

The BTL Model

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1 The Standard BTL Model

Suppose that there are K underlying aspects, the latent preference vector for each user is denoted as $u \in R^{+K}$, and $\sum_k u_k = 1$, latent item feature vector $i, j \in R^{+K}$.

Base on the standard BTL model:

$$p(i \succ j|u) = \frac{u^T i}{u^T i + u^T j}$$

$$p(i \prec j|u) = 1 - p(i \succ j|u)$$

We use the maximal likelihood estimation. The likelihood function can be written as follows. The model parameters are denoted as $\Theta = \{v \in V, u \in U\}$, \succ_d represents a pairwise ranking observation in a session d .

$$L(\Theta) = \prod_{d \in D} \prod_{i \succ_d j} \frac{\sum_{k=1}^K u_k i_k}{\sum_{k=1}^K u_k i_k + \sum_{k=1}^K u_k j_k} \quad (1)$$

Thus, the log likelihood and its lower bound is:

$$l(\Theta) = \log L(\Theta) \quad (2)$$

$$= \sum_u \sum_{d \in D_u} \sum_{i \succ_d j} \log \frac{\sum_k u_k i_k}{\sum_k u_k i_k + \sum_k u_k j_k} \quad (3)$$

$$\geq \sum_u \sum_{d \in D_u} \sum_{i \succ_d j} \left[1 - \frac{\sum_k u_k i_k + \sum_k u_k j_k}{\sum_k u_k^t i_k^t + \sum_k u_k^t j_k^t} + \log \frac{\sum_k u_k i_k}{\sum_k u_k^t i_k^t + \sum_k u_k^t j_k^t} \right]$$

where we apply

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

To maximize the lower-bound in *Equ.3* we employ conjugate gradient method.

We first fix all latent vectors for the item ¹, and apply $\log \sum_k u_k i_k \geq \frac{\sum_k i_k \log u_k}{\sum_k i_k} + \log \sum_k i_k, \forall i_k \geq 0$. Let's compute $c^t(d, i, j) = \sum_k u_k^t i_k^t + \sum_k u_k^t j_k^t$,

¹We use the superscript t for parameters in the t^{th} round

$c_k^t(d, i, j) = \frac{i_k^t + j_k^t}{c^t(d, i, j)}$, and $f_k^t(d, i) = \frac{i_k^t}{\sum_k i_k^t}$ for all pairwise ranking observations in d using the t -th round parameters, we have

$$\frac{\partial l}{\partial u_k} = \sum_{d \in D_u} \sum_{i \succ_d j} \left(\frac{f_k^t(d, i)}{u_k} - c_k^t(d, i, j) \right) = 0 \quad (4)$$

$$(5)$$

Here we omit the constraint that $u_k \geq 0$ and hope that this constraint will be satisfied by the solution.

$$u_k = \frac{\sum_{d \in D_u} \sum_{i \succ_d j} \frac{i_k}{\sum_k i_k}}{\sum_{d \in D_u} \sum_{i \succ_d j} \frac{i_k + j_k}{c^t(i, j, d)}} \quad (6)$$

Next we fix all user latent vectors, and again apply the Jensen's inequality $\log \sum_k u_k i_k \geq \frac{\sum_k u_k \log i_k}{\sum_k u_k} + \log \sum_k u_k, \forall u_k \geq 0$. For convenience, we use v to denote a arbitral item, and O_u is the set of all observed pairwise ranking of user u , if $v \succ j$ is the winning item then we say $o \in W(v)$. We first compute $e_k^t(u) = \frac{u_k^t}{\sum_k u_k^t}$

$$\frac{\partial l}{\partial v_k} = \sum_u \sum_{o \in W(v) \& o \in O_u} \frac{e_k^t(u)}{v_k} - \sum_u \sum_{o \in O_u, i=v || j=v} \frac{u_k}{c^t(i, j, d)} = 0 \quad (7)$$

$$v_k = \frac{\sum_u \sum_{o \in W(v) \& o \in O_u} e_k^t(u)}{\sum_u \sum_{o \in O_u, i=v || j=v} \frac{u_k}{c^t(i, j, d)}} \quad (8)$$

Again we omit the constraint that $v_k \geq 0$ because that is satisfied automatically by the solution. We have to renormalize $\forall k, \sum_v v_k = 1$.

Algorithm 1: Standard BTL Algorithm

Input: A set of pairwise rankings D , number of aspects K , maximal number of iterations $MaxIter$

Output: U, V

initialization: Randomize $U, V, \forall k, u_k \geq 0, v_k \geq 0, \sum_v v_k = 1$;

for $t = 1; t \leq MaxIter; t++$ **do**

 Randomize order of observations ;

for $u \in U$ **do**

$c^t(d, i, j) = \sum_k u_k^t i_k^t + \sum_k u_k^t j_k^t, f^t(d, i) = \sum_k i_k^t;$

for $k = 1; k \leq K, k++$ **do**

$c_k^t(d, i, j) = \frac{i_k^t + j_k^t}{c^t(d, i, j)}, f_k^t(d, i) = \frac{i_k^t}{f^t(d, i)};$

end

$u_k^{t+1} = \frac{\sum_{d \in D_u} \sum_{i \succ_d j} f_k^t(d, i)}{\sum_{d \in D_u} \sum_{i \succ_d j} c_k^t(d, i, j)};$

end

for $v \in V$ **do**

$e^t(u) = \sum_k u_k^t;$

for $k = 1; k \leq K, k++$ **do**

$e_k^t(u) = \frac{u_k^t}{e^t(u)};$

end

$v_k = \frac{\sum_u \sum_{o \in W(v) \& o \in O_u} e_k^t(u)}{\sum_u \sum_{o \in O_u, i=v \parallel j=v} \frac{u_k}{c^t(i, j, d)}};$

end

end
