MovieLens Matrix Factorization Residual Learning

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1 Introduction

This notebook seeks to implement a recommender, trained on 25% of the movieLens dataset, to recommend movies to users. The notebook compares the traditional matrix factorization with a residual learning algorithm, to a new, deep learning collaborative filtering architecture described in a new research *Deep Learning Architecture for Collaborative Filtering Recommender Systems* (DOI: 10.3390/app10072441) by J. Bobadilla, S.Alonso and A. Hernando, published in April 2020.

Traditionally, the collaborative filtering (CF) approach can be implemented with residual deep learning as follows: for collaborative filtering/matrix factorization, MF(x): $r_{ij} = w_i \cdot u_j + b_i + c_j + \mu$. To explore the non-linear patterns, a feedforward neural network can be integrated to model the residual, that is NN(x): $\hat{r} - MF(x)$.

The deep learning architecture proposed by Bobadilla, Alonso, and Hernando is a Reliability-based Neural Collaborative Filtering (RNCF). In the first stage of the architecture, a traditional matrix factorization (MF) model is first trained on the users, items, and ratings. In the second stage, the mean squared errors (MSE) between the predictions from the MF model and the real ratings in the dataset are used as y-label targets to train a second model – a multi-layer neural network (MNN) model. That is, this MNN is trained to take latent features of the users and items, then predict the MSEs that will be created by the MF model. In the third (last) stage, a third model, also an MNN, is trained to take latent features of users, items and the estimated error predicted by the second model, and output the predicted rating. Mathematically,

- $MF(x) : r_{ij} = w_i \cdot u_j$ (1)
- $MNN(x): (w_i, u_j) \to e_{ij} = (\hat{r} MF(x))^2$ (2), and
- $MNN_2(x):(w_i,u_j,e_{ij})\to r$

The results have shown that the traditional CF/MF model with residual learning achieves a MSE of 0.65, comparing to the deep learning architecture's 1.11. Factors such as the reduced dataset size and the absense of bias and regularization, etc., may be attributed to this observation.

2 Data Preprocessing

```
[1]: import numpy as np
  import pandas as pd
  from matplotlib import pyplot as plt
  import random
  %matplotlib inline
```

```
[2]: movieDF = pd.read_csv("rating.csv")
movieDF.drop(['timestamp'], axis = 1, inplace = True)
movieDF.head(5)
```

```
[2]:
        userId movieId rating
     0
             1
                      2
                             3.5
     1
             1
                     29
                             3.5
     2
             1
                     32
                            3.5
     3
                     47
                            3.5
             1
     4
             1
                     50
                             3.5
```

Due to the constraint of time and computing power, only 25% of the entire movieLens dataset is used. The ratio used by train-test-split is 75%-25%.

```
[3]: from sklearn.utils import shuffle

#Train Test split

ratio = int(0.25*len(movieDF))
movieDF = movieDF.iloc[:ratio]
movieDF = shuffle(movieDF)
trainSize = int(0.75*len(movieDF))
trainDF = movieDF.iloc[:trainSize]
testDF = movieDF.iloc[trainSize:]

# init
userNum = movieDF.userId.max() + 1
movieNum = movieDF.movieId.max() + 1
K = 15
MU = trainDF.rating.mean()
EPOCHS = 15
REGULAR = 0.1
```

3 CF/MF with Residual Learning

3.0.1 Model Definition

```
[4]: from keras.layers import Input, Embedding, Dense, Flatten, Concatenate, Add,
     →Dot, Dropout, BatchNormalization, Activation
    from keras.models import Model
    from keras.optimizers import Adam, SGD
     # input
    userInput = Input(shape=(1,))
    movieInput = Input(shape=(1,))
     # Matrix Factorization
     # Since userNum < movieNum, we have userNum = batchsize
    userEmbedding = Embedding(userNum, K)(userInput) # bsize x 1 x k
    movieEmbedding = Embedding(movieNum, K)(movieInput) # bsize x 1 x k
    userBias = Embedding(userNum, 1)(userInput) # bsize x 1 x 1
    movieBias = Embedding(movieNum, 1)(movieInput) # bsize x 1 x 1
    model = Dot(axes=2)([userEmbedding, movieEmbedding]) # bsize x 1 x 1
    model = Add()([model, userBias, movieBias])
    model = Flatten()(model) # bsize x 1
    # Residual
    userEmbeddingFlat = Flatten()(userEmbedding) # bsize x k
    movieEmbeddingFlat = Flatten()(movieEmbedding) # bsize x k
    residual = Concatenate()([userEmbeddingFlat, movieEmbeddingFlat]) # bsize x 2k
    residual = Dense(512)(residual)
    residual = Activation('elu')(residual)
    residual = Dense(1)(residual)
    # Together
    model = Add()([model, residual])
    model = Model(inputs=[userInput, movieInput], outputs=model)
    model.compile(
         loss='mse',
         optimizer=SGD(lr=0.08, momentum=0.9),
         metrics=['mse']
    )
```

Using TensorFlow backend.

```
WARNING:tensorflow:From /Users/yushuohan/opt/anaconda3/lib/python3.7/site-packages/tensorflow_core/python/ops/resource_variable_ops.py:1630: calling BaseResourceVariable.__init__ (from tensorflow.python.ops.resource_variable_ops) with constraint is deprecated and will be removed in a future version. Instructions for updating:

If using Keras pass *_constraint arguments to layers.
```

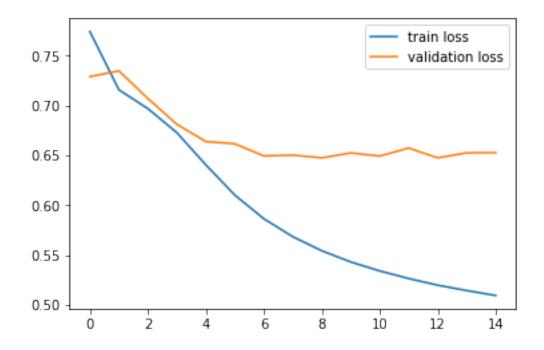
3.0.2 Training

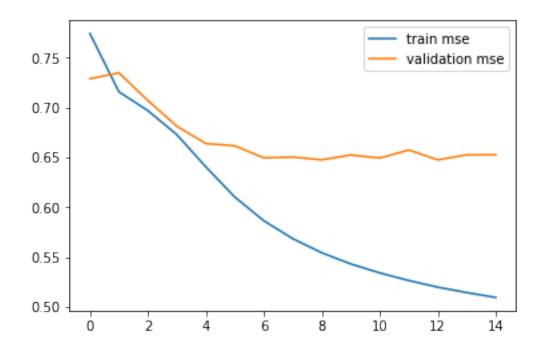
```
history = model.fit(
    x=[trainDF.userId.values, trainDF.movieId.values],
    y=trainDF.rating.values - MU,
    epochs=EPOCHS,
    batch_size=128,
    validation_data=(
        [testDF.userId.values, testDF.movieId.values],
        testDF.rating.values - MU
    )
)
```

WARNING:tensorflow:From /Users/yushuohan/opt/anaconda3/lib/python3.7/site-packages/keras/backend/tensorflow_backend.py:422: The name tf.global_variables is deprecated. Please use tf.compat.v1.global_variables instead.

```
Train on 3750048 samples, validate on 1250017 samples
Epoch 1/15
- mse: 0.7744 - val_loss: 0.7291 - val_mse: 0.7291
Epoch 2/15
- mse: 0.7159 - val_loss: 0.7350 - val_mse: 0.7350
Epoch 3/15
- mse: 0.6971 - val_loss: 0.7072 - val_mse: 0.7072
Epoch 4/15
- mse: 0.6729 - val_loss: 0.6814 - val_mse: 0.6814
Epoch 5/15
0.6406 - mse: 0.6406 - val_loss: 0.6640 - val_mse: 0.6640
Epoch 6/15
0.6103 - mse: 0.6103 - val_loss: 0.6618 - val_mse: 0.6618
Epoch 7/15
0.5865 - mse: 0.5865 - val_loss: 0.6496 - val_mse: 0.6496
0.5685 - mse: 0.5685 - val_loss: 0.6504 - val_mse: 0.6504
0.5544 - mse: 0.5544 - val_loss: 0.6476 - val_mse: 0.6476
Epoch 10/15
- mse: 0.5431 - val_loss: 0.6526 - val_mse: 0.6526
```

```
Epoch 11/15
  - mse: 0.5342 - val_loss: 0.6494 - val_mse: 0.6494
  Epoch 12/15
  - mse: 0.5265 - val_loss: 0.6575 - val_mse: 0.6575
  Epoch 13/15
  - mse: 0.5198 - val_loss: 0.6476 - val_mse: 0.6476
  Epoch 14/15
  - mse: 0.5144 - val_loss: 0.6527 - val_mse: 0.6527
  Epoch 15/15
  - mse: 0.5095 - val_loss: 0.6528 - val_mse: 0.6528
[6]: model.save("movieLensRecommender_res.h5")
   def plot(history):
     plt.plot(history.history['loss'], label="train loss")
     plt.plot(history.history['val_loss'], label="validation loss")
     plt.legend()
     plt.show()
     plt.plot(history.history['mse'], label="train mse")
     plt.plot(history.history['val_mse'], label="validation mse")
     plt.legend()
     plt.show()
   plot(history)
```





3.0.3 Sample Inference

```
(Predicted Rating, Real Rating): (3.9147259311229496, 4.0)
(Predicted Rating, Real Rating): (3.783999176457575, 3.5)
(Predicted Rating, Real Rating): (4.751980812981776, 5.0)
(Predicted Rating, Real Rating): (3.6924745456725865, 3.5)
(Predicted Rating, Real Rating): (3.7110037223846226, 5.0)
(Predicted Rating, Real Rating): (4.616799505189112, 5.0)
(Predicted Rating, Real Rating): (2.565714390710047, 3.0)
(Predicted Rating, Real Rating): (2.430528910592249, 3.5)
(Predicted Rating, Real Rating): (4.06956151290243, 4.0)
(Predicted Rating, Real Rating): (3.70680299563711, 0.5)
(Predicted Rating, Real Rating): (3.142650456860712, 3.0)
(Predicted Rating, Real Rating): (4.06136956973379, 5.0)
(Predicted Rating, Real Rating): (3.691233725979975, 3.5)
(Predicted Rating, Real Rating): (4.683683784440211, 5.0)
(Predicted Rating, Real Rating): (4.001659901574305, 3.5)
(Predicted Rating, Real Rating): (2.058595807984522, 1.0)
(Predicted Rating, Real Rating): (3.2210759834796696, 4.0)
(Predicted Rating, Real Rating): (3.3304352031499653, 3.0)
(Predicted Rating, Real Rating): (3.424174325302294, 4.0)
(Predicted Rating, Real Rating): (3.1532597856075077, 3.0)
```

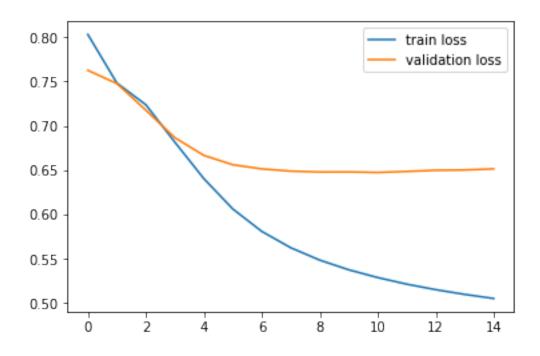
4 Deep Learning RNCF

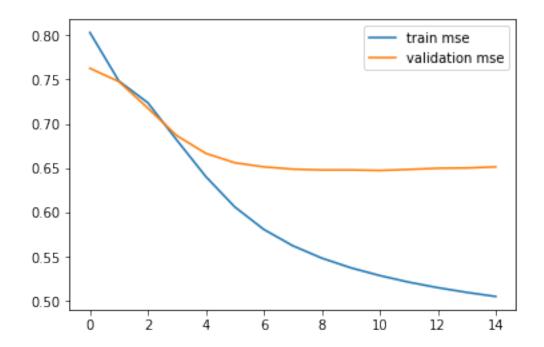
4.1 Model 1: MF

```
[8]: # input
     userInput = Input(shape=(1,))
     movieInput = Input(shape=(1,))
     # Matrix Factorization
     # Since userNum < movieNum, we have userNum = batchsize
     userEmbedding = Embedding(userNum, K)(userInput) # bsize x 1 x k
     movieEmbedding = Embedding(movieNum, K)(movieInput) # bsize x 1 x k
     userBias = Embedding(userNum, 1)(userInput) # bsize x 1 x 1
     movieBias = Embedding(movieNum, 1)(movieInput) # bsize x 1 x 1
    model1 = Dot(axes=2)([userEmbedding, movieEmbedding]) # bsize x 1 x 1
     model1 = Add()([model1, userBias, movieBias])
     model1 = Flatten()(model1) # bsize x 1
     # Together
     model1 = Model(inputs=[userInput, movieInput], outputs=model1)
     model1.compile(
         loss='mse',
         optimizer=SGD(lr=0.08, momentum=0.9),
         metrics=['mse']
```

```
[9]: history1 = model1.fit(
    x=[trainDF.userId.values, trainDF.movieId.values],
    y=trainDF.rating.values - MU,
    epochs=EPOCHS,
    batch_size=128,
    validation_data=(
       [testDF.userId.values, testDF.movieId.values],
       testDF.rating.values - MU
    )
    )
}
```

```
- mse: 0.6816 - val_loss: 0.6867 - val_mse: 0.6867
  Epoch 5/15
  - mse: 0.6405 - val_loss: 0.6667 - val_mse: 0.6667
  Epoch 6/15
  - mse: 0.6063 - val_loss: 0.6561 - val_mse: 0.6561
  Epoch 7/15
  - mse: 0.5809 - val_loss: 0.6515 - val_mse: 0.6515
  Epoch 8/15
  - mse: 0.5625 - val_loss: 0.6489 - val_mse: 0.6489
  - mse: 0.5486 - val_loss: 0.6480 - val_mse: 0.6480
  Epoch 10/15
  - mse: 0.5377 - val_loss: 0.6480 - val_mse: 0.6480
  Epoch 11/15
  - mse: 0.5289 - val_loss: 0.6474 - val_mse: 0.6474
  Epoch 12/15
  - mse: 0.5215 - val_loss: 0.6486 - val_mse: 0.6486
  Epoch 13/15
  - mse: 0.5153 - val_loss: 0.6499 - val_mse: 0.6499
  Epoch 14/15
  - mse: 0.5099 - val_loss: 0.6502 - val_mse: 0.6502
  Epoch 15/15
  - mse: 0.5053 - val_loss: 0.6515 - val_mse: 0.6515
[10]: model1.save("movieLensRecommender_rncf1.h5")
  plot(history1)
```





Inference on all data using model1 to create predicted ratings as the training input for the second model.

```
[11]: errors = []
      for index, row in movieDF.iterrows():
          pred = model1.predict([[row.userId], [row.movieId]])
          pred = pred[0][0]
          mse = (row.rating - pred)**2
          errors.append(mse)
[12]: movieDF['error'] = errors
      movieDF.head(5)
[12]:
               userId movieId rating
                                            error
                                   3.5 11.714023
      445628
                 3031
                          2700
      300498
                 2062
                          457
                                   4.0 10.846396
      1810055
                12208
                          2640
                                   3.0 9.672417
```

3.5 15.864624

2.5 12.129237

4.2 Model 2: Reliability MNN

5768

22688

862730

3318896

2117

3825

```
[13]: userInput = Input(shape=(1,))
      movieInput = Input(shape=(1,))
      userEmbedding = Embedding(userNum, K)(userInput)
      movieEmbedding = Embedding(movieNum, K)(movieInput)
      userEmbeddingFlat = Flatten()(userEmbedding) # bsize x k
      movieEmbeddingFlat = Flatten()(movieEmbedding) # bsize x k
      model2 = Concatenate()([userEmbeddingFlat, movieEmbeddingFlat])
      model2 = Dense(512)(model2)
      model2 = Dense(256)(model2)
      model2 = Dense(256)(model2)
      model2 = Activation('elu')(model2)
      model2 = Dense(1)(model2)
      model2 = Model(inputs=[userInput, movieInput], outputs=model2)
      model2.compile(
          loss='mse',
          optimizer=Adam(lr=0.01),
          metrics=['mse']
      )
```

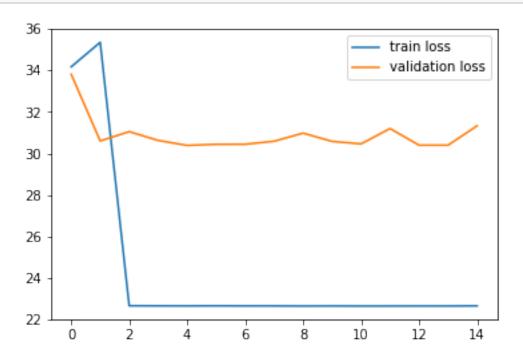
Re-perform train-test-split using the updated movieLens dataset with the rating error.

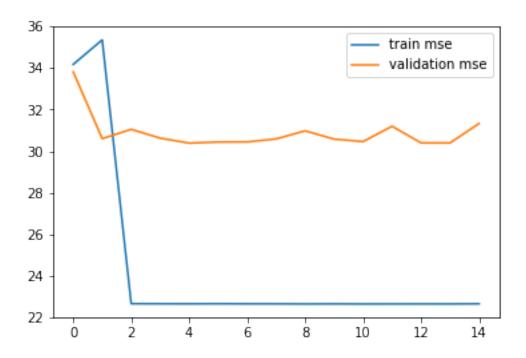
```
[14]: trainSize = int(0.75*len(movieDF))
    trainDF = movieDF.iloc[:trainSize]
    testDF = movieDF.iloc[trainSize:]
    trainDF.head(5)
```

```
[14]:
         userId movieId rating
                             error
    445628
           3031
                 2700
                       3.5 11.714023
    300498
           2062
                 457
                       4.0 10.846396
          12208
                 2640
                       3.0 9.672417
    1810055
    862730
           5768
                 2117
                       3.5 15.864624
    3318896
                 3825
                       2.5 12.129237
          22688
[15]: history2 = model2.fit(
      x=[trainDF.userId.values, trainDF.movieId.values],
      y=trainDF.error.values,
      epochs=15,
      batch_size=128,
      validation_data=(
         [testDF.userId.values, testDF.movieId.values],
         testDF.error.values
      )
    )
   Train on 3750048 samples, validate on 1250017 samples
   Epoch 1/15
   34.1746 - mse: 34.1746 - val_loss: 33.8165 - val_mse: 33.8165
   Epoch 2/15
   35.3529 - mse: 35.3531 - val_loss: 30.6076 - val_mse: 30.6076
   Epoch 3/15
   22.6777 - mse: 22.6776 - val_loss: 31.0549 - val_mse: 31.0549
   Epoch 4/15
   22.6734 - mse: 22.6733 - val_loss: 30.6317 - val_mse: 30.6317
   22.6713 - mse: 22.6713 - val_loss: 30.3925 - val_mse: 30.3924
   22.6750 - mse: 22.6750 - val_loss: 30.4452 - val_mse: 30.4452
   Epoch 7/15
   22.6711 - mse: 22.6710 - val_loss: 30.4486 - val_mse: 30.4486
   Epoch 8/15
   22.6703 - mse: 22.6702 - val_loss: 30.5937 - val_mse: 30.5937
   Epoch 9/15
   3750048/3750048 [============ ] - 874s 233us/step - loss:
   22.6643 - mse: 22.6643 - val_loss: 30.9838 - val_mse: 30.9839
   Epoch 10/15
```

```
3750048/3750048 [============ ] - 872s 233us/step - loss:
22.6685 - mse: 22.6684 - val_loss: 30.5852 - val_mse: 30.5852
Epoch 11/15
3750048/3750048 [============ ] - 874s 233us/step - loss:
22.6631 - mse: 22.6631 - val_loss: 30.4671 - val_mse: 30.4671
Epoch 12/15
22.6650 - mse: 22.6651 - val_loss: 31.2042 - val_mse: 31.2042
Epoch 13/15
22.6663 - mse: 22.6664 - val_loss: 30.4028 - val_mse: 30.4029
Epoch 14/15
22.6656 - mse: 22.6655 - val_loss: 30.4030 - val_mse: 30.4031
Epoch 15/15
22.6719 - mse: 22.6720 - val_loss: 31.3345 - val_mse: 31.3345
```

[16]: model2.save("movieLensRecommender_rncf2.h5") plot(history2)





Again, inference on all data using model2 to create predicted errors as the training input for the third model.

```
[17]: pred_errors = []
      for index, row in movieDF.iterrows():
          pred = model2.predict([[row.userId], [row.movieId]])
          pred = pred[0][0]
          pred_errors.append(pred)
[18]: movieDF['pred_error'] = pred_errors
      movieDF.head(5)
[18]:
               userId
                       movieId rating
                                                   pred_error
                                             error
      445628
                 3031
                          2700
                                   3.5
                                        11.714023
                                                     12.043268
      300498
                 2062
                           457
                                   4.0 10.846396
                                                     12.043268
      1810055
                12208
                          2640
                                   3.0
                                         9.672417
                                                     12.043268
      862730
                 5768
                          2117
                                   3.5 15.864624
                                                     12.043268
      3318896
                22688
                          3825
                                   2.5
                                        12.129237
                                                     12.043268
```

4.3 Model 3: Inference MNN

```
[19]: userInput = Input(shape=(1,))
      movieInput = Input(shape=(1,))
      predErrorInput = Input(shape=(1,)) # bsize x 1
      userEmbedding = Embedding(userNum, K)(userInput)
      movieEmbedding = Embedding(movieNum, K)(movieInput)
      userEmbeddingFlat = Flatten()(userEmbedding) # bsize x k
      movieEmbeddingFlat = Flatten()(movieEmbedding) # bsize x k
      model3 = Concatenate()([userEmbeddingFlat, movieEmbeddingFlat, predErrorInput])
       \rightarrow# bsize x (2k+1)
      model3 = Dense(512) (model3)
      model3 = Dense(256)(model3)
      model3 = Dense(256) (model3)
      model3 = Activation('elu')(model3)
      model3 = Dense(1)(model3)
      model3 = Model(inputs=[userInput, movieInput, predErrorInput], outputs=model3)
      model3.compile(
          loss='mse',
          optimizer=Adam(lr=0.01),
          metrics=['mse']
      )
     Again, re-perform train-test-split using the updated movieLens dataset with the predicted error.
```

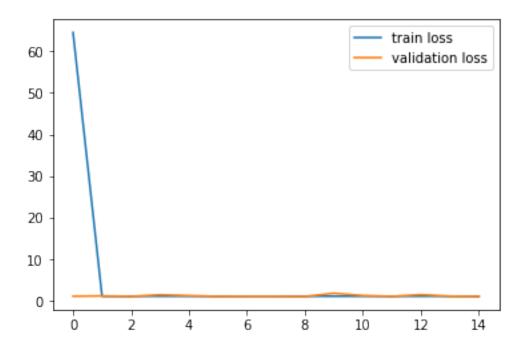
```
[20]: trainSize = int(0.75*len(movieDF))
      trainDF = movieDF.iloc[:trainSize]
      testDF = movieDF.iloc[trainSize:]
      trainDF.head(5)
```

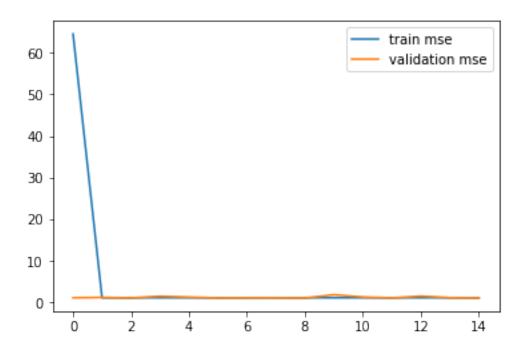
```
[20]:
              userId movieId rating
                                          error pred_error
     445628
                3031
                        2700
                                 3.5 11.714023
                                                12.043268
                         457
     300498
                2062
                                 4.0 10.846396
                                                12.043268
     1810055
               12208
                        2640
                                 3.0 9.672417 12.043268
     862730
                                 3.5 15.864624
                                                12.043268
                5768
                        2117
                                 2.5 12.129237
     3318896
               22688
                        3825
                                                  12.043268
```

```
[21]: history3 = model3.fit(
          x=[trainDF.userId.values, trainDF.movieId.values, trainDF.pred_error.values],
          y=trainDF.rating.values,
          epochs=15,
          batch_size=128,
          validation_data=(
              [testDF.userId.values, testDF.movieId.values, testDF.pred_error.values],
              testDF.rating.values
          )
```

```
Train on 3750048 samples, validate on 1250017 samples
Epoch 1/15
64.4913 - mse: 64.4912 - val_loss: 1.1639 - val_mse: 1.1639
Epoch 2/15
1.1658 - mse: 1.1658 - val_loss: 1.2406 - val_mse: 1.2406
Epoch 3/15
3750048/3750048 [============= ] - 864s 230us/step - loss:
1.1664 - mse: 1.1664 - val_loss: 1.1122 - val_mse: 1.1122
Epoch 4/15
1.1668 - mse: 1.1668 - val_loss: 1.5272 - val_mse: 1.5272
Epoch 5/15
1.1659 - mse: 1.1659 - val_loss: 1.3073 - val_mse: 1.3073
Epoch 6/15
1.1642 - mse: 1.1642 - val_loss: 1.1192 - val_mse: 1.1192
Epoch 7/15
1.1655 - mse: 1.1655 - val_loss: 1.1534 - val_mse: 1.1534
Epoch 8/15
1.1674 - mse: 1.1674 - val_loss: 1.1510 - val_mse: 1.1510
Epoch 9/15
1.1660 - mse: 1.1660 - val_loss: 1.1090 - val_mse: 1.1090
Epoch 10/15
1.1670 - mse: 1.1670 - val_loss: 1.8811 - val_mse: 1.8811
Epoch 11/15
3750048/3750048 [============ ] - 872s 233us/step - loss:
1.1642 - mse: 1.1642 - val_loss: 1.3373 - val_mse: 1.3373
Epoch 12/15
1.1662 - mse: 1.1662 - val_loss: 1.1181 - val_mse: 1.1181
Epoch 13/15
1.1666 - mse: 1.1665 - val_loss: 1.5585 - val_mse: 1.5585
Epoch 14/15
1.1680 - mse: 1.1680 - val_loss: 1.1706 - val_mse: 1.1706
Epoch 15/15
1.1668 - mse: 1.1668 - val_loss: 1.1125 - val_mse: 1.1125
```

[22]: model3.save("movieLensRecommender_rncf3.h5")
plot(history3)





4.4 Sample Inference and Metrics

```
[26]: def predictRating(num):
          pred_error = model2.predict([[movieDF.iloc[num].userId], [movieDF.iloc[num].
       →movieId]])
          pred_error = pred_error[0][0]
          result = model3.predict([[movieDF.iloc[num].userId], [movieDF.iloc[num].
       →movieId], [pred_error]])
          return [result[0][0], movieDF.iloc[num].rating]
      def test(times):
          top = len(movieDF)-1
          for _ in range(times):
              num = random.randint(0, top)
              result = predictRating(num)
              print("(Predicted Rating, Real Rating): ({0}, {1})".format(result[0],
       \rightarrowresult[1]))
      test(10)
     (Predicted Rating, Real Rating): (4.054775714874268, 5.0)
     (Predicted Rating, Real Rating): (4.996739387512207, 5.0)
     (Predicted Rating, Real Rating): (3.8663785457611084, 4.0)
     (Predicted Rating, Real Rating): (3.9270434379577637, 4.0)
     (Predicted Rating, Real Rating): (3.9943039417266846, 4.5)
     (Predicted Rating, Real Rating): (2.8923263549804688, 3.5)
     (Predicted Rating, Real Rating): (3.4835503101348877, 4.0)
     (Predicted Rating, Real Rating): (3.1241343021392822, 3.0)
     (Predicted Rating, Real Rating): (3.3643698692321777, 3.5)
     (Predicted Rating, Real Rating): (3.432689666748047, 4.0)
[24]: from sklearn.metrics import mean_squared_error
      predictions = np.empty((0))
      for index, _ in enumerate(testDF.iterrows()):
          pred = predictRating(index)
          pred = pred[0]
          predictions = np.append(predictions, pred)
      print('Validation MSE:', mean_squared_error(testDF.rating.values, predictions))
```

Validation MSE: 1.1125286187700671

5 Conclusion

This notebook implements a recommender system using the traditional collaborative filtering matrix factorization technique with residual learning, and compared it with the implementation of a new residual learning technique using a deep learning architecture, proposed by Bobadilla, Alonso, and Hernando, using matrix factorization, residual learning and deep feedforward neural nets. It is observed that the newly-proposed deep learning architecture has greater error than the traditional approach, which may be attributed to the reduced dataset size, lack of bias terms and regularizations in the matrix factorization stage, etc.