

The BTL Model

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1 The Standard BTL Model –

Base on the standard BTL model:

$$p(i \succ j|u) = \frac{u_i}{u_i + u_j}$$

$$p(i \prec j|u) = \frac{u_j}{u_j + u_i}$$

Suppose that there are K underlying aspects. for each pair, $p(< w, v >) = p^k(w \succ v)$. then the probability of generating a session observation d is defined as:

$$p(< w, v > |V, U) = \frac{\sum_{k=1}^K u_k w_k}{\sum_{k=1}^K u_k w_k + \sum_{k=1}^K u_k v_k} \quad (1)$$

The likelihood function can be written as follows. The model parameters are denoted as $\Theta = \{v \in V, u \in U\}$

$$L(\Theta) = p(D|\Theta) = \prod_{d \in D} \prod_{w \in W^d, v \in L^d} \frac{\sum_{k=1}^K u_k w_k}{\sum_{k=1}^K u_k w_k + \sum_{k=1}^K u_k v_k} \quad (2)$$

Thus, the log likelihood is:

$$l(\Theta) = \log L(\Theta) \quad (3)$$

$$\begin{aligned} &= \log \prod_{d \in D} \prod_{w \in W^d, v \in L^d} \frac{\sum_k u_k w_k}{\sum_k u_k w_k + \sum_k u_k v_k} \quad (4) \\ &= \sum_{d \in D} \sum_{w \in W^d, v \in L^d} \log \frac{\sum_k u_k w_k}{\sum_k u_k w_k + \sum_k u_k v_k} \\ &= \sum_{d \in D} \sum_{w \in W^d, v \in L^d} [\log \sum_k u_k w_k - \log(\sum_k u_k w_k + \sum_k u_k v_k)] \end{aligned}$$

for the :

$$\ln \frac{y}{x} \geq 1 - \frac{x}{y}$$

we can derive a lower bound for the log-likelihood over the complete data, given the parameters learnt from previous round. hence, rewrite the log likelihood as follow.

$$l(\Theta) = \sum_{d \in D} \sum_{w \in W^d, v \in L^d} \left[1 - \frac{\sum_k u_k w_k + \sum_k u_k v_k}{\sum_k u_k^t w_k^t + \sum_k u_k^t v_k^t} + \log \frac{\sum_k u_k w_k}{\sum_k u_k^t w_k^t + \sum_k u_k^t v_k^t} \right] \quad (5)$$

we want to choose $\{U \text{ and } V\}$ to maximize $l(\Theta)$ by stochastic gradient ascent(SGA).

1.1 For u

$$u_j := u_j + \alpha \frac{\partial l(\Theta)}{\partial u_j}, \text{ w.r.t } \sum_k u_k = 1$$

$$\frac{\partial l(\Theta)}{\partial u_j} = \sum_{d \in D} \sum_{w \in W^d, v \in L^d} \left(\frac{w_j}{\sum_k u_k w_k} - \frac{w_j + v_j}{\sum_k u_k^t w_k^t + \sum_k u_k^t v_k^t} \right) \quad (6)$$

1.2 For v

$$v_j := v_j + \alpha \frac{\partial l(\Theta)}{\partial v_j}$$

as for winner:

$$\frac{\partial l(\Theta)}{\partial w_j} = \sum_{d \in D} \sum_{w \in W^d, v \in L^d} \left(\frac{u_j}{\sum_k u_k w_k} - \frac{u_j}{\sum_k u_k^t w_k^t + \sum_k u_k^t v_k^t} \right) \quad (7)$$

as for loser:

$$\frac{\partial l(\Theta)}{\partial v_j} = \sum_{d \in D} \sum_{w \in W^d, v \in L^d} \left(-\frac{u_j}{\sum_k u_k^t w_k^t + \sum_k u_k^t v_k^t} \right) \quad (8)$$