User Analysis: CTR Prediction on Features & Behaviors

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Agenda

01 Business Problem

Value & Impact

02 Data

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Feature Engineering

03 Model Mining

LightGBM

Random Forest

04 Model Findings & Tests

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Feature Importance

05 Discussion

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06 Future Works

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01

Business Problem

Which guy 💗
should I choose?

Which ~~guy~~ advertiser
should I choose?

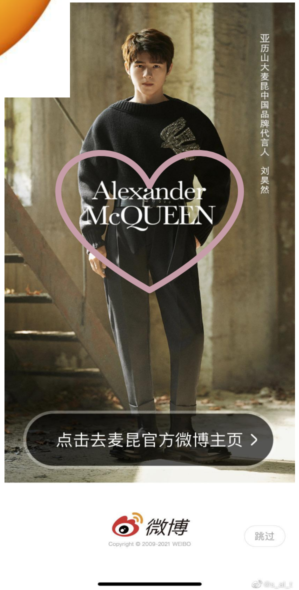
Business Problem

DSP & Social Platforms

$$eCPM = CTR \times bid_{CPC} \times 1000$$

(for CPC advertisers)

Need to estimate CTR to calculate the bid price in **Real-Time Bidding** auction



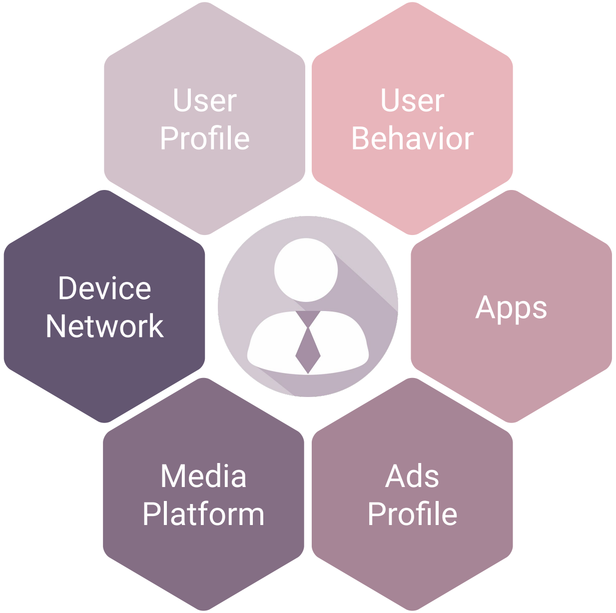
Advertiser

Attempt to figure out the recipe for high CTR observations for **Precision Marketing**

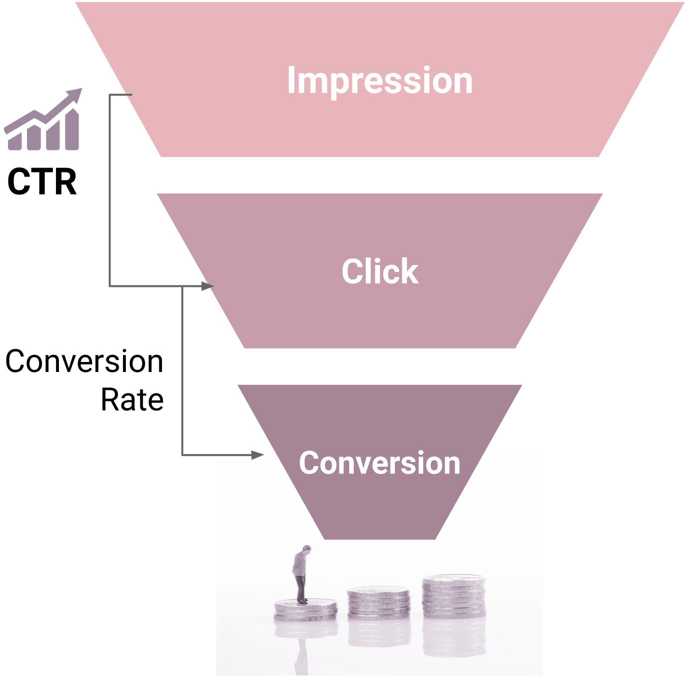
Accurately predicting the CTR is the core to solve these problem

Business Value

Precision Marketing



Monetization



02

Data & EDA

Dataset Introduction

Size & Shape	
Size	456 MB
Rows & Columns	#3M #36
Target Variable	‘Label’ (1 = clicked)

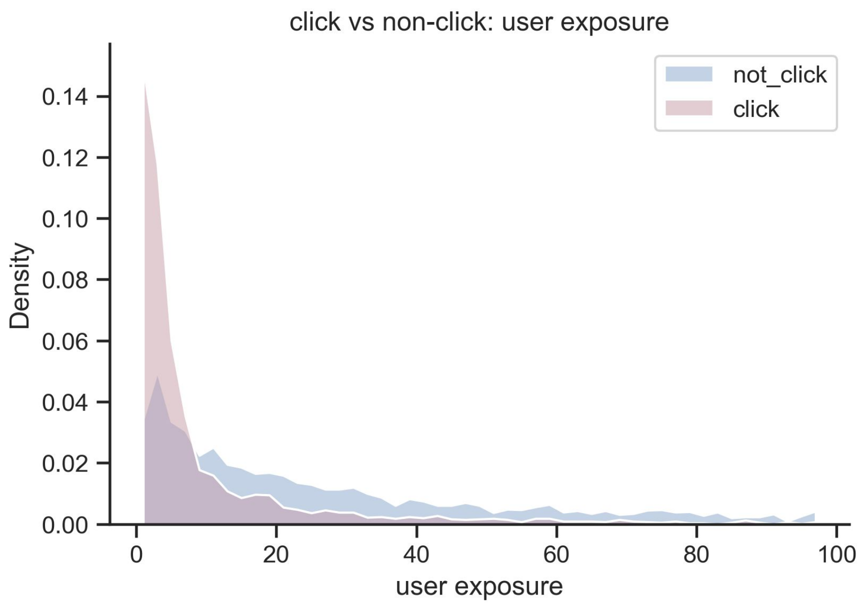
Features Groups	
User	uid age gender net_type …
Ads	adv_id slot_id Inter_type_cd …
Apps	spread_app_id app_first_class his_app_size …

Stats	
Dtype	All numerical Int64 / float64
Missing	Represented by -1
Unique	uid: #1.05M adv_id: #5796

EDA

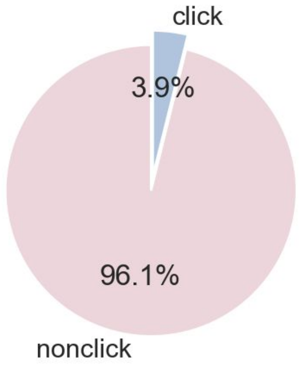
01 Histplot

User with low impression
are much more likely to click



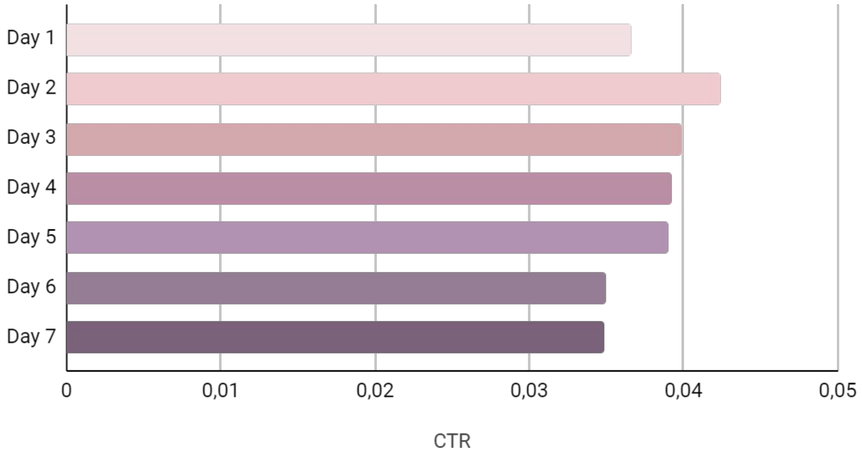
02 Pie Chart

Very Imbalanced
target variable



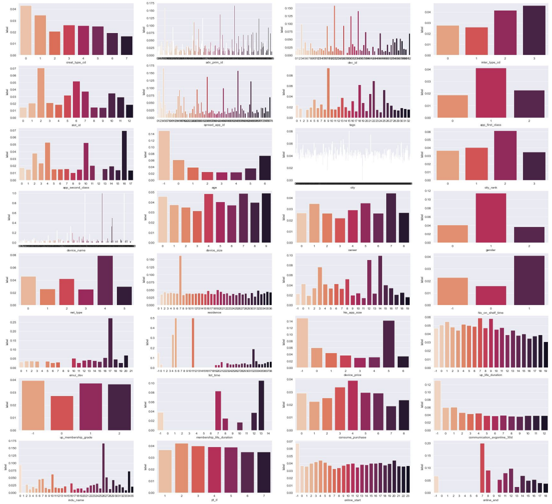
03 Bar chart

CTR of Day 6 & 7 are lower,
Day 2 is the highest

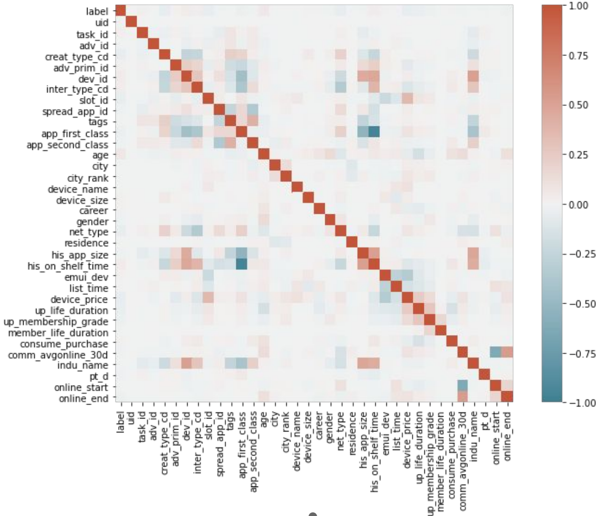


EDA

04 CTR Distribution



05 Correlation Heatmap



Feature Overview

35 Features

Data Preprocessing

01 Missing Value/ Basic Feature Extraction

02 Categorical Data Encoder

03 Ordinal Data Encoder

04 Memory Reduction

Feature Engineering

01 User Exposure Feature

02 Cross Effect Feature

03 CTR Feature

04 Embedding Feature

Data Preprocessing

01 Missing Value/ Basic Feature Extraction

Missing Value

Basic Feature Extraction

Online Time: Text	4^5^6^7^8^9^10^11^12^13^14^15^16^17^18^19^20
Start Time	4
End Time	20

02 Categorical Data Encoder

City

Gender

Advertisement ID

Device ID

Label Encoder except -1

Data Preprocessing

03 Ordinal Data Encoder

- Not actually continuous

Mobile Launch Time

Device Price/Size

Put into Buckets

Equally Spaced

Frequency Considered

04 Memory Reduction

Data Structure	
Int8	[-128 , 127]
Int16	[-32768 ,32767]
Int32	[-2146483648,...]

Find appropriate data type for each feature

Feature Engineering : User Exposure and Interaction

User Exposure: Count	Interaction: Crossing Count
❑ Compute the count for each feature value per day (both train and validation set: Day 1 - Day 7) ❑ Apply and create the Count features to **every features** (User side/ Advertisement side/Media(app) side)	❑ Compute the count for each feature pair per day (both train and validation set: Day 1 - Day 7) ❑ Example: User 'A' + Advertisement 'Apple' ❑ Apply and create the Crossing features to **some pair generated by user profile and advertisement characteristics**

Feature Engineering : CTR - Related

CTR	Previous Day CTR
❑ Using the 'LABEL' column (mean) ❑ The CTR for train (day 1 - day 6) is computed using its own day's label mean ❑ The CTR for validation (day 7) is evaluated using the overall label mean of the rest days ❑ Apply and create the CTR features to **every features** in the data set	❑ Using the 'LABEL' column (mean) ❑ Calculate the CTR based on the previous day's label mean ❑ Set day 6 as the previous day of both day 1 (train) and day 7 (validation) ❑ Apply and create the PREVDAY_CTR features to **every features** in the data set

Feature Engineering : Embedding

Word2Vec

- ❑ Convert data into numerical matrix
- ❑ Use SKIP - GRAM for Word2Vec
- ❑ Set embedding size = 8
- ❑ Primarily apply to User & Ads related features cross-relationship with others

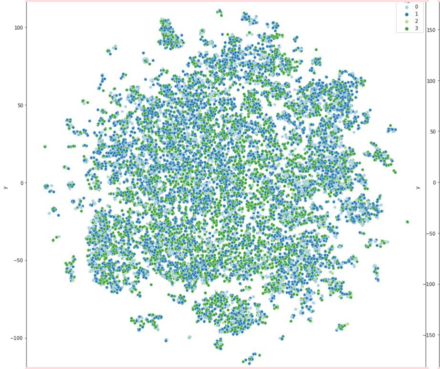
```
Example:
User id & Adv id       Adv id & User age
User id & Adv tags     Adv id & Adv App id
Adv id & Residence     Adv id & City rank
```

放一个engineering
后的所有column的
图

Embedding: T-SNE Visualization

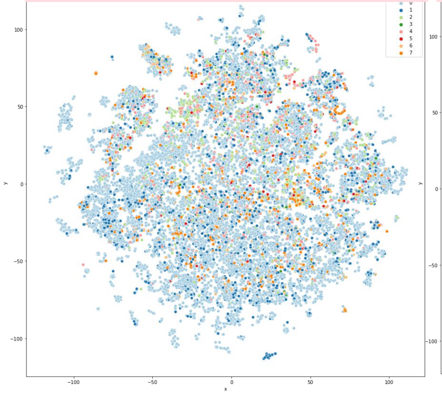
Without patterns

city_rank

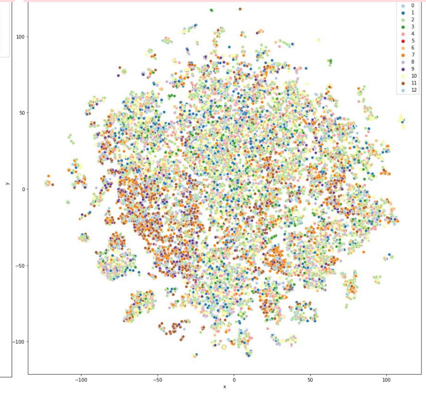


age

creat_type

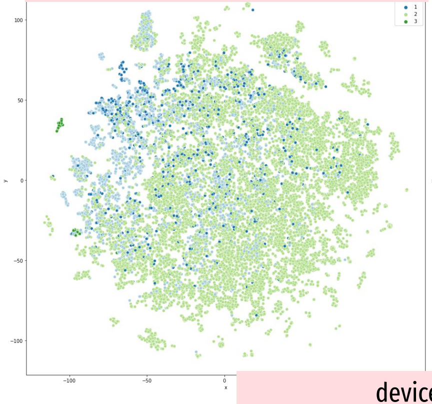


slot_id

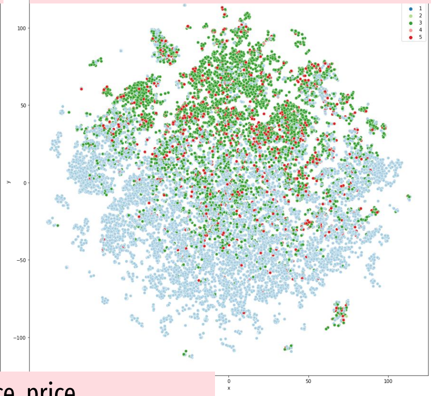


With obvious patterns

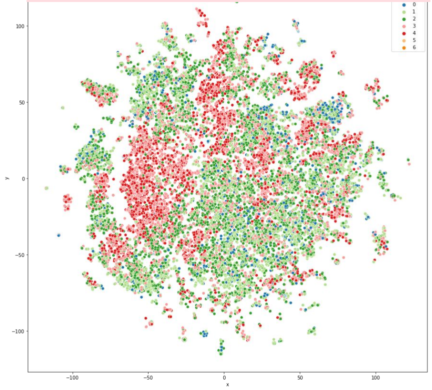
inter_type



net_type



device_price



03

Model Mining

LightGBM Introduction

LightGBM (Light Gradient Boosting)

- ❏ Developed by Microsoft in 2016
- ❏ Distributed Gradient Boosting
- ❏ Decision Tree Algorithm
- ❏ Used for classification, ranking, etc.
- ❏ Improve performance and scalability
- ❏ Gradient-Based One-Side Sampling (GOSS)
- ❏ Exclusive Feature Bunding (EFB)
- ❏ **ALWAYS used for CTR prediction problem & high-dimensional data**

Histogram based algorithm

buckets continuous features into discrete bins

EFB

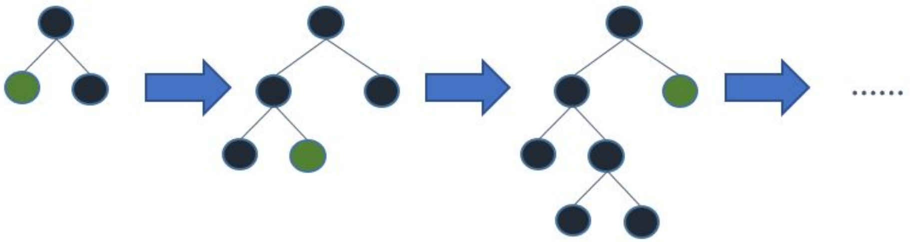
Dimension reduction by bundling features together

GOSS

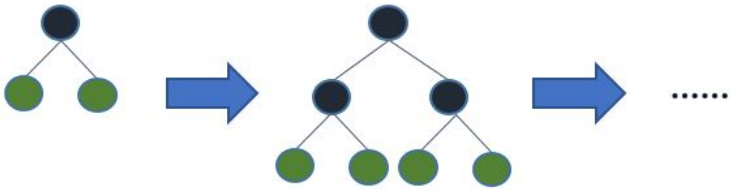
Retains large gradients while random sampling small gradients

LightGBM & Random Forest

LightGBM		Random Forest
Boosting Sample according to error rate	01	**Bagging** Sample drawn with replacement
Leaf - Wise Avoid overfitting with smaller computation cost	02	**Level - Wise** Good for engineering optimization



Leaf-wise tree growth



Level-wise tree growth

04

Model Findings

Model Framework

01 **Train Valid split**
Use day 1-6 for training , use day 7 for validation

02 **Undersample**
Sample negative training samples by 50%

03 **Feature selection**
Use LightGBM to compare different features

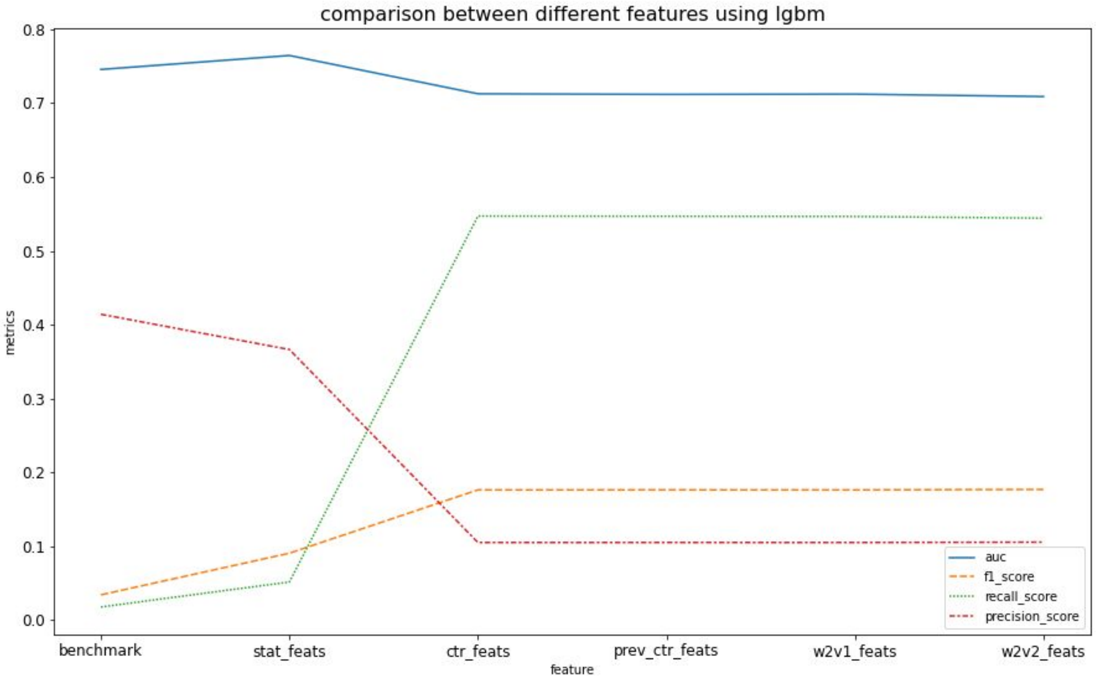
04 **Model selection**
Use AUC to compare lgbm and random forest

Final model

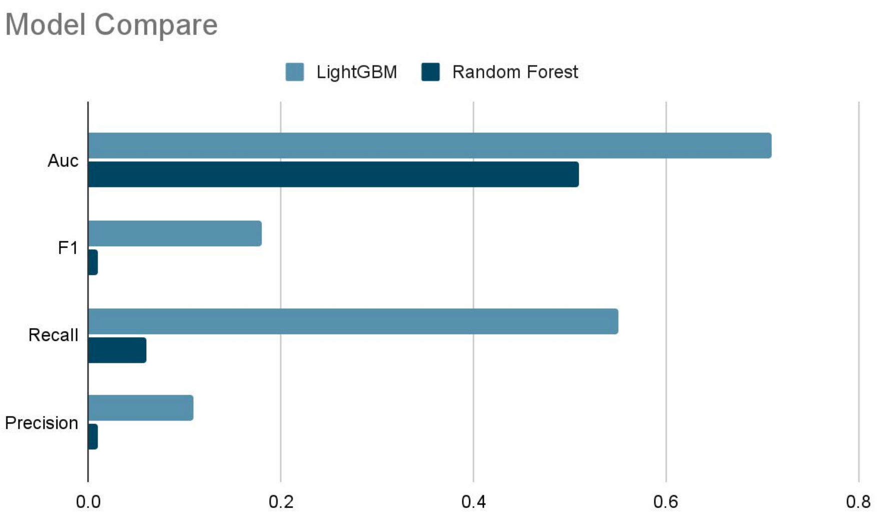
Feature Performance Comparison

LightGBM	
Stat features	+ 0.02
CTR features	- 0.05
W2V features	+ 0.001

We selected original features, stat features, all ctr features and one set of embedding features for final model.



Model Selection



Choose LightGBM as our final model

Parameter Tuning

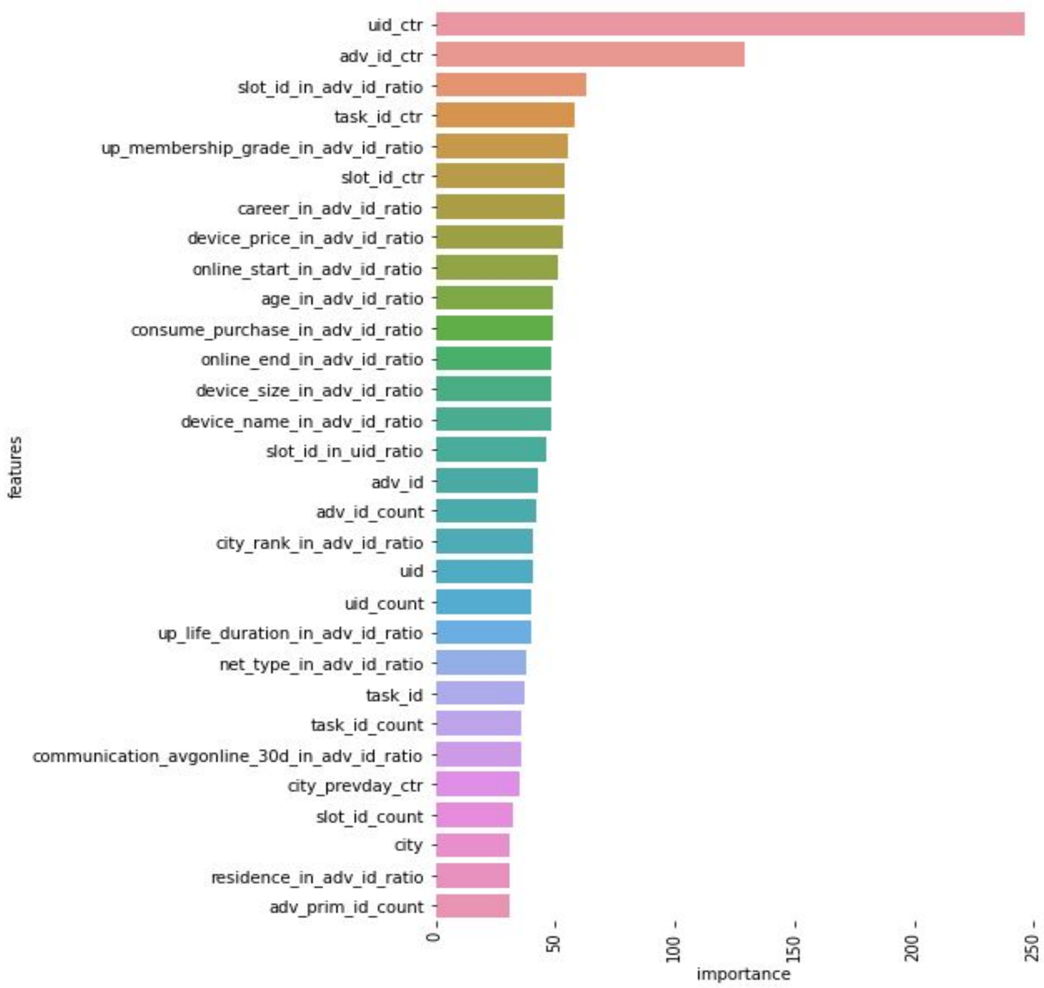
Methodology

- Split train and valid into K fold separately
- Run model on different fold of train dataset, and test on k fold valid dataset

Best Model

boosting_type	goss
lambda_l1	0
max_depth	12
num_leaves	31
scale_pos_weight	0.9

AUC	0.71
F1	0.18
Recall	0.55
Precision	0.11



Detailed Feature Importance

01

4 slot_id related features

ads position influence CTR greatly

02

8 customer related features

Focus on personalized ads, especially users' age, career, residence, etc

03

4 device related features

Device type, price, size and net type impact CTR

05
Conclusion
Future work

Findings & Recommendations

- **slot_id related features**
  - Deeper analysis on ads position on Apps
- **device-related features**
  - Have customized ads for different types of mobile devices

Challenges

- **Enormous data size** - needs high computational power
- **Masked data** - can only conclude on feature importance, but unable to generate literal recommendations
- **Imbalance issue** - 96.2% vs. 3.8%; did perform SMOTE and undersampled the data, but was still unbalanced

Future Works

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