# Hands-on with PyData: How to Build a Minimal Recommendation Engine

April 8, 2014

# 1 Introduction

# 1.1 Welcome!

- About Unata
  - What we do
  - What we use Python for (everything!)
  - Environment + data files check
    - Local Setup
      - \* This is the prefered setup.
      - \* Instructions to set up a local environment and links to download handout and data files: http://unatainc.github.io/pycon2014/
    - Hosted Setup with Ipydra:
      - \* This is only a fallback option for those without a local environment.
      - \* Hosted environment: http://pycon.unata.com

# 1.2 The Recommendation Problem

Recommenders have been around since at least 1992. Today we see different flavours of recommenders, deployed across different verticals:

- Amazon
- Netflix
- Facebook
- Last.fm.

What exactly do they do?

# 1.2.1 Definitions from the literature

- In a typical recommender system people provide recommendations as inputs, which the system then aggregates and directs to appropriate recipients. Resnick and Varian, 1997
- Collaborative filtering simply means that people collaborate to help one another perform filtering by recording their reactions to documents they read. Goldberg et al, 1992
- In its most common formulation, the recommendation problem is reduced to the problem of estimating ratings for the items that have not been seen by a user. Intuitively, this estimation is usually based on the ratings given by this user to other items and on some other information [...] Once we can estimate ratings for the yet unrated items, we can recommend to the user the item(s) with the highest estimated rating(s). Adomavicius and Tuzhilin, 2005

• Driven by computer algorithms, recommenders help consumers by selecting products they will probably like and might buy based on their browsing, searches, purchases, and preferences. – Konstan and Riedl, 2012

#### 1.2.2 Notation

- U is the set of users in our domain. Its size is |U|.
- I is the set of items in our domain. Its size is |I|.
- I(u) is the set of items that user u has rated.
- -I(u) is the complement of I(u) i.e., the set of items not yet seen by user u.
- U(i) is the set of users that have rated item i.
- -U(i) is the complement of U(i).
- S(u,i) is a function that measures the utility of item i for user u.

#### 1.2.3 Goal of a recommendation system

$$i^* = \operatorname{argmax}_{i \in -I(u)} S(u, i), \forall u \in U$$

#### 1.2.4 Problem statement

The recommendation problem in its most basic form is quite simple to define:

+   m_1	+   m_2	+   m_3	+   m_4	   m_5
   ? 	   ?	4	?	1
3	?	?	2	2
3	?	?	?	?
'   ? +	'   1	   2 	1 1	1
'   ? +	'   ? +	'   ? 	?	'   ? 
   2 <del> </del>	'   ? <del></del>	   2 	?	?
'   ? +	'   ? +	'   ? 	? +	'   ? 
'   3 +	'   1 +	5 	?	'   ? 
?	?   ?	7	?	2
	+	++	?   ?   4 	3   ?   ?   2

Given a partially filled matrix of ratings (|U|x|I|), estimate the missing values.

# 1.3 Well-known Solutions to the Recommendation Problem

# 1.3.1 Content-based filtering

Recommend based on the user's rating history.

Generic expression (notice how this is kind of a 'row-based' approach):

$$r_{u,i} = \operatorname{aggr}_{i' \in I(u)}[r_{u,i'}]$$

A simple example using the mean as an aggregation function:

$$r_{u,i} = \bar{r}_u = \frac{\sum_{i' \in I(u)} r_{u,i'}}{|I(u)|}$$

#### 1.3.2 Collaborative filtering

Recommend based on other user's rating histories.

Generic expression (notice how this is kind of a 'col-based' approach):

$$r_{u,i} = \operatorname{aggr}_{u' \in U(i)}[r_{u',i}]$$

A simple example using the mean as an aggregation function:

$$r_{u,i} = \bar{r}_i = \frac{\sum_{u' \in U(i)} r_{u',i}}{|U(i)|}$$

### 1.3.3 Hybrid solutions

The literature has lots of examples of systems that try to combine the strengths of the two main approaches. This can be done in a number of ways:

- Combine the predictions of a content-based system and a collaborative system.
- Incorporate content-based techniques into a collaborative approach.
- Incorporarte collaborative techniques into a content-based approach.
- Unifying model.

## 1.3.4 Challenges

Availability of item metadata Content-based techniques are limited by the amount of metadata that is available to describe an item. There are domains in which feature extraction methods are expensive or time consuming, e.g., processing multimedia data such as graphics, audio/video streams. In the context of grocery items for example, it's often the case that item information is only partial or completely missing. Examples include:

- Ingredients
- Nutrition facts
- Brand
- Description
- County of origin

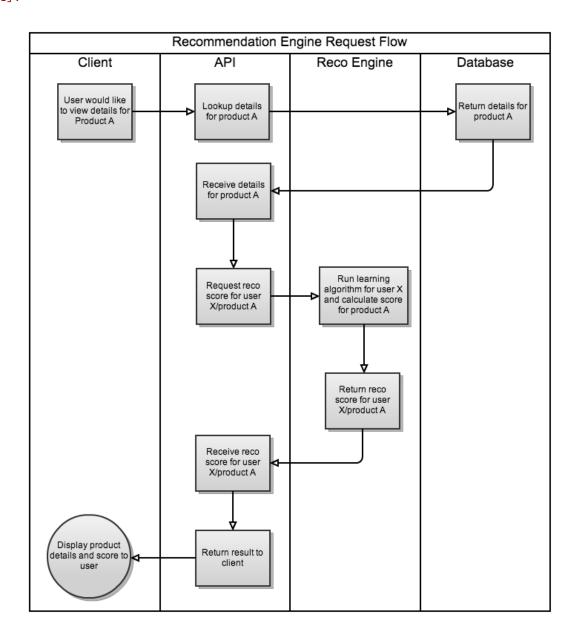
**New user problem** A user has to have rated a sufficient number of items before a recommender system can have a good idea of what their preferences are. In a content-based system, the aggregation function needs ratings to aggregate.

**New item problem** Collaborative filters rely on an item being rated by many users to compute aggregates of those ratings. Think of this as the exact counterpart of the new user problem for content-based systems.

Data sparsity When looking at the more general versions of content-based and collaborative systems, the success of the recommender system depends on the availability of a critical mass of user/item iteractions. We get a first glance at the data sparsity problem by quantifying the ratio of existing ratings vs |U|x|I|. A highly sparse matrix of interactions makes it difficult to compute similarities between users and items. As an example, for a user whose tastes are unusual compared to the rest of the population, there will not be any other users who are particularly similar, leading to poor recommendations.

# 1.4 Flow Chart: a Recommendation Engine in Context

Out[1]:



# 1.5 About this tutorial

# 1.5.1 References

We've put this together from our experience and a number of sources, please check the references at the bottom of this document.

#### 1.5.2 Dataset

MovieLens from GroupLens Research: grouplens.org

The MovieLens 1M data set contains 1 million ratings collected from 6000 users on 4000 movies.

#### 1.5.3 What this tutorial is

The goal of this tutorial is to provide you with a hands-on overview of two of the main libraries from the scientific and data analysis communities. We're going to use:

- numpy numpy.org
- pandas pandas.pydata.org
- (bonus) pytables pytables.org

#### 1.5.4 What this tutorial is not

- An exhaustive overview of the recommendation literature
- A set of recipes that will win you the next Netflix/Kaggle/etc challenge.

# 1.6 Roadmap

What exactly are we going to do? Here's a high-level overview:

- learn about NumPy arrays
- learn about Series and DataFrames
- iterate over a few implementations of a minimal reco engine
- challenge

# 1.7 NumPy: Numerical Python

#### 1.7.1 What is it?

It is a Python library that provides a multidimensional array object, various derived objects (such as masked arrays and matrices), and an assortment of routines for fast operations on arrays, including mathematical, logical, shape manipulation, sorting, selecting, I/O, discrete Fourier transforms, basic linear algebra, basic statistical operations, random simulation and much more.

```
In [2]: import numpy as np

# set some print options
    np.set_printoptions(precision=4)
    np.set_printoptions(threshold=5)
    np.set_printoptions(suppress=True)

# init random gen
    np.random.seed(2)
```

# 1.7.2 NumPy's basic data structure: the ndarray

Think of ndarrays as the building blocks for pydata. A multidimensional array object that acts as a container for data to be passed between algorithms. Also, libraries written in a lower-level language, such as C or Fortran, can operate on the data stored in a NumPy array without copying any data.

```
In [3]: import numpy as np

# build an array using the array function
arr = np.array([0, 9, 5, 4, 3])
arr
```

```
Out[3]: array([0, 9, 5, 4, 3])
```

#### 1.7.3 Array creation examples

There are several functions that are used to create new arrays:

```
• np.array
  • np.asarray
  • np.arange
  • np.ones
  • np.ones_like
  • np.zeros
  • np.zeros_like
  • np.empty
  • np.random.randn and other funcs from the random module
In [4]: np.zeros(4)
Out[4]: array([ 0., 0., 0., 0.])
In [5]: np.ones(4)
Out[5]: array([ 1., 1., 1., 1.])
In [6]: np.empty(4)
Out[6]: array([ -2.3158e+077, -2.3158e+077,
                                              6.9467e-310,
                                                             2.8248e-309])
In [7]: np.arange(4)
Out[7]: array([0, 1, 2, 3])
```

#### 1.7.4 dtype and shape

NumPy's arrays are containers of homogeneous data, which means all elements are of the same type. The 'dtype' property is an object that specifies the data type of each element. The 'shape' property is a tuple that indicates the size of each dimension.

```
In [8]: arr = np.random.randn(5)
Out[8]: array([-0.4168, -0.0563, -2.1362, 1.6403, -1.7934])
In [9]: arr.dtype
Out[9]: dtype('float64')
In [10]: arr.shape
Out[10]: (5,)
In [11]: # you can be explicit about the data type that you want
         np.empty(4, dtype=np.int32)
                         0, -805306368,
Out[11]: array([
                                                 0, -805306368], dtype=int32)
In [12]: np.array(['numpy', 'pandas', 'pytables'], dtype=np.string_)
Out[12]: array(['numpy', 'pandas', 'pytables'],
               dtype='|S8')
In [13]: float_arr = np.array([4.4, 5.52425, -0.1234, 98.1], dtype=np.float64)
         # truncate the decimal part
         float_arr.astype(np.int32)
Out[13]: array([ 4, 5, 0, 98], dtype=int32)
```

#### 1.7.5 Indexing and slicing

Just what you would expect from Python

```
In [14]: arr = np.array([0, 9, 1, 4, 64])
         arr[3]
Out[14]: 4
In [15]: arr[1:3]
Out[15]: array([9, 1])
In [16]: arr[1:4:2]
Out[16]: array([9, 4])
In [17]: arr[::2]
Out[17]: array([ 0,  1, 64])
In [18]: arr[:2]
Out[18]: array([0, 9])
In [19]: arr[-2:]
Out[19]: array([ 4, 64])
In [20]: # set the last two elements to 555
         arr[-2:] = 555
         arr
Out[20]: array([ 0, 9, 1, 555, 555])
```

(BONUS) Indexing behaviour for multidimensional arrays A good way to think about indexing in multidimensional arrays is that you are moving along the values of the shape property. So, a 4d array arr\_4d, with a shape of (w,x,y,z) will result in indexed views such that:

```
    arr_4d[i].shape == (x,y,z)
    arr_4d[i,j].shape == (y,z)
    arr_4d[i,j,k].shape == (z,)
```

For the case of slices, what you are doing is selecting a range of elements along a particular axis:

```
In [21]: arr_2d = np.array([[5,3,4],[0,1,2],[1,1,10],[0,0,0.1]])
        arr_2d
Out[21]: array([[ 5. ,
                         3.,
                                4.],
                        1.,
               [ 0.,
                               2.],
               [ 1.,
                         1., 10.],
               [ 0.,
                         0.,
                               0.1]])
In [22]: # get the first row
        arr_2d[0]
Out[22]: array([ 5., 3., 4.])
In [23]: # get the first column
        arr_2d[:,0]
Out[23]: array([ 5., 0., 1., 0.])
In [24]: # get the first two rows
        arr_2d[:2]
Out[24]: array([[ 5., 3., 4.],
               [0., 1., 2.]])
```

Careful, it's a view! A slice does not return a copy, which means that any modifications will be reflected in the source array. This is a design feature of NumPy to avoid memory problems.

```
In [25]: arr = np.array([0, 3, 1, 4, 64])
         arr
Out[25]: array([ 0, 3, 1, 4, 64])
In [26]: subarr = arr[2:4]
         subarr[1] = 99
         arr
Out[26]: array([0, 3, 1, 99, 64])
(Fancy) Boolean indexing Boolean indexing allows you to select data subsets of an array that satisfy a
given condition.
In [27]: arr = np.array([10, 20])
         idx = np.array([True, False])
         arr[idx]
Out[27]: array([10])
In [28]: arr_2d = np.random.randn(5)
         arr_2d
Out[28]: array([-0.8417, 0.5029, -1.2453, -1.058, -0.909])
In [29]: arr_2d < 0</pre>
Out[29]: array([ True, False, True, True, True], dtype=bool)
In [30]: arr_2d[arr_2d < 0]</pre>
Out[30]: array([-0.8417, -1.2453, -1.058, -0.909])
In [31]: arr_2d[(arr_2d > -0.5) \& (arr_2d < 0)]
Out[31]: array([], dtype=float64)
In [32]: arr_2d[arr_2d < 0] = 0
         arr_2d
Out[32]: array([ 0.
                       , 0.5029, 0.
                                        , 0.
                                                   , 0.
                                                            ])
(Fancy) list-of-locations indexing Fancy indexing is indexing with integer arrays.
In [33]: arr = np.array([100, 101, 130, 131, 321, 123])
         arr[[1, 3, 4]]
Out[33]: array([101, 131, 321])
In [34]: arr = np.arange(18).reshape(6,3)
         arr
Out[34]: array([[ 0, 1, 2],
                [3, 4, 5],
                [6, 7, 8],
                [ 9, 10, 11],
                [12, 13, 14],
                [15, 16, 17]])
```

-> Go to "Numpy Questions: Indexing"

#### 1.7.6 Vectorization

Vectorization is at the heart of NumPy and it enables us to express operations without writing any for loops. Operations between arrays with equal shapes are performed element-wise.

#### 1.7.7 Broadcasting Rules

Vectorized operations between arrays of different sizes and between arrays and scalars are subject to the rules of broadcasting. The idea is quite simple in many cases:

The case of arrays of different shapes is slightly more complicated. The gist of it is that the shape of the operands need to conform to a certain specification. Don't worry if this does not make sense right away.

```
Out[43]: array([[ 0.5515,  2.2922],
                [0.0415, -1.1179],
                [0.5391, -0.5962],
                [-0.0191, 1.175]])
In [44]: vec = np.array([100, 100])
         vec
Out[44]: array([100, 100])
In [45]: mtx + vec
Out[45]: array([[ 100.5515, 102.2922],
                [ 100.0415, 98.8821],
                [ 100.5391,
                            99.4038],
                [ 99.9809, 101.175]])
In [46]: mean_row = np.mean(mtx, axis=0)
        mean_row
Out[46]: array([ 0.2782,  0.4383])
In [47]: centered_rows = mtx - mean_row
        centered_rows
Out[47]: array([[ 0.2732, 1.8539],
                [-0.2367, -1.5562],
                [ 0.2608, -1.0344],
                [-0.2974, 0.7367]])
In [48]: np.mean(centered_rows, axis=0)
Out[48]: array([-0., 0.])
In [49]: mean_col = np.mean(mtx, axis=1)
        mean_col
Out[49]: array([ 1.4218, -0.5382, -0.0286, 0.5779])
In [50]: centered_cols = mtx - mean_col
   ValueError
                                              Traceback (most recent call last)
        <ipython-input-50-26322f66ff99> in <module>()
    ----> 1 centered_cols = mtx - mean_col
       ValueError: operands could not be broadcast together with shapes (4,2) (4,)
In [51]: # make the 1-D array a column vector
        mean_col.reshape((4,1))
Out[51]: array([[ 1.4218],
                [-0.5382],
                [-0.0286],
                [0.5779]
```

**A note about NANs:** Per the floating point standard IEEE 754, NaN is a floating point value that, by definition, is not equal to any other floating point value.

# 1.8 pandas: Python Data Analysis Library

## 1.8.1 What is it?

Python has long been great for data munging and preparation, but less so for data analysis and modeling. pandas helps fill this gap, enabling you to carry out your entire data analysis workflow in Python without having to switch to a more domain specific language like R.

The heart of pandas is the DataFrame object for data manipulation. It features:

- a powerful index object
- data alignment
- handling of missing data
- aggregation with groupby
- data manipuation via reshape, pivot, slice, merge, join

#### 1.8.2 Series: labelled arrays

The pandas Series is kind of like an ndarray (used to actually be a subclass of it) that supports more meaninful indices.

## Let's look at some creation examples for Series

```
In [58]: values = np.array([2.0, 1.0, 5.0, 0.97, 3.0, 10.0, 0.0599, 8.0])
         ser = pd.Series(values)
         ser
Out[58]: 0
               2.00
               1.00
         1
         2
               5.00
         3
               0.97
         4
               3.00
         5
              10.00
         6
               0.06
               8.00
         dtype: float64
In [59]: values = np.array([2.0, 1.0, 5.0, 0.97, 3.0, 10.0, 0.0599, 8.0])
         labels = ['A', 'B', 'C', 'D', 'E', 'F', 'G', 'H']
         ser = pd.Series(data=values, index=labels)
Out[59]: A
               2.00
         В
               1.00
         C
               5.00
         D
               0.97
         Ε
               3.00
         F
              10.00
         G
               0.06
               8.00
         Η
         dtype: float64
In [60]: movie_rating = {
             'age': 1,
              'gender': 'F',
             'genres': 'Drama',
             'movie_id': 1193,
             'occupation': 10,
             'rating': 5,
             'timestamp': 978300760,
             'title': "One Flew Over the Cuckoo's Nest (1975)",
             'user_id': 1,
             'zip': '48067'
         ser = pd.Series(movie_rating)
         print ser
                                                     1
age
                                                     F
gender
genres
                                                 Drama
movie\_id
                                                 1193
                                                    10
occupation
rating
                                                     5
timestamp
                                             978300760
title
              One Flew Over the Cuckoo's Nest (1975)
user\_id
                                                     1
zip
                                                 48067
dtype: object
```

```
In [61]: ser.index
Out[61]: Index([u'age', u'gender', u'genres', u'movie_id', u'occupation',
                     u'rating', u'timestamp', u'title', u'user_id', u'zip'], dtype='object')
In [62]: ser.values
Out [62]: array([1, 'F', 'Drama', ..., "One Flew Over the Cuckoo's Nest (1975)", 1,
                '48067'], dtype=object)
Series indexing
In [63]: ser.loc['gender']
Out[63]: 'F'
In [64]: ser.loc[['gender', 'zip']]
Out[64]: gender
                       F
                   48067
         zip
         dtype: object
In [65]: bool_arr = np.array([False, False, False, False, False, True, False, False, False])
         bool_arr
Out[65]: array([False, False, False, False, False, False], dtype=bool)
In [66]: ser.loc[bool_arr]
Out[66]: rating
         dtype: object
In [67]: ser.iloc[1]
Out[67]: 'F'
In [68]: ser.iloc[[1,2]]
Out[68]: gender
         genres
                   Drama
         dtype: object
In [69]: ser.ix['gender']
Out[69]: 'F'
In [70]: ser.ix[1]
Out[70]: 'F'
In [71]: ser['gender']
Out[71]: 'F'
In [72]: ser[[1,2]]
Out[72]: gender
         genres
                   Drama
         dtype: object
```

#### Operations between Series with different index objects

Automatic upcasting when performing operations between Series with different dtypes:

#### 1.8.3 DataFrame

The DataFrame is the 2-dimensional version of a Series, you can think of it as a spreadsheet whose columns are Series objects.

You can explicitly set the column names and index values as well.

```
In [76]: pd.DataFrame(data={'col_1': [0.12, 7, 45, 10], 'col_2': [0.9, 9, 34, 11]},
                      columns=['col_1', 'col_2', 'col_3'])
Out [76]:
            col_1 col_2 col_3
            0.12
                     0.9
                           NaN
            7.00
                     9.0
                           NaN
           45.00
                    34.0
                           NaN
           10.00
                    11.0
         [4 rows x 3 columns]
In [77]: pd.DataFrame(data={'col_1': [0.12, 7, 45, 10], 'col_2': [0.9, 9, 34, 11]},
                      columns=['col_1', 'col_2', 'col_3'],
                      index=['obs1', 'obs2', 'obs3', 'obs4'])
```

```
Out [77]:
               col_1 col_2 col_3
               0.12
                        0.9
                              NaN
         obs1
               7.00
                        9.0
         obs2
                              NaN
         obs3 45.00
                       34.0
                              NaN
         obs4 10.00
                       11.0
                              NaN
         [4 rows x 3 columns]
  You can also think of it as a dictionary of Series objects.
In [78]: movie_rating = {
             'gender': 'F',
             'genres': 'Drama',
             'movie_id': 1193,
             'rating': 5,
             'timestamp': 978300760,
             'user_id': 1,
         ser_1 = pd.Series(movie_rating)
         ser_2 = pd.Series(movie_rating)
         df = pd.DataFrame({'r_1': ser_1, 'r_2': ser_2})
         df.columns.name = 'rating_events'
         df.index.name = 'rating_data'
         df
Out[78]: rating_events
                              r_1
                                         r_2
         rating_data
         gender
                                 F
                                            F
         genres
                             Drama
                                        Drama
                             1193
                                         1193
         movie\_id
         rating
                                 5
                                            5
                        978300760
                                    978300760
         timestamp
         user_id
                                1
                                            1
         [6 rows x 2 columns]
In [79]: df = df.T
Out[79]: rating_data
                       gender genres movie_id rating timestamp user_id
         rating_events
         r_1
                            F Drama
                                          1193
                                                    5 978300760
         r_2
                              Drama
                                          1193
                                                    5 978300760
         [2 rows x 6 columns]
In [80]: df.columns
Out[80]: Index([u'gender', u'genres', u'movie_id',
                           u'rating', u'timestamp', u'user_id'], dtype='object')
In [81]: df.index
Out[81]: Index([u'r_1', u'r_2'], dtype='object')
In [82]: df.values
Out[82]: array([['F', 'Drama', 1193, 5, 978300760, 1],
                ['F', 'Drama', 1193, 5, 978300760, 1]], dtype=object)
```

# Adding/Deleting entries

```
In [83]: df = pd.DataFrame({'r_1': ser_1, 'r_2': ser_2})
          df.drop('genres', axis=0)
Out[83]:
                                          r_2
                              r_{-}1
         rating_data
                                F
                                            F
         gender
         movie\_id
                             1193
                                         1193
         rating
                                5
                                            5
                        978300760
                                   978300760
          timestamp
          user_id
                                1
                                            1
          [5 rows x 2 columns]
In [84]: df.drop('r_1', axis=1)
Out[84]:
                              r_2
         rating_data
                                F
          gender
         genres
                            Drama
                             1193
         movie\_id
          rating
                                5
          timestamp
                       978300760
          user_id
                                1
          [6 rows x 1 columns]
   You can also delete in place with del:
In [85]: del df['r_2']
          df
Out[85]:
                              r_{-}1
         rating_data
                                F
         gender
          genres
                            Drama
         movie\_id
                             1193
          rating
                                5
                        978300760
          timestamp
          user_id
                                1
          [6 rows x 1 columns]
In [86]: # careful with the order here
         df['r_3'] = ['F', 'Drama', 1193, 5, 978300760, 1]
          df
Out[86]:
                              r_1
                                          r_3
         {\tt rating\_data}
                                F
                                            F
          gender
          genres
                                        Drama
                            Drama
         movie\_id
                             1193
                                         1193
         rating
                                5
                                            5
          timestamp
                        978300760
                                   978300760
          user_id
                                1
                                            1
          [6 rows x 2 columns]
```

```
In [87]: df['r_3'] = pd.Series({'gender': 'F'})
Out[87]:
                             r_1 r_3
         rating_data
         gender
                                F
                                     F
         genres
                           Drama
                                   NaN
         movie_id
                            1193
                                   NaN
         rating
                                5
                                   NaN
                       978300760
         timestamp
                                  {\tt NaN}
         user_id
                               1
                                  {\tt NaN}
         [6 rows x 2 columns]
  -> Go to "Pandas questions: Series and DataFrames"
DataFrame indexing You can index into a column using it's label, or with dot notation
In [88]: df = pd.DataFrame(data={'col_1': [0.12, 7, 45, 10], 'col_2': [0.9, 9, 34, 11]},
                            columns=['col_1', 'col_2', 'col_3'],
                            index=['obs1', 'obs2', 'obs3', 'obs4'])
         df
Out[88]:
               col_1 col_2 col_3
                 0.12
                         0.9
         obs1
                7.00
         obs2
                         9.0
                                NaN
         obs3
               45.00
                        34.0
                                NaN
         obs4 10.00
                        11.0
                               NaN
         [4 rows x 3 columns]
In [89]: df['col_1']
Out[89]: obs1
                   0.12
                   7.00
         obs2
                  45.00
         obs3
         obs4
                  10.00
         Name: col_1, dtype: float64
In [90]: df.col_1
Out[90]: obs1
                   0.12
         obs2
                   7.00
         obs3
                  45.00
         obs4
                  10.00
         Name: col_1, dtype: float64
  You can also use multiple columns to select a subset of them:
In [91]: df[['col_2', 'col_1']]
Out[91]:
               col_2 col_1
                  0.9
                       0.12
         obs1
                 9.0
                        7.00
         obs2
         obs3
                 34.0 45.00
                 11.0 10.00
         obs4
         [4 rows x 2 columns]
```

DataFrame has similar .loc and .iloc methods:

In [92]: df.loc['obs1', 'col\_1']

```
Out[92]: 0.12
In [93]: df.iloc[0, 0]
Out [93]: 0.12
  The .ix method gives you the most flexibility to index into certain rows, or even rows and columns:
In [94]: df.ix['obs3']
Out [94]: col_1
                    45
         col_2
                    34
         col_3
                   NaN
         Name: obs3, dtype: object
In [95]: df.ix[0]
Out [95]: col_1
                   0.12
         col_2
                    0.9
         col_3
                    NaN
         Name: obs1, dtype: object
In [96]: df.ix[:2]
Out[96]:
                col_1 col_2 col_3
         obs1
                 0.12
                          0.9
         obs2
                7.00
                          9.0
                                NaN
         [2 rows x 3 columns]
In [97]: df.ix[:2, 'col_2']
Out [97]: obs1
                  0.9
                  9.0
         obs2
         Name: col_2, dtype: float64
In [98]: df.ix[:2, ['col_1', 'col_2']]
Out [98]:
                col_1 col_2
                 0.12
                          0.9
         obs1
                 7.00
         obs2
                          9.0
         [2 rows x 2 columns]
  -> Go to "Pandas questions: Indexing"
  -> 20 min break!!
```

# 1.9 The MovieLens dataset: loading and first look

Loading of the MovieLens dataset is based on the intro chapter of "Python for Data Analysis". The Movie-Lens data is spread across three files. We'll load each file using the pd.read\_table function:

```
In [99]: users = pd.read_table('data/ml-1m/users.dat',
                                sep='::', header=None,
                               names=['user_id', 'gender', 'age', 'occupation', 'zip'])
         ratings = pd.read_table('data/ml-1m/ratings.dat',
                                 sep='::', header=None,
                                 names=['user_id', 'movie_id', 'rating', 'timestamp'])
         movies = pd.read_table('data/ml-1m/movies.dat',
                                sep='::', header=None,
                                names=['movie_id', 'title', 'genres'])
         # show how one of them looks
         ratings.head(5)
Out [99]:
            user_id movie_id rating timestamp
                                       978300760
         0
                  1
                         1193
                                    5
         1
                  1
                          661
                                     3
                                        978302109
         2
                  1
                          914
                                     3 978301968
         3
                         3408
                                    4 978300275
                  1
                         2355
                                    5 978824291
                  1
         [5 rows x 4 columns]
  Using pd.merge we get it all into one big DataFrame.
In [100]: movielens = pd.merge(pd.merge(ratings, users), movies)
          movielens.head()
Out[100]:
             user_id movie_id rating timestamp gender
                                                                occupation
                                                           age
                                                                              zip \
                                      5 978300760
                                                                            48067
          0
                   1
                          1193
                                                        F
                                                             1
                                                                         10
          1
                   2
                          1193
                                      5 978298413
                                                        М
                                                            56
                                                                         16 70072
          2
                  12
                          1193
                                      4 978220179
                                                            25
                                                                         12
                                                                            32793
                                                        Μ
          3
                  15
                          1193
                                      4
                                        978199279
                                                        Μ
                                                            25
                                                                          7
                                                                             22903
                                      5 978158471
                                                                          1 95350
                  17
                          1193
                                                            50
                                               title genres
          0
           One Flew Over the Cuckoo's Nest (1975)
                                                      Drama
             One Flew Over the Cuckoo's Nest (1975)
          2 One Flew Over the Cuckoo's Nest (1975)
                                                      Drama
           One Flew Over the Cuckoo's Nest (1975)
                                                      Drama
          4 One Flew Over the Cuckoo's Nest (1975)
                                                      Drama
          [5 rows x 10 columns]
```

# 1.10 Evaluation

Before we start building our minimal reco engine we need a basic mechanism to evaluate the performance of our engine. For that we will:

- split the data into train and test sets
- introduce a performance criterion
- write an evaluate function.

#### 1.10.1 Evaluation: split ratings into train and test sets

This subsection will generate training and testing sets for evaluation. You do not need to understand every single line of code, just the general gist:

- take a smaller sample from the full 1M dataset for speed reasons;
- make sure that we have at least 2 ratings per user in that subset;
- split the result into training and testing sets.

```
In [101]: # let's work with a smaller subset for speed reasons
          movielens = movielens.ix[np.random.choice(movielens.index, size=10000, replace=False)]
          print movielens.shape
          print movielens.user_id.nunique()
          print movielens.movie_id.nunique()
(10000, 10)
3677
2279
In [102]: user_ids_larger_1 = pd.value_counts(movielens.user_id, sort=False) > 1
          user_ids_larger_1 = user_ids_larger_1[user_ids_larger_1].index
          movielens = movielens.select(lambda 1: movielens.loc[1, 'user_id'] in user_ids_larger_1)
          print movielens.shape
          assert np.all(movielens.user_id.value_counts() > 1)
(8512, 10)
  We now generate train and test subsets by marking 20% of each users's ratings, using groupby and apply.
In [103]: def assign_to_set(df):
              sampled_ids = np.random.choice(df.index,
                                              size=np.int64(np.ceil(df.index.size * 0.2)),
                                              replace=False)
              df.ix[sampled_ids, 'for_testing'] = True
              return df
          movielens['for_testing'] = False
          grouped = movielens.groupby('user_id', group_keys=False).apply(assign_to_set)
          movielens_train = movielens[grouped.for_testing == False]
          movielens_test = movielens[grouped.for_testing == True]
          print movielens.shape
          print movielens_train.shape
          print movielens_test.shape
          assert len(movielens_train.index & movielens_test.index) == 0
(8512, 11)
(5845, 11)
(2667, 11)
  Store these two sets in text files:
In [104]: movielens_train.to_csv('data/my_generated_movielens_train.csv')
```

movielens\_test.to\_csv('data/my\_generated\_movielens\_test.csv')

#### 1.10.2 Evaluation: performance criterion

Performance evaluation of recommendation systems is an entire topic all in itself. Some of the options include:

```
RMSE: $\sqrt{\sum_{n}^{\sum_{(\hat{y}-y)^2}}}$

Precision / Recall / F-scores
ROC curves
Cost curves

In [105]: def compute_rmse(y_pred, y_true):

""" Compute Root Mean Squared Error. """

return np.sqrt(np.mean(np.power(y_pred - y_true, 2)))
1.10.3 Evaluation: the 'evaluate' method
In [106]: def evaluate(estimate_f):

""" RMSE-based predictive performance evaluation with pandas. """

ids_to_estimate = zip(movielens_test.user_id, movielens_test.movie_id)

estimated = np.array([estimate_f(u,i) for (u,i) in ids_to_estimate])

real = movielens_test.rating.values
```

### 1.11 Minimal reco engine v1.0: simple mean ratings

return compute\_rmse(estimated, real)

#### 1.11.1 Content-based filtering using mean ratings

With this table-like representation of the ratings data, a basic content-based filter becomes a one-liner function.

#### 1.11.2 Collaborative-based filtering using mean ratings

```
In [108]: def estimate2(user_id, movie_id):
    """ Simple collaborative filter based on mean ratings. """

    user_condition = movielens_train.user_id != user_id
    movie_condition = movielens_train.movie_id == movie_id
    ratings_by_others = movielens_train.loc[user_condition & movie_condition]
    if ratings_by_others.empty:
        return 3.0
    else:
        return ratings_by_others.rating.mean()

print 'RMSE for estimate2: %s' % evaluate(estimate2)
```

RMSE for estimate2: 1.13464798007

-> Go to "Reco systems questions: Data Loading + Estimation Functions"

#### 1.12 More formulas!

Here are some basic ways in which we can generalize the simple mean-based algorithms we discussed before.

# 1.12.1 Generalizations of the aggregation function for content-based filtering: incorporating similarities

Possibly incorporating metadata about items, which makes the term 'content' make more sense now.

$$r_{u,i} = k \sum_{i' \in I(u)} sim(i, i') \ r_{u,i'}$$

$$r_{u,i} = \bar{r}_u + k \sum_{i' \in I(u)} sim(i, i') \ (r_{u,i'} - \bar{r}_u)$$

Here k is a normalizing factor,

$$k = \frac{1}{\sum_{i' \in I(u)} |sim(i, i')|}$$

and  $\bar{r}_u$  is the average rating of user u:

$$\bar{r}_u = \frac{\sum_{i \in I(u)} r_{u,i}}{|I(u)|}$$

# 1.12.2 Generalizations of the aggregation function for collaborative filtering: incorporating similarities

Possibly incorporating metadata about users.

$$r_{u,i} = k \sum_{u' \in U(i)} sim(u, u') \ r_{u',i}$$
$$r_{u,i} = \bar{r}_u + k \sum_{u' \in U(i)} sim(u, u') \ (r_{u',i} - \bar{r}_u)$$

Here k is a normalizing factor,

$$k = \frac{1}{\sum_{u' \in U(i)} |sim(u, u')|}$$

and  $\bar{r}_u$  is the average rating of user u:

$$\bar{r}_u = \frac{\sum_{i \in I(u)} r_{u,i}}{|I(u)|}$$

## 1.13 Aggregation in pandas

## 1.13.1 Groupby

The idea of groupby is that of *split-apply-combine*:

- split data in an object according to a given key;
- apply a function to each subset;
- combine results into a new object.

```
In [109]: movielens_train.groupby('gender')['rating'].mean()
Out[109]: gender
          F
                     3.58
                     3.53
          М
          Name: rating, dtype: float64
In [110]: movielens_train.groupby(['gender', 'age'])['rating'].mean()
Out[110]: gender
                  age
                          3.54
                   1
                  18
                          3.46
                  25
                          3.59
                   35
                          3.63
                   45
                          3.47
                          3.75
                  50
                  56
                          3.74
                          3.33
          М
                   1
                          3.50
                   18
                  25
                          3.46
                  35
                          3.60
                   45
                          3.56
                  50
                          3.71
                          3.88
                  56
          Name: rating, dtype: float64
```

#### 1.13.2 Pivoting

Let's start with a simple pivoting example that does not involve any aggregation. We can extract a ratings matrix as follows:

```
In [111]: # transform the ratings frame into a ratings matrix
       ratings_mtx_df = movielens_train.pivot_table(values='rating',
                                       rows='user_id',
                                       cols='movie_id')
       ratings_mtx_df.head(3)
Out[111]: movie_id 1
                 2
                                                      21 22
                                                            23 \
                    3
                         5
                            6
                               8
                                  10 11 16 17
                                             18 19
                                                   20
       user_id
             movie_id 24 25 26
       user_id
             NaN NaN NaN ...
             NaN NaN NaN ...
             NaN NaN NaN ...
       [3 rows x 1967 columns]
In [193]: # grab another subsquare of the ratings matrix to actually diplay some real entries!
       ratings_mtx_df.loc[3:11, 1196:1200]
Out[193]: movie_id 1196 1197 1198 1199 1200
       user_id
```

```
3
            NaN
                     5
                          NaN
                                 NaN
                                        NaN
5
            NaN
                   NaN
                          NaN
                                 NaN
                                        NaN
6
            NaN
                   NaN
                          NaN
                                 NaN
                                        NaN
10
                          NaN
                                 NaN
                                        NaN
            NaN
                   NaN
11
            NaN
                   NaN
                          NaN
                                 NaN
                                        NaN
```

[5 rows x 5 columns]

The more interesting case with pivot\_table is as an interface to groupby:

```
In [194]: movielens_train.pivot_table(values='rating', rows='age', cols='gender', aggfunc='mean')
```

```
Out [194]: gender
                             М
           age
           1
                   3.54
                          3.33
           18
                   3.46
                          3.50
           25
                   3.59
                          3.46
           35
                   3.63
                          3.60
           45
                   3.47
                          3.56
           50
                   3.75
                          3.71
                   3.74 3.88
           56
```

[7 rows x 2 columns]

You can pass in a list of functions, such as [np.mean, np.std], to compute mean ratings and a measure of disagreement.

In [195]: movielens\_train.pivot\_table(values='rating', rows='age', cols='gender', aggfunc=[np.mean, np.

Out[195]:	gender age	mean F	М	std F	М
	1	3.54	3.33	1.30	1.24
	18	3.46	3.50	1.23	1.16
	25	3.59	3.46	1.11	1.13
	35	3.63	3.60	1.04	1.04
	45	3.47	3.56	1.11	1.04
	50	3.75	3.71	1.05	1.07
	56	3.74	3.88	1.06	1.06

[7 rows x 4 columns]

# 1.14 Minimal reco engine v1.1: implicit sim functions

We're going to need a user index from the users portion of the dataset. This will allow us to retrieve information given a specific user\_id in a more convenient way:

```
Out[196]:
                                 occupation
                   gender
                            age
                                                 zip
          user_id
           1
                         F
                                           10
                                               48067
                              1
           2
                         М
                             56
                                           16
                                               70072
           3
                         М
                             25
                                           15
                                               55117
           4
                                           7
                                               02460
                         Μ
                             45
```

```
5 M 25 20 55455
[5 rows x 4 columns]
```

With this in hand, we can now ask what the gender of a particular user\_id is like so:

#### 1.14.1 Collaborative-based filtering using implicit sim functions

Using the pandas aggregation framework we will build a collaborative filter that estimates ratings using an implicit sim(u,u') function to compare different users.

At this point it seems worthwhile to write a learn function to pre-compute whatever datastructures we need at estimation time.

```
In [199]: class Reco3:
    """ Collaborative filtering using an implicit sim(u,u'). """

def learn(self):
    """ Prepare datastructures for estimation. """

    self.means_by_gender = movielens_train.pivot_table('rating', rows='movie_id', cols='g')

def estimate(self, user_id, movie_id):
    """ Mean ratings by other users of the same gender. """

if movie_id not in self.means_by_gender.index:
    return 3.0

user_gender = user_info.ix[user_id, 'gender']
    if ~np.isnan(self.means_by_gender.ix[movie_id, user_gender]):
```

return self.means\_by\_gender.ix[movie\_id, user\_gender]

```
else:
                      return self.means_by_gender.ix[movie_id].mean()
          reco = Reco3()
          reco.learn()
          print 'RMSE for reco3: %s' % evaluate(reco.estimate)
RMSE for reco3: 1.20272358698
In [200]: class Reco4:
              """ Collaborative filtering using an implicit sim(u,u'). """
              def learn(self):
                  """ Prepare datastructures for estimation. """
                  self.means_by_age = movielens_train.pivot_table('rating', rows='movie_id', cols='age'
              def estimate(self, user_id, movie_id):
                  """ Mean ratings by other users of the same age. """
                  if movie_id not in self.means_by_age.index:
                      return 3.0
                  user_age = user_info.ix[user_id, 'age']
                  if ~np.isnan(self.means_by_age.ix[movie_id, user_age]):
                      return self.means_by_age.ix[movie_id, user_age]
                  else:
                      return self.means_by_age.ix[movie_id].mean()
          reco = Reco4()
          reco.learn()
          print 'RMSE for reco4: %s' % evaluate(reco.estimate)
RMSE for reco4: 1.21311405537
```

## 1.15 Mini-Challenge!

- Not a real challenge
- Focus on understanding the different versions of our minimal reco
- Try to mix and match some of the ideas presented to come up with a minimal reco of your own
- Evaluate it!

#### 1.15.1 Mini-Challenge: first round

Implement an estimate function of your own using other similarity notions, eg.:

- zip code
- movie genre
- occupation

## 1.16 Minimal reco engine v1.2: custom similarity functions

#### 1.16.1 A few similarity functions

These were all written to operate on two pandas Series, each one representing the rating history of two different users. You can also apply them to any two feature vectors that describe users or items. In all cases,

the higher the return value, the more similar two Series are. You might need to add checks for edge cases, such as divisions by zero, etc.

• Euclidean 'similarity'

$$sim(x,y) = \frac{1}{1 + \sqrt{\sum (x-y)^2}}$$

In [201]: def euclidean(s1, s2):
 """Take two pd.Series objects and return their euclidean 'similarity'."""
 diff = s1 - s2
 return 1 / (1 + np.sqrt(np.sum(diff \*\* 2)))

• Cosine similarity

$$sim(x,y) = \frac{(x.y)}{\sqrt{(x.x)(y.y)}}$$

• Pearson correlation

$$sim(x,y) = \frac{(x - \bar{x}).(y - \bar{y})}{\sqrt{(x - \bar{x}).(x - \bar{x}) * (y - \bar{y})(y - \bar{y})}}$$

• Jaccard similarity

$$sim(x,y) = \frac{(x.y)}{(x.x) + (y.y) - (x.y)}$$

# 1.16.2 Collaborative-based filtering using custom sim functions

```
In [205]: class Reco5:
    """ Collaborative filtering using a custom sim(u,u'). """

def learn(self):
    """ Prepare datastructures for estimation. """
```

```
self.all_user_profiles = movielens.pivot_table('rating', rows='movie_id', cols='user_
              def estimate(self, user_id, movie_id):
                  """ Ratings weighted by correlation similarity. """
                  user_condition = movielens_train.user_id != user_id
                  movie_condition = movielens_train.movie_id == movie_id
                  ratings_by_others = movielens_train.loc[user_condition & movie_condition]
                  if ratings_by_others.empty:
                      return 3.0
                  ratings_by_others.set_index('user_id', inplace=True)
                  their_ids = ratings_by_others.index
                  their_ratings = ratings_by_others.rating
                  their_profiles = self.all_user_profiles[their_ids]
                  user_profile = self.all_user_profiles[user_id]
                  sims = their_profiles.apply(lambda profile: pearson(profile, user_profile), axis=0)
                  ratings_sims = pd.DataFrame({'sim': sims, 'rating': their_ratings})
                  ratings_sims = ratings_sims[ratings_sims.sim > 0]
                  if ratings_sims.empty:
                      return their_ratings.mean()
                      return np.average(ratings_sims.rating, weights=ratings_sims.sim)
          reco = Reco5()
          reco.learn()
          print 'RMSE for reco5: %s' % evaluate(reco.estimate)
RMSE for reco5: 1.08702256721
```

#### 1.16.3 Mini-Challenge: second round

Implement an estimate function of your own using other custom similarity notions, eg.:

- euclidean
- cosine

# 1.17 [BONUS] PyTables

#### 1.17.1 What is it?

PyTables is a package for managing hierarchical datasets and designed to efficiently and easily cope with extremely large amounts of data.

#### 1.17.2 HDF5

From hdfgroup.org: HDF5 is a Hierarchical Data Format consisting of a data format specification and a supporting library implementation.

HDF5 files are organized in a hierarchical structure, with two primary structures: groups and datasets.

- HDF5 group: a grouping structure containing instances of zero or more groups or datasets, together with supporting metadata.
- HDF5 dataset: a multidimensional array of data elements, together with supporting metadata.

```
1.17.3 Pandas + PyTables Integration
In [206]: import tables as tb
          store = pd.HDFStore('data/store.h5')
          store
Out[206]: <class 'pandas.io.pytables.HDFStore'>
          File path: data/store.h5
          /pycon2014/movielens
                                          frame_table (typ->appendable,nrows->8512,ncols->11,indexers->
In [207]: store.put('/pycon2014/movielens', movielens, format='table', data_columns=True)
          store
Out[207]: <class 'pandas.io.pytables.HDFStore'>
          File path: data/store.h5
          /pycon2014/movielens
                                          frame_table (typ->appendable,nrows->8512,ncols->11,indexers->
In [208]: store.select('/pycon2014/movielens', "columns=['user_id', 'rating']", start=0, stop=5)
Out [208]:
                  user_id rating
          242166
                     3560
                                5
          327994
                     3196
                                3
          768999
                     3574
                                4
          14121
                     1744
                                4
          344208
                     2105
          [5 rows x 2 columns]
In [209]: store.select('/pycon2014/movielens', where=u'rating>4', start=0, stop=20)
Out [209]:
                  user_id movie_id rating timestamp gender age occupation
                                                                                  zip \
                                          5 966796358
          242166
                     3560
                                296
                                                            F
                                                                25
                                                                             6 74105
          624536
                     5283
                               2761
                                          5 961166145
                                                                18
                                                                             2 63138
                                                            М
          512865
                     5767
                               1200
                                          5 958176105
                                                            Μ
                                                                25
                                                                              2 75287
                                   title
                                                              genres for_testing
                     Pulp Fiction (1994)
                                                         Crime | Drama
                                                                           False
          242166
          624536 Iron Giant, The (1999)
                                                Animation | Children's
                                                                           False
          512865
                           Aliens (1986) Action|Sci-Fi|Thriller|War
                                                                           False
          [3 rows x 11 columns]
In [212]: store.close()
1.17.4 Direct File Manipulation: Node Attributes Example
In [213]: import tables as tb
          from datetime import datetime
```

```
TITLE := '',
             VERSION := '1.0'.
             data_columns := ['user_id', 'movie_id', 'rating', 'timestamp',
                              'gender', 'age', 'occupation', 'zip', 'title', 'genres', 'for_testing'],
             encoding := None,
             index_cols := [(0, 'index')],
             info := {1: {'type': 'Index', 'names': [None]}, 'index': {}},
             last_modified := datetime.datetime(2014, 4, 7, 20, 50, 43, 588596),
             levels := 1,
             nan_rep := 'nan',
             non_index_axes := [(1, ['user_id', 'movie_id', 'rating', 'timestamp',
                                      'gender', 'age', 'occupation', 'zip', 'title', 'genres', 'for_testing'])],
             pandas_type := 'frame_table',
             pandas_version := '0.10.1',
             table_type := 'appendable_frame',
             values_cols := ['user_id', 'movie_id', 'rating', 'timestamp',
                             'gender', 'age', 'occupation', 'zip', 'title', 'genres', 'for_testing']]
In [214]: hdf_file.getNodeAttr(node, 'last_modified')
Out[214]: datetime.datetime(2014, 4, 7, 20, 50, 43, 588596)
1.17.5 Handling things that don't fit in memory
In []: group_3 = h5file.createGroup(h5file.root, 'group_3', 'Group Three')
       ndim = 6000000
       h5file.createArray(group_3, 'random_group_3',
                           numpy.zeros((ndim,ndim)), "A very very large array")
In []: rows = 10
       cols = 10
       earr = h5file.createEArray(group_3, 'EArray', tb.Int8Atom(),
                                    (0, cols), "A very very large array, second try.")
       for i in range(rows):
           earr.append(numpy.zeros((1, cols)))
In []: earr
```

# 2 References and further reading

- 1. Goldberg, D., D. Nichols, B. M. Oki, and D. Terry. "Using Collaborative Filtering to Weave an Information Tapestry." Communications of the ACM 35, no. 12 (1992): 61–70.
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