w}_{m_i}^i] \mathbf{x}_i^{OH} \\
&= \begin{bmatrix} w_{11}^i & \cdots & w_{1m_i}^i \\ \vdots & \ddots & \vdots \\ w_{D1}^i & \cdots & w_{Dm_i}^i \end{bmatrix} \begin{bmatrix} 0 \\ \vdots \\ 1 \\ 0 \\ \vdots \end{bmatrix}
\end{aligned} \tag{2.2}$$

where  $\mathbf{W}_i$  is the embedding matrix for feature  $x_i$ , whose dimensions are determined by the chosen embedding dimension  $D$  and the cardinality of the feature,  $m_i$ . Assuming that value of  $x_i$  is equal to the  $k$ -th value in the one-hot encoding mapping, and that therefore the  $k$ -th value in  $\mathbf{x}_i^{OH}$  is equal to one, Equation 2.2 then simplifies to

$$\mathbf{e}_i = [e_{i1}, \dots, e_{i,D}]^\top = [w_{1k}^i, w_{2k}^i, \dots, w_{Dk}^i]^\top = \mathbf{w}_k^i \tag{2.3}$$

which is the  $k$ -th column of the embedding matrix  $W_i$ , otherwise referred to as the  $k$ -th embedding vector (Hancock and Khoshgoftaar, 2020). The processed data  $\tilde{\mathbf{x}}$  that then gets fed into the model is then composed of a concatenation of all sparse feature embeddigs  $\mathbf{e}_i$  and standardized dense numerical feature values  $z_i = (x_i - \bar{x}_i) / \sqrt{\text{Var}(x_i)}$ :

$$\begin{aligned}
\tilde{\mathbf{x}} &= [\mathbf{e}_1^\top, \dots, \mathbf{e}_s^\top, z_{s+1}, \dots, z_{s+d}] \\
&= [e_{1,1}, \dots, e_{1,D}, e_{2,1}, \dots, e_{s,D}, z_{s+1}, \dots, z_{s+d}] \\
&= [\tilde{x}_1, \dots, \tilde{x}_{\tilde{n}}]
\end{aligned} \tag{2.4}$$

where  $s$  and  $d$  are the number of *sparse* categorical features and *dense* numerical features respectively in  $\mathbf{x}$ , and  $\tilde{n} = D \cdot s + d$  is the resulting dimensionality of  $\tilde{\mathbf{x}}$ . Again, to ease the notation in the remainder of the report, we will assume that the preprocessing steps described above are applied to the data, and all formulaic expressions of the models

in the following section will be expressed in terms of  $\tilde{\mathbf{x}} = \{\tilde{x}_j\}_{j=1}^{\tilde{n}}$ .

The problem posed by high cardinality is that when  $m_i$  is large, the high sparsity of the one-hot encoded vector  $x_i^{OH}$  can make it extremely difficult for a model to learn the key *implicit* features and patterns present in the data (Gu, 2021). This is indeed the key challenge in building an accurate CTR prediction model, and is a key motivating factor as to why Deep Neural networks have outperformed the classical shallow counterparts. This transition will be examined in more detail in the following section.

### 2.1.2. Shallow vs Deep Learning Models

The earliest examples of CTR classification models incorporated classical “shallow” (single layer) statistical regression methods. The most basic example of this was the Logistic Regression model, as implemented by Richardson et al. (2007) on advertisement data from the Microsoft Search engine. The LR model is composed by modelling the *log-odds* (also referred to as the *logit*) of a positive binary label as a linear combination of all of the respective feature values:

$$\log\left(\frac{p(y)}{1-p(y)}\right) = \theta_0 + \sum_{j=1}^{\tilde{n}} \theta_j \tilde{x}_j \quad (2.5)$$

Equation 2.5 can be expressed in terms of  $p(y)$ , in order to recover the same formulation as in equation 2.1:

$$p(y) = \frac{1}{1 + e^{-\theta_0 - \sum \theta_j \tilde{x}_j}} = f_{\Theta}^{LR}(\tilde{\mathbf{x}}) \quad (2.6)$$

where  $f_{\Theta}^{LR} : \mathbb{R}^n \Rightarrow [0, 1]$  represents the Logistic regression model parametrized by  $\Theta = (\theta_0, \dots, \theta_{\tilde{n}})$ . The benefits of the LR model are that due to its simplicity and low number of parameters, it is relatively easy to train in computational terms and also relatively easy to deploy (Zhang et al., 2021). However, the formulation in equation 2.5 reveals that the LR model only accounts for the individual feature values as they are, and none of the *feature interactions*. As outlined in section 2.1.1, the categorical features tend to have a high cardinality, resulting in highly sparse feature embeddings. Many of the important patterns for CTR prediction are therefore likely to be expressed in terms of *combinations of features* rather than the individual feature values themselves. For example, a user’s tendency to click on a given advertisement is likely to be influenced by the *combination* of the category of good or service the given advertisement is trying to sell (e.g. premium fashion retail, travel, electronics et. cetera) and the demographic/socio-economic category that the given user falls into (e.g. university student, young professional, retiree). These features combinations (and the corresponding combination of respective field values in the preprocessed feature vector  $\tilde{\mathbf{x}}$ ) are commonly referred to in the literature as *cross-features* (Zhang and Zhang, 2023) or more commonly *feature interactions* (Cheng et al., 2016; Song et al., 2019; Xiao et al., 2017).

### 2.1.3. Feature Interaction Operator Layers

Feature Interaction Operators can be categorized as either Product Operators, Convolutional Operators or Attention Operators. Product Operators such as the Product-based Neural Network (PNN) (Qu et al., 2016), Neural Factorization Machines (NFM) (He and Chua, 2017), Deep and Cross Network (Wang et al., 2017) and Gated Deep Cross Network (GDCN) (Wang et al., 2023) introduce a product layer between the categorical feature embedding layer and the rest of the neural network in order to explicitly model the important feature interactions. Convolutional Operators such as the Convolutional Click Prediction Model (CCPM) (Liu et al., 2015) utilized convolution, pooling and non-linear activation in order to calculate arbitrary-order interactions. Finally, Attention Operators such as Attentional Factorization Machines (AFM) (Xiao et al., 2017), AutoInt Song et al. (2019) and Interpretable CTR prediction model with Hierarchical Attention (InterHAt) (Li et al., 2020) utilize the attention mechanism to enable different feature interactions to contribute differently to the prediction.

#### Product Operators

#### Convolutional Operators

#### Attention Operators

### 2.1.4. Single vs Dual Tower Architectures

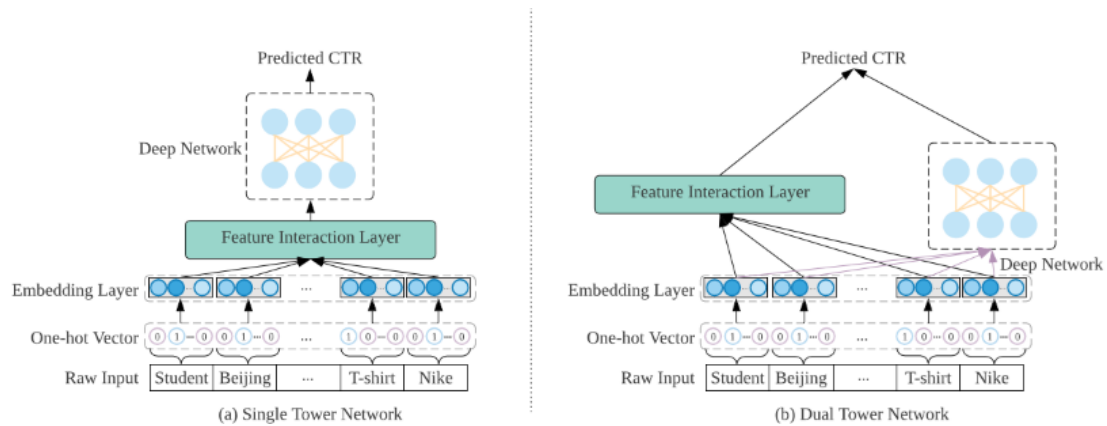


Figure 2.2.: Deep Neural Network Architecture for CTR prediction. Image taken from Zhang et al. (2021)

## 2.2. Deep Reinforcement Learning

### 2.2.1. Reinforcement Learning Basics: Markov Decision Processes and Dynamic Programming

### 2.2.2. Q-Learning and Deep Q-Learning

### 2.2.3. DRN: Deep Reinforcement Learning for News Recommendation

In their survey, (Wang et al., 2024) describe how deep reinforcement learning combines the aforementioned feature extraction capabilities of DNN's with the decision-making capability of reinforcement learning, which aims to learn an optimal state-action policy which maximizes the expected reward gained in a given environment. In the context of recommendation systems, a significant amount of research has been dedicated to formulating the recommendation problem as a Contextual Multi-Armed Bandit (MAB) problem setting, where the context consists of user, site and item features (Bouneffouf et al., 2012; Li et al., 2010; Zeng et al., 2016). However, a shortcoming for the MAB approach is that it does not explicitly model the future expected reward for the policy, which may be detrimental in the longer term (Zheng et al., 2018). Markov Decision Process (MDP) models solve for this issue by modelling the state-action progression as a Markov Process, allowing for the stochastic valuation of the future potential rewards for a given recommendation policy (Lu and Yang, 2016; Mahmood and Ricci, 2007). DRN (Zheng et al., 2018) is a MDP framework that leverages a Deep Neural Network to approximate the expected total user response for each recommendation at each state. The two major advantages of DRN are firstly that it is composed on the basis of a continuous state and action representation, meaning that it can be scaled to large and sparse datasets, and secondly that the proposed reward function consists of both the immediate reward (user click) as well as the future expected reward (long term user engagement), thereby allowing for better recommendations over a user's lifetime.

## 3. Deep CTR model Evaluation

### 3.1. Model Selection Methodology

As explained above, I will explore a number of deep learning models. I selected five popular models on the basis of the following criteria

- Competitive prediction accuracy in the KDD12, Criteo and Avazu datasets as published on Papers with Code.
- Ideally, I was looking for a representative set of models for each model type as discussed in (Zhang et. al. 2021). Therefore I was looking for models that employed Product Interaction Operators, Attention Operators and Factorization Machines as a basis.
- The code for the model has to be accessible and intuitive to use.

On the basis of the above criteria, I have chosen the following models to explore:

- Factorization Supported Neural Networks
- Product Based Neural Networks
- Wide and Deep
- DeepFM
- Automatic Feature Interaction (AutoInt)

In the section below, I briefly introduce each of the models, and evaluate against the benchmark datasets loaded and preprocessed above.

### 3.2. Model Summaries

#### 3.2.1. Shallow Models

##### Logistic Regression

##### Factorization Machines

Factorization Machines were first introduced in (Rendle, 2010) as a model class that “combines the advantages of Support Vector Machines (SVM) with factorization models”. The model is able to capture the second order feature interactions in the data, which is a key advantage over Logistic Regression. The model is defined as follows:

$$\hat{y}(\mathbf{x}) = w_0 + \sum_{i=1}^n w_i x_i + \sum_{i=1}^n \sum_{j=i+1}^n \langle \mathbf{v}_i, \mathbf{v}_j \rangle x_i x_j \quad (3.1)$$

where  $w_0$  is the bias term,  $w_i$  are the weights for the  $i$ -th feature,  $\mathbf{v}_i$  are the latent vectors for the  $i$ -th feature. Rendle (2010) shows that the learned biases and weights of the FM model can be computed in linear time, “and can be learned efficiently by gradient descent methods”, such as Stochastic Gradient Descent (SGD).

### 3.2.2. Deep Models

#### Factorization Supported Neural Networks

The first Deep Learning model that we will consider is the Factorization Supported Neural Network (FNN) model proposed by Zhang et al. (2016). The model works by first training a Factorization Machine model on the sparse-encoded categorical input features. It then uses the latent vectors learned by the FM model (see  $\mathbf{v}_i$  in equation 3.1) as inputs to a Neural Network, as shown in Figure 3.1. In doing so, the FNN model is effectively using the FM latent factors to initialize the embedding layer of the Neural Network. The DNN is then able to learn the higher order feature interactions in the data, which the FM model is unable to capture.

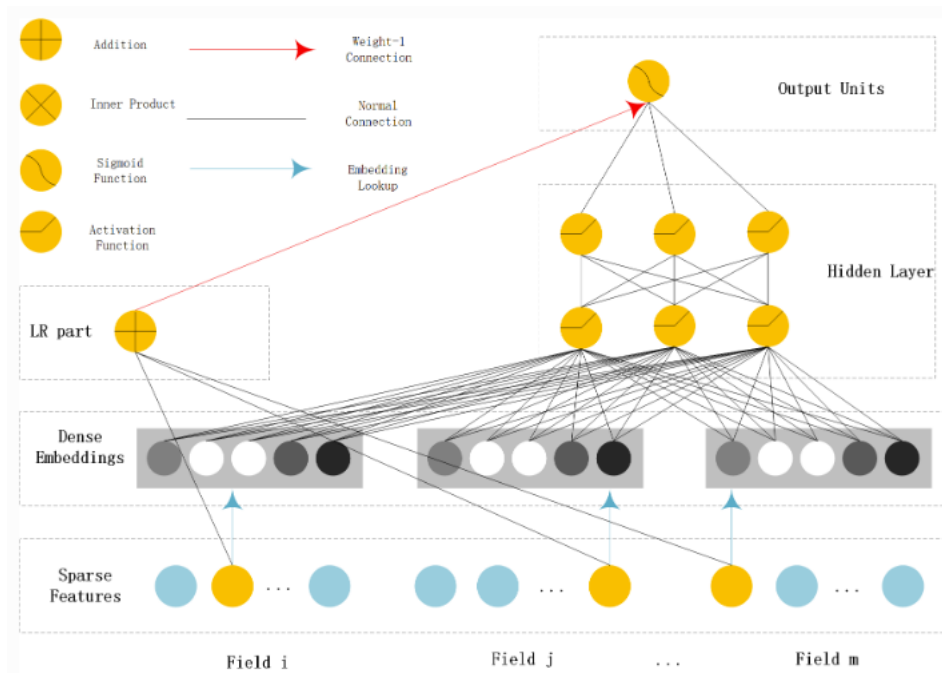


Figure 3.1.: Factorization Supported Neural Network as proposed by Zhang et al. (2016).  
Image taken from Shen (2017)



### Product Based Neural Networks

The Product Based Neural Network (PNN) model proposed by Qu et al. (2016) is another Deep Learning model that was developed around the same time as the FNN model. The key innovation of the PNN model is the use of a pair-wisely connected Product Layer after a field-wise connected embedding layer for the categorical features, as shown in Figure 3.2. The Product Layer is able to directly model inter-field feature interaction by means of either an inner product or outer product operation, and then further distill higher feature interactions by passing the output of the Product Layer through fully connected MLP layers.

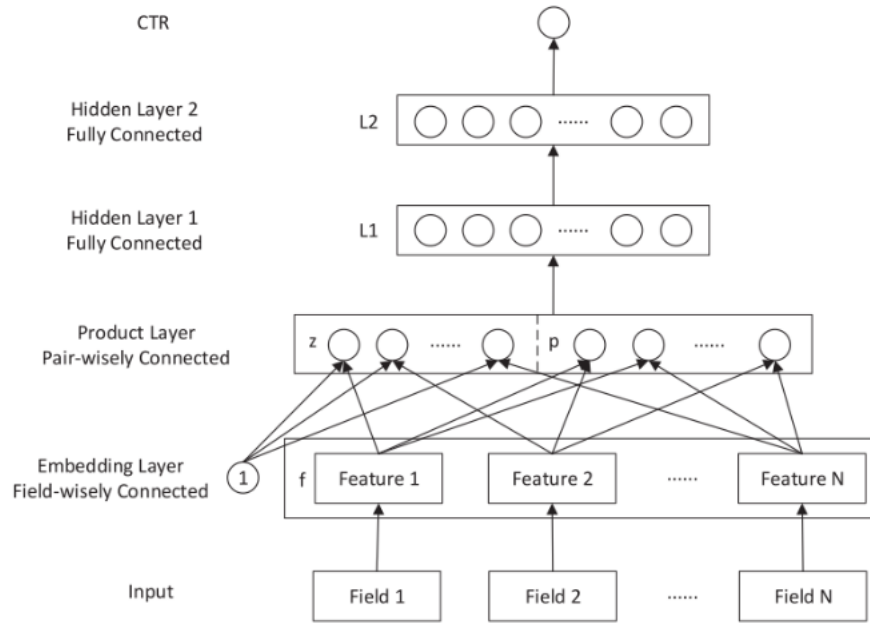


Figure 3.2.: Product Based Neural Network as proposed by Qu et al. (2016). Image taken from Shen (2017)

### Wide & Deep Learning

The Wide & Deep Learning (WDL) model proposed by Cheng et al. (2016) introduces the concept of dual-tower model architecture (Zhang et al., 2021). While both the FNN and the PNN models generally tend to be constructed as a single fully connected DNN model, the Wide & Deep model consists of a wide component, consisting of a three layer Deep Neural Network that takes the concatenated embedding vectors of the categorical features as input, and a deep component, consisting of a cross product transformation of selected sparse categorical features. The logits from the wide and deep components are added together to produce the final prediction. The architecture of the WDL model

is shown in Figure 3.3.

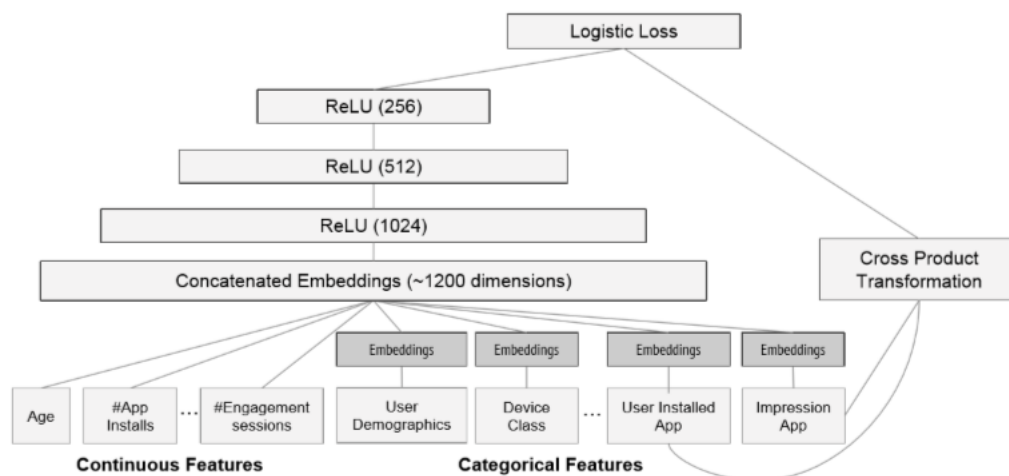


Figure 3.3.: Wide & Deep Learning model as proposed by Cheng et al. (2016)

The purpose behind the Dual-Tower architecture is to counteract the tendency of the fully connected single tower DNN models to lose the ability to capture low-order feature interactions (Zhang et al., 2021). The Wide component is able to capture the low-order feature interactions, while the Deep component is able to capture the higher order feature interactions.

### DeepFM

The DeepFM model proposed by Guo et al. (2017) can be thought of as an improvement of the aforementioned FNN (Zhang et al., 2016) and WDL (Cheng et al., 2016) models. Like the FNN model, the DeepFM model utilises the Factorization Machine model (Rendle, 2010) to learn lower-order feature interactions. However, it also employs a dual-tower architecture like the WDL model, with the Wide component being the FM model and the Deep component being a fully connected DNN model. The DeepFM model is therefore able to avoid the limitations on capturing low-order interactions that are inherent in the FNN model. In addition, due to the application of the FM to all feature embeddings, the DeepFM model eliminates the need to choose which features to feed through the wide component, as is the case in the WDL model. The architecture of the DeepFM model is shown in Figure 3.4.

### Automatic Feature Interaction Learning

The Automatic Feature Interaction Learning (AutoInt) model proposed by Song et al. (2019) makes use of a multi-head self attention network to model the important feature interactions in the data. The initial paper separates the model into three parts: an

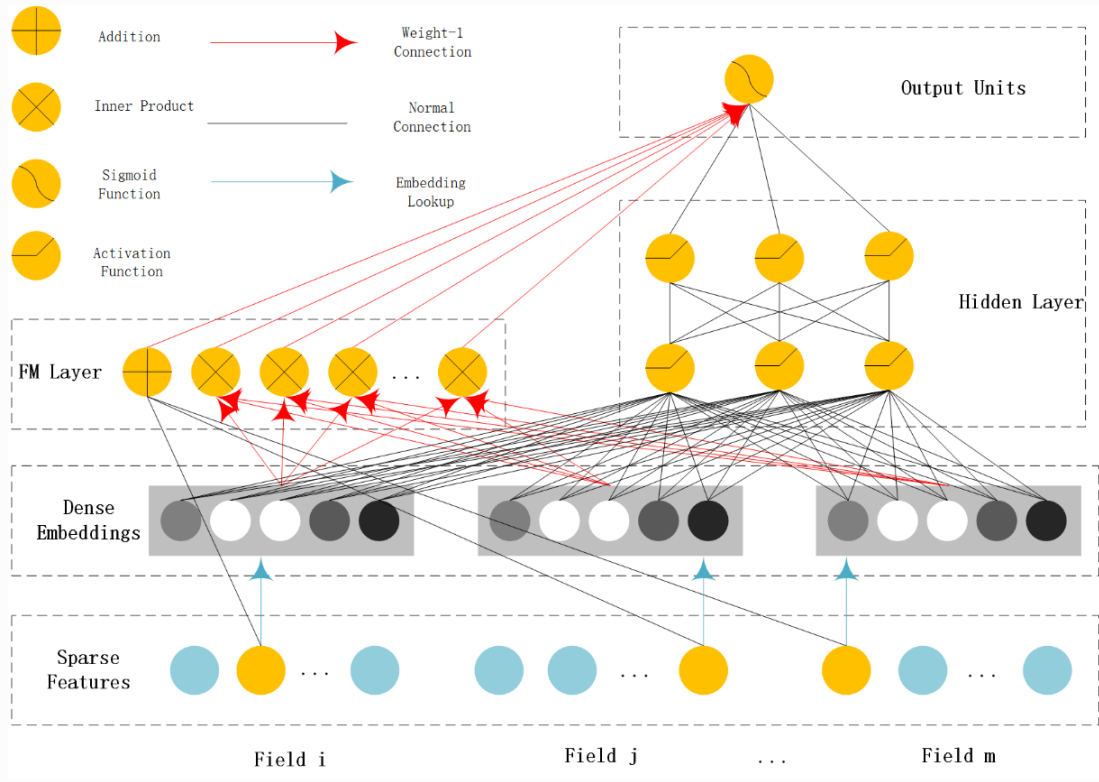


Figure 3.4.: DeepFM model as proposed by Guo et al. (2017). Image taken from Shen (2017)

embedding layer, an interaction layer and an output layer. The embedding layer aims to project each sparse multi-value categorical and dense numerical feature into a lower dimensional space, as per the equation 3.2:

$$\mathbf{e}_i = \frac{1}{q} \mathbf{V}_i \mathbf{x}_i \quad (3.2)$$

where  $\mathbf{V}_i$  is the embedding matrix for the  $i$ -th field,  $x_i$  is a multi-hot vector, and  $q$  is the number of non-zero values in  $x_i$ . The interaction layer employs the multi-head mechanism to determine which higher order feature interaction are meaningful in the data. This not only improves the efficiency of model training, but it also improves the model's explainability. Lastly, the output layer is a fully connected layer that takes in the concatenated output of the interaction layer, and applies the sigmoid activation function to produce the final prediction. The architecture of the AutoInt model is shown in Figure 3.5.

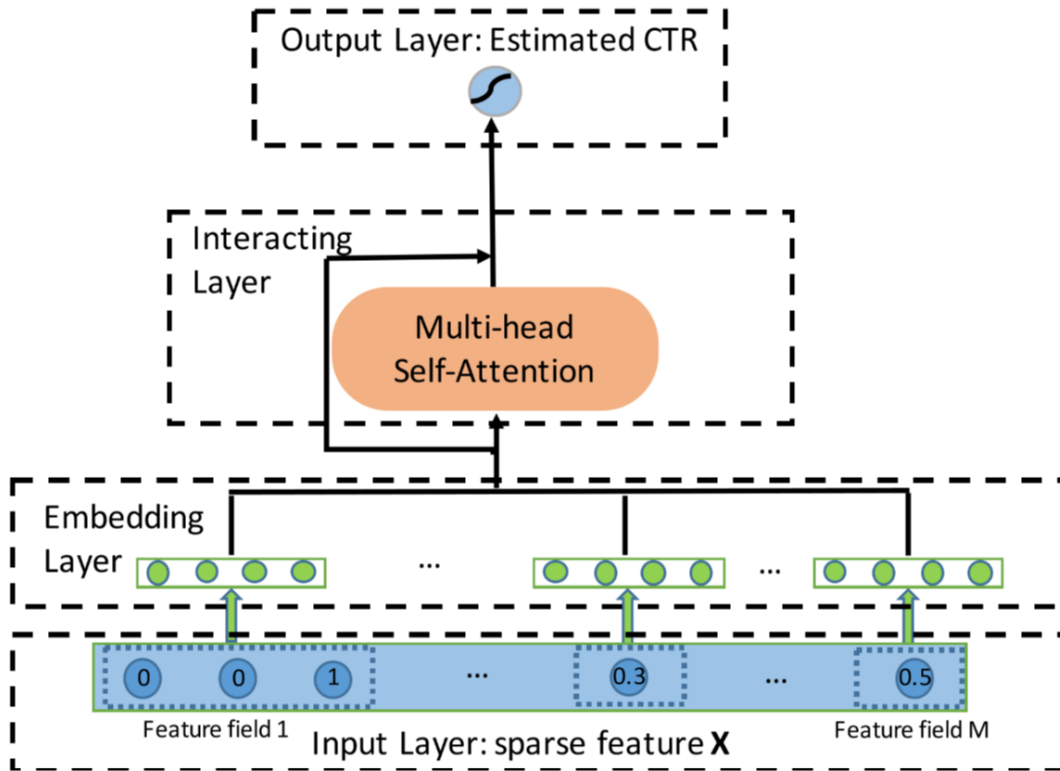


Figure 3.5.: AutoInt model as proposed by Song et al. (2019)

### 3.3. Experiment Setup

#### 3.3.1. Datasets and Preprocessing

#### 3.3.2. Evaluation Metrics

#### 3.3.3. Hyperparameter Selection

### 3.4. Deep CTR Model Results

## 4. Deep Reinforcement Learning for Ad Personalization

### 4.1. DeepCTR-RL Framework

#### 4.1.1. Model Framework

#### 4.1.2. Feature types

#### 4.1.3. Double Deep Q-Learning Network

#### 4.1.4. Exploration

#### 4.1.5. Experience Replay

### 4.2. Experiment Setup

#### 4.2.1. Dataset and Preprocessing

#### 4.2.2. Evaluation Metrics

#### 4.2.3. Hyperparameter Selection

### 4.3. Deep CTR-RL Results

## 5. Discussion

Discussion goes here.

## 6. Conclusion

Conclusion goes here.

## A. Appendix

### A.1. Notation

Symbol	Definition
$\mathbf{x}$	Feature vector, before pre-processing
$n$	the number of features in $\mathbf{x}$
$x_i$	The $i$ -th feature in $\mathbf{x}$
$\mathbf{x}_i^{OH}$	One-hot encoded vector representation of categorical feature $i$
$\mathbf{e}_i$	Embedded vector representation of categorical feature $i$
$z_i$	Mean and variance standardized value for feature $i$ from $\mathbf{x}$
$\tilde{\mathbf{x}}$	$\mathbf{x}$ after catigorical embedding and numerical standardization.



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