Comparing and aggregating rankings

Comparing Ranking vectors

$$w_1 = [1 0.8 0.5 0.3 0]$$

 $w_2 = [0.9 1 0.7 0.6 0.8]$

How close are the vectors w₁, w₂?

Distance between ranking vectors

• Geometric distance: how close are the numerical weights of vectors w_1 , w_2 ?

$$d_{1}(w_{1}, w_{2}) = \sum |w_{1}[i] - w_{2}[i]|$$

$$w_{1} = [1.0 \ 0.8 \ 0.5 \ 0.3 \ 0.0]$$

$$w_{2} = [0.9 \ 1.0 \ 0.7 \ 0.6 \ 0.8]$$

$$d_{1}(w_{1}, w_{2}) = 0.1 + 0.2 + 0.2 + 0.3 + 0.8 = 1.6$$

Distance between LAR vectors

- Rank distance: how close are the ordinal rankings induced by the vectors w₁, w₂?
 - Kendal's τ distance

$$d_r(w_1, w_2) = \frac{\text{pairs ranked in a different order}}{\text{total number of distinct pairs}}$$

Outline

- Rank Aggregation
 - Computing aggregate scores
 - Computing aggregate rankings voting

Rank Aggregation

• Given a set of rankings $R_1, R_2, ..., R_m$ of a set of objects $X_1, X_2, ..., X_n$ produce a single ranking R that is in agreement with the existing rankings

Examples

- Voting
 - rankings $R_1, R_2, ..., R_m$ are the voters, the objects $X_1, X_2, ..., X_n$ are the candidates.

Examples

- Combining multiple scoring functions
 - rankings $R_1, R_2, ..., R_m$ are the scoring functions, the objects $X_1, X_2, ..., X_n$ are data items.
 - Combine the PageRank scores with termweighting scores
 - Combine scores for multimedia items
 - color, shape, texture
 - Combine scores for database tuples
 - find the best hotel according to price and location

Examples

- Combining multiple sources
 - rankings $R_1, R_2, ..., R_m$ are the sources, the objects $X_1, X_2, ..., X_n$ are data items.
 - meta-search engines for the Web
 - distributed databases
 - P2P sources

Variants of the problem

- Combining scores
 - we know the scores assigned to objects by each ranking, and we want to compute a single score
- Combining ordinal rankings
 - the scores are not known, only the ordering is known
 - the scores are known but we do not know how, or do not want to combine them
 - e.g. price and star rating

- Each object X_i has m scores (r_{i1},r_{i2},...,r_{im})
- The score of object X_i is computed using an aggregate scoring function f(r_{i1},r_{i2},...,r_{im})

	R_1	R_2	R_3
X_1	1	0.3	0.2
X_2	0.8	0.8	0
X ₃	0.5	0.7	0.6
X ₄	0.3	0.2	0.8
X ₅	0.1	0.1	0.1

 Each object X_i has m scores (r_{i1},r_{i2},...,r_{im})

 \dots, r_{im}

The score of object X_i is computed using an aggregate scoring function f(r_{i1},r_{i2},...,r_{im})
 f(r_{i1},r_{i2},...,r_{im}) = min{r_{i1},r_{i2},

	R_1	R_2	R_3	R
X_1	1	0.3	0.2	0.2
X_2	0.8	0.8	0	0
X_3	0.5	0.7	0.6	0.5
X ₄	0.3	0.2	0.8	0.2
X_5	0.1	0.1	0.1	0.1

Each object X_i has m scores

$$(r_{i1},r_{i2},\ldots,r_{im})$$

 \dots, r_{im}

The score of object X_i is computed using an aggregate scoring function f(r_{i1},r_{i2},...,r_{im})
 f(r_{i1},r_{i2},...,r_{im}) = max{r_{i1},r_{i2},

	R_1	R_2	R_3	R
X_1	1	0.3	0.2	1
X_2	0.8	0.8	0	0.8
X_3	0.5	0.7	0.6	0.7
X ₄	0.3	0.2	0.8	0.8
X ₅	0.1	0.1	0.1	0.1

Each object X_i has m scores

$$(r_{i1}, r_{i2}, ..., r_{im})$$

 The score of object X_i is computed using an aggregate scoring function f(r_{i1},r_{i2},...,r_{im})

_	$f(r_{i1},r_{i2},\ldots,r_{im})$	=	r_{i1}	+	r_{i2}	+	+
	r _{im}						

	R_1	R_2	R_3	R
X_1	1	0.3	0.2	1.5
X_2	0.8	0.8	0	1.6
X ₃	0.5	0.7	0.6	1.8
X ₄	0.3	0.2	0.8	1.3
X_5	0.1	0.1	0.1	0.3

Top-k

- Given a set of n objects and m scoring lists sorted in decreasing order, find the top-k objects according to a scoring function f
- top-k: a set T of k objects such that f(r_{j1},
 ...,r_{jm}) ≤ f(r_{i1},...,r_{im}) for every object X_i in T
 and every object X_i not in T
- Assumption: The function f is monotone $-f(r_1,...,r_m) \le f(r_1',...,r_m')$ if $r_i \le r_i'$ for all i
- Objective: Compute top-k with the minimum cost

Cost function

- We want to minimize the number of accesses to the scoring lists
- Sorted accesses: sequentially access the objects in the order in which they appear in a list
 - $-\cos t C_s$
- Random accesses: obtain the cost value for a specific object in a list
 - $-\cos C_r$
- If s sorted accesses and r random accesses minimize s C_s + r C_r

Example

R_1		
X_1	1	
X_2	8.0	
X_3	0.5	
X ₄	0.3	
X ₅	0.1	

R_2		
X_2	8.0	
X_3	0.7	
X_1	0.3	
X_4	0.2	
X ₅	0.1	

R_3			
X_4	8.0		
X_3	0.6		
X_1	0.2		
X ₅	0.1		
X_2	0		

Compute top-2 for the sum aggregate function

R_1		
X_1	1	
X_2	8.0	
X_3	0.5	
X ₄	0.3	
X_5	0.1	

R_2		
X_2	0.8	
X ₃	0.7	
X_1	0.3	
X ₄	0.2	
X ₅	0.1	

R_3			
X_4	0.8		
X_3	0.6		
X_1	0.2		
X_5	0.1		
X_2	0		

R	1		R_2		R_2		R	3
X_1	1		X_2	0.8	X_4	0.8		
X_2	0.8		X_3	0.7	X_3	0.6		
X_3	0.5		X_1	0.3	X_1	0.2		
X_4	0.3		X ₄	0.2	X_5	0.1		
X_5	0.1		X ₅	0.1	X_2	0		

R	1	R_2		R	3
X_1	1	X_2	0.8	X ₄	0.8
X_2	0.8	X_3	0.7	X_3	0.6
X_3	0.5	X_1	0.3	X_1	0.2
X ₄	0.3	X ₄	0.2	X_5	0.1
X ₅	0.1	X ₅	0.1	X_2	0

R	1	R_2		R	3
X_1	1	X_2	0.8	X_4	0.8
X_2	0.8	X_3	0.7	X_3	0.6
X_3	0.5	X_1	0.3	X_1	0.2
X_4	0.3	X ₄	0.2	X ₅	0.1
X ₅	0.1	X ₅	0.1	X_2	0

R	1	R_2		R	3
$\langle \chi_1 \rangle$	1	X_2	0.8	X_4	0.8
X_2	0.8	X_3	0.7	X_3	0.6
X_3	0.5	X_1	0.3	X_1	0.2
X ₄	0.3	X_4	0.2	X ₅	0.1
X_5	0.1	X ₅	0.1	X_2	0

2. Perform random accesses to obtain the scores of all seen objects

R	1		R_2		R_2		R_2		3
X_1	1		X_2	0.8		X_4	0.8		
X_2	0.8		X_3	0.7		X_3	0.6		
X_3	0.5		X_1	0.3		X_1	0.2		
X ₄	0.3		X ₄	0.2		X ₅	0.1		
X_5	0.1		X ₅	0.1		X_2	0		

3. Compute score for all objects and find the top-k

R	1	R_2		R_3	
X_1	1	X_2	8.0	X_4	0.8
X_2	8.0	X_3	0.7	X_3	0.6
X_3	0.5	X_1	0.3	X_1	0.2
X ₄	0.3	X ₄	0.2	X ₅	0.1
X ₅	0.1	X_5	0.1	X_2	0

F	2
X_3	1.8
X_2	1.6
X_1	1.5
X_4	1.3

- X₅ cannot be in the top-2 because of the monotonicity property
 - $f(X_5) \le f(X_1) \le f(X_3)$

F	1	R_2		R	3
X_1	1	X_2	0.8	X ₄	8.0
X_2	0.8	X_3	0.7	X_3	0.6
X_3	0.5	X_1	0.3	X_1	0.2
X ₄	0.3	X ₄	0.2	X ₅	0.1
X_5	0.1	X ₅	0.1	X_2	0

R				
X_3	1.8			
X_2	1.6			
X_1	1.5			
X_4	1.3			

 The algorithm is cost optimal under some probabilistic assumptions for a restricted class of aggregate functions

1. Access the elements sequentially

R_1				
X_1	1			
X_2	8.0			
X_3	0.5			
X ₄	0.3			
X_5	0.1			

R_2				
X_2	8.0			
X_3	0.7			
X_1	0.3			
X_4	0.2			
X ₅	0.1			

R_3				
X ₄	0.8			
X_3	0.6			
X_1	0.2			
X ₅	0.1			
X_2	0			

- 1. At each sequential access
 - a. Set the threshold t to be the aggregate of the scores seen in this access

F	R_1		R_2		R_2		R ₂		3
X_1	1		X_2	8.0		X ₄	0.8		
X_2	0.8		X_3	0.7		X_3	0.6		
X_3	0.5		X_1	0.3		X_1	0.2		
X ₄	0.3		X ₄	0.2		X ₅	0.1		
X_5	0.1		X ₅	0.1		X_2	0		

t = 2.6

- 1. At each sequential access
 - b. Do random accesses and compute the score of the objects seen

R	Q ₁		R_2		R_2		R	3
X_1	1		X ₂	0.8	X_4	0.8		
X ₂	0.8		X_3	0.7	X_3	0.6		
X_3	0.5		X_1	0.3	X_1	0.2		
X ₄	0.3		X ₄	0.2	X ₅	0.1		
X_5	0.1		X ₅	0.1	X_2	0		

t =	2.6
X_1	1.5
X_2	1.6
X ₄	1.3

- 1. At each sequential access
 - c. Maintain a list of top-k objects seen so far

R	1		R_2		R_2		R	3
X_1	1		X_2	0.8	X_4	0.8		
X ₂	0.8		X_3	0.7	X_3	0.6		
X_3	0.5		X_1	0.3	X_1	0.2		
X ₄	0.3		X ₄	0.2	X_5	0.1		
X ₅	0.1		X ₅	0.1	X_2	0		

t =	2.6
X_2	1.6
X_1	1.5
^ 1	1.5

- 1. At each sequential access
 - d. When the scores of the top-k are greater or equal to the threshold, stop

R	1		R_2		R_2		R	3
X_1	1		X_2	0.8	X ₄	0.8		
X_2	0.8		X_3	0.7	X_3	0.6		
X_3	0.5		X_1	0.3	X_1	0.2		
X_4	0.3		X ₄	0.2	X ₅	0.1		
X ₅	0.1		X ₅	0.1	X_2	0		

t =	2.1
X_3	1.8
X_2	1.6

- 1. At each sequential access
 - d. When the scores of the top-k are greater or equal to the threshold, stop

F	R ₁		R_2		R_2		R	3
X_1	1		X_2	0.8	X ₄	0.8		
X_2	0.8		X_3	0.7	X_3	0.6		
X_3	0.5		X_1	0.3	X_1	0.2		
X ₄	0.3		X ₄	0.2	X ₅	0.1		
X_5	0.1		X ₅	0.1	X_2	0		

1.0
1.8
1.6

2. Return the top-k seen so far

F	R_1		R_2		R_2		R	3
X_1	1		X_2	0.8	X ₄	0.8		
X_2	0.8		X_3	0.7	X_3	0.6		
X_3	0.5		X_1	0.3	X_1	0.2		
X ₄	0.3		X ₄	0.2	X ₅	0.1		
X_5	0.1		X ₅	0.1	X_2	0		

t =	1.0
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X_3	1.8
X_2	1.6

 From the monotonicity property for any object not seen, the score of the object is less than the threshold

$$-f(X_5) \le t \le f(X_2)$$

- The algorithm is instance cost-optimal
 - within a constant factor of the best algorithm on any database

Combining rankings

- In many cases the scores are not known
 - e.g. meta-search engines scores are proprietary information
- ... or we do not know how they were obtained
 - one search engine returns score 10, the other 100. What does this mean?
- ... or the scores are incompatible
 - apples and oranges: does it make sense to combine price with distance?
- In this cases we can only work with the rankings

The problem

- Input: a set of rankings $R_1, R_2, ..., R_m$ of the objects $X_1, X_2, ..., X_n$. Each ranking R_i is a total ordering of the objects
 - for every pair X_i, X_j either X_i is ranked above X_j or X_j is ranked above X_i

 Output: A total ordering R that aggregates rankings R₁,R₂,...,R_m

Voting theory

- A voting system is a rank aggregation mechanism
- Long history and literature
 - criteria and axioms for good voting systems

What is a good voting system?

- The Condorcet criterion
 - if object A defeats every other object in a pairwise majority vote, then A should be ranked first
- Extended Condorcet criterion
 - if the objects in a set X defeat in pairwise comparisons the objects in the set Y then the objects in X should be ranked above those in Y
- Not all voting systems satisfy the Condorcet criterion!

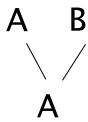
- Unfortunately the Condorcet winner does not always exist
 - irrational behavior of groups

	V_1	V_2	V_3
1	A	В	O
2	В	С	Α
3	С	A	В

$$A > B$$
 $B > C$ $C > A$

	V_1	V ₂	V ₃
1	Α	D	Е
2	В	Е	Α
3	С	Α	В
4	D	В	С
5	Е	С	D

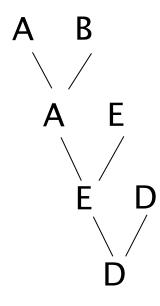
	V_1	V_2	V_3
1	A	D	Е
2	В	Е	Α
3	С	Α	В
4	D	В	С
5	Е	С	D



	V_1	V_2	V_3
1	A	D	Е
2	В	Е	Α
3	С	A	В
4	D	В	С
5	Е	С	D

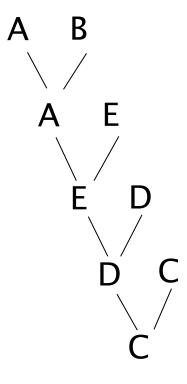


	V_1	V_2	V_3
1	Α	D	Ш
2	В	Е	Α
3	С	Α	В
4	D	В	С
5	Е	С	D



Resolve cycles by imposing an agenda

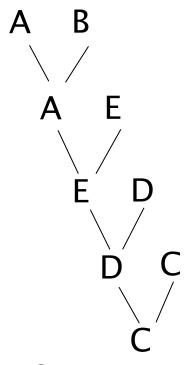
	V_1	V_2	V_3
1	Α	D	Е
2	В	Е	Α
3	С	Α	В
4	D	В	С
5	Е	С	D



C is the winner

Resolve cycles by imposing an agenda

	V_1	V_2	V_3
1	A	D	Е
2	В	Е	A
3	С	Α	В
4	D	В	С
5	Е	С	D



But everybody prefers A or B over C

- The voting system is not Pareto optimal
 - there exists another ordering that everybody prefers
- Also, it is sensitive to the order of voting

Plurality vote

Elect first whoever has more 1st position votes

voters	10	8	7
1	A	С	В
2	В	Α	С
3	С	В	Α

 Does not find a Condorcet winner (C in this case)

Plurality with runoff

 If no-one gets more than 50% of the 1st position votes, take the majority winner of the first two

voters	10	8	7	2
1	A	С	В	В
2	В	Α	С	Α
3	С	В	А	С

first round: A 10, B 9, C 8

second round: A 18, B 9

winner: A

Plurality with runoff

 If no-one gets more than 50% of the 1st position votes, take the majority winner of the first two

voters	10	8	7	2
1	A	С	В	Α
2	В	Α	С	В
3	С	В	Α	С

change the order of A and B in the last column

first round: A 12, B 7, C 8 second round: A 12, C 15

winner: C!

Positive Association axiom

Plurality with runoff violates the positive association axiom

 Positive association axiom: positive changes in preferences for an object should not cause the ranking of the object to decrease

- For each ranking, assign to object X, number of points equal to the number of objects it defeats
 - first position gets n-1 points, second n-2,
 ..., last 0 points
- The total weight of X is the number of points it accumulates from all rankings

voters	3	2	2
1 (3p)	A	В	С
2 (2p)	В	С	D
3 (1p)	С	D	Α
4 (0p)	D	Α	В

A:
$$3*3 + 2*0 + 2*1 = 11p$$
B: $3*2 + 2*3 + 2*0 = 12p$
C: $3*1 + 2*2 + 2*3 = 13p$
D: $3*0 + 2*1 + 2*2 = 6p$

BC C B A

Does not always produce Condorcet winner

Assume that D is removed from the vote

voters	3	2	2
1 (2p)	Α	В	O
2 (1p)	В	С	Α
3 (0p)	С	Α	В

A:
$$3*2 + 2*0 + 2*1 = 7p$$

B: $3*1 + 2*2 + 2*0 = 7p$
C: $3*0 + 2*1 + 2*2 = 6p$

BC B A C

 Changing the position of D changes the order of the other elements!

Independence of Irrelevant Alternatives

- The relative ranking of X and Y should not depend on a third object Z
 - heavily debated axiom

- The Borda Count of an an object X is the aggregate number of pairwise comparisons that the object X wins
 - follows from the fact that in one ranking X wins all the pairwise comparisons with objects that are under X in the ranking

Voting Theory

 Is there a voting system that does not suffer from the previous shortcomings?

Arrow's Impossibility Theorem

- No voting system satisfies the following axioms
 - Universality
 - all inputs are possible
 - Completeness and Transitivity
 - for each input we produce an answer and it is meaningful
 - Positive Assosiation
 - Promotion of a certain option cannot lead to a worse ranking of this option.
 - Independence of Irrelevant Alternatives
 - Changes in individuals' rankings of irrelevant alternatives (ones outside a certain subset) should have no impact on the societal ranking of the subset.
 - Non-imposition
 - Every possible societal preference order should be achievable by some set of individual preference orders
 - Non-dictatoriship
- KENNETH J. ARROW Social Choice and Individual Values (1951). Won Nobel Prize in 1972

Kemeny Optimal Aggregation

- Kemeny distance $K(R_1,R_2)$: The number of pairs of nodes that are ranked in a different order (Kendall-tau)
- Kemeny optimal aggregation minimizes

$$K(R, R_1, \dots, R_m) = \sum_{i=1}^m K(R, R_i)$$

- Kemeny optimal aggregation satisfies the Condorcet criterion and the extended Condorcet criterion
- ...but it is NP-hard to compute
 - easy 2-approximation by obtaining the best of the input rankings, but it is not "interesting"

Rankings as pairwise comparisons

 If element u is before element v, then u is preferred to v

- From input rankings output majority
 tournaments G = (U,A):
 - for u,v in U, if the majority of the rankings prefer u to v, then add (u,v) to A

The KwikSort algorithm

- KwikSort(G=(U,A))
 - if U is empty return empty list
 - -U1 = U2 = empty set
 - pick random pivot u from U
 - For all v in $U\setminus\{u\}$
 - if (v,u) is in A then add v to U1
 - else add v to U2
 - -G1 = (U1,A1)
 - -G2 = (U2,A2)
 - Return KwikSort(G1),u,KwikSort(G2)

Properties of the KwikSort algorithm

 KwikSort algorithm is a 3-approximation algorithm to the Kemeny aggregation problem

Locally Kemeny optimal aggregation

- A ranking R is locally Kemeny optimal if there is no bubble-sort swap of two consecutively placed objects that produces a ranking R' such that
- $K(R',R_1,...,R_m) \le K(R,R_1,...,R_m)$

 Locally Kemeny optimal is not necessarily Kemeny optimal

•

Locally Kemeny optimal aggregation

- Locally Kemeny optimal aggregation can be computed in polynomial time
 - At the i-th iteration insert the i-th element x in the bottom of the list, and bubble it up until there is an element y such that the majority places y over x
- Locally Kemeny optimal aggregation satisfies the Condorcet and extended Condorcet criterion

Rank Aggregation algorithm [DKNS01]

- Start with an aggregated ranking and make it into a locally Kemeny optimal aggregation
- How do we select the initial aggregation?
 - Use another aggregation method
 - Create a Markov Chain where you move from an object X, to another object Y that is ranked higher by the majority

Spearman's footrule distance

 Spearman's footrule distance: The difference between the ranks R(i) and R'(i) assigned to object i

$$F(R,R') = \sum_{i=1}^{n} |R(i) - R'(i)|$$

 Relation between Spearman's footrule and Kemeny distance

$$K(R,R') \le F(R,R') \le 2K(R,R')$$

Spearman's footrule aggregation

Find the ranking R, that minimizes

$$F(R, R_1, \dots, R_m) = \sum_{i=1}^m F(R, R_i)$$

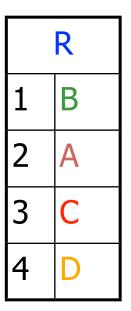
- The optimal Spearman's footrule aggregation can be computed in polynomial time
 - It also gives a 2-approximation to the Kemeny optimal aggregation
- If the median ranks of the objects are unique then this ordering is optimal

Example

R_1		
1	Α	
2	В	
3	С	
4	D	

R_2			
1	В		
2	Α		
3	D		
4	С		

R_3				
1	В			
2	С			
3	Α			
4	D			



```
A: (1,2,3)
B: (1,1,2)
C: (2,3,4)
D: (3,4,4)
```

Access the rankings sequentially

R_1			
1	Α		
2	В		
3	С		
4	D		

R_2			
1	В		
2	Α		
3	D		
4	С		

R_3		
1	В	
2	С	
3	Α	
4	D	

R				
1				
2				
3				
4				

- Access the rankings sequentially
 - when an element has appeared in more than half of the rankings, output it in the aggregated ranking

	R ₁		R_2		R_3	
1	A		1	В	1	В
2	В		2	Α	2	С
3	С		3	D	3	Α
4	D		4	С	4	D

R				
1	В			
2				
3				
4				

- Access the rankings sequentially
 - when an element has appeared in more than half of the rankings, output it in the aggregated ranking

	R_1	R_2		R_3	
1	Α	1	В	1	В
2	В	2	Α	2	С
3	С	3	D	3	A
4	D	4	С	4	D

R				
1	В			
2	A			
3				
4				

- Access the rankings sequentially
 - when an element has appeared in more than half of the rankings, output it in the aggregated ranking

	R_1		R		R_3	
1	Α		1	В	1	В
2	В		2	Α	2	С
3	С		3	D	3	Α
4	D		4	С	4	D

R		
1	В	
2	Α	
3	С	
4		

- Access the rankings sequentially
 - when an element has appeared in more than half of the rankings, output it in the aggregated ranking

	R_1	R_2		R_3	
1	Α	1	В	1	В
2	В	2	Α	2	С
3	С	3	D	3	Α
4	D	4	С	4	D

R			
1	В		
2	Α		
3	С		
4	D		

The Spearman's rank correlation

Spearman's rank correlation

$$S(R, R') = \sum_{i=1}^{\infty} (R(i) - R'(i))^{2}$$

- Computing the optimal rank aggregation with respect to Spearman's rank correlation is the same as computing Borda Count
 - Computable in polynomial time

Extensions and Applications

- Rank distance measures between partial orderings and top-k lists
- Similarity search
- Ranked Join Indices
- Analysis of Link Analysis Ranking algorithms
- Connections with machine learning

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