Building Streaming Recommendation Engines on Spark

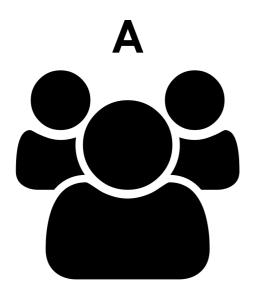
Rui Vieira

rui@redhat.com

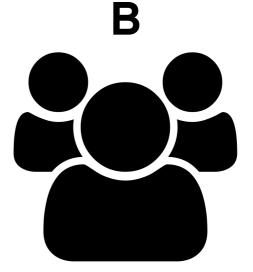
Overview

- Collaborative Filtering
 - Batch Alternating Least Squares (ALS)
 - Streaming ALS
- Apache Spark
 - Distributed Streaming ALS
- OpenShift deployment

- Users, products and ratings
 - (user, product) → rating
- Collaborative
- "Filtering"











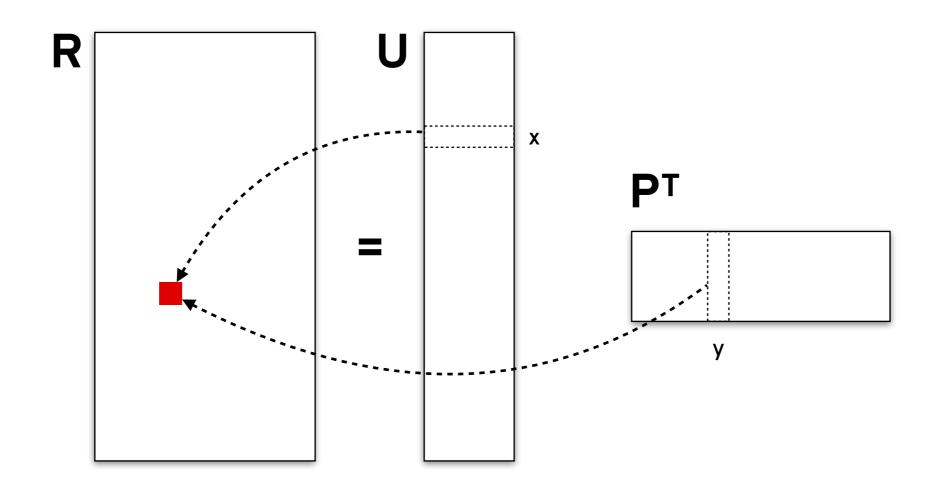


```
      user 1
      user 2
      user 3
      ...
      user N

      1
      4.5
      ?
      ...
      3
      product 1

      ?
      3
      ?
      ...
      ?
      product 2

      product 3
      ?
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```



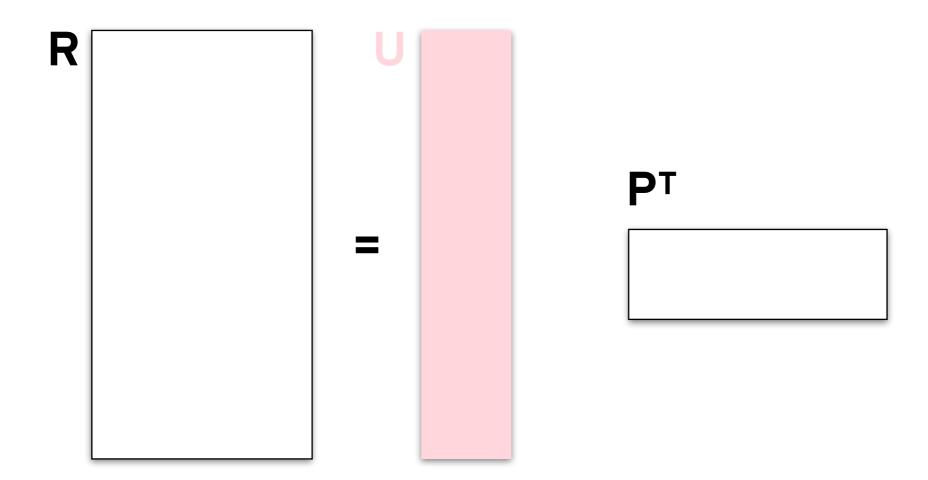
$$\hat{r}_{x,y} = \mathsf{U}_x \mathsf{P}_y^T$$

$$\mathsf{loss} = \sum_{x,y} \left(\underbrace{r_{x,y} - \hat{r}_{x,y}}_{\epsilon_{x,y}}\right)^2 + \lambda_x \sum_{x} \lVert \mathsf{U}_x \rVert^2 + \lambda_y \sum_{y} \lVert \mathsf{P}_y \rVert^2$$

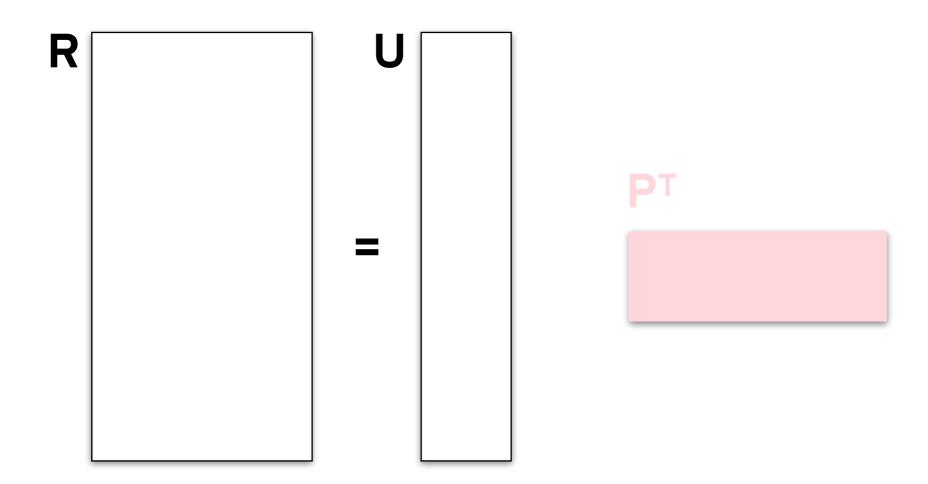
$$\mathsf{loss} = \sum_{x,y} \left(\underbrace{r_{x,y} - \hat{r}_{x,y}}_{\epsilon_{x,y}} \right)^2 + \lambda_x \sum_{x} \lVert \mathsf{U}_x \rVert^2 + \lambda_y \sum_{y} \lVert \mathsf{P}_y \rVert^2$$

(minimize)

$$\frac{\partial \mathsf{loss}}{\partial \mathsf{U}_x} = 0, \qquad \frac{\partial \mathsf{loss}}{\partial \mathsf{P}_y} = 0$$



$$\mathsf{P}_y = r_y \mathsf{X} \left(X^T X + \lambda_y \mathsf{I} \right)^{-1}$$

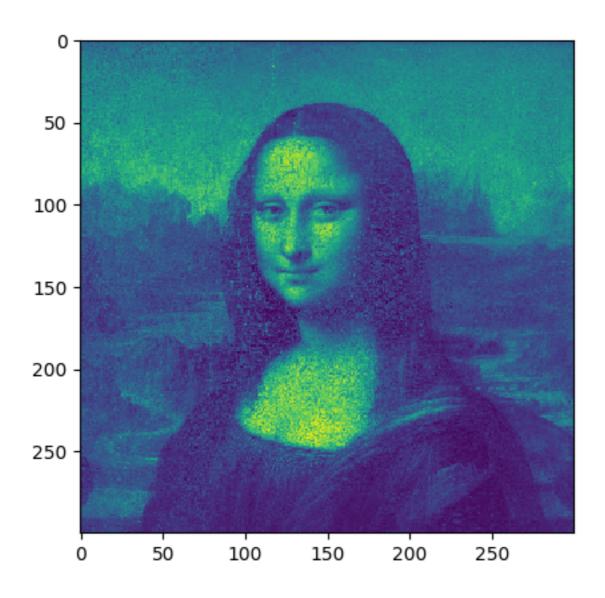


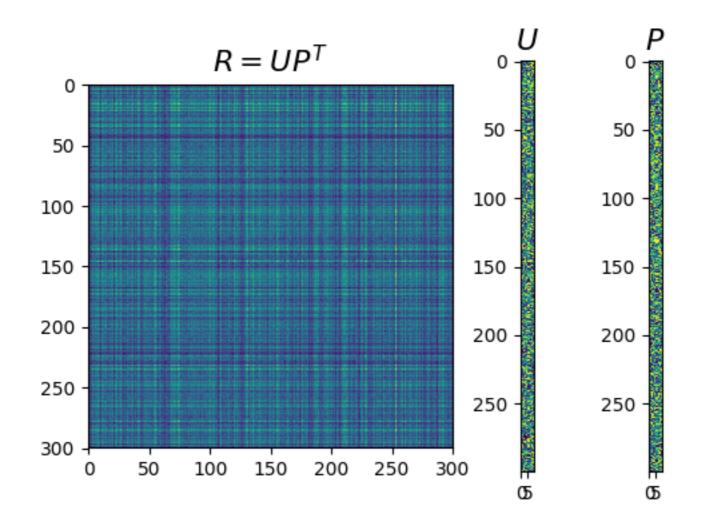
$$\mathsf{U}_x = r_x \mathsf{Y} \left(Y^T Y + \lambda_x \mathsf{I} \right)^{-1}$$

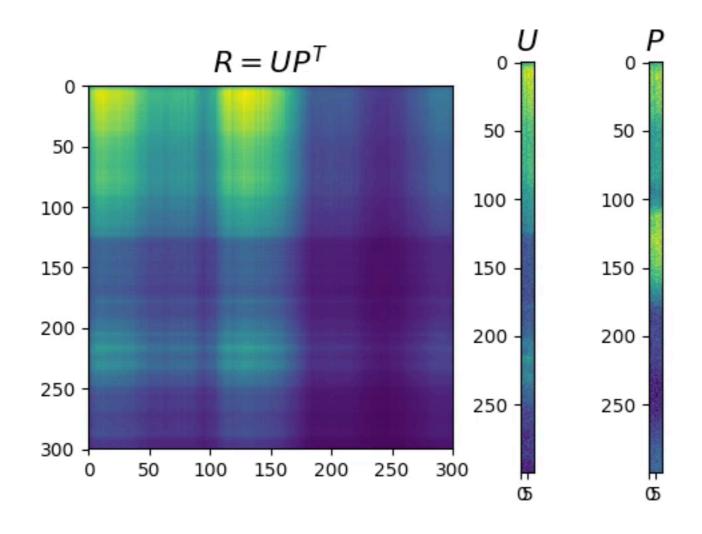
```
R = \begin{bmatrix} 1 & 4.5 & 3.8 & \cdots & 3 & product 1 \\ 3.2 & 3 & 3 & \cdots & 4 & product 2 \\ 5 & 3 & 3.4 & \cdots & 3.1 & product 3 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 2 & 4 & 1 & \cdots & 2.7 & product M \end{bmatrix}
```

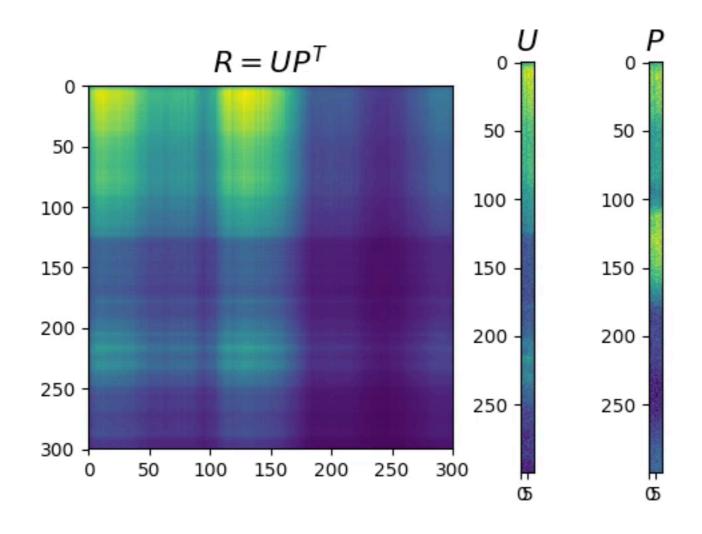
	1	2	3	4	. 300
1	70	82	60	54	65
2	70	86	68	67	72
3	96	103	82	82	77
4	90	87	68	93	82
300	38	48	44	51	35

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1	70	82	60	54	65
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3	96	103	82	82	77
4	90	87	68	93	82
300	38	48	44	51	35

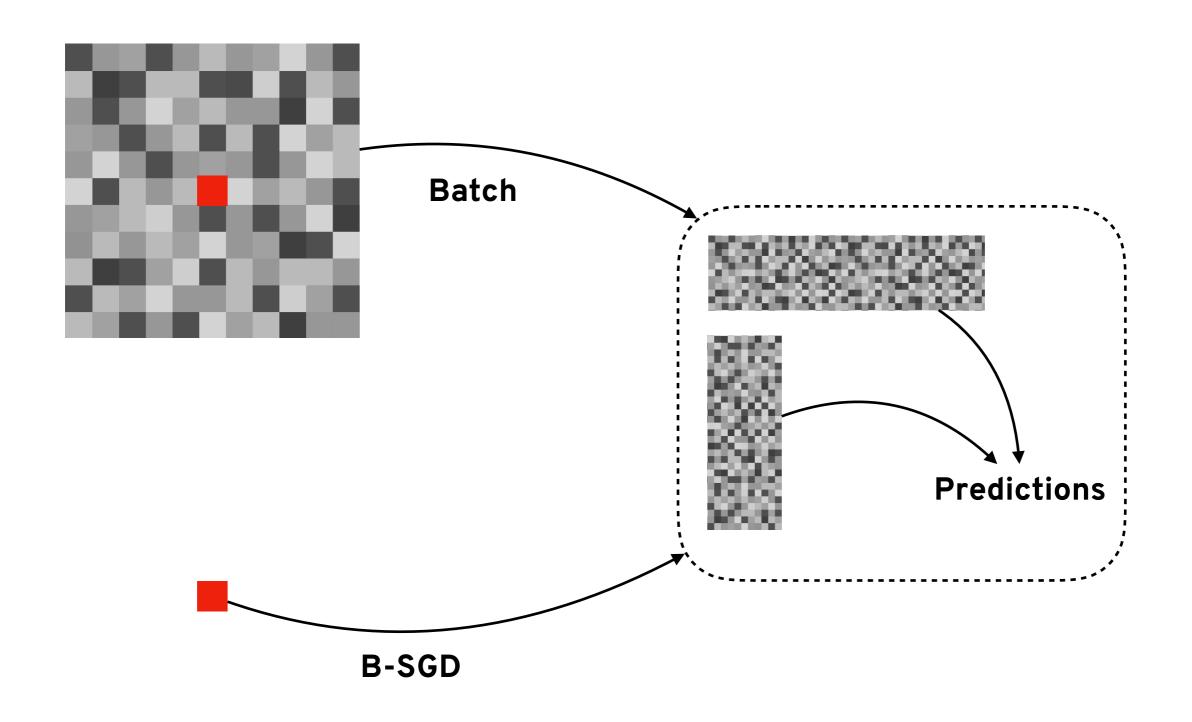








- Can we update the model with a data stream?
- Stochastic Gradient Descent (SGD)
 - Bias SGD (B-SGD)



$$b_{x,y} = \mu + b_x + b_y$$

$$\hat{r}_{x,y} = \mu + b_x + b_y + \mathsf{U}_x \cdot \mathsf{P}_y^T$$

$$\hat{r}_{x,y} = \mu + b_x + b_y + \mathsf{U}_x \cdot \mathsf{P}_y^T$$

loss
$$=\sum_{x,y}\left(\underbrace{r_{x,y}-\hat{r}_{x,y}}_{\epsilon_{x,y}}\right)^2+\cdots$$

bias

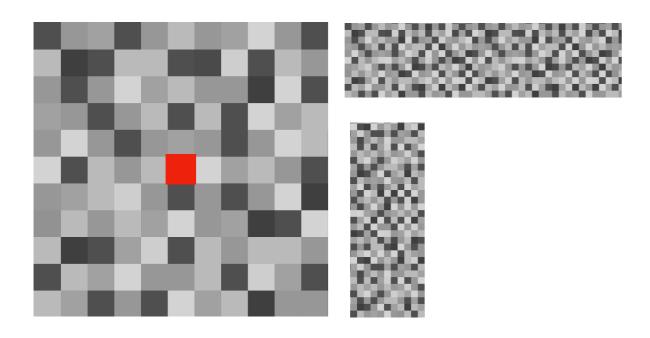
$$b_x \leftarrow b_x + \gamma \left(\epsilon_{x,y} - \lambda_x b_x\right)$$

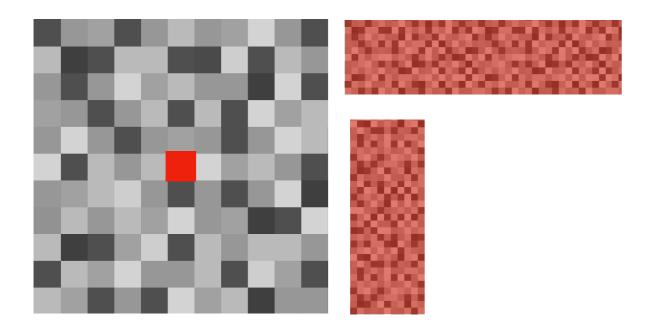
$$b_y \leftarrow b_y + \gamma \left(\epsilon_{x,y} - \lambda_y b_y\right)$$

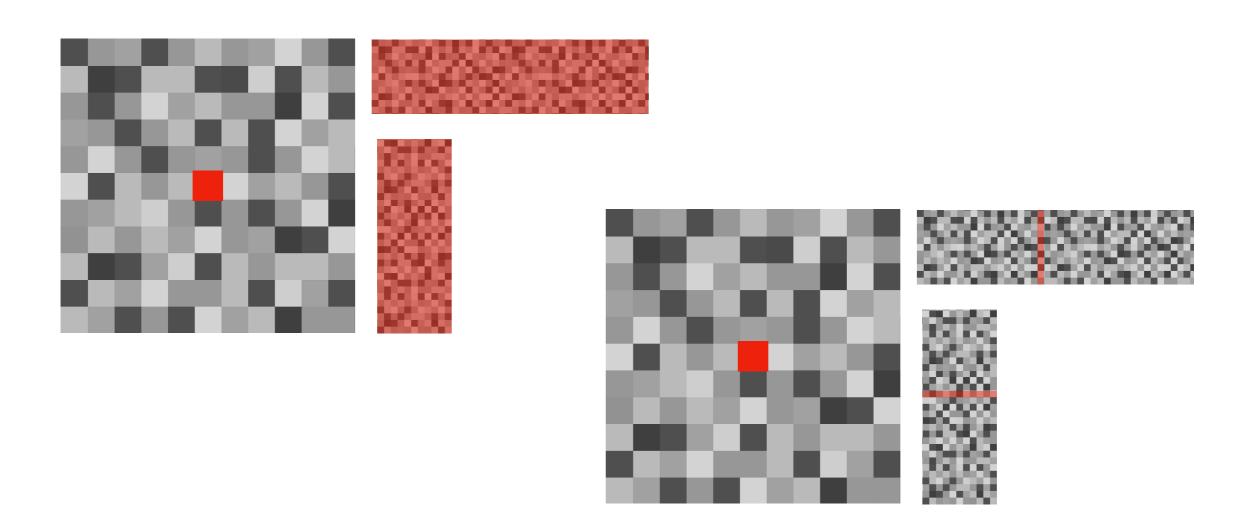
factors

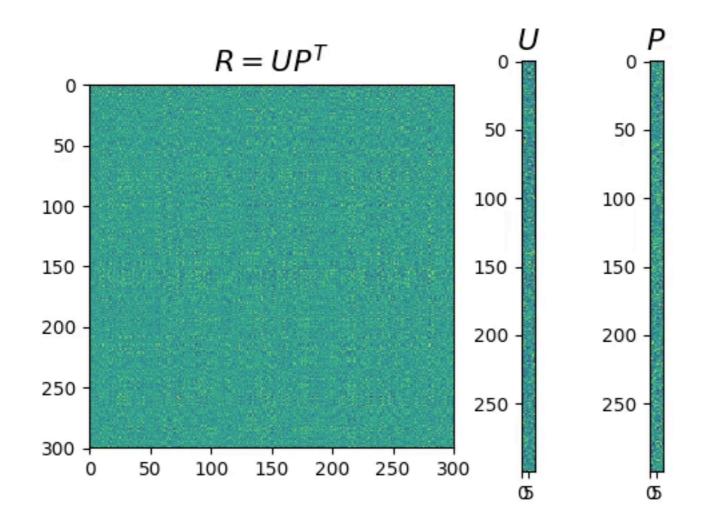
$$\mathsf{U}_x \leftarrow \mathsf{U}_x + \gamma \left(\epsilon_{x,y} \mathsf{P}_y - \lambda_x' \mathsf{U}_x \right)$$

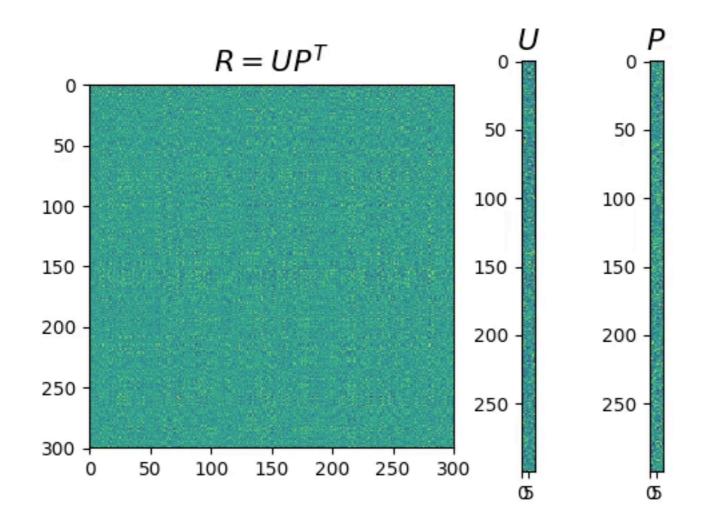
$$P_y \leftarrow P_y + \gamma \left(\epsilon_{x,y} U_x - \lambda_y' P_y \right)$$







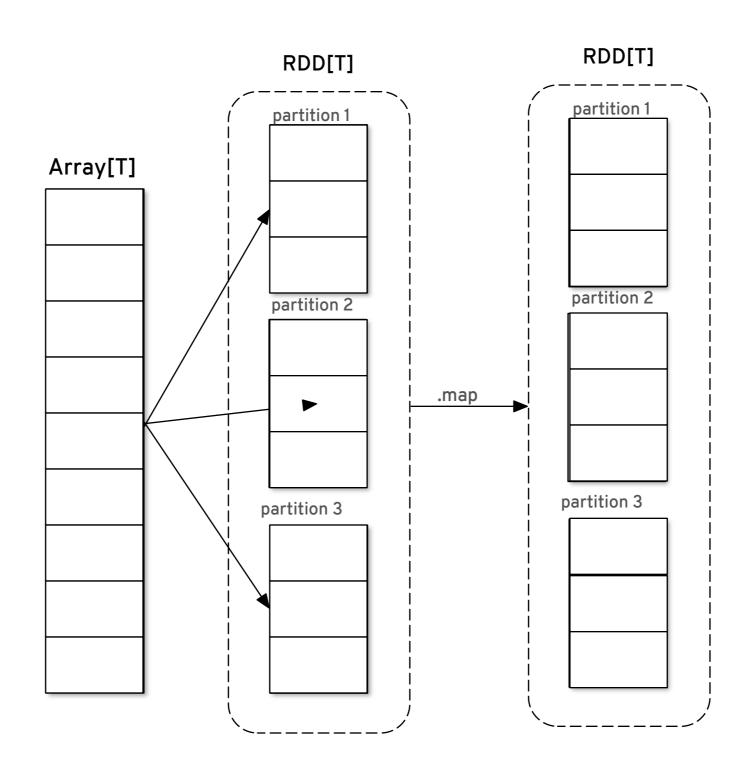




Apache Spark



Apache Spark



val model = ALS.train(ratings, rank, iterations, lambda)

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case class Rating(int user, int product, double rating)
val ratings: RDD[Rating]
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MLIib ALS

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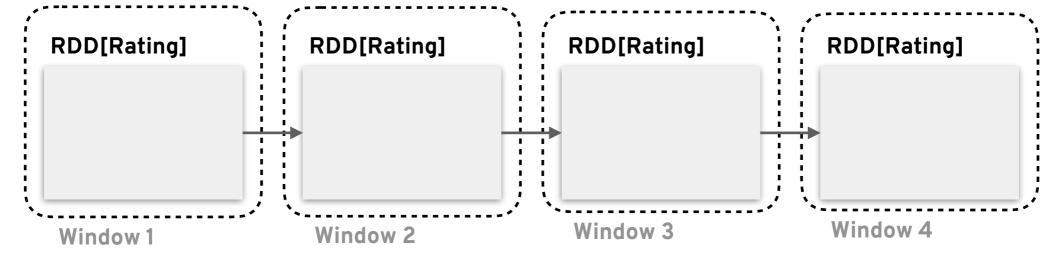
val rank: int
val iterations: int
val lambda: Double
```

MLIib ALS

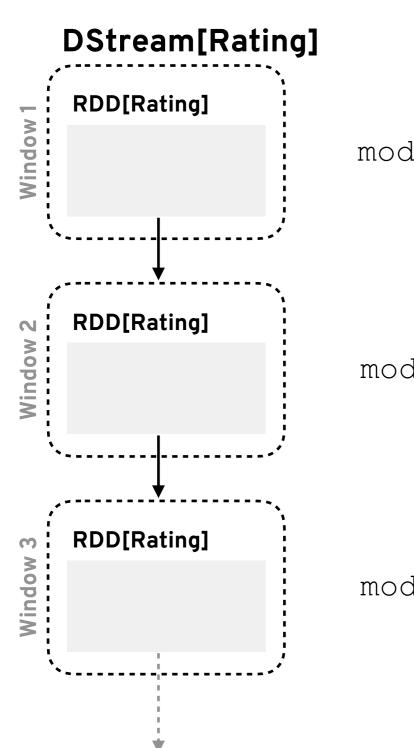
```
> val model = ALS.train(ratings, rank, iterations, lambda)
model: MatrixFactorizationModel
class MatrixFactorizationModel {
  val userFeatures: RDD[(Int, Array[Double])]
  val productFeatures: RDD[(Int, Array[Double])]
}
```

RDD[Rating]

DStream[Rating]



DStream[Rating]



model = StreamingALS.train(rdd1, params)

model = model.train(rdd2)

model = model.train(rdd3)

```
userBias += gamma * (error - lambda * userBias)
userFeature(i) += gamma * (error * prodFeature(j) - lambda * userFeature(i))
```

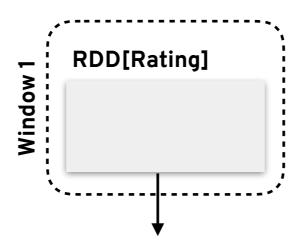
```
userBias += gamma * (error - lambda * userBias)
userFeature(i) += gamma * (error * prodFeature(j) - lambda * userFeature(i))
       case class Factor(var bias: Double, features: Array[Double])
         extends Serializable {
         Batch
                                                   Streaming
RDD[(Int, Array[Double])]
                                               RDD[(Int, Factor)]
```

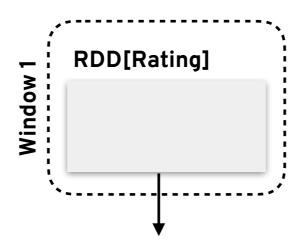
What do we need?

- user latent factors
- product latent factors
- calculate the global bias
- calculate user specific bias
- calculate product specific bias

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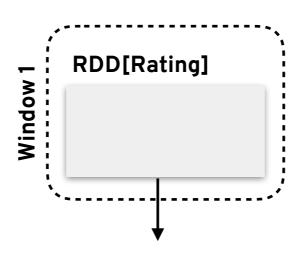




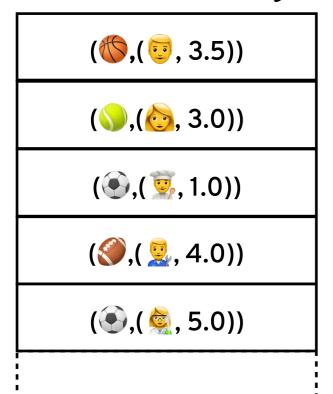
RDD[Rating]



.map



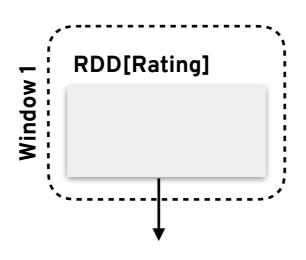
RDD[(Int, Rating)]



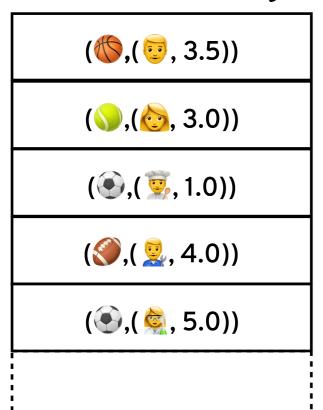
RDD[Rating]



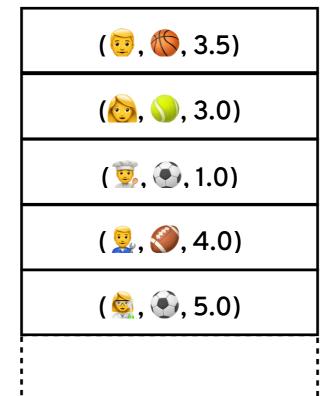
.map



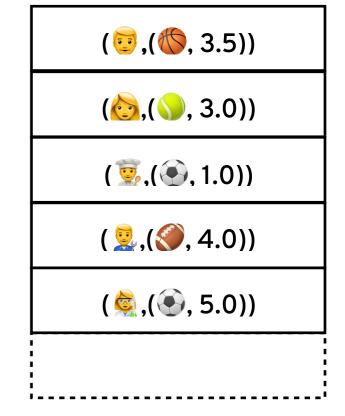
RDD[(Int, Rating)]



RDD[Rating]



RDD[(Int, Rating)]



.map

RDD[(Int, Rating)]



RDD[(Int, Rating)]

(,, (,, 3.5))
(6, (0, 3.0))
(😨, (🍑, 1.0))
(💆, (🏈, 4.0))
(🍇 , (🕙 , 5.0))



RDD[(Int, Factor)]

(0.123, -0.234,]))
(🗽, [0.934, 0.526,])
(💆, [0.421, -0.594,])
(🧕, [0.034, 0.661,])
(👰, [0.713, -0.335,])

RDD[(Int, Rating)]



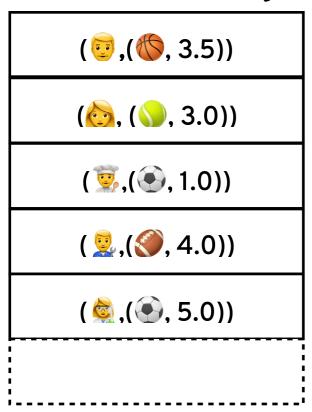






(, (, 5.0))

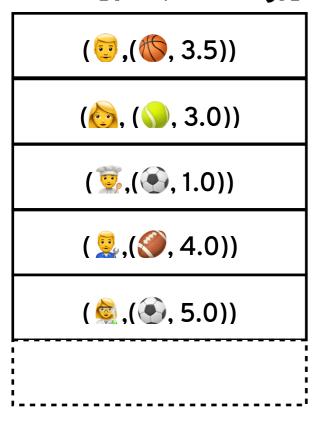
RDD[(Int, Rating)]



RDD[(Int, Factor)]

(5, [0.123, -0.234,])
(🐚, [0.934, 0.526,])
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RDD[(Int, Rating)]

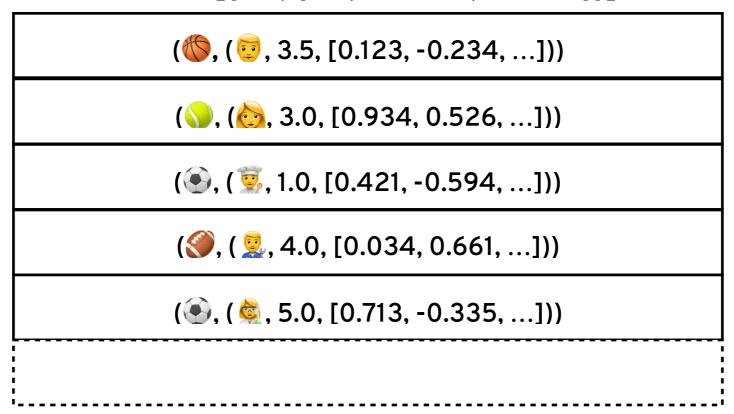




RDD[(Int, Factor)]

(5, [0.123, -0.234,])
(💩, [0.934, 0.526,])
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(🧕, [0.034, 0.661,])
(🗟, [0.713, -0.335,])

RDD[(Int, (Int, Double, Factor))]



user latent factors

RDD[(Int, (Int, Double, Factor))]

```
(0, (0, 3.5, [0.123, -0.234, ...]))
```

(), (), 3.0, [0.934, 0.526, ...]))

(\$, (\$, 1.0, [0.421, -0.594, ...]))

 $(\color{100}, (\color{100}, 4.0, [0.034, 0.661, ...]))$

(\$, (\$, 5.0, [0.713, -0.335, ...]))

RDD[(Int, (Int, Double, Factor))]

(📆, (🤠	, 3.5,	[0.123,	-0.234,]))
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 $(\color{100}, (\color{100}, 4.0, [0.034, 0.661, ...]))$

 $(\textcircled{\bullet}), (\textcircled{\circ}, 5.0, [0.713, -0.335, ...]))$



RDD[(Int, Factor)]

((5, [0.764, 0.254,]))
(🕙, [0.136, 0.933,])
(((), [0.663, -0.134,])
(), [0.811, 0.535,])
(🏈, [0.234, -0.579,])

RDD[(Int, (Int, Double, Factor, Factor))]

```
(0, (0, 3.5, [0.123, ...], [0.764, ...]))
```

```
(), (), 3.0, [0.934, 0.526, ...], <math>[0.933, ...])
```

$$(\textcircled{\$}, (\textcircled{\$}, 1.0, [0.421, -0.594, ...], [0.663, ...]))$$

$$(\color{10}, (\color{10}, 4.0, [0.034, 0.661, ...], [0.811, ...]))$$

(\$, (\$, 5.0, [0.713, -0.335, ...], [0.234, ...]))

What do we need?

- user latent factors
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- calculate the global bias
- calculate user specific bias
- calculate product specific bias

RDD[(Int, (Int, Double, Factor, Factor))]

```
(0, (0, 3.5, [0.123, ...], [0.764, ...]))
```

```
(), (), 3.0, [0.934, 0.526, ...], <math>[0.933, ...])
```

$$(\textcircled{\$}, (\textcircled{\$}, 1.0, [0.421, -0.594, ...], [0.663, ...]))$$

$$(\color{10}, (\color{10}, 4.0, [0.034, 0.661, ...], [0.811, ...]))$$

(\$, (\$, 5.0, [0.713, -0.335, ...], [0.234, ...]))

RDD[(Int, (Int, Double, Factor, Factor))]

```
(\textcircled{5}, (\textcircled{7}, 3.5, [0.123, ...], [0.764, ...]))
```

$$(\odot, (\odot, 1.0, [0.421, -0.594, ...], [0.663, ...]))$$

$$(\color{10}, (\color{10}, 4.0, [0.034, 0.661, ...], [0.811, ...]))$$

$$(\textcircled{\$}, (\textcircled{\$}, 5.0, [0.713, -0.335, ...], [0.234, ...]))$$

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$$b_x \leftarrow b_x + \gamma \left(\epsilon_{x,y} - \lambda_x b_x \right)$$

$$\epsilon_{x,y} = r_{x,y} - \hat{r}_{x,y}$$

$$\hat{r}_{x,y} = \mu + b_x + b_y + \mathsf{U}_x \cdot \mathsf{P}_y^T$$

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$$\hat{r}_{x,y} = \mu + b_x + b_y + \mathsf{U}_x \cdot \mathsf{P}_y^T$$

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RDD[(Int, (Int, Double, Factor, Factor))]

```
(💽, (👿, 1.0, [0.421, -0.594, ...], [0.663, ...]))
```

predicted(\odot , \odot) = μ + b_x + b_y + [0.421, -0.594, ...] x [0.663, ...]^T = 2.3

$$b_x \leftarrow b_x + \gamma \left(\epsilon_{x,y} - \lambda_x b_x \right)$$

$$\epsilon_{x,y} = r_{x,y} - \hat{r}_{x,y}$$

$$\epsilon_{x,y} = r_{x,y} - \hat{r}_{x,y}$$

$$\epsilon_{x,y} = r_{x,y} - \hat{r}_{x,y}$$

RDD[(Int, (Int, Double, Factor))]

$$(\textcircled{\$}, (\textcircled{\$}, 1.0, [0.421, -0.594, ...], [0.663, ...]))$$

$$rating(\overline{y}, \bullet) = 1.0$$

$$predicted(\sqrt[8]{9}, \bigcirc) = 2.3$$

$$error(\S, \bullet) = rating(\S, \bullet) - predicted(\S, \bullet) = -1.3$$

gradients

$$b_x \leftarrow b_x + \gamma \left(\epsilon_{x,y} - \lambda_x b_x\right)$$

$$b_y \leftarrow b_y + \gamma \left(\epsilon_{x,y} - \lambda_y b_y \right)$$

gradients

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RDD[(Int, Double, Factor)]

(5, 0.932, [0.123, -0.140, ...])

(6), 0.101, [0.334, 0.273, ...])

 $(\overline{9}, 0.128, [0.957, -0.247, ...])$

(2, 0.242, [0.038, 0.883, ...])

(\$\oldsymbol{0}\$, 0.245, [0.283, -0.953, ...])

gradients

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RDD[(Int, Double, Factor)]

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(🐷 ,	U.93Z,	[U.IZ3,	, - U.14U,	···]

(6), 0.101, [0.334, 0.273, ...])

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(2, 0.242, [0.038, 0.883, ...])

(), 0.245, [0.283, -0.953, ...]<math>)

RDD[(Int, Double, Factor)]

((5, 0.274, [0.445, -0.233, ...])

(), 0.483, [0.843, 0.023, ...])

(**1**), 0.595, [0.284, -0.987, ...])

(3, 0.103, [0.340, 0.328, ...])

(**1**, 0.253, [0.472, -0.274, ...])

RDD[(Int, Double, Factor)]

(6), 0.101, [0.334, 0.273, ...])

RDD[(Int, Double, Factor)]

(, 0.932, [0.123, -0.140, ...])

((2), 0.101, [0.334, 0.273, ...])

RDD[(Int, Double)]

(0, 0.932)

(, 0.101)

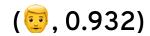
 ∇b_x

RDD[(Int, Double, Factor)]



(6), 0.101, [0.334, 0.273, ...])

RDD[(Int, Double)] RDD[(Int, Factor)]



(💩, 0.101)

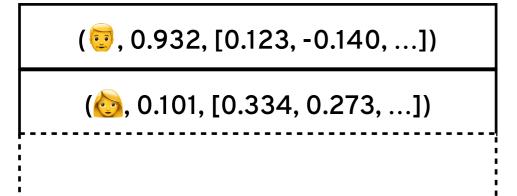
$$(\overline{0}, [0.123, ...])$$

(6), [0.334, ...]

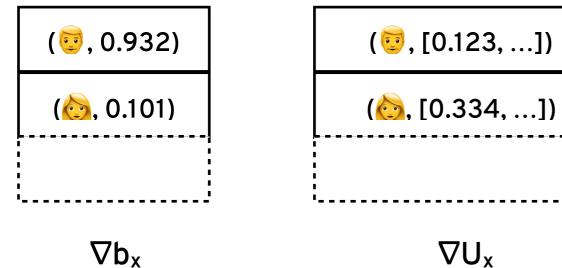
$$\nabla b_x$$

 ∇U_x

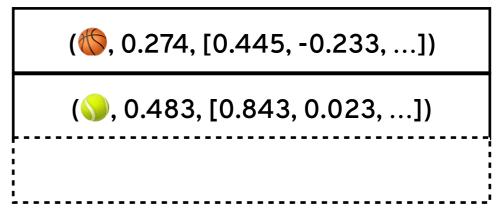
RDD[(Int, Double, Factor)]



RDD[(Int, Double)] RDD[(Int, Factor)]



RDD[(Int, Double, Factor)]



RDD[(Int, Double, Factor)]



((), 0.101, [0.334, 0.273, ...])

RDD[(Int, Double, Factor)]

((5, 0.274, [0.445, -0.233, ...])

(\), 0.483, [0.843, 0.023, ...])

RDD[(Int, Double)] RDD[(Int, Factor)]

(0, 0.932)

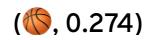
(6), 0.101)

(6, [0.334, ...])

∇b_x

 ∇U_x

RDD[(Int, Double)]



(), 0.483)

 ∇b_{y}

RDD[(Int, Double, Factor)]



((2), 0.101, [0.334, 0.273, ...])

RDD[(Int, Double, Factor)]

((5, 0.274, [0.445, -0.233, ...])

(), 0.483, [0.843, 0.023, ...])

RDD[(Int, Double)] RDD[(Int, Factor)]

(😇, 0.932)

(6), 0.101)

$$(\overline{0}, [0.123, ...])$$

(0.334, ...]

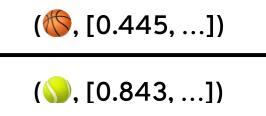
∇b_x

 ∇U_{x}

RDD[(Int, Double)] RDD[(Int, Factor)]



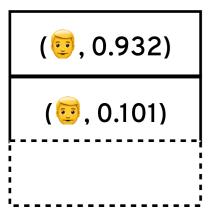
(), 0.483)



 ∇b_{y}

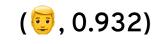
 ∇P_v

RDD[(Int, Double)]



$$b(\overline{Q}) += \sum \nabla b(\overline{Q})$$

RDD[(Int, Double)] RDD[(Int, Factor)]



 $(\overline{2}, 0.101)$

$$(\overline{0}, [0.123, ...])$$

 $(\overline{0}, [0.334, ...])$

$$b(\overline{v}) += \Sigma \nabla b(\overline{v}) \qquad \qquad U(\overline{v}) += \Sigma \nabla U(\overline{v})$$

RDD[(Int, Double)] RDD[(Int, Factor)]

(0, 0.932)

$$(\overline{0}, [0.334, ...])$$

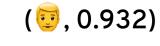
RDD[(Int, Double)]

$$\mathsf{b}(\overline{\mathfrak{Q}}) \mathrel{+=} \mathsf{\Sigma} \mathsf{\nabla} \mathsf{b}(\overline{\mathfrak{Q}})$$

$$U(\overline{\odot}) += \Sigma \nabla U(\overline{\odot})$$

$$b(\textcircled{\bullet}) += \Sigma \nabla b(\textcircled{\bullet})$$

RDD[(Int, Double)] RDD[(Int, Factor)]



(😇, 0.101)

 $(\overline{0}, [0.334, ...])$

RDD[(Int, Double)] RDD[(Int, Factor)]

(💽, 0.483)

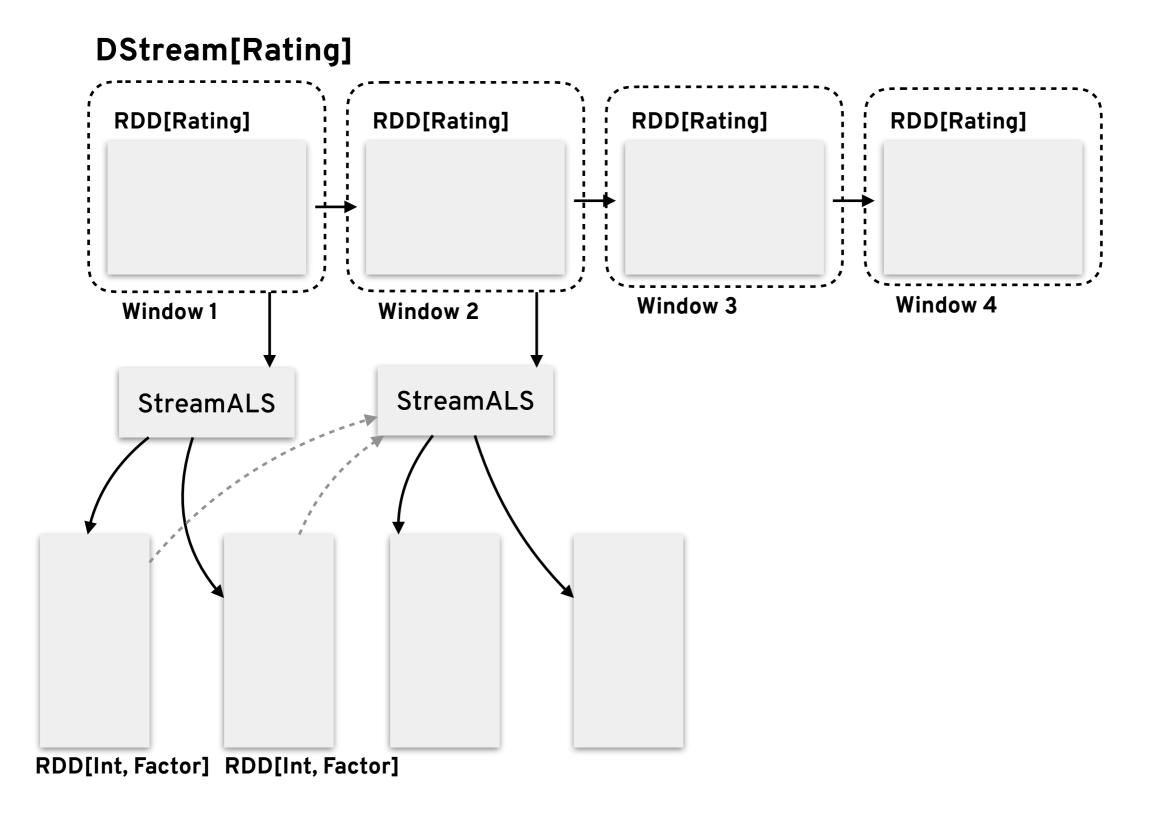
(•, [0.843, ...])

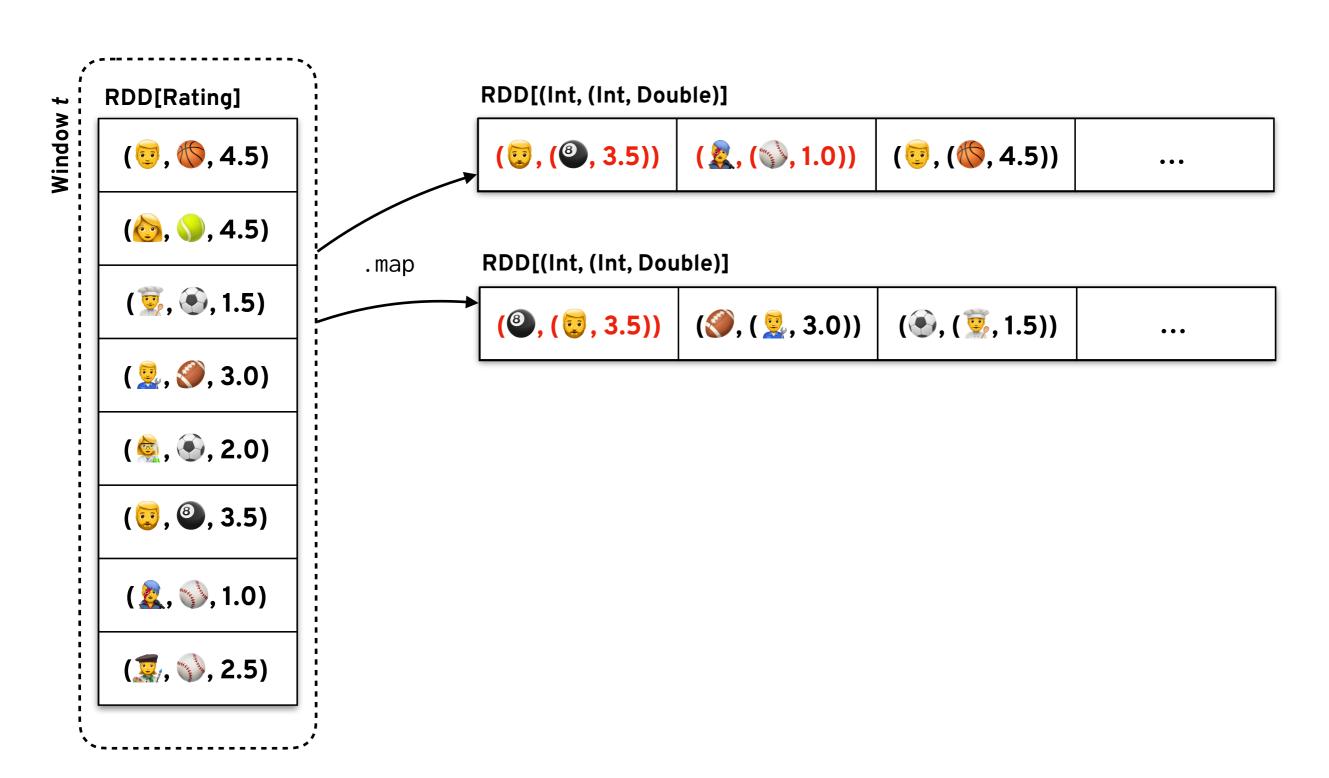
$$b(\overline{Q}) += \sum \nabla b(\overline{Q})$$

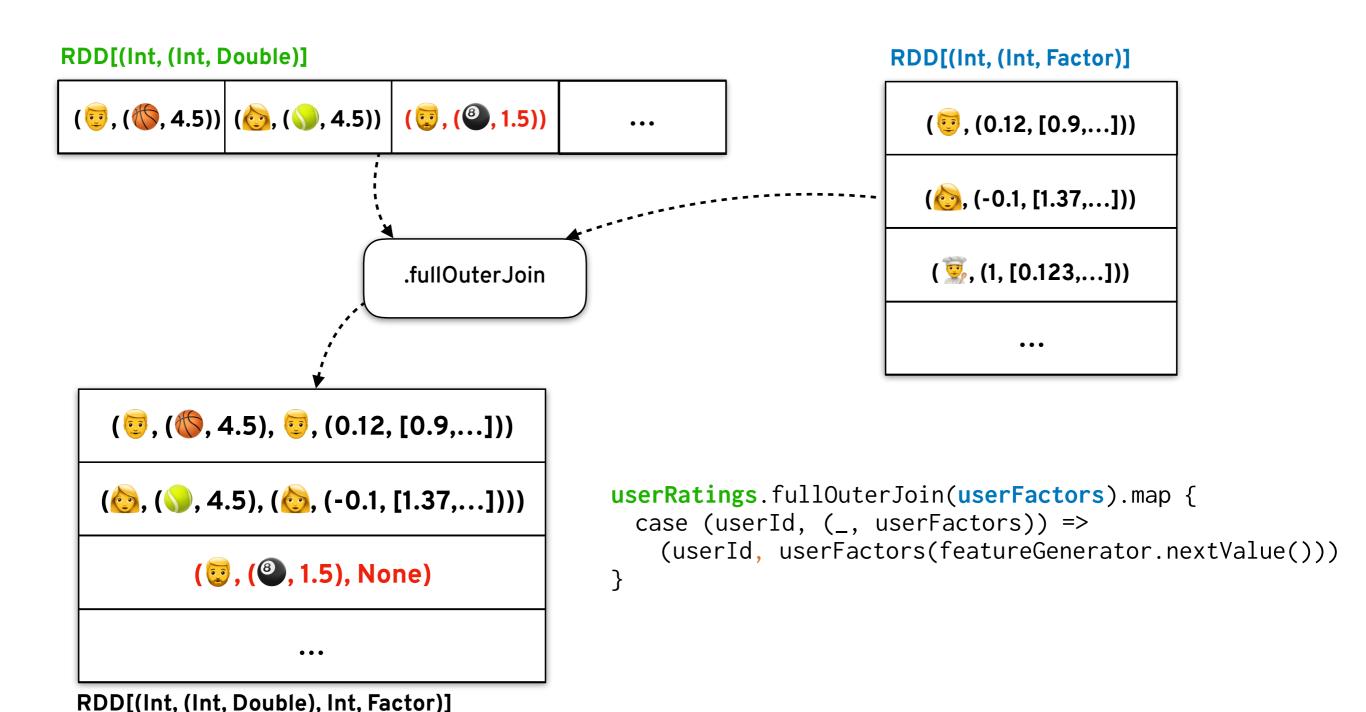
$$U(\overline{\odot}) += \Sigma \nabla U(\overline{\odot})$$

$$b(\textcircled{\bullet}) += \Sigma \nabla b(\textcircled{\bullet})$$

$$\mathsf{U}(\textcircled{\bullet}) \mathrel{+=} \mathsf{\Sigma} \mathsf{\nabla} \mathsf{U}(\textcircled{\bullet})$$







Data

- MovieLens
- Widely used in recommendation engine research
- Variants
 - Small 100,000 ratings / 9,000 movies / 700 users
 - Full 26 million ratings / 45,000 movies / 270,000 users
- CSV data
 - Ratings
 - (userId, movieId, rating, timestamp)
 - (100, 200, 3.5, 2010-12-10 12:00:00)

Training batch ALS

```
val split: Array[RDD[Rating]] = ratings.randomSplit(0.8, 0.2)
val model = ALS.train(split(0), rank, iter, lambda)
```

Training batch ALS

```
val split: Array[RDD[Rating]] = ratings.randomSplit(0.8, 0.2)

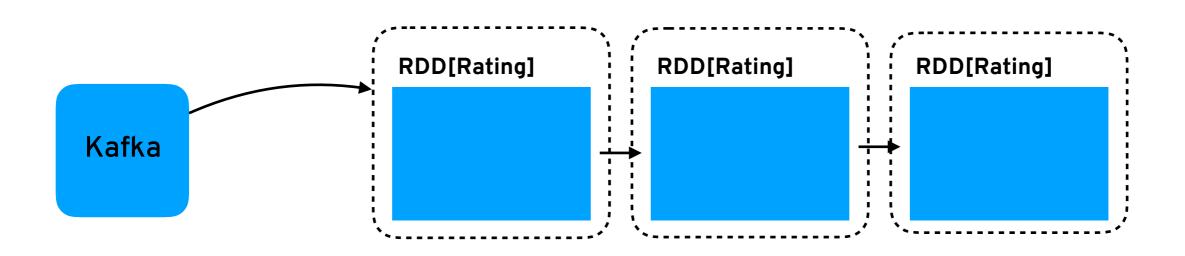
val model = ALS.train(split(0), rank, iter, lambda)

val predictions: RDD[Rating] = model.predict(split(1).map { x => (x.user, x.product))
}

val pairs = predictions.map(x => ((x.user, x.product), x.rating))
   .join(split(1).map(x => ((x.user, x.product), x.rating))
   .values

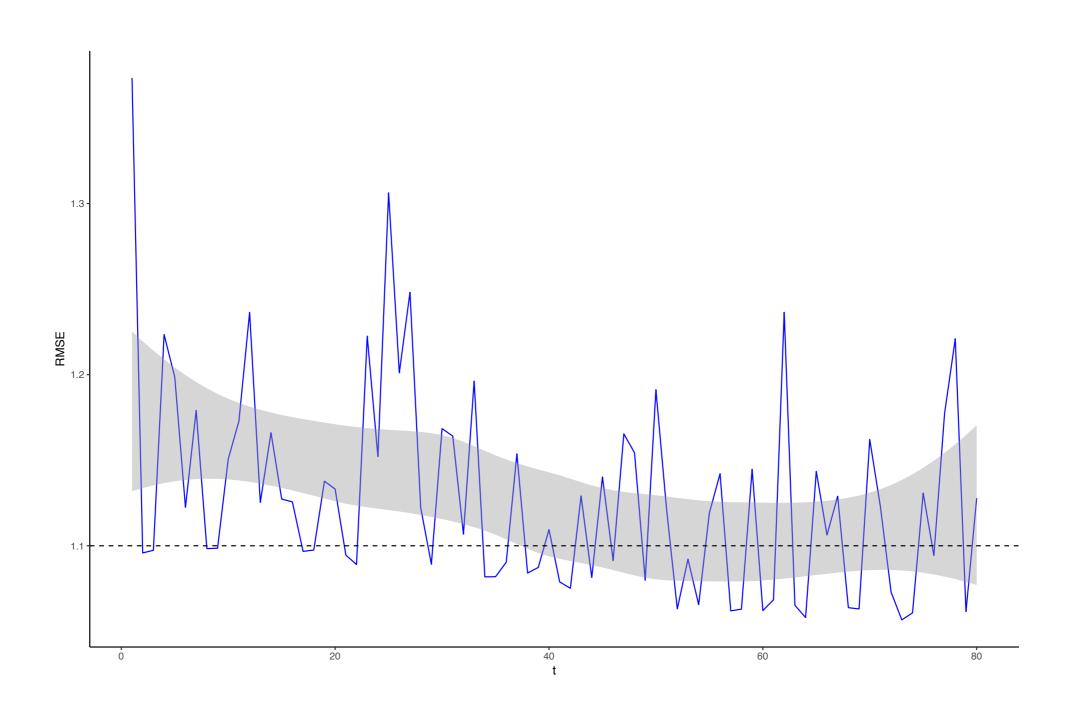
Val RMSE = math.sqrt(pairs.map(x => math.pow(x._1 - x._2, 2)).mean())
```

Training streaming ALS



```
val model = StreamingALS(rank, iterations, lambda, gamma)
trainingStreamSet.foreachRDD { rdd =>
   model.train(rdd)
  val RMSE = calculateRMSE(model, validation)
}
```

Comparison



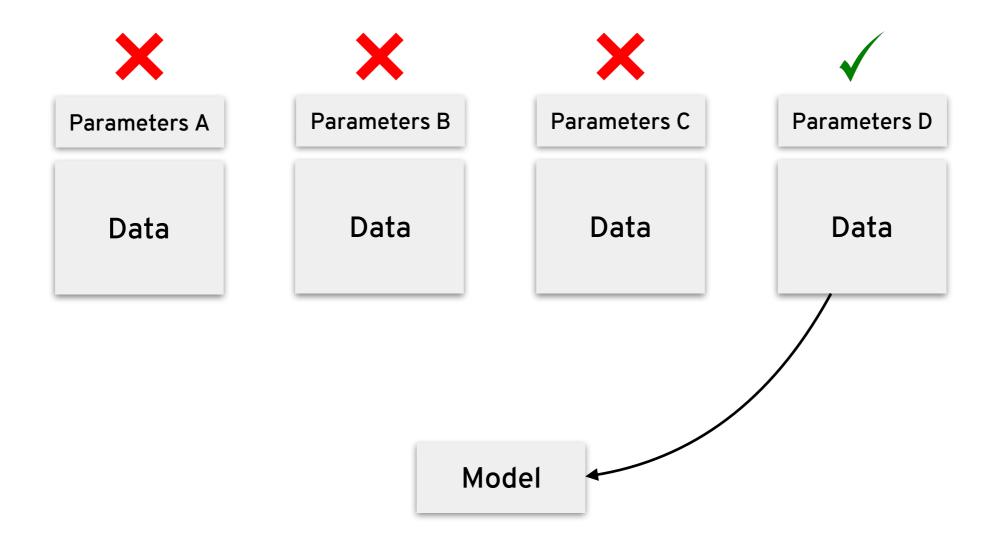
• "Cold start"

Same as batch ALS

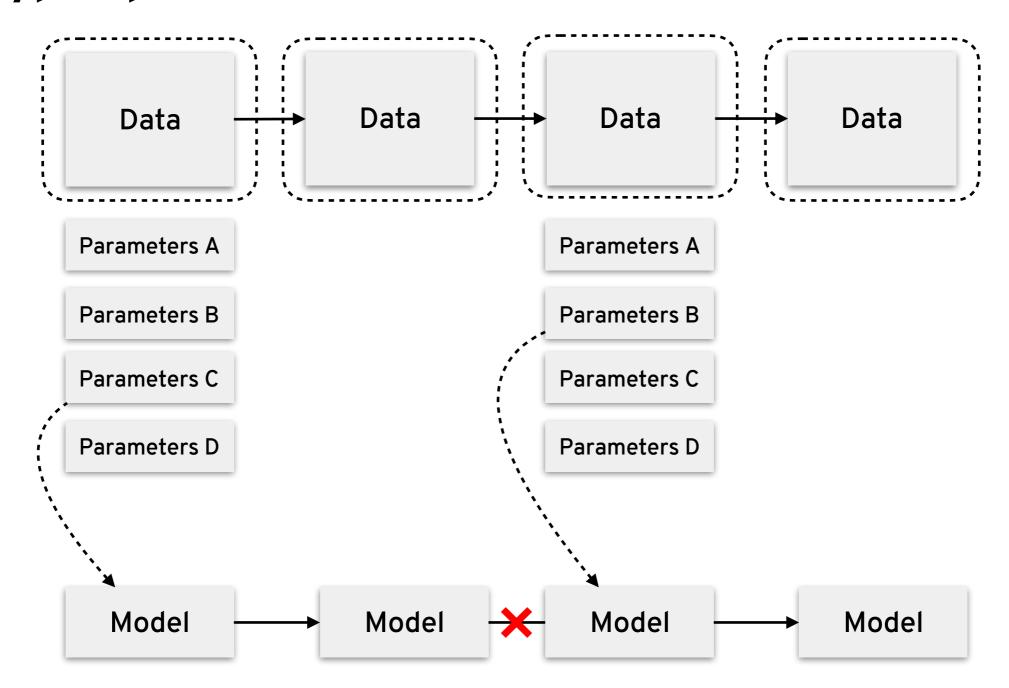
Too few observations = meaningless

• Train offline

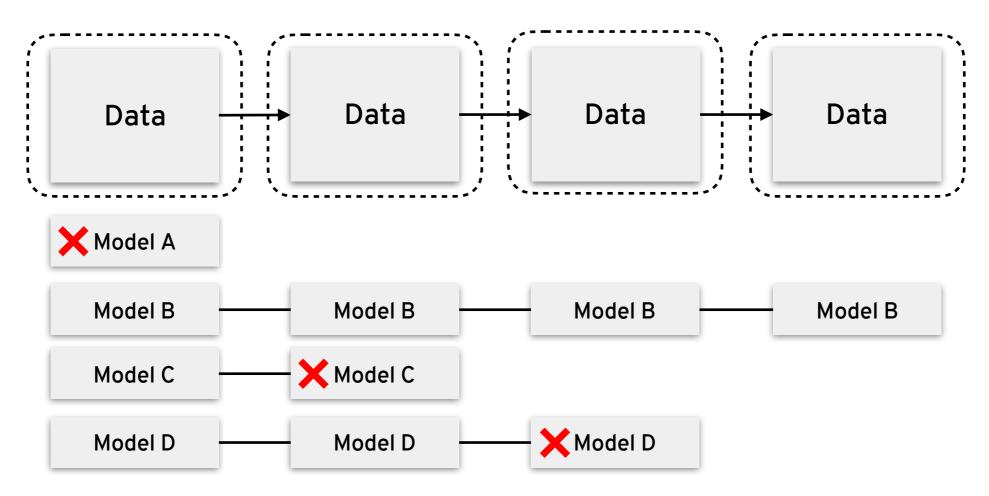
Hyper-parameter estimation



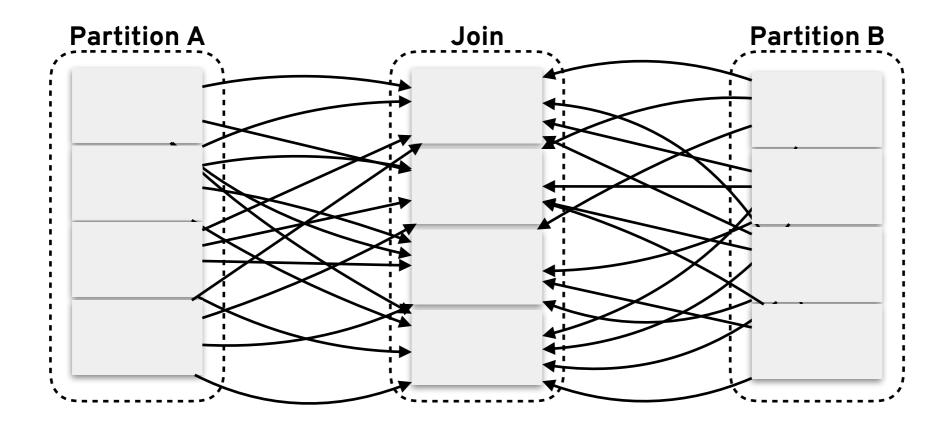
Hyper-parameter estimation



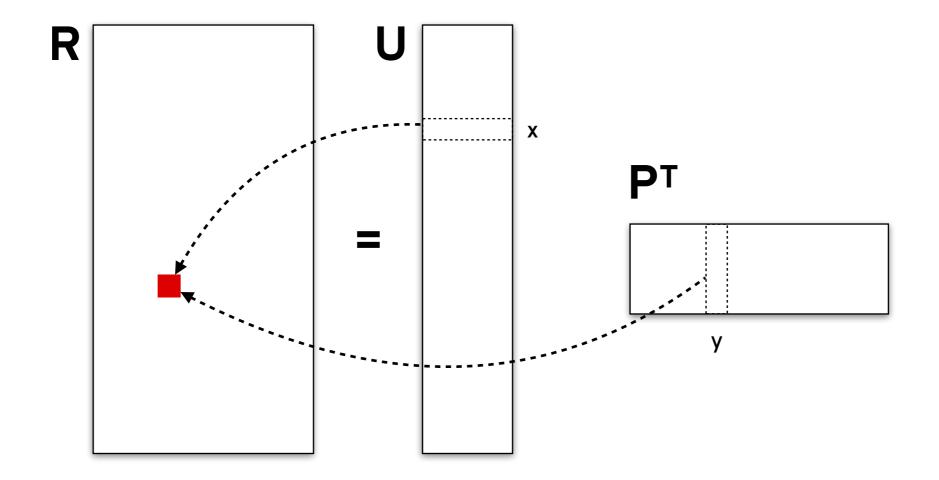
Hyper-parameter estimation



Partitioning



RDD random access?



```
val u = userFeatures.lookup(userId)
val p = productFeatures.lookup(productId)
val predicted = model.predict(userId, productId, u, p, globalBias)
```

Links

- Blog:
 - https://ruivieira.github.io/
- radanalytics.io

Thank you!