Outline

Morning program

- Preliminaries
- Semantic matching
- Learning to rank
- Entities

Afternoon program

- Modeling user behavior
- Generating responses
- Recommender systems
- Industry insights
- Q & A

Outline

Morning program

- Preliminaries
- Semantic matching
- Learning to rank
  - Overview & basics
  - Quick refreshers
  - Pointwise loss
  - Pairwise loss
  - Listwise loss
  - Toolkits
- Entities

Afternoon program

- Modeling user behavior
- Generating responses
- Recommender systems
- Industry insights
- Q & A

Learning to rank (LTR)

Definition

"... the task to automatically construct a ranking model using training data, such that the model can sort new objects according to their degrees of relevance, preference, or importance." - Liu [2009]

LTR models represent a rankable item—e.g., a document—given some context—e.g., a user-issued query—as a numerical vector $\vec{x} \in \mathbb{R}^n$.

The ranking model $f : \vec{x} \to \mathbb{R}$ is trained to map the vector to a real-valued score such that relevant items are scored higher.

We only discuss offline LTR models here–see Grotov and de Rijke [2016] for an overview of online LTR.

Three training objectives

Liu [2009] categorizes different LTR approaches based on training objectives:

- Pointwise approach: relevance label $y_{q,d}$ is a number—derived from binary or graded human judgments or implicit user feedback (e.g., CTR). Typically, a regression or classification model is trained to predict $y_{q,d}$ given $\vec{x}_{q,d}$.
- Pairwise approach: pairwise preference between documents for a query ($d_i \underset{q}{\succ} d_j$) as label. Reduces to binary classification to predict more relevant document.
- Listwise approach: directly optimize for rank-based metric, such as NDCG—difficult because these metrics are often not differentiable w.r.t. model parameters.

Features

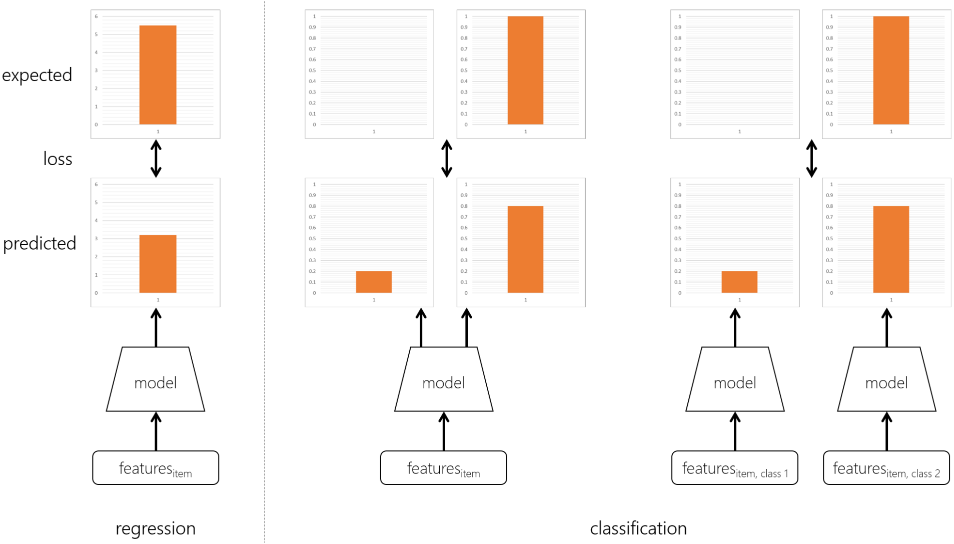
Traditional LTR models employ hand-crafted features that encode IR insights

They can often be categorized as:

- Query-independent or static features (e.g., incoming link count and document length)
- Query-dependent or dynamic features (e.g., BM25)
- Query-level features (e.g., query length)

Outline

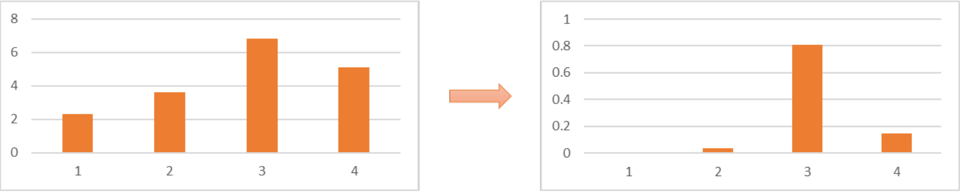
A quick refresher - Neural models for different tasks



A quick refresher - What is the Softmax function?

In neural classification models, the softmax function is popularly used to normalize the neural network output scores across all the classes

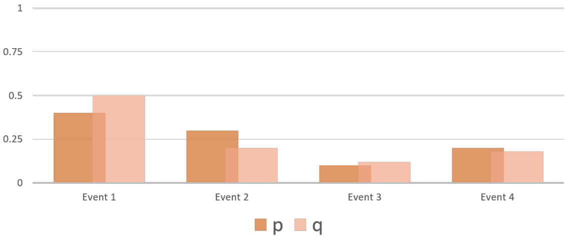
$$p(z_i) = \frac{e^{\gamma z_i}}{\sum_{z \in Z} e^{\gamma z}} \qquad (\gamma \text{ is a constant}) \tag{1}$$



A quick refresher - What is Cross Entropy?

The cross entropy between two probability distributions p and q over a discrete set of events is given by,

$$CE(p,q) = -\sum_i p_i \log(q_i) \tag{2}$$



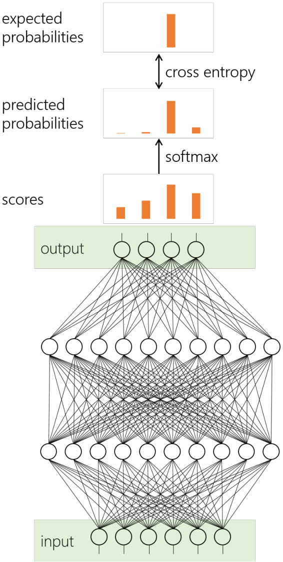
If $p_{correct} = 1$ and $p_i = 0$ for all other values of i then,

$$CE(p,q) = -\log(q_{correct}) \tag{3}$$

A quick refresher - What is the Cross Entropy with Softmax loss?

Cross entropy with softmax is a popular loss function for classification

$$\mathcal{L}_{\text{CE}} = -log\left(\frac{e^{\gamma z_{correct}}}{\sum_{z \in Z} e^{\gamma z}}\right) \tag{4}$$



Outline

Pointwise objectives

Regression-based or classification-based approaches are popular

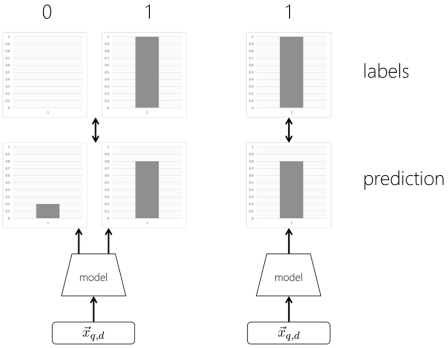
Regression loss

Given $\langle q, d \rangle$ predict the value of $y_{q,d}$

E.g., square loss for binary or categorical labels,

$$\mathcal{L}_{Squared} = \|y_{q,d} - f(\vec{x}_{q,d})\|^2 \tag{5}$$

where, $y_{q,d}$ is the one-hot representation [Fuhr, 1989] or the actual value [Cossock and Zhang, 2006] of the label



Pointwise objectives

Regression-based or classification-based approaches are popular

Classification loss

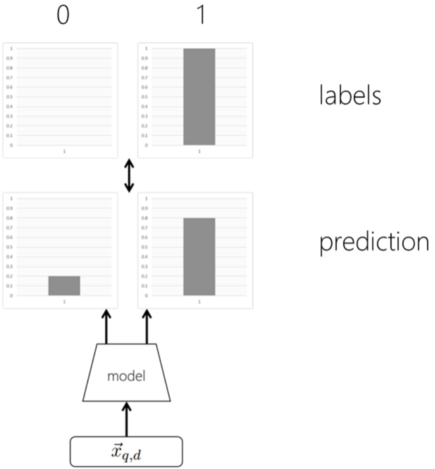
Given $\langle q, d \rangle$ predict the class $y_{q,d}$

E.g., Cross-Entropy with Softmax over categorical labels Y [Li et al., 2008],

$$\mathcal{L}_{\text{CE}}(q, d, y_{q,d}) = -\log \Big(p(y_{q,d} | q, d) \Big) \qquad (6)$$

$$= -\log \left(\frac{e^{\gamma \cdot s_{y_{q,d}}}}{\sum_{y \in Y} e^{\gamma \cdot s_y}} \right) \qquad (7)$$

where, $s_{y_{q,d}}$ is the model's score for label $y_{q,d}$



Outline

Pairwise objectives

Pairwise loss minimizes the average number of inversions in ranking—i.e., $d_i \underset{q}{\succ} d_j$ but d_j is ranked higher than d_i

Given $\langle q, d_i, d_j \rangle$, predict the more relevant document

For $\langle q, d_i \rangle$ and $\langle q, d_j \rangle$,

Feature vectors: $\vec{x}_i$ and $\vec{x}_j$

Model scores: $s_i = f(\vec{x}_i)$ and $s_j = f(\vec{x}_j)$

Pairwise loss generally has the followingform [Chen et al., 2009],

$$\mathcal{L}_{pairwise} = \phi(s_i - s_j) \tag{8}$$

where, ϕ can be,

- Hinge function $\phi(z) = \max(0, 1 - z)$ [Herbrich et al., 2000]
- Exponential function $\phi(z) = e^{-z}$ [Freund et al., 2003]
- Logistic function $\phi(z) = \log(1 + e^{-z})$ [Burges et al., 2005]
- etc.

RankNet

RankNet [Burges et al., 2005] is a pairwise loss function—an industry favourite [Burges, 2015]

Predicted probabilities:

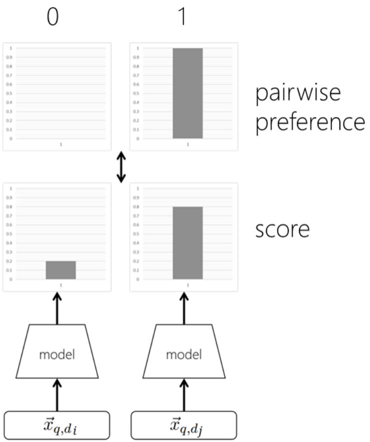
$$p_{ij} = p(s_i > s_j) \equiv \frac{e^{\gamma \cdot s_i}}{e^{\gamma \cdot s_i} + e^{\gamma \cdot s_j}} = \frac{1}{1+e^{-\gamma(s_i - s_j)}}$$

and $p_{ji} \equiv \frac{1}{1+e^{-\gamma(s_j - s_i)}}$

Desired probabilities: $\bar{p}_{ij} = 1$ and $\bar{p}_{ji} = 0$

Computing cross-entropy between $\bar{p}$ and p,

$$\begin{aligned} \mathcal{L}_{RankNet} &= -\bar{p}_{ij} \log(p_{ij}) - \bar{p}_{ji} \log(p_{ji}) && (9) \\ &= -\log(p_{ij}) && (10) \\ &= \log(1 + e^{-\gamma(s_i - s_j)}) && (11) \end{aligned}$$



Cross Entropy (CE) with Softmax over documents

An alternative loss function assumes a single relevant document d^+ and compares it against the full collection D

Probability of retrieving d^+ for q is given by the softmax function,

$$p(d^+|q) = \frac{e^{\gamma \cdot s\left(q,d^+\right)}}{\sum_{d \in D} e^{\gamma \cdot s(q,d)}} \tag{12}$$

The cross entropy loss is then given by,

$$\begin{aligned}\mathcal{L}_{\mathsf{CE}}(q, d^+, D) &= -\log\left(p(d^+|q)\right) && (13)\\ &= -\log\left(\frac{e^{\gamma \cdot s\left(q,d^+\right)}}{\sum_{d \in D} e^{\gamma \cdot s(q,d)}}\right) && (14)\end{aligned}$$

Notes on Cross Entropy (CE) loss

- If we consider only a pair of relevant and non-relevant documents in the denominator, CE reduces to RankNet
- Computing the denominator is prohibitively expensive—large body of work in NLP on this that may be relevant to future LTR models
  - Hierarchical softmax
  - Sampling based approaches
- In IR, LTR models typically consider few negative candidates [Huang et al., 2013, Mitra et al., 2017, Shen et al., 2014]

Hierarchical Softmax

Avoid computing $p(d^+|q)$, group candidates D into set of classes C, then predict correct class c^+ given q followed by predicting d^+ given $\langle c^+, q\rangle$ [Goodman, 2001]

$$p(d^+|q) = p(d^+|c^+, q) \cdot p(c^+|q) \tag{15}$$

Computational cost is a function of $|C| + |c^+| << |D|$

Employ hieararchy of classes [Mnih and Hinton, 2009, Morin and Bengio, 2005]

Hierarchy based on similarity between candidates [Brown et al., 1992, Le et al., 2011, Mikolov et al., 2013], or frequency binning [Mikolov et al., 2011]

Sampling based approaches

Alternative to computing exact softmax, estimate it using sampling based approaches

$$\mathcal{L}_{\mathsf{CE}}(q, d^+, D) = -log\Big(\frac{e^{\gamma \cdot s\left(q,d^+\right)}}{\sum_{d \in D} e^{\gamma \cdot s(q,d)}}\Big) = -\gamma \cdot s\big(q, d^+\big) + \underbrace{log \sum_{d \in D} e^{\gamma \cdot s(q,d)}}_{\text{expensive to compute}} \tag{16}$$

Importance sampling [Bengio and Senécal, 2008, Bengio et al., 2003, Jean et al., 2014, Jozefowicz et al., 2016], Noise Contrastive Estimation [Gutmann and Hyvärinen, 2010, Mnih and Teh, 2012, Vaswani et al., 2013], negative sampling [Mikolov et al., 2013], BlackOut [Ji et al., 2015], and others have been proposed

See [Mitra and Craswell, 2017] for detailed discussion

Outline

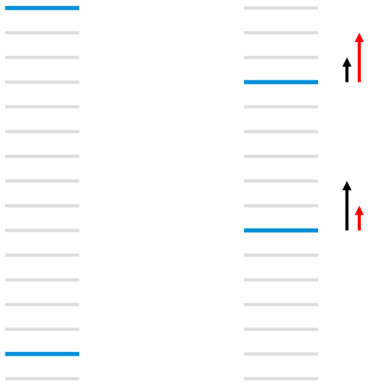
Listwise

Blue: relevant Gray: non-relevant

NDCG and ERR higher for left but pairwise errors less for right

Due to strong position-based discounting in IR measures, errors at higer ranks are much more problematic than at lower ranks

But listwise metrics are non-continuous and non-differentiable



[Burges, 2010]

LambdaRank

Key observations:

- To train a model we dont need the costs themselves, only the gradients (of the costs w.r.t model scores)
- It is desired that the gradient be bigger for pairs of documents that produces a bigger impact in NDCG by swapping positions

LambdaRank [Burges et al., 2006]
Multiply actual gradients with the change in NDCG by swapping the rank positions of the two documents

$$\lambda_{LambdaRank} = \lambda_{RankNet} \cdot |\Delta NDCG| \tag{17}$$

ListNet and ListMLE

According to the Luce model [Luce, 2005], given four items $\{d_1, d_2, d_3, d_4\}$ the probability of observing a particular rank-order, say $[d_2, d_1, d_4, d_3]$, is given by:

$$p(\pi|s) = \frac{\phi(s_2)}{\phi(s_1) + \phi(s_2) + \phi(s_3) + \phi(s_4)} \cdot \frac{\phi(s_1)}{\phi(s_1) + \phi(s_3) + \phi(s_4)} \cdot \frac{\phi(s_4)}{\phi(s_3) + \phi(s_4)} \quad (18)$$

where, π is a particular permutation and ϕ is a transformation (e.g., linear, exponential, or sigmoid) over the score s_i corresponding to item d_i

ListNet and ListMLE

ListNet [Cao et al., 2007]
Compute the probability distribution over all possible permutations based on model score and ground-truth labels. The loss is then given by the K-L divergence between these two distributions.

This is computationally very costly, computing permutations of only the top-K items makes it slightly less prohibitive

ListMLE [Xia et al., 2008]
Compute the probability of the ideal permutation based on the ground truth. However, with categorical labels more than one permutation is possible which makes this difficult.

Outline

Toolkits for off-line learning to rank

- RankLib : https://sourceforge.net/p/lemur/wiki/RankLib
- shoelace : https://github.com/rjagerman/shoelace [Jagerman et al., 2017]
- QuickRank : http://quickrank.isti.cnr.it [Capannini et al., 2016]
- RankPy : https://bitbucket.org/tunystom/rankpy
- pyltr : https://github.com/jma127/pyltr
- jforests : https://github.com/yasserg/jforests [Ganjisaffar et al., 2011]
- XGBoost : https://github.com/dmlc/xgboost [Chen and Guestrin, 2016]
- SVMRank : https://www.cs.cornell.edu/people/tj/svm_light [Joachims, 2006]
- sofia-ml : https://code.google.com/archive/p/sofia-ml [Sculley, 2009]
- pysofia : https://pypi.python.org/pypi/pysofia