## Bayesian analysis of Spotify song data

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#### Introduction

In this project, I use a Bayesian linear regression to determine which features of songs are associated with popularity on Spotify. I also fit a Bayesian logistic regression to determine which song features are associated with me liking a song. Although this analysis does not answer any pressing economic question, I chose it as an interesting demonstration of using Bayesian statistical analysis to find trends in a reasonably large data set with many descriptive features.

Spotify uses a sophisticated machine learning algorithm to generate song recommendations to its users (Jacobson et al. 2016); while the details of this algorithm are not available to users, it's likely that the underlying model is some sort of deep neural network as is common in user recommendation systems for online content (see, for example, Covington et al. 2016 for YouTube's approach to content recommendation). In any case, Spotify makes publicly available a large amount of data on the musical features of its songs, which presumably are important inputs to its recommendation system; I use these features to get an idea of which features are associated with more popular songs and with my own music preferences. The models I use in this project are not intended to replicate the functionality or predictive power of the system that Spotify uses -- although deep neural networks are good for classification or prediction since they can flexibly approximate almost any function (Liang & Srikant 2017), I am more interested in creating simpler, more easily interpretable models from whose posterior parameter distributions I can feasibly sample.

As far as I know, no music streaming service uses Bayesian inference to recommend content, so this is a novel approach to the problem. I have have found evidence that Microsoft's discontinued Groove radio service used variational Bayesian methods to construct playlists for its users (Ben-Elazar et al. 2017), although that is not quite the same as predicting popularity or personal preference, and in any case the computational method I use here is sampling from the posterior distribution via Markov chain Monte Carlo, not variational inference.

<sup>&</sup>lt;sup>1</sup> The Python code I used for this project, including data collection and cleaning, and model fitting is available at <a href="https://github.com/quevivasbien/bayesian-spotify">https://github.com/quevivasbien/bayesian-spotify</a>.

#### Data collection

I used Spotify's developer API<sup>2</sup> to collect data on over 50.000 songs. The API interface makes it difficult to collect a truly random sample of music, so the sample I used was instead every song in Spotify's library from artists who had at least one song on the weekly Spotify top 200 global charts<sup>3</sup> between 30 August 2019 and 28 February 2020. This should be taken into account when analyzing the results I find in this project: the results I draw about popularity and personal affinity should be understood as applying to artists who have had at least some success recently in their musical career.

I collected the data on 11 March 2020. For that reason, the data set does not contain any songs released after that date, and the popularity measures are based on popularity as of that date. I collected 18 features for each song in the data set; a description of each feature is found in Appendix 1. The features used comprise every characteristic of songs that is publicly available via the Spotify developer API and should therefore provide a reasonably precise characterization of each song in the data set. Any data with missing or invalid entries for any feature were removed prior to analysis.

The code used to extract and clean these data is available on <u>my GitHub repository for this project</u>.

<sup>&</sup>lt;sup>2</sup> See <a href="https://developer.spotify.com">https://developer.spotify.com</a> I used the Python package "spotipy" (<a href="https://pypi.org/project/spotipy">https://pypi.org/project/spotipy</a>) to make HTTP requests easier.

<sup>&</sup>lt;sup>3</sup> https://spotifycharts.com/regional

# I. Linear regression for popularity analysis

### Model specification and inference

The first analysis I carried out was designed to answer the question, "What song features are associated with popularity on Spotify?" To do this, I estimated the model

popularity<sub>i</sub> = 
$$\alpha + \sum_{k=1}^{17} \beta_k [\text{feature}]_{ki} + \epsilon_i$$

with the [feature] variables being the features beside popularity listed in Appendix 1. I assumed that the  $\varepsilon_i$  were i.i.d. distributed as scaled student's t random variables with degrees of freedom v and scale parameter  $\sigma$ . Because the degrees of freedom of a student's t distribution is related to its variance, I was able to make my MCMC sampler faster and more stable by defining an auxiliary parameter  $\sigma^*$  (on which I set a prior) and letting

$$\sigma = \sigma^* \sqrt{\frac{\nu - 2}{\nu}}.$$

I was also able to greatly improve the convergence of my sampler by normalizing each feature to have zero sample mean and sample standard deviation 1. With this change, the model I estimated can be rewritten as

$$y = \alpha_{std} + X_{std}\beta_{std} + \epsilon$$

where y is the vector of popularity values, and  $X_{std}$  is the matrix of normalized data. Note that the original  $\beta$  can be retrieved from the  $\beta_{std}$  simply by dividing by the original sample standard deviation of each feature. Using the standardized data and coefficients is also useful because the scale and location of many of these variables is rather arbitrary anyway, and standardization allows me to more directly compare effect sizes.

Near-multicollinearity in the data can also introduce numerical problems and slow convergence. Because of this, I computed the QR decomposition of  $X_{std}$  and estimated the  $\theta$  vector in the model

$$y = \alpha_{std} + Q\theta + \epsilon$$

at which point  $\beta_{std}$  can simply be computed as  $\beta_{std} = R^{-1}\theta$ . This works better because Q is an orthogonal matrix, meaning its columns are orthogonal, so there shouldn't be problems with correlated variables.

Because I had so much data, the estimated model wasn't too sensitive to the choice of priors. The priors I used were chosen to be nearly uninformative while still allowing for reasonably fast convergence:

$$\alpha \sim N(\overline{y}, 10)$$

$$\theta_k \sim N(0, 1000), \quad k = 1, \dots, 17$$

$$\sigma^* \sim \text{HalfCauchy}(0, 5)$$

$$\nu \sim \text{Gamma}(2, 0.1)$$

I fit the model in Stan using 2 chains of 10.000 iterations, with a 1.000 iteration warm-up period.

#### Model checks4

Trace plots for the post-warm-up period are shown in Appendix 2; the trace plots included are for the  $\theta$  vector rather than the  $\beta$ , since the Markov chain of  $\theta$  is what is actually directly computed. Visual inspection of the trace plots does not indicate any problems (they look sufficiently "fuzzy"). Geweke scores computed for every chain comparing the sample means of the first 10% and last 50% of each chain are all very small (magnitudes less than 0.05 across the board), suggesting that the chains have converged. Sample means of the two chains are also very close (as have their variances, as indicated by the potential scale reduction statistic  $\hat{R}=1.0$ ).

#### Results

Summary statistics for the standardized and unstandardized  $\beta$  coefficients are shown in Appendix 3a (summary statistics for other parameters are in Appendix 3b). The standardized coefficients give an idea of the relative importance of each variable, while the unstandardized coefficients indicate the expected change in popularity due to a change in each variable. Unsurprisingly, the largest standardized coefficient is for the availability variable (songs available in more countries are more likely to be more popular globally). More interestingly, the next strongest association seems to be with loudness (louder songs are substantially more popular). The next largest standardized coefficients are track number (popular songs tend to appear near the beginning of an album), explicit (popular songs tend to be explicit), and valence (popular songs tend to be less upbeat), in that order. The only variable with an ambiguous relationship to popularity (95% confidence interval containing zero) seems to be speechiness. Histograms for  $\alpha$ ,  $\beta$ ,  $\nu$ , and  $\sigma$  are shown in Appendix 4.

<sup>&</sup>lt;sup>4</sup> Detailed diagnostic statistics, as well as the code for generating plots and tables, are available in this Jupyter notebook: <a href="https://github.com/quevivasbien/bayesian-spotify/blob/master/make\_graphs.ipynb">https://github.com/quevivasbien/bayesian-spotify/blob/master/make\_graphs.ipynb</a>

# II. Logistic regression for prediction of my liked songs

## Model specification and inference

The second analysis I did was designed to answer the question, "What song features make me more likely to like a song?" To answer this, I pulled the feature data for each of the songs in my "liked songs" playlist (180 songs total), in addition to the feature data I had already collected. I then fit the following logistic regression model:

$$P(\text{song i is one of my liked songs}) = \frac{1}{1 + e^{-\eta_i}}$$

where

$$\eta_i = \alpha + \sum_{k=1}^{18} [\text{feature}]_k \beta_k.$$

The [feature] variables here are each of the variables in Appendix 1 (*including* popularity). The likelihood for this model is a Bernoulli likelihood with parameter  $1/(1+e^{-\eta_i})$ . I did not do an intermediate QR decomposition in this case, but I did again find that standardizing the data (in the same way as described before) helped the MCMC chains to converge must faster. That is, I computed standardized versions of each feature and used

$$\eta_i = \alpha_{std} + \sum_{k=1}^{18} [\text{feature}]_{std,k} \beta_{std,k}$$

retrieving the unstandardized coefficients after the fact. I used uninformative priors for all the parameters.

Because I had only 180 songs in the "liked songs" category, it wasn't necessary to include the entire data set of more than 50.000 songs when fitting the model; past a certain point, the only measurable effect of including more data would be to decrease the  $\alpha$  parameter representing the base rate for the proportion of liked songs in the data (I tested this), and I was only interested in the  $\beta$  parameters. Because of this, I included only a random sample of 2.000 songs in the data along with the liked songs. I again fit the model in Stan using 2 chains of 10.000 iterations, with a 1.000 iteration warm-up period.

#### Model checks

Trace plots for the parameters are in Appendix 5. The Geweke scores (calculated again using the first 10% and last 50% of each chain) are all very small (< 0.03 for all chains), and the  $\hat{R}$  statistics are all essentially 1, indicating that the chains have all most likely converged.

#### **Results**

Summary statistics for the  $\beta$  parameters are shown in Appendix 6. The uncertainty in the estimates is much higher than in the linear model, which is not surprising: the model is fundamentally different, and there is much less data to inform the posterior distribution. The variable that seem to has the greatest impact on my probability of liking a song is track\_number (I'm more likely to like songs near the beginning of an album), which is not surprising. The next-strongest association is with the explicit variable (I'm less likely to like songs marked as explicit). The next most clear associations are with loudness (I'm less likely to like loud songs), liveness (I'm less likely to like songs performed live), and popularity (I'm more likely to like songs that are popular). Availability doesn't seem to be nearly as important as it was in the linear popularity model -- I display only a weak propensity to like songs that are more widely available. Histograms for each parameter are shown in Appendix 7.

#### Conclusion

The linear model for analysis of popular songs was able to provide precise estimates of the degree to which various song features are associated with popularity among Spotify users. The logistic model for analysis of my own musical preferences was also able to provide reasonably precise inferences about the song features common in my liked songs relative to other songs. Both of these fitted models could be used to make out-of-sample predictions, which, although they may not be as accurate as the sophisticated models used by Spotify and other companies in the business of content recommendation, have the advantage of having fully defined posterior parameter distributions that can be used to give degrees of confidence and confidence intervals for the predictions they make. Although the logistic model I fitted was based on my personal preferences, the same model could be fitted using any Spotify user's data and could provide an interesting alternative to Spotify's song recommendation system.

In the future, it would be interesting to carry out a similar analysis using a more complicated, robust model such as a Bayesian neural network. Although the computational constraints of the MCMC approach taken for the models used in this project may make it difficult to fit such models using the same procedure, it may be possible to use variational Bayesian inference or probabilistic backpropagation (see Hernández-Lobato & Adams 2015) as computationally tractable alternatives.

#### Works cited

- Ben-Elazar, Shay; Lavee, Gal; Koenigstein, Noam; Barkan, Oren; Berezin, Hilik; Paquet, Ulrich; and Zaccai, Tal. "Groove Radio: A Bayesian Hierarchical Model for Personalized Playlist Generation." WSDM '17: Proceedings of the Tenth ACM International Conference on Web Search and Data Mining, 445-453. February 2017.
- Covington, Paul; Adams, Jay; and Sargin, Emre. "Deep Neural Networks for YouTube Recommendations." *RecSys* '16: Proceedings of the 10th ACM Conference on Recommender Systems, 191-198. September 2016.
- Hernández-Lobato, José Miguel and Adams, Ryan. "Probabilistic Backpropagation for Scalable Learning of Bayesian Neural Networks." *International Conference on Machine Learning*, 1861-1869. June 2015.
- Jacobson, Kurt; Murali, Vidhya; Newett, Edward; Whitman, Brian; and Yon, Romain. "Music Personalization at Spotify." *RecSys* '16: Proceedings of the 10th ACM Conference on Recommender Systems, 373. September 2016.
- Liang, Shiyu and Srikant, R. "Why Deep Neural Networks for Function Approximation?"

  Presented at 5th International Conference on Learning Representations (ICLR). 2017.

Appendix 1: Song features in the data set

Feature	Description	Distribution
popularity	measure of popularity, combining number and recency of listens, relative to to other songs; from 0 to 100	0 20 40 60 80 100
availability	number of countries in which the song is available	0 10 20 30 40 50 60 70 80
explicit	1 if the song is marked as explicit, 0 otherwise	i i
track_number	the song's track number on the album it appears in; 1 if the song is a single	0 10 20 30 40 50

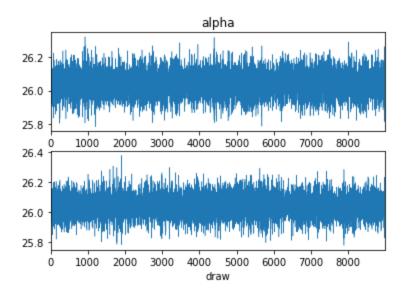
days_since_release	number of days between the song's release date and 11 March 2020	0 2000 4000 6000 8000 10000
num_artists	the number of artists who collaborated on the song	1 2 3 4 5 6
duration_s	the song's length in seconds	0 100 200 300 400 500
danceability	value between 0 and 1 meant to measure how good the song is for dancing	0.0 0.2 0.4 0.6 0.8 1.0

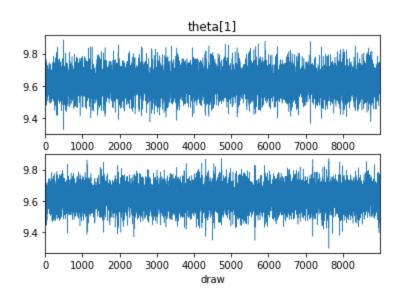
energy	value between 0 and 1 meant to measure how intense and "active" the song is	0.0 0.2 0.4 0.6 0.8 1.0
instrumentalness	value between 0 and 1, representing Spotify's probability prediction that the song contains no vocals	0.0 0.2 0.4 0.6 0.8 1.0
liveness	value between 0 and 1, representing Spotify's probability prediction that the song was performed live	0.0 0.2 0.4 0.6 0.8 1.0
loudness	the song's overall loudness in decibels	

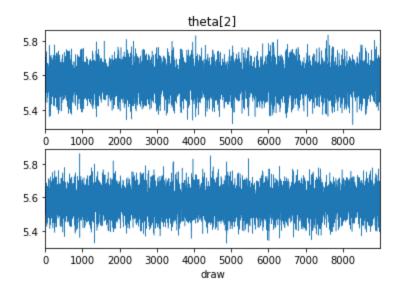
speechiness	value between 0 and 1, measures how much speech there is in the song	0.0 0.2 0.4 0.6 0.8 10	
valence	value between 0 and 1, meant to measure how emotionally positive the song sounds	0.0 0.2 0.4 0.6 0.8 1.0	
tempo	the song's tempo in beats-per-minute	0 50 100 150 200 250	0
mode	1 if the song is in a major key, 0 if it is in a minor key	0.0	

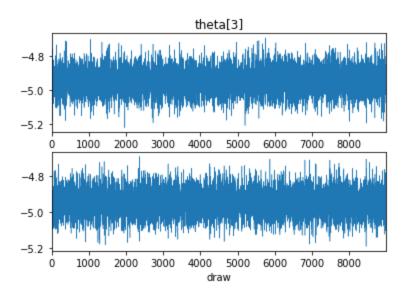
time_signature_4	1 if the song has four beats per measure, 0 otherwise	0	

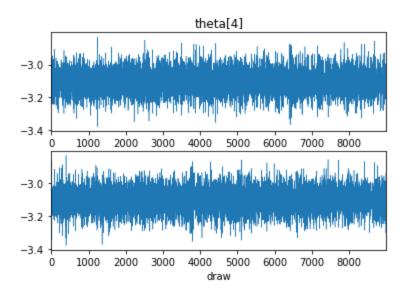
## Appendix 2: Trace plots for linear model MCMC

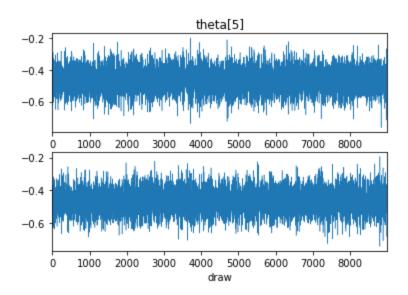


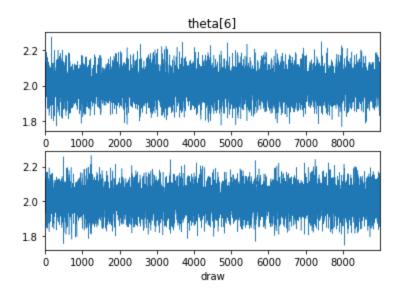


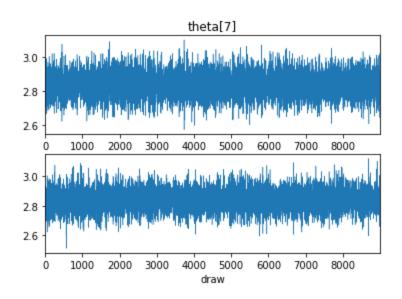


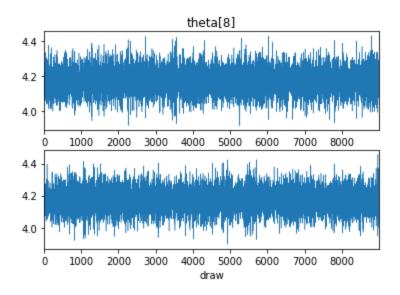


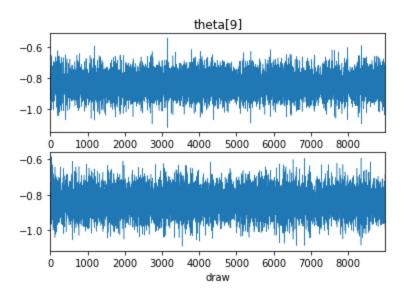


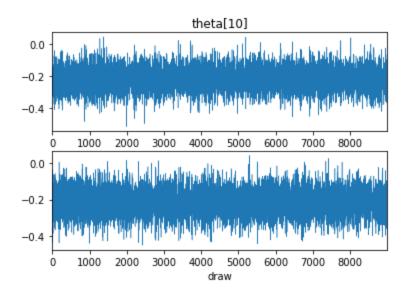


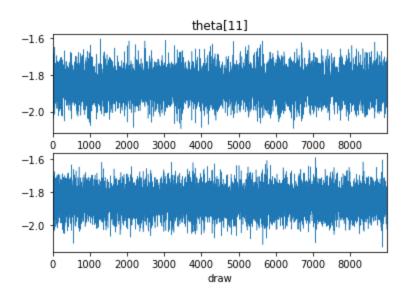


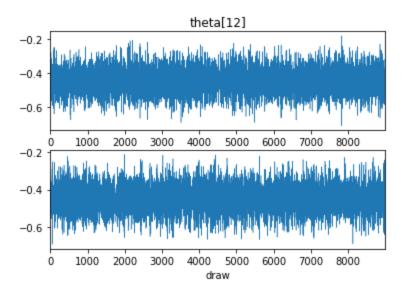


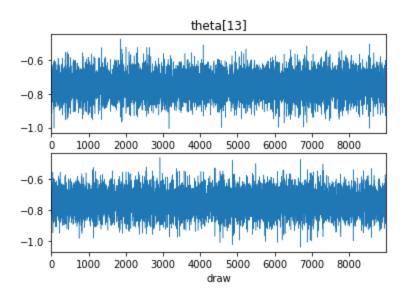


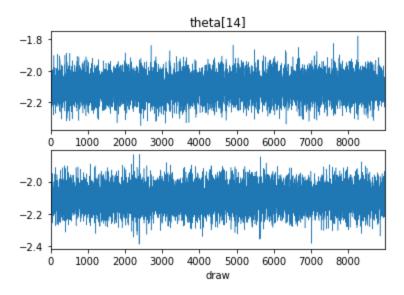


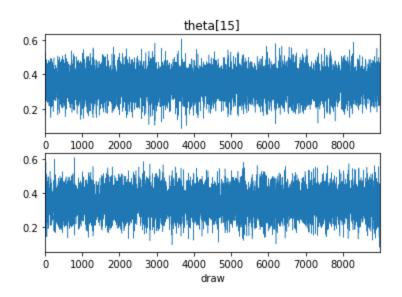


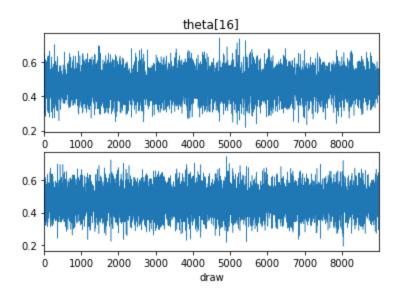


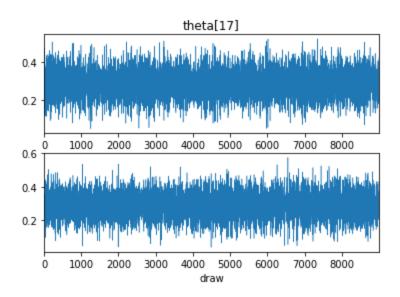


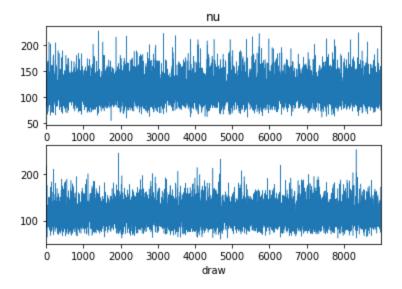


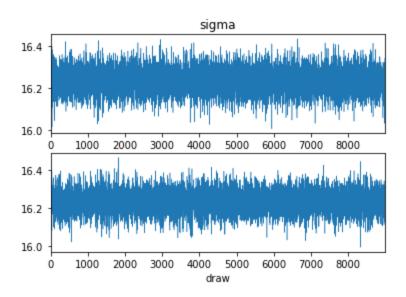












# Appendix 3a: Summary statistics for $\beta$ parameters in linear model

parameter	mean $(\bar{\beta})$ / standardized mean $(\bar{\beta}_{std})$	95% conf. intvl.* (unstd. / standardized)	effective n	Â
$\beta_1$ availability	0.27 / 9.36	[0.27, 0.27] / [9.22, 9.51]	41538	1.0
β <sub>2</sub> explicit	8.81 / 3.44	[8.39, 9.22] / [3.28, 3.60]	49921	1.0
β <sub>3</sub> track_number	-0.52 / -4.24	[-0.54, -0.50] / [-4.38, -4.09]	42326	1.0
β <sub>4</sub> days_since_release	-6.9x10 <sup>-4</sup> / -2.01	[-7.4x10 <sup>-4</sup> , -6.4x10 <sup>-4</sup> ] / [-2.16, -1.86]	44418	1.0
β <sub>5</sub> num_artists	-0.28 / -0.25	[-0.43, -0.12] / [-0.40, -0.11]	42791	1.0
β <sub>6</sub> danceability	6.37 / 1.11	[0.56, 7.45] / [0.93, 1.30]	41832	1.0
β <sub>7</sub> energy	-7.41 / -1.71	[-8.7, -6.12] / [-2.01, -1.41]	42986	1.0
β <sub>8</sub> loudness	1.37 / 5.65	[1.31, 1.43] / [5.39, 5.90]	44825	1.0
$\beta_9$ mode	-1.36 / -0.65	[-1.65, -1.06] / [-0.79, -0.51]	40778	1.0
$\beta_{10}$ speechiness	-0.44 / -0.06	[-1.56, 0.68] / [-0.08, 0.10]	40372	1.0
β <sub>11</sub> acousticness	-5.52 / -1.79	[-6.19, -4.84] / [-2.01, -1.57]	40572	1.0
$\beta_{12}$ instrumentalness	-4.44 / -0.74	[-5.33, -3.55] / [-0.89, -0.59]	41789	1.0
β <sub>13</sub> liveness	-4.06 / -0.87	[-4.78, -3.34] / [-1.02, -0.71]	47673	1.0
β <sub>14</sub> valence	-10.59 / -2.56	[-11.34, -9.85] / [-2.74, -2.39]	47037	1.0
$\beta_{15}$	0.01 / 0.36	[0.01, 0.02] /	43465	1.0

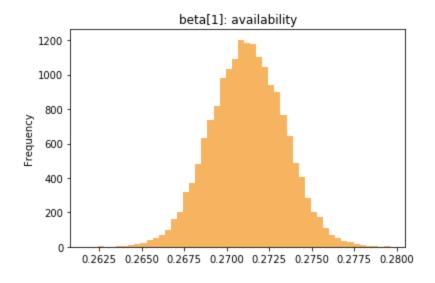
tempo		[0.22, 0.51]		
β <sub>16</sub> duration_s	6.1×10 <sup>-3</sup> / 0.48	[4.2×10 <sup>-3</sup> , 8.1×10 <sup>-3</sup> ] / [0.43, 0.63]	45123	1.0
β <sub>17</sub> time_signature_4	1.02 / 0.32	[0.52, 1.52] / [0.16, 0.47]	39418	1.0

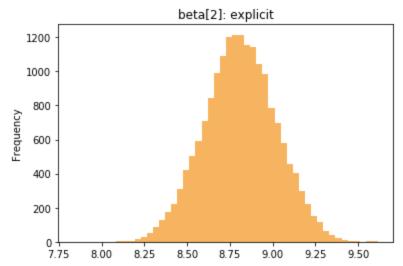
<sup>\*</sup>The distributions for the  $\beta$  variables are approximately symmetric, so the confidence intervals above can also be reasonably treated as highest posterior density intervals.

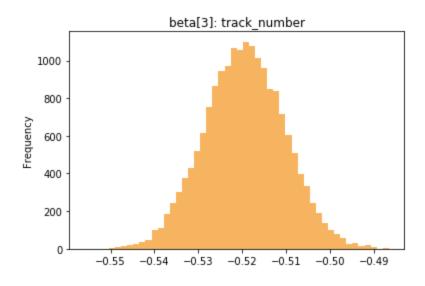
## Appendix 3b: Summary statistics for other parameters in linear model

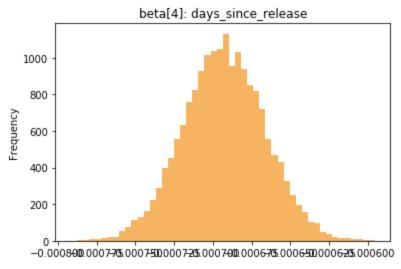
parameter	mean	95% h.p.d. interval	effective n	R
α	26.04	[25.89, 26.18]	43297	1.0
ν	114.13	[73.32, 160.75]	35570	1.0
σ	16.24	[16.12, 16.35]	29426	1.0

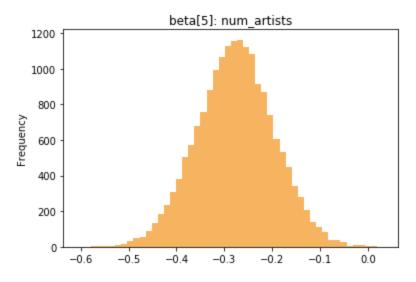
 $\begin{tabular}{ll} \textbf{Appendix 4: Histograms for linear model} (both chains are combined) \\ \textbf{4a: Unstandardized} & $\beta$ (histograms for $\beta_{std}$ are the same but with a different scale) \\ \end{tabular}$ 

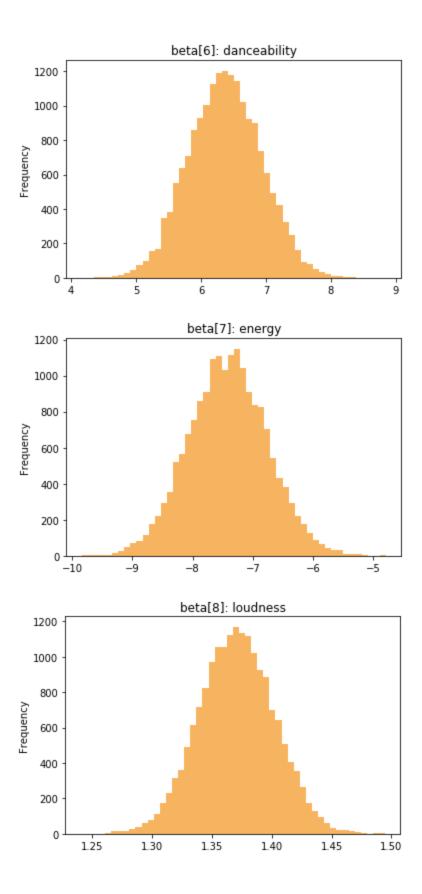


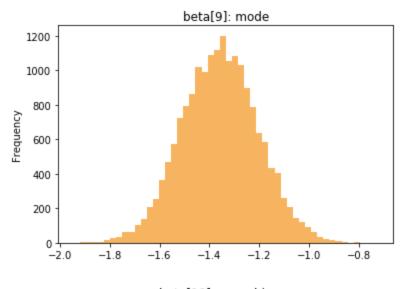


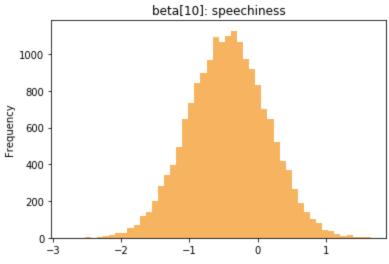


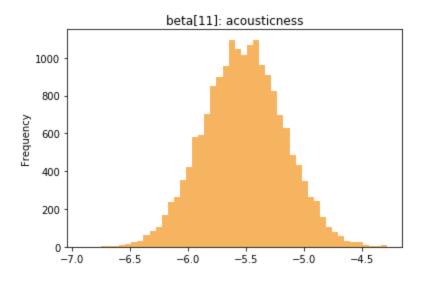


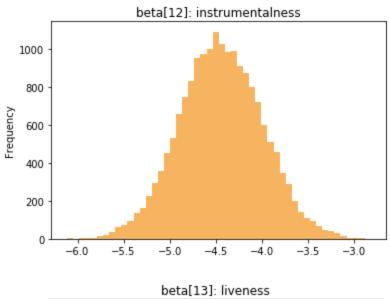


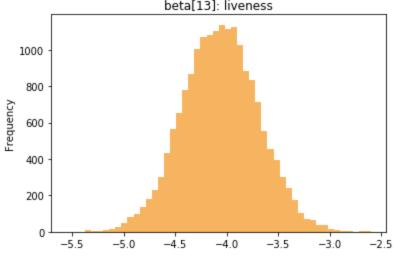


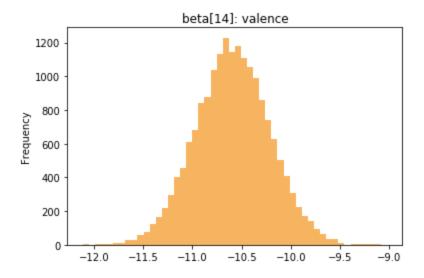


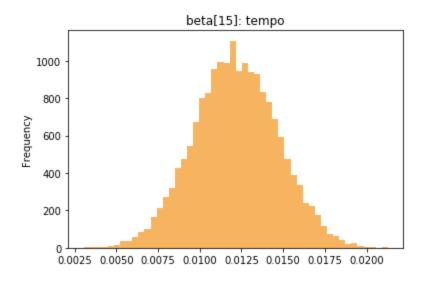


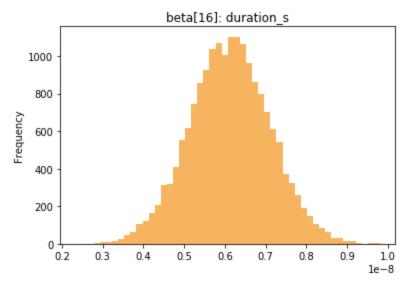


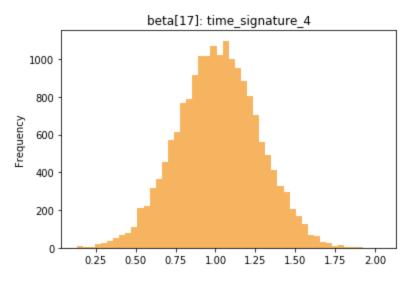




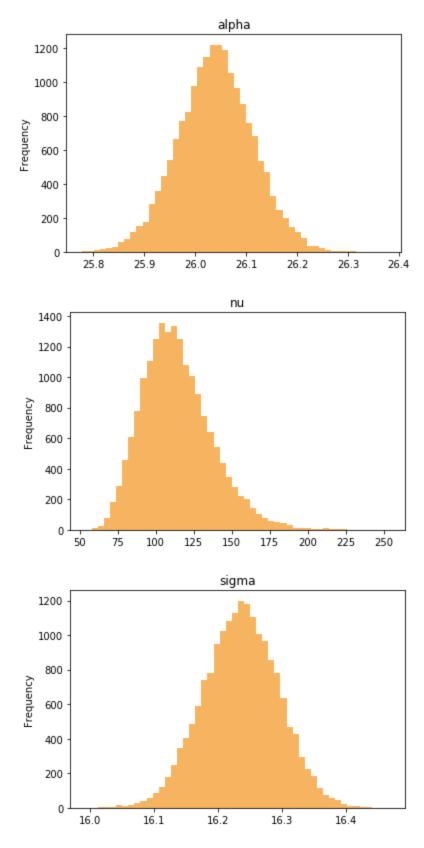




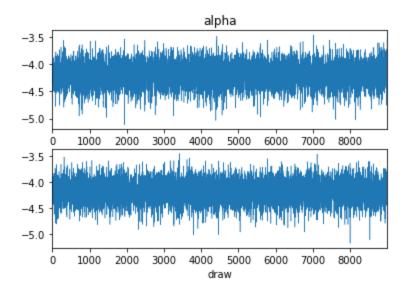


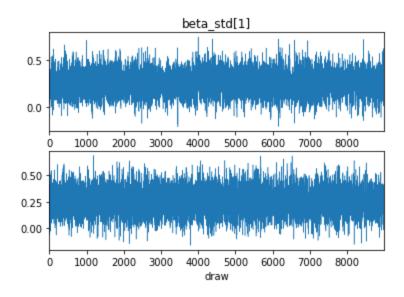


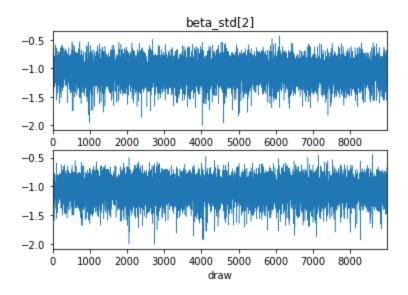
## 4b: Other parameters

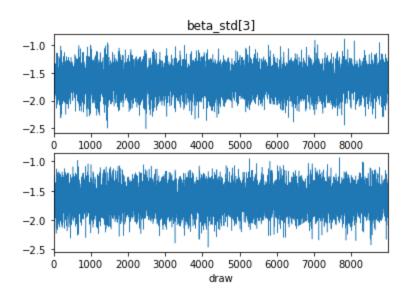


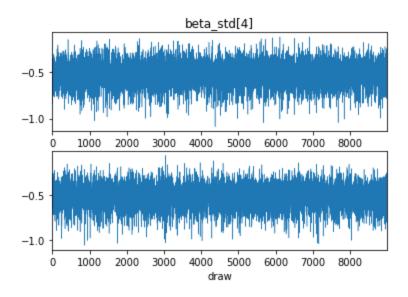
Appendix 5: Trace plots for logistic model MCMC

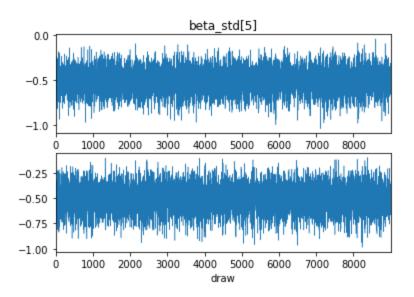


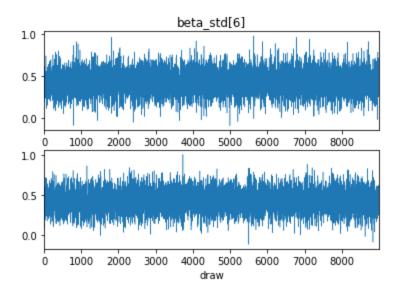


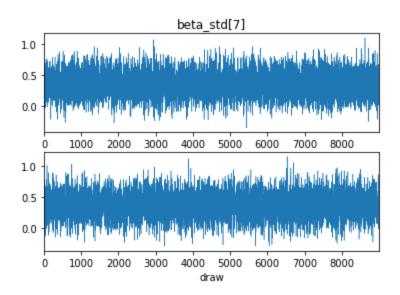


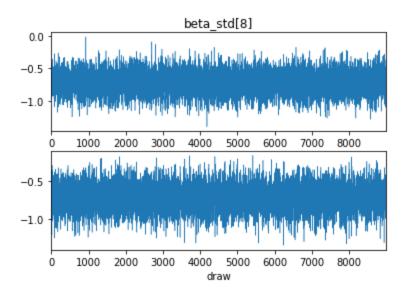


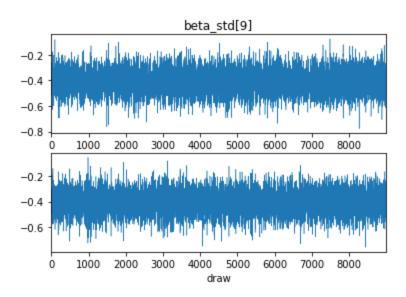


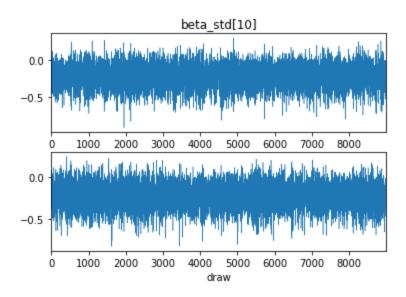


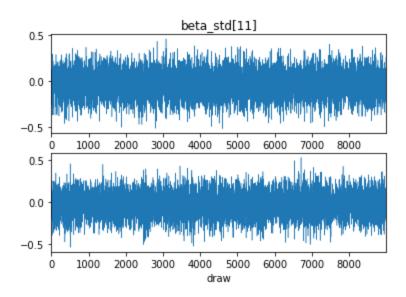


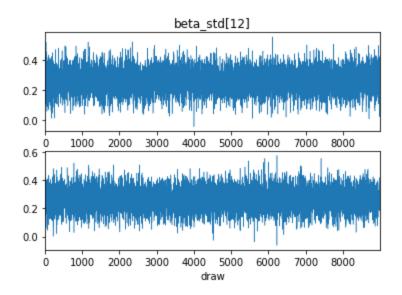


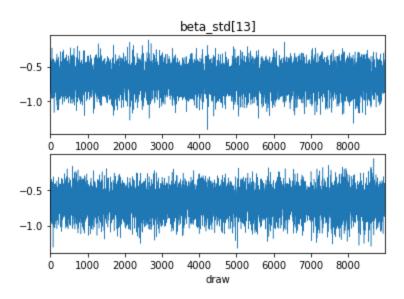


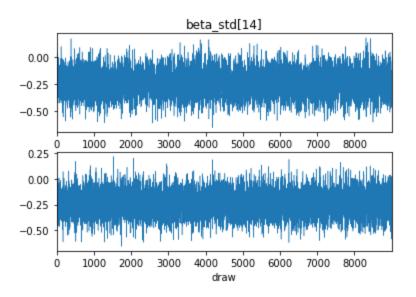


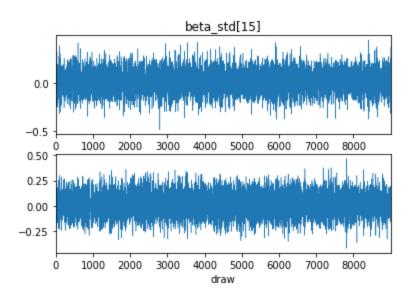


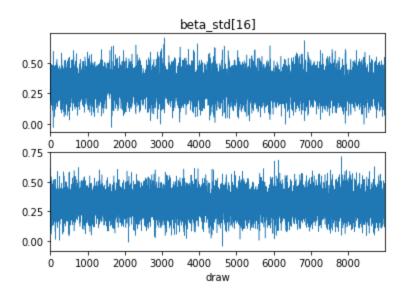


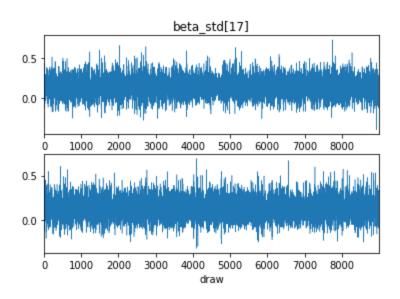


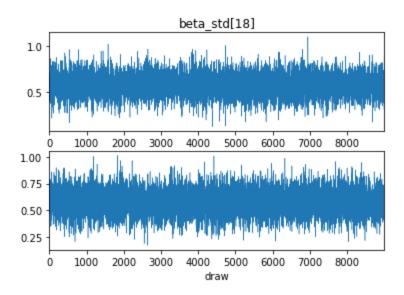












Appendix 6: Summary statistics for  $\beta$  parameters in logistic model

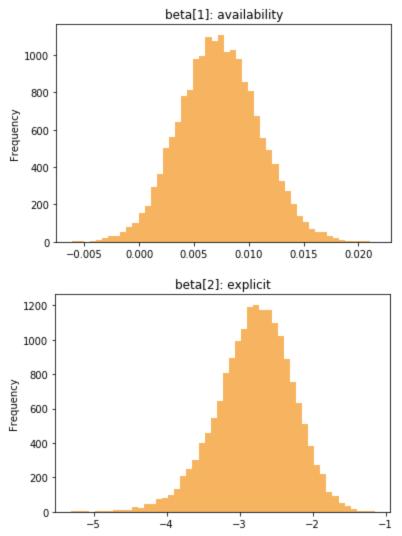
parameter	mean $(\bar{\beta})$ / standardized mean $(\bar{\beta}_{std})$	95% conf. intvl.* (unstd. / standardized)	effective n	Â		
$\beta_1$ availability	7.3×10 <sup>-3</sup> / 0.25	[3.8×10 <sup>-4</sup> , 0.01] / [0.01, 0.50]	29863	1.0		
$\begin{array}{c} \beta_2 \\ explicit \end{array}$	-2.8 / -1.06	[-3.89, -1.86] / [-1.47, -0.70]	27318	1.0		
β <sub>3</sub> track_number	-0.21 / -1.64	[-0.26, -0.16] / [-2.06, -1.24]	25660	1.0		
β <sub>4</sub> days_since_release	-1.9x10 <sup>-4</sup> / -0.52	[-2.9x10 <sup>-4</sup> , -1.0x10 <sup>-4</sup> ] / [-0.8, -0.28]	28408	1.0		
β <sub>5</sub> num_artists	-0.59 / -0.50	[-0.90, -0.29] / [-0.77, -0.25]	27972	1.0		
$\beta_6$ danceability	2.5 / 0.43	[0.95, 4.04] / [0.16, 0.70]	23662	1.0		
β <sub>7</sub> energy	1.62 / 0.36	[-0.09, 3.34] / [-0.02, -0.75]	18656	1.0		
$\beta_8$ loudness	-0.18 / -0.72	[-0.27, -0.09] / [-1.07, -0.38]	21981	1.0		
$\beta_9$ mode	-0.85 / -0.41	[-1.22, -0.47] / [-0.59, -0.23]	36208	1.0		
$\beta_{10}$ speechiness	-1.65 / -0.22	[-4.02, 0.50] / [-0.53, 0.07]	28656	1.0		
$\beta_{11}$ acousticness	-0.10 / -0.03	[-0.99, 0.78] / [-0.31, 0.24]	26220	1.0		
β <sub>12</sub> instrumentalness	1.33 / 0.26	[0.55, 2.08] / [0.11, 0.41]	26634	1.0		
β <sub>13</sub> liveness	-3.23 / -0.67	[-4.87, -1.75] / [-1.01, -0.36]	29753	1.0		
β <sub>14</sub> valence	-0.97 / -0.24	[-1.92, -4.1x10 <sup>-3</sup> ] / [-0.47, -0.00]	24475	1.0		
$\beta_{15}$	6.1×10 <sup>-4</sup> / 0.02	[-6.9x10 <sup>-3</sup> , 8.0x10 <sup>-3</sup> ]	32406	1.0		

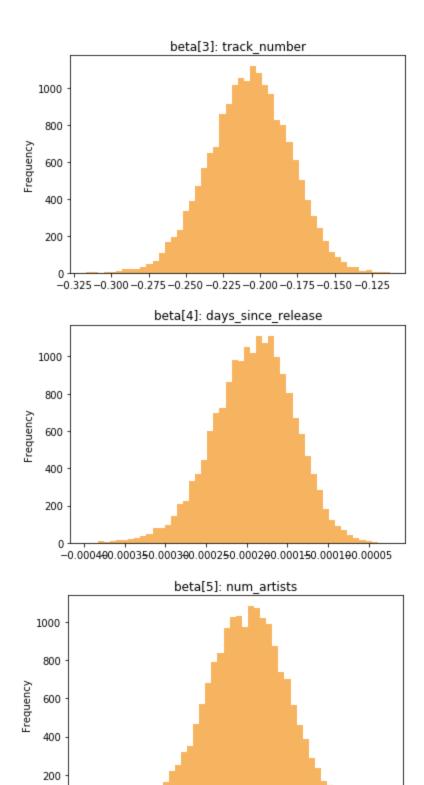
tempo		/ [-0.21, 0.24]		
β <sub>16</sub> duration_s	4.4×10 <sup>-3</sup> / 0.32	[1.7×10 <sup>-3</sup> , 7.1×10 <sup>-3</sup> ] / [0.13, 0.51]	30265	1.0
β <sub>17</sub> time_signature_4	0.44 / 0.14	[-0.29, 0.17] / [-0.09, 0.38]	32623	1.0
$\beta_{18}$ popularity	0.03 / 0.57	[0.02, 0.04] / [0.34, 0.81]	28110	1.0

<sup>\*</sup>The distributions for the  $\beta$  variables are approximately symmetric, so the confidence intervals above can also be reasonably treated as highest posterior density intervals.

## Appendix 7: Histograms for parameters in logistic model

Histograms are for unstandardized  $\,\beta\,$  (histograms for  $\,\beta_{\text{std}}\,$  are the same but with a different scale).





-1.0

-1.2

-0.8

-0.6

-0.2

0.0

-0.4

