

Spotify ML Day, July 9th, 2018



Explore, Exploit, and Explain: Personalizing Explainable Recommendations with Bandits

James McInerney, Ben Lacker, Samantha Hansen, Karl Higley,
Hugues Bouchard, Alois Gruson, Rishabh Mehrotra

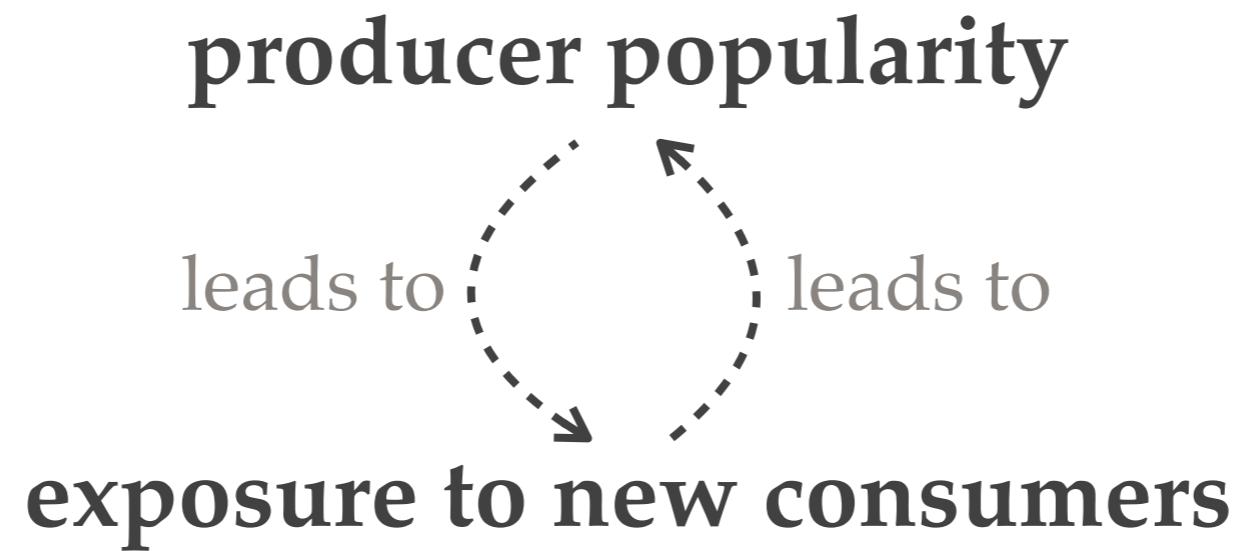


email: jamesm@spotify.com

Talk Outline

- I. Pareto principle for content producers
2. a causal diagnosis of filter bubbles in recommendation
3. contextual bandits for recommendation
4. explained recommendations
5. introducing Bart (bandits for recommendations as treatments)
6. offline and online experiments on homepage data
7. conclusions & future work

A small number of producers dominate consumption in culture



A small number of producers dominate consumption in culture

e.g. musicians, authors, actors

producer popularity

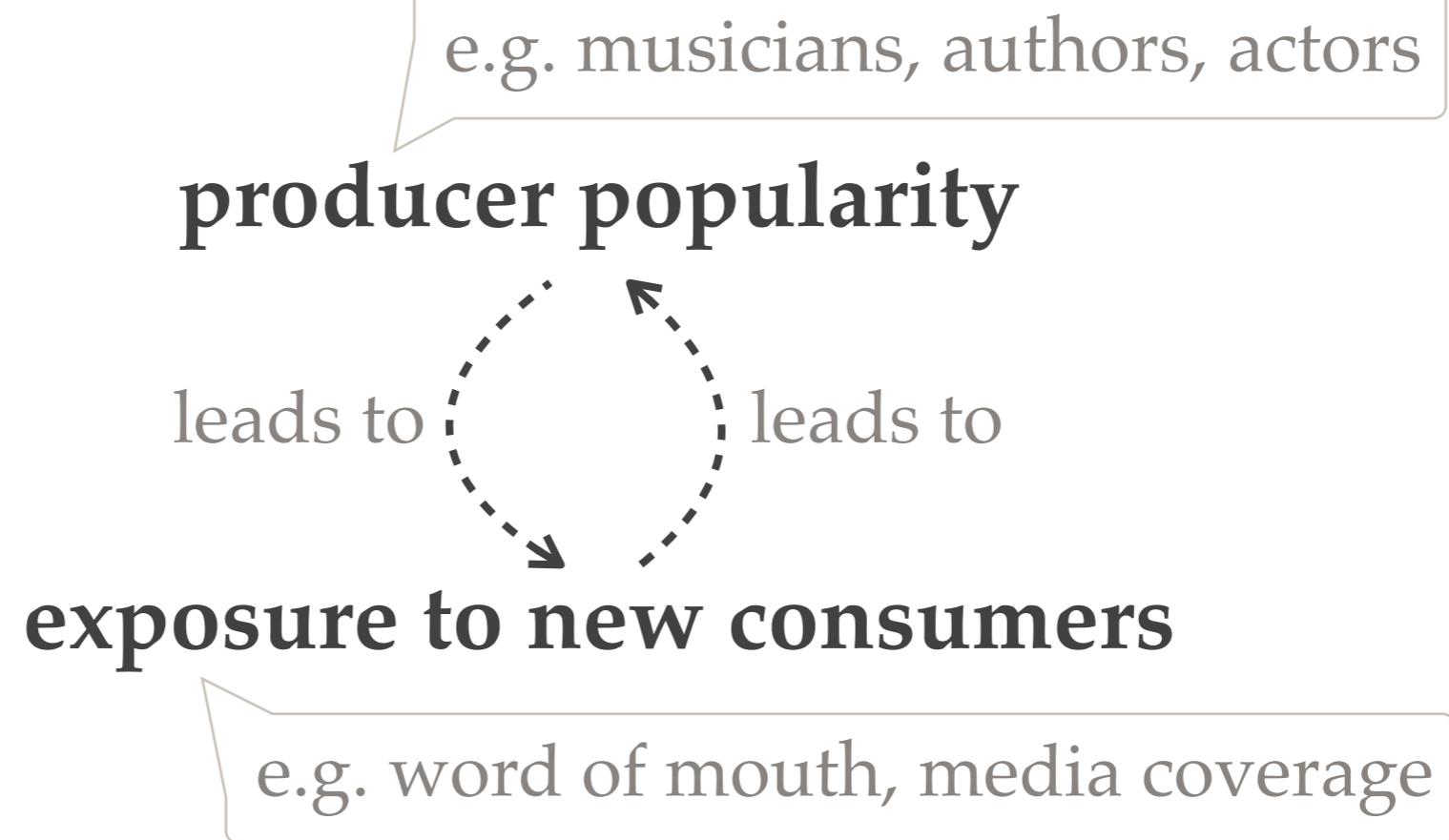
leads to

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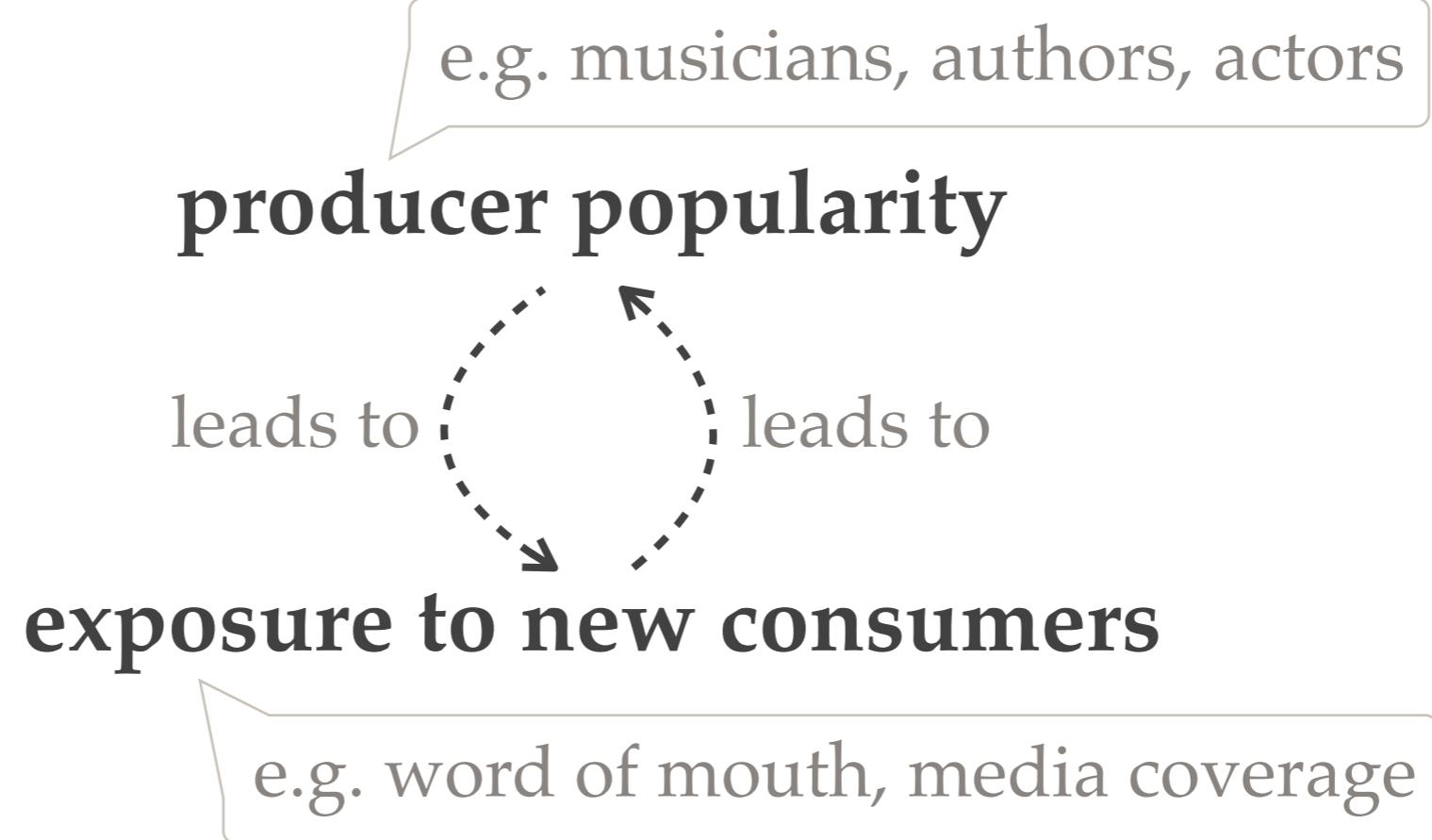
exposure to new consumers



A small number of producers dominate consumption in culture

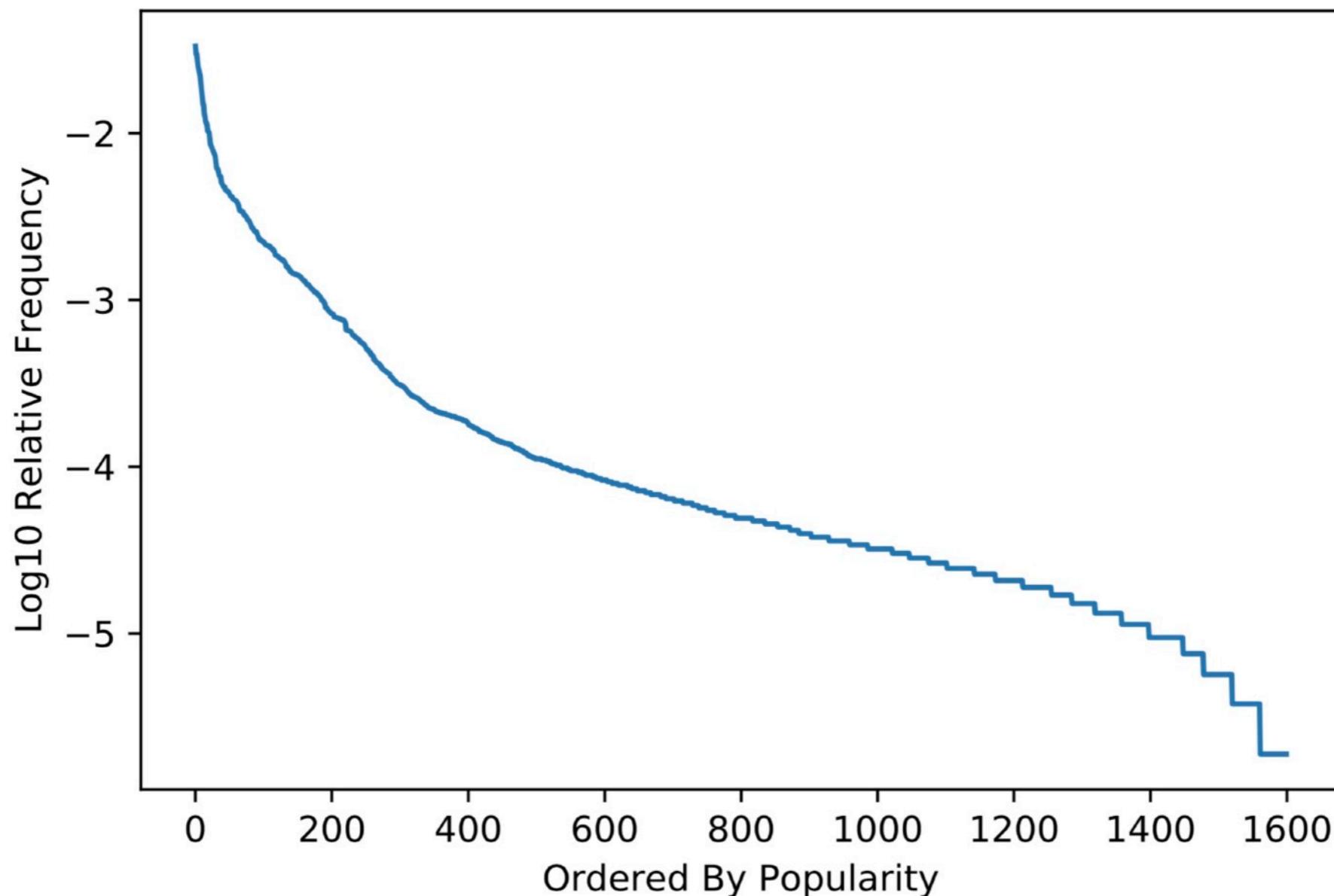


A small number of producers dominate consumption in culture



- known as the Matthew effect or Pareto principle

A small number of producers dominate consumption in culture



Collaborative filtering perpetuates the Pareto principle

e.g. matrix factorization

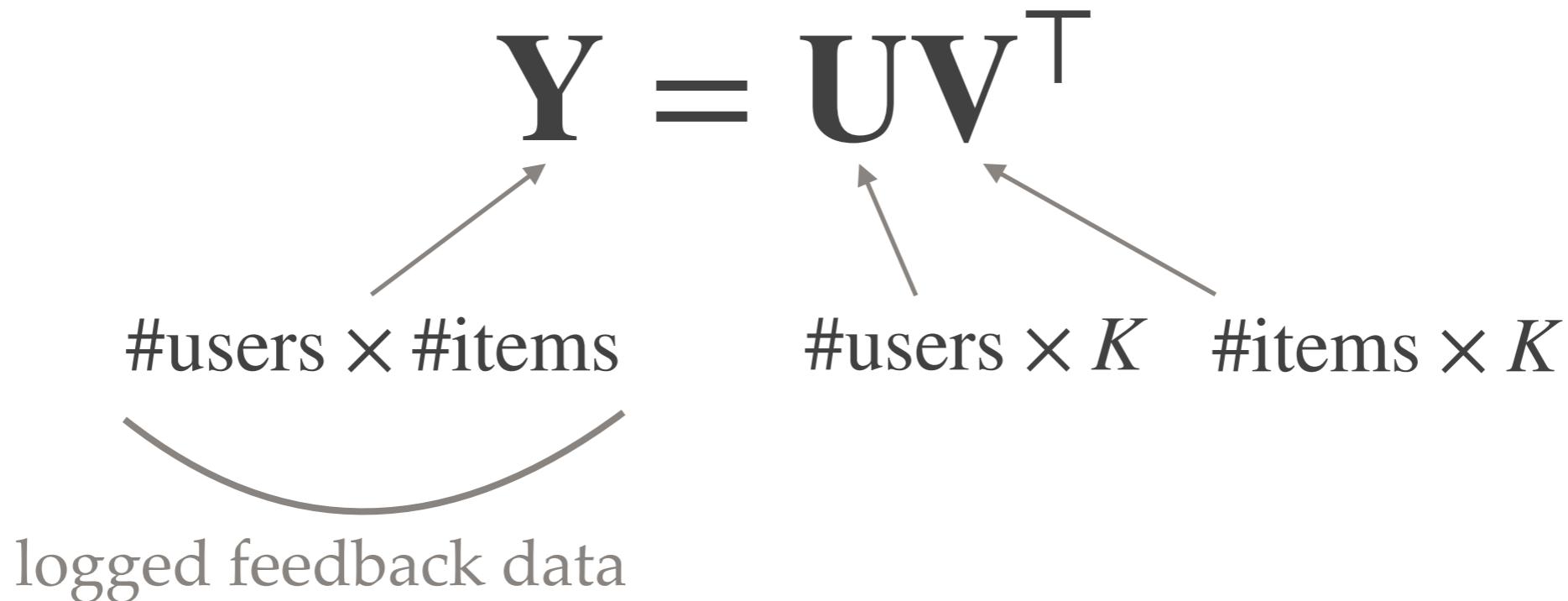
$$\mathbf{Y} = \mathbf{U}\mathbf{V}^\top$$

The diagram illustrates the dimensions of the matrices involved in matrix factorization. At the top center is the equation $\mathbf{Y} = \mathbf{U}\mathbf{V}^\top$. Below it, three arrows point upwards from their respective labels to the corresponding parts of the equation: one arrow from "#users × #items" points to the matrix \mathbf{Y} ; another arrow from "#users × K" points to the matrix \mathbf{U} ; and a third arrow from "#items × K" points to the matrix \mathbf{V}^\top .

#users × #items #users × K #items × K

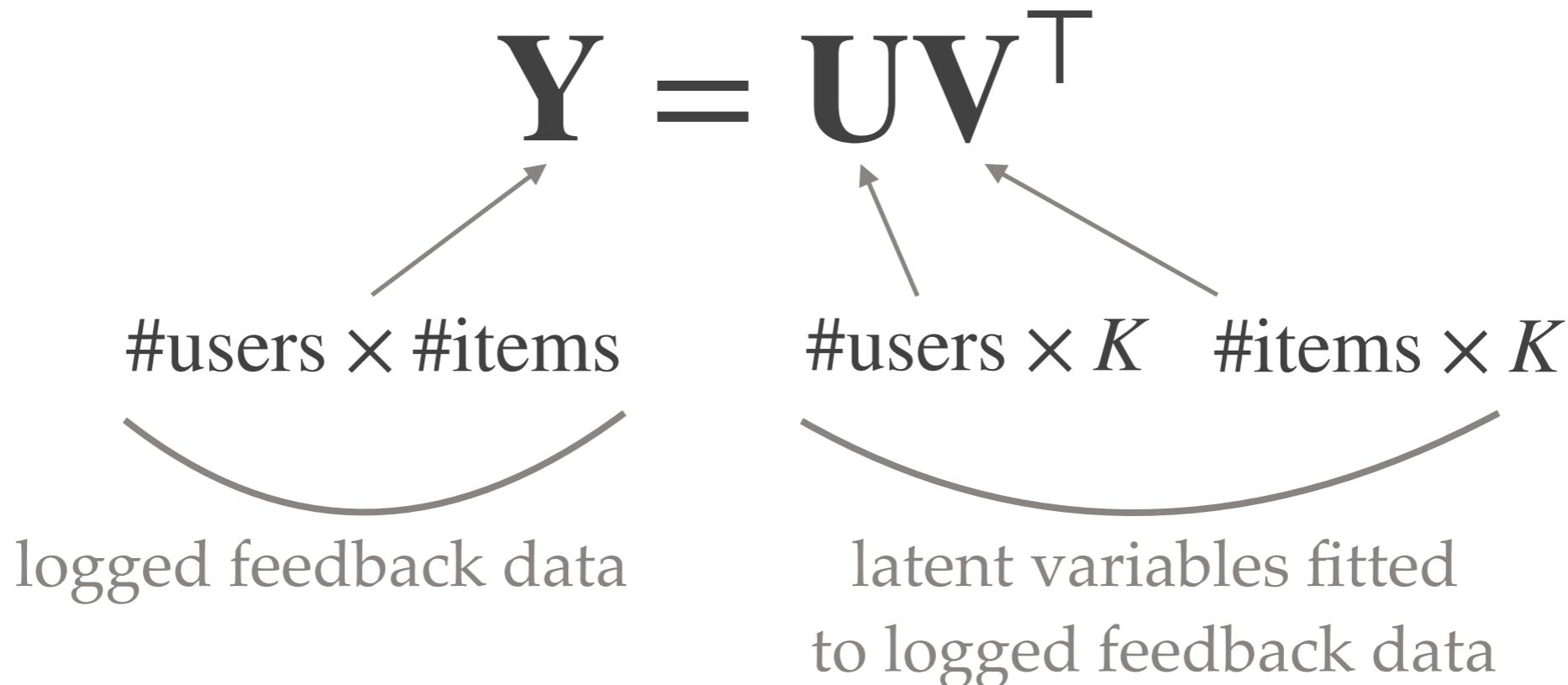
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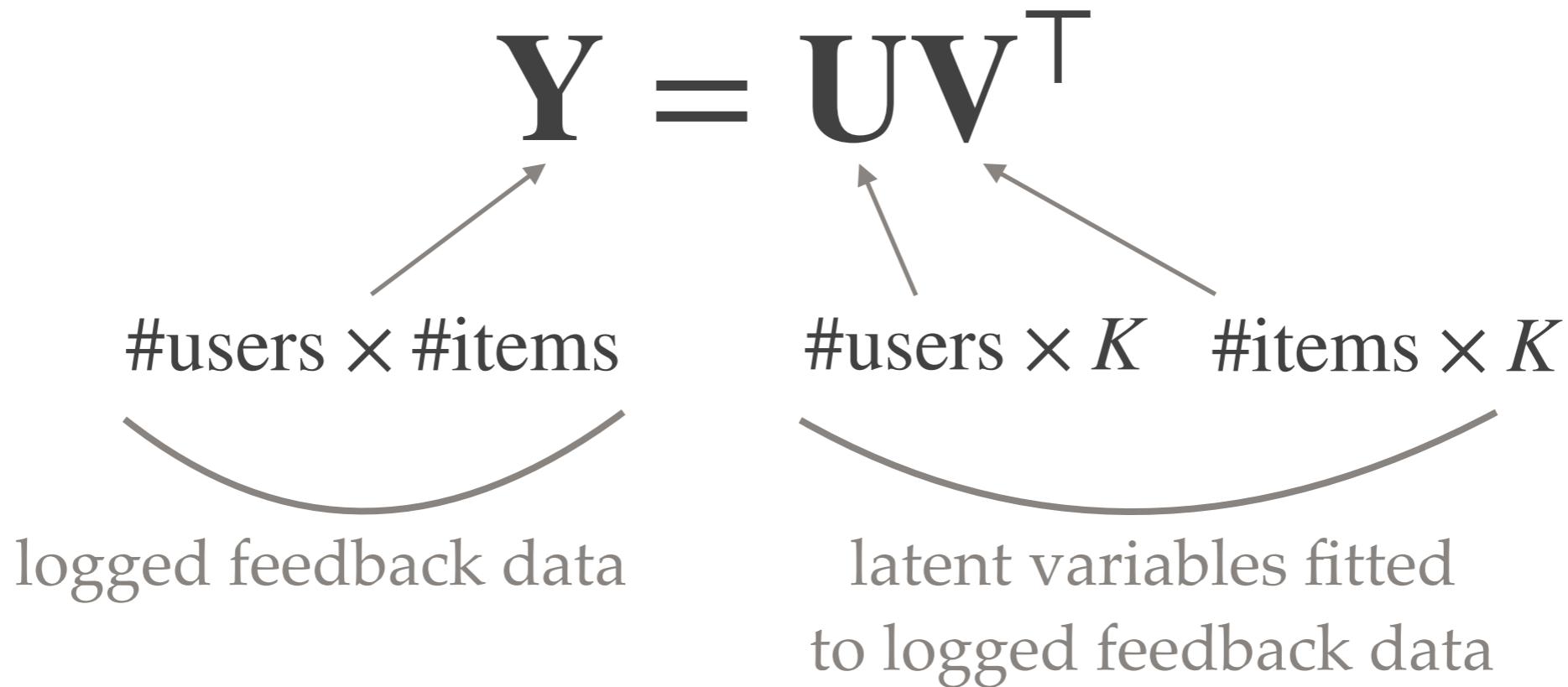
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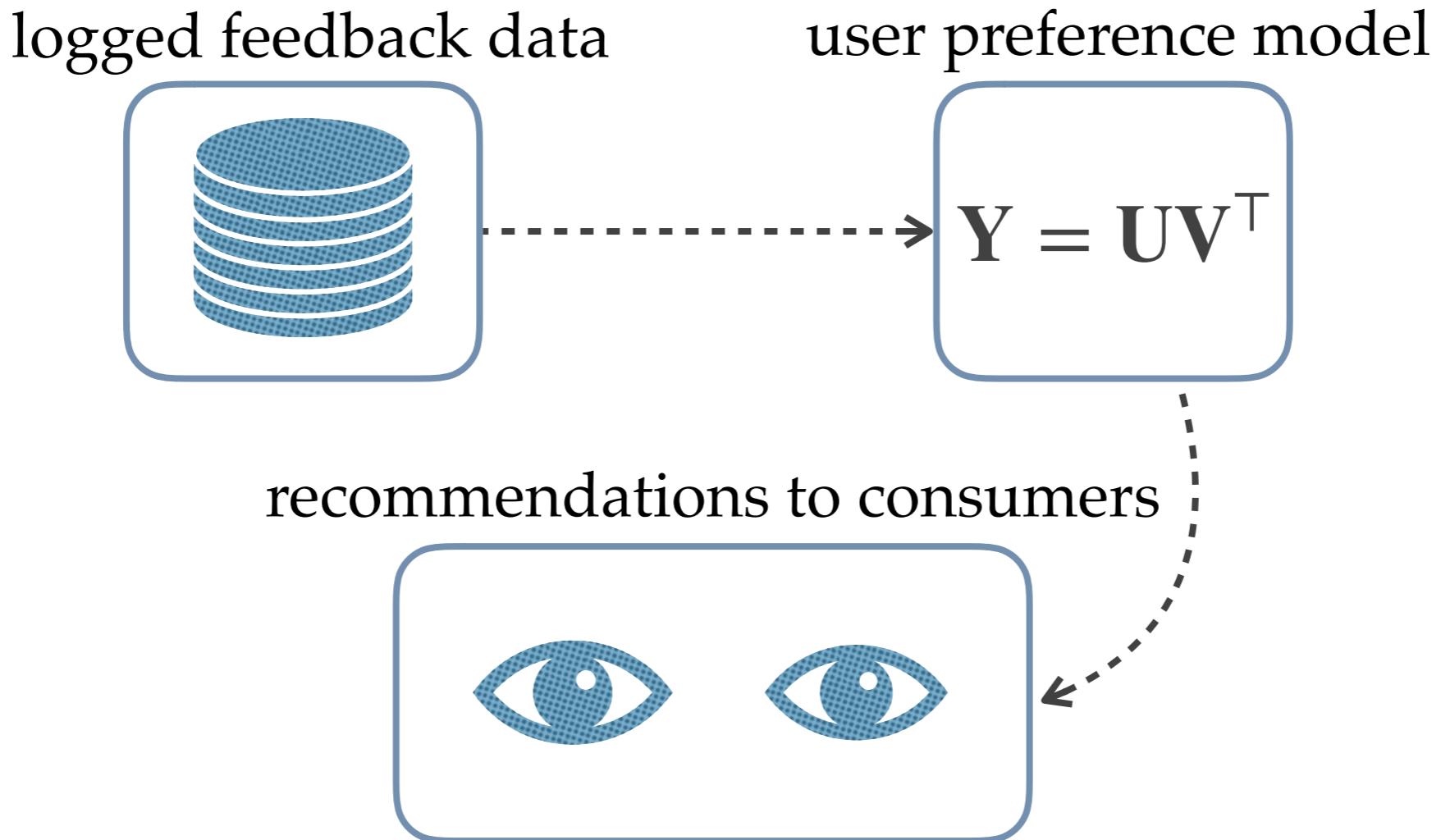
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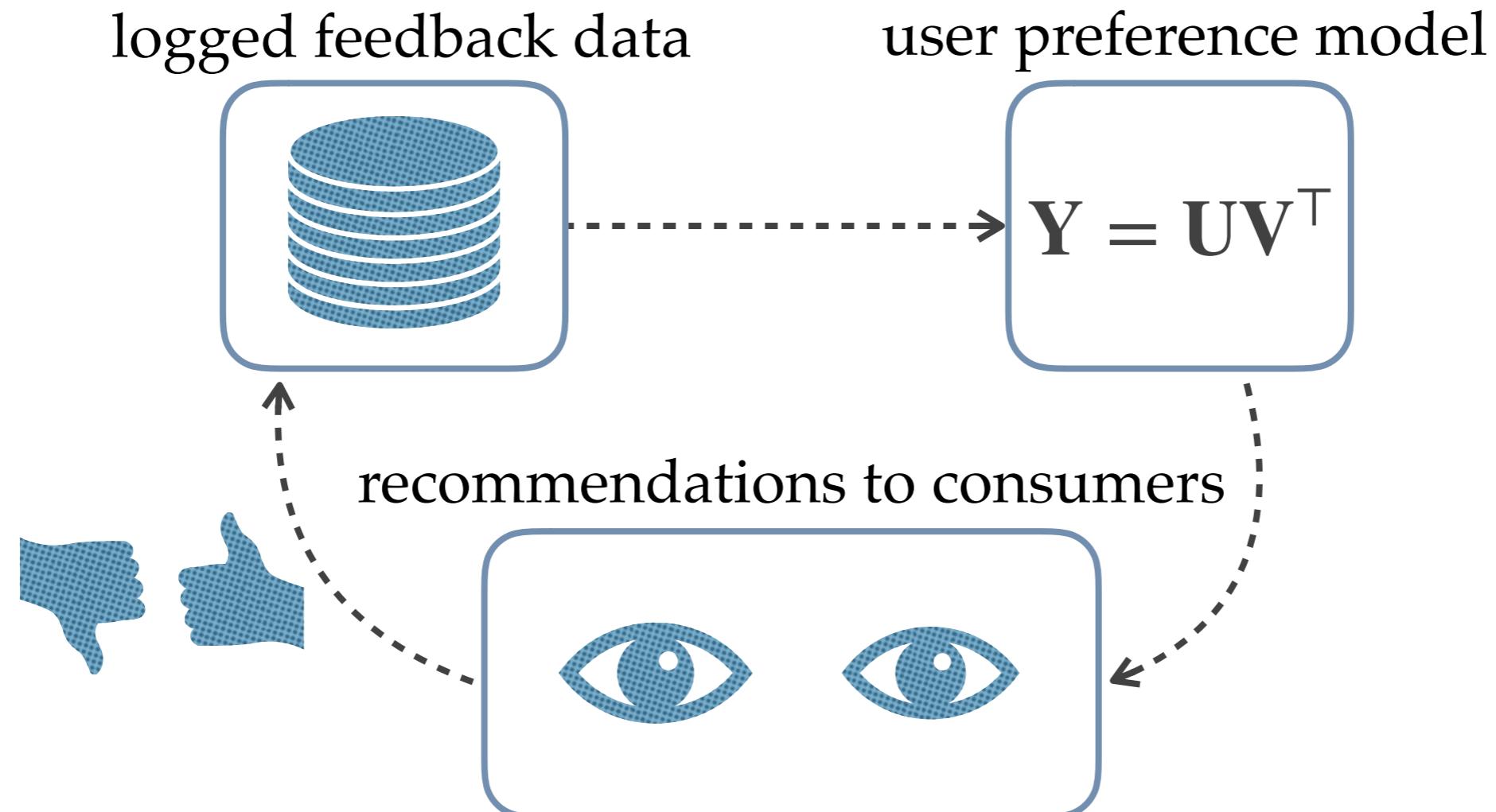


- in general: collaborative filtering engines use implicit feedback data from users to learn a model of user preferences

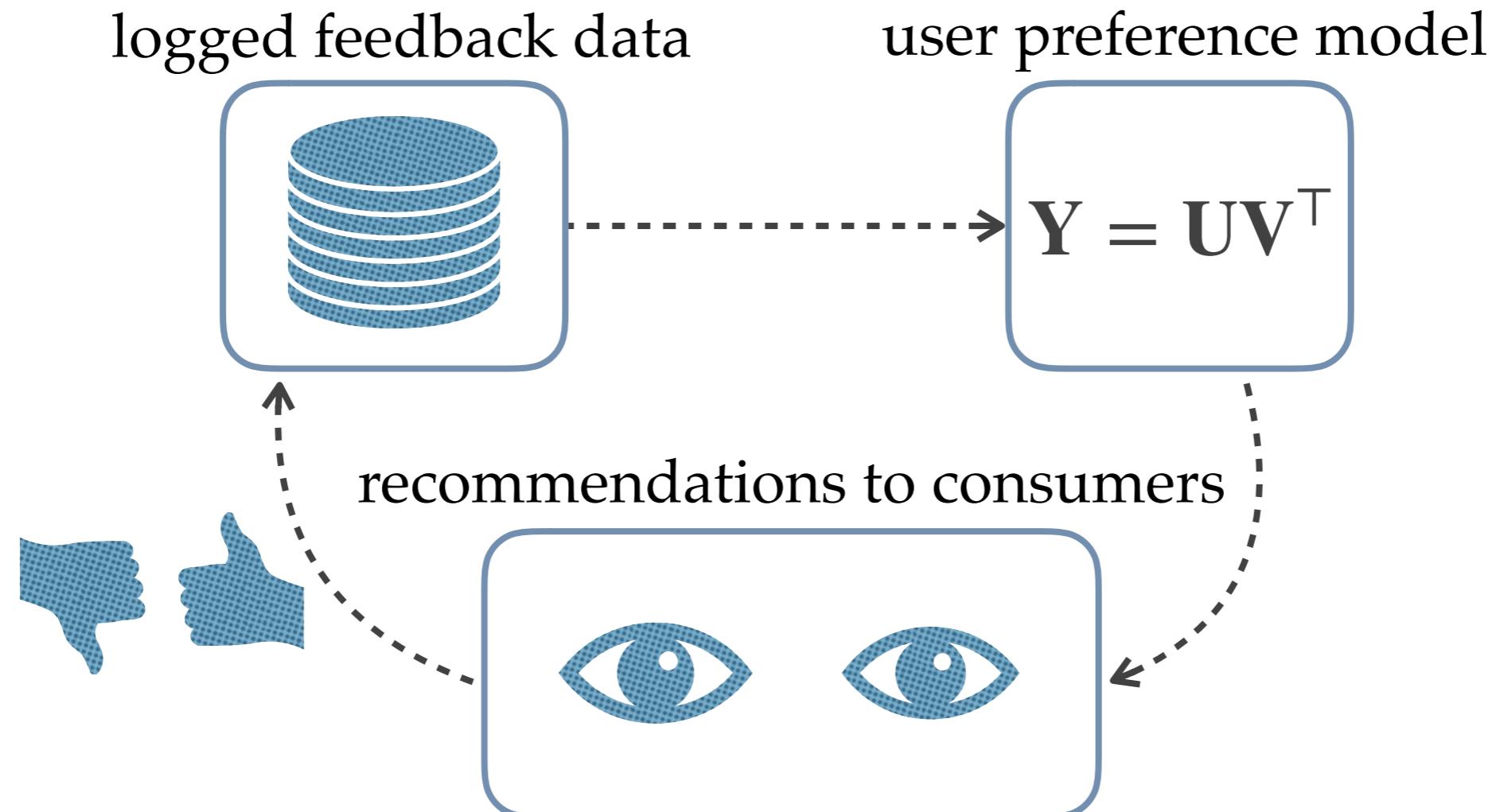
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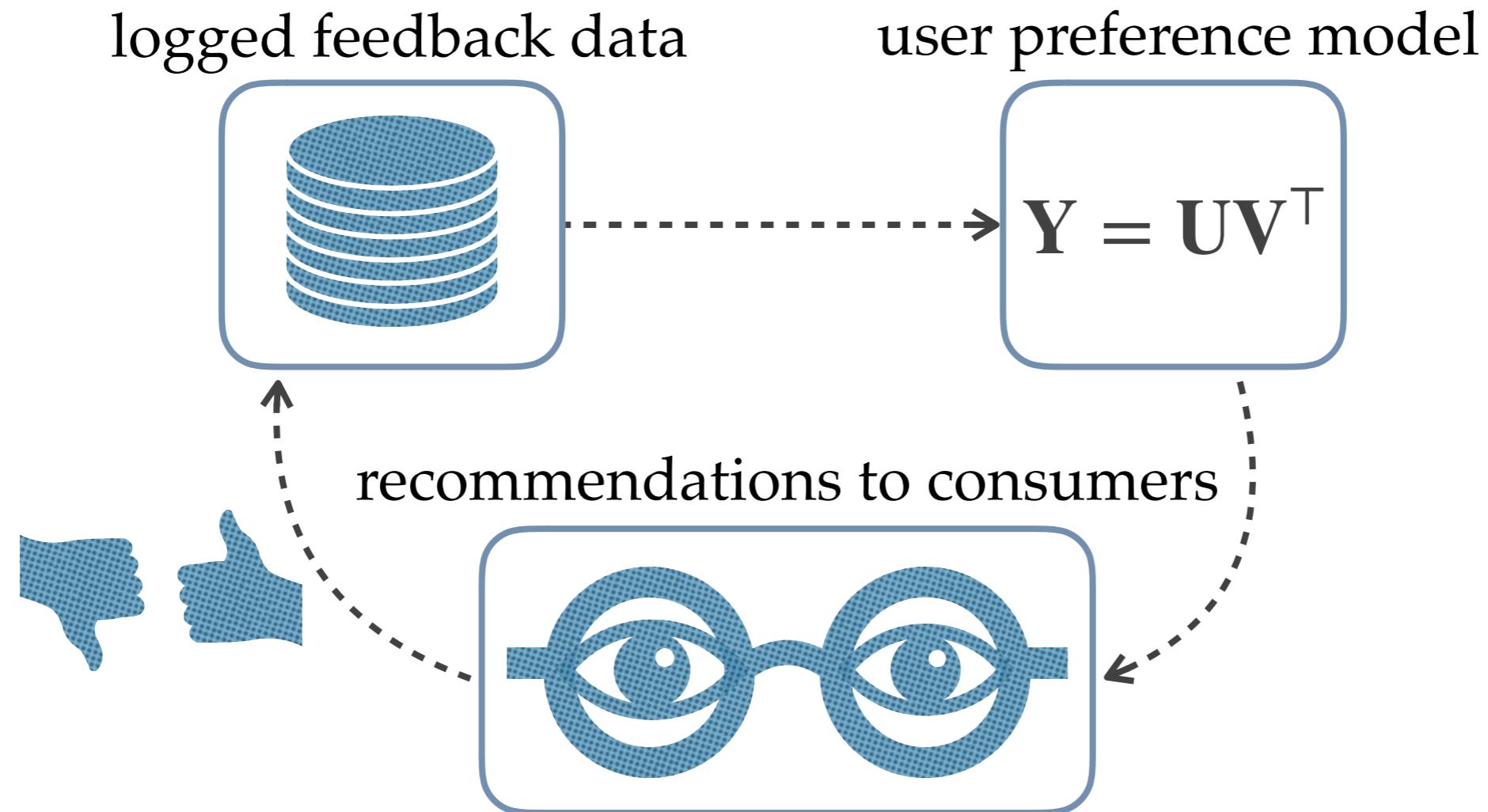
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“How Algorithmic Confounding in Recommendation Systems Increases Homogeneity and Decreases Utility” ([Chaney et al. 2017](#))

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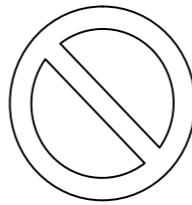
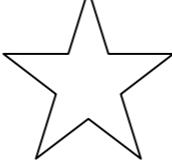
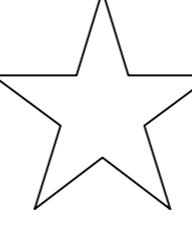
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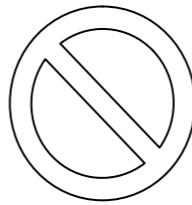
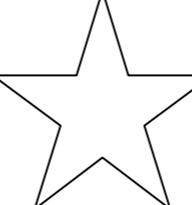
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Standard collaborative filtering methods are limited because they can only exploit or ignore

		recommender system relevance certainty	
		Low certainty	High certainty
Low relevance	Low certainty	 Sometimes Exploit  Sometimes Ignore	 Ignore
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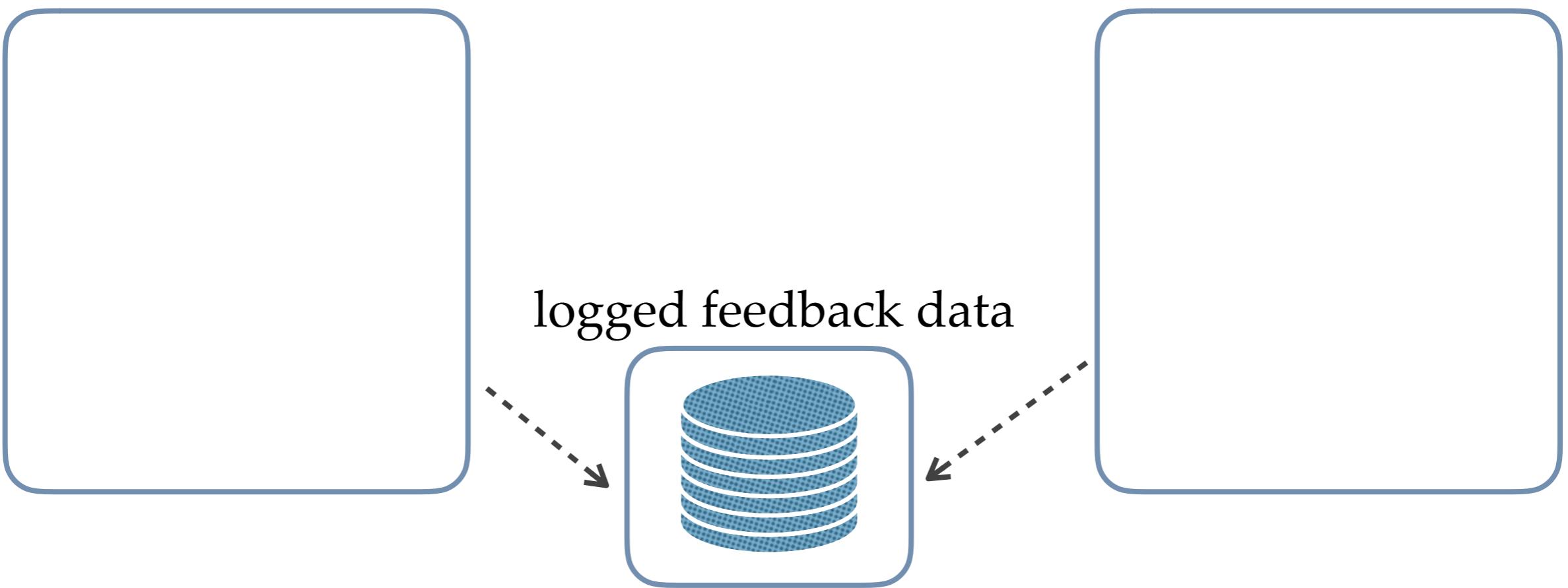
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- e.g. two items, A and B, with the same click rate = 0.1

**observed implicit
feedback for item A**

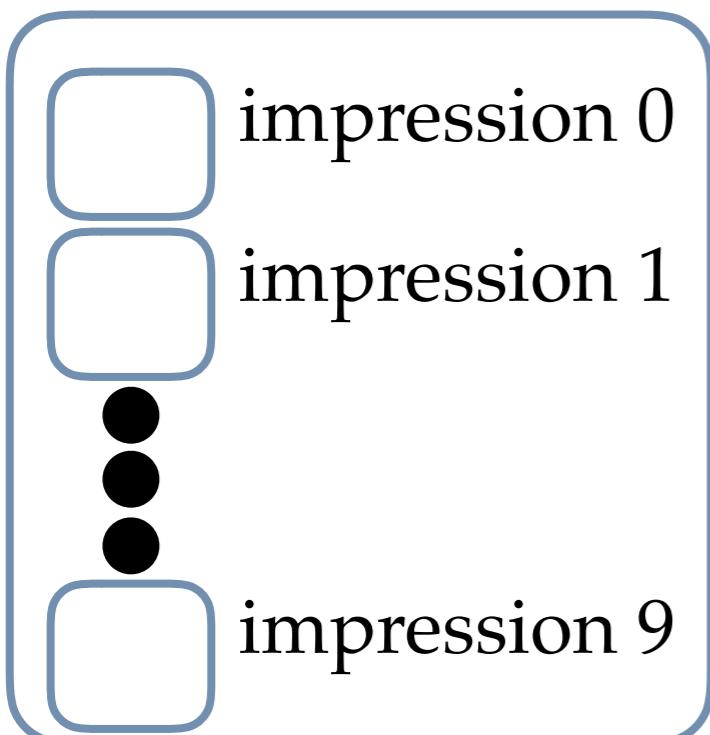
**observed implicit
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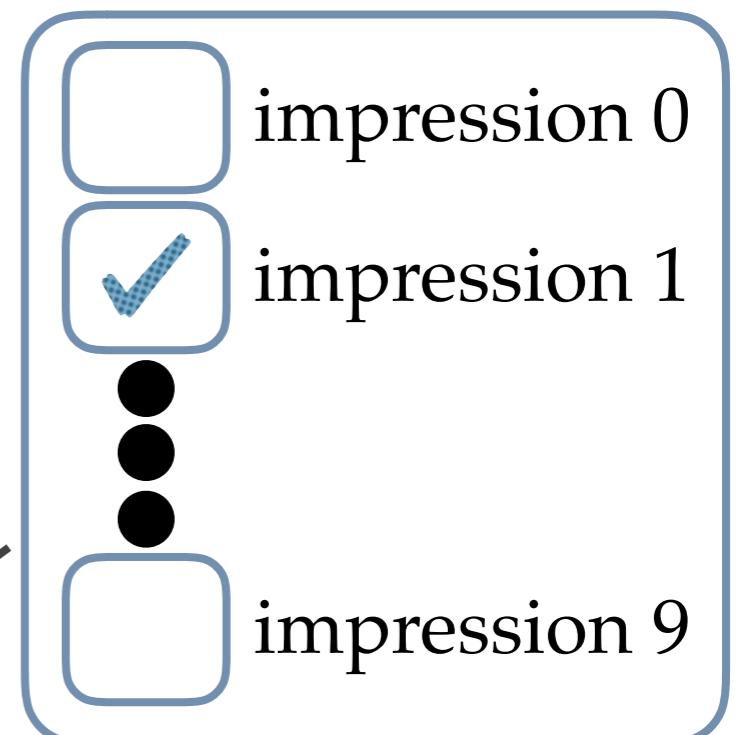
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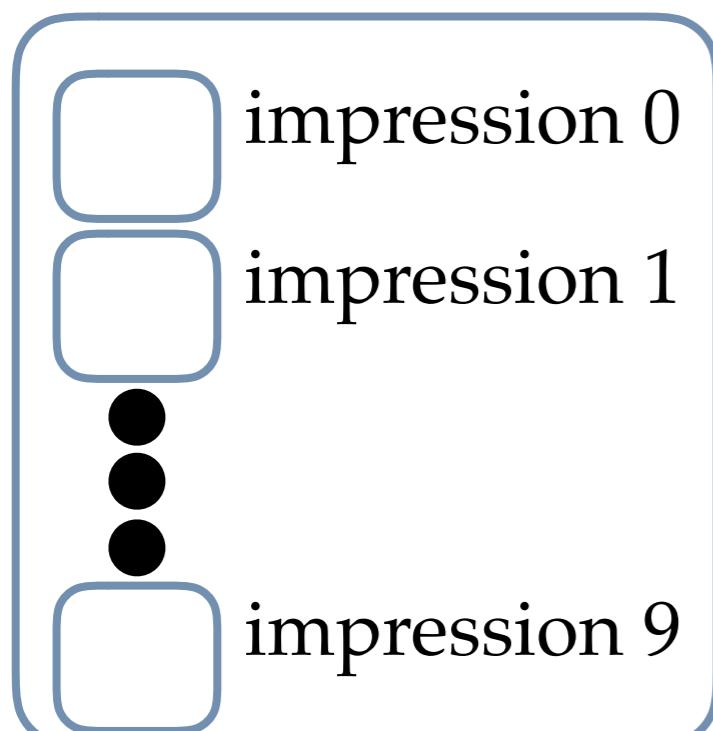
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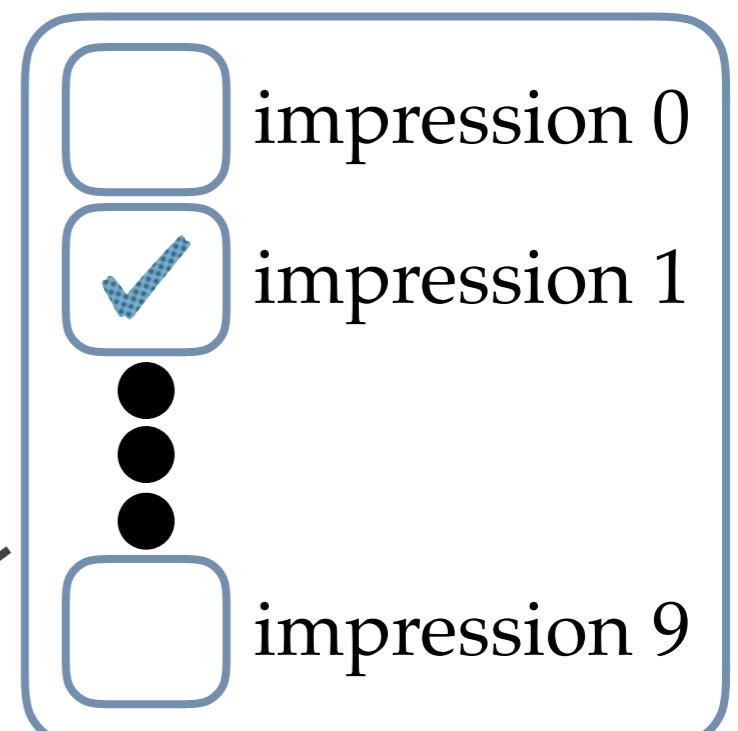
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estimated rate = 0

**observed implicit
feedback for item B**



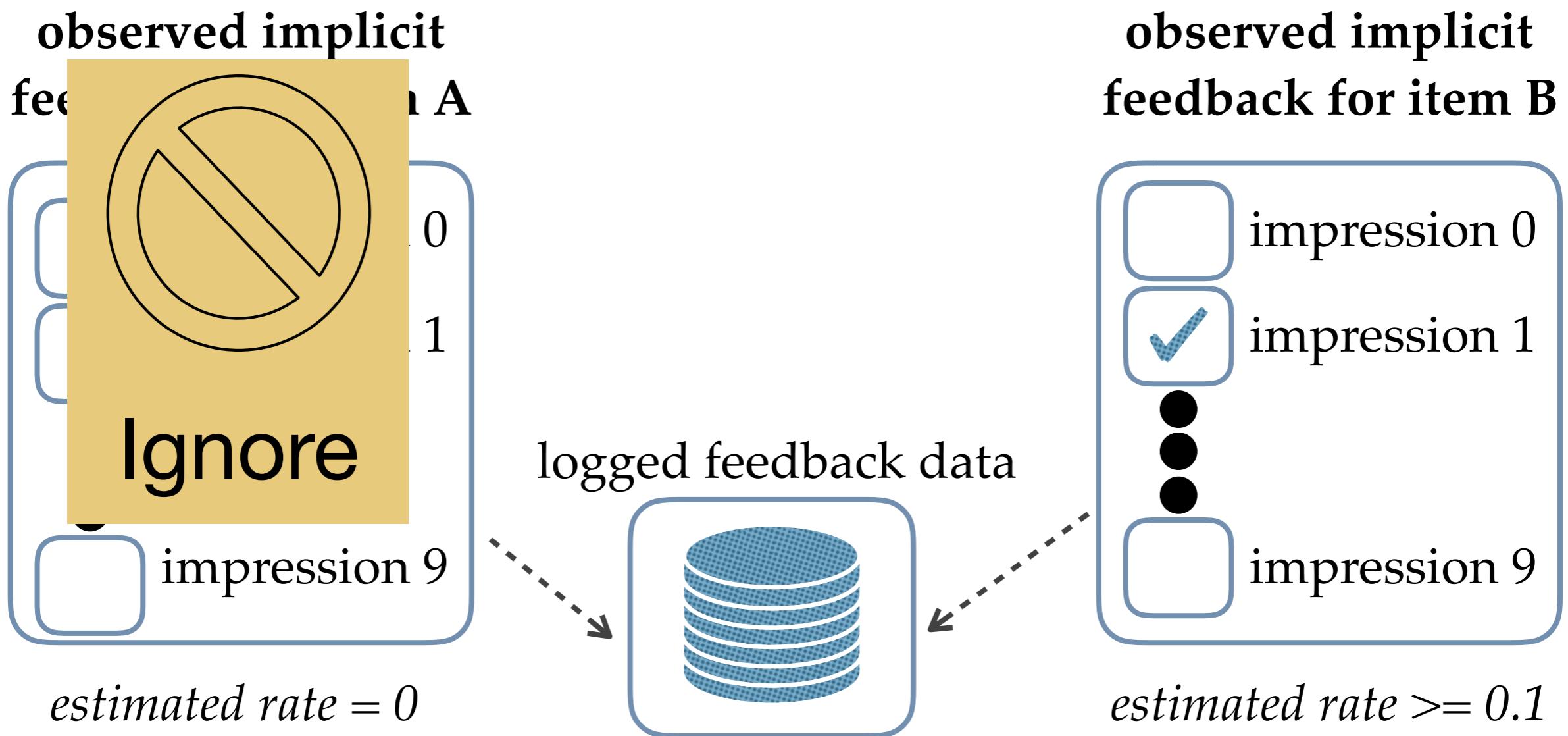
estimated rate >= 0.1

logged feedback data



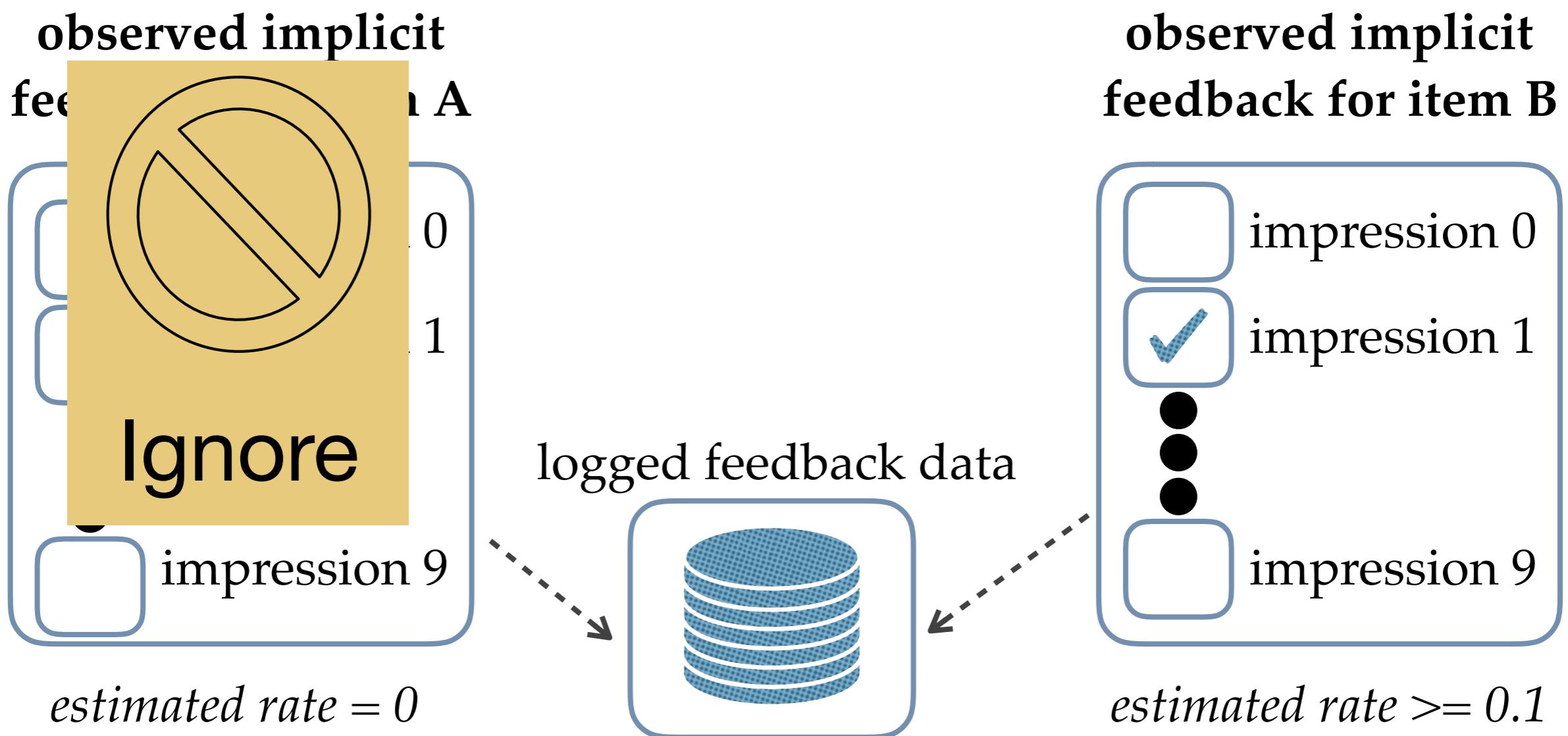
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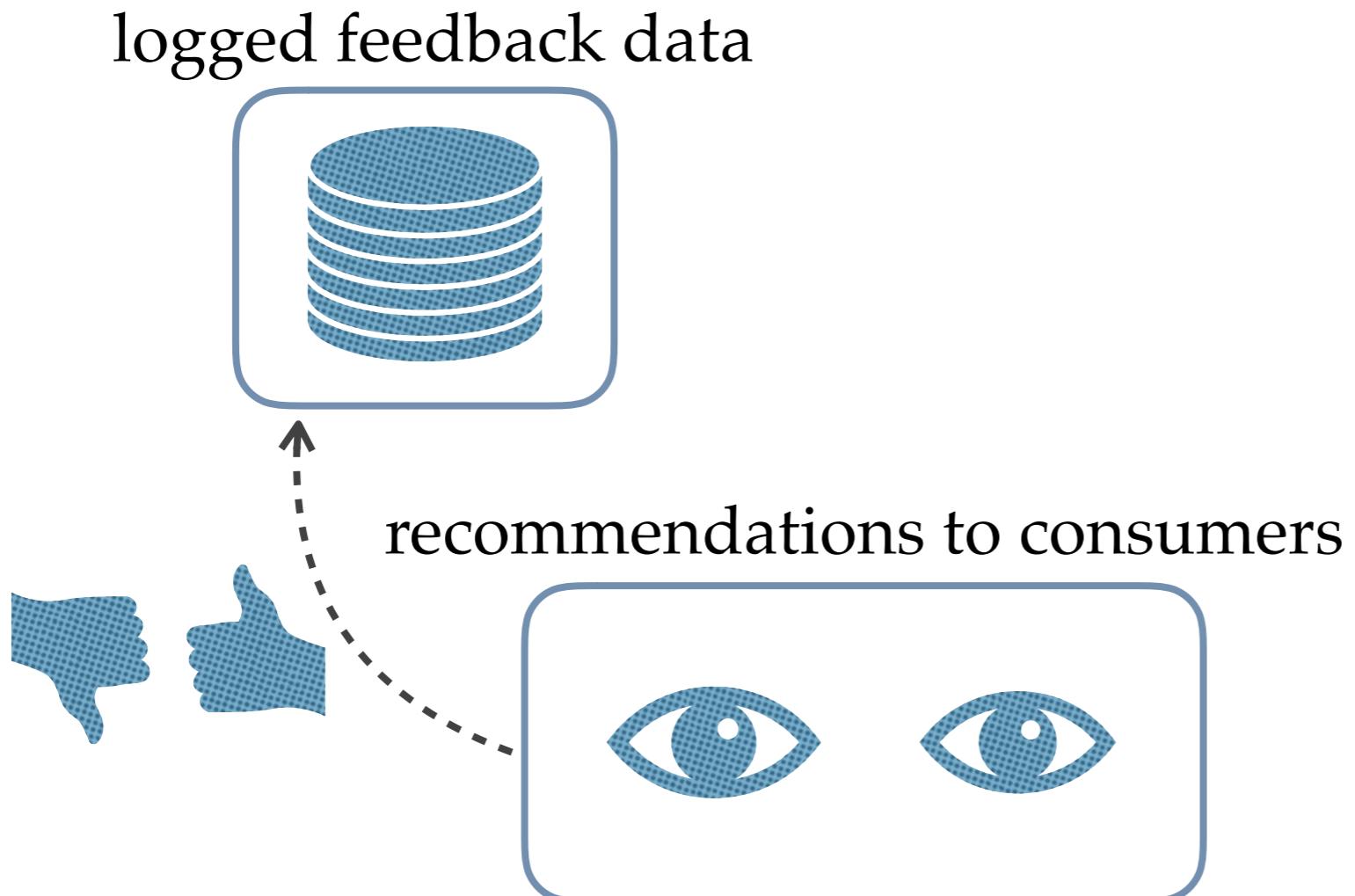
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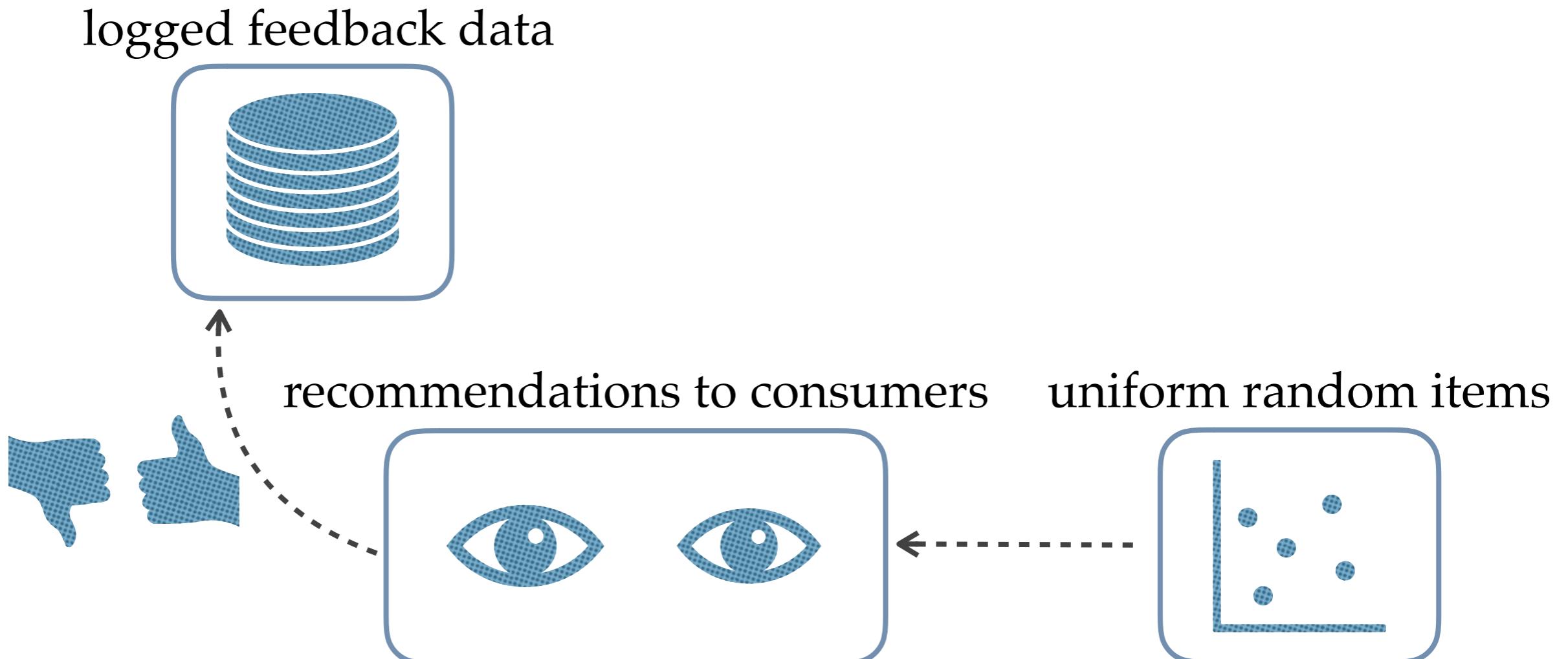


- for this example, this outcome happens 22.7% of the time.

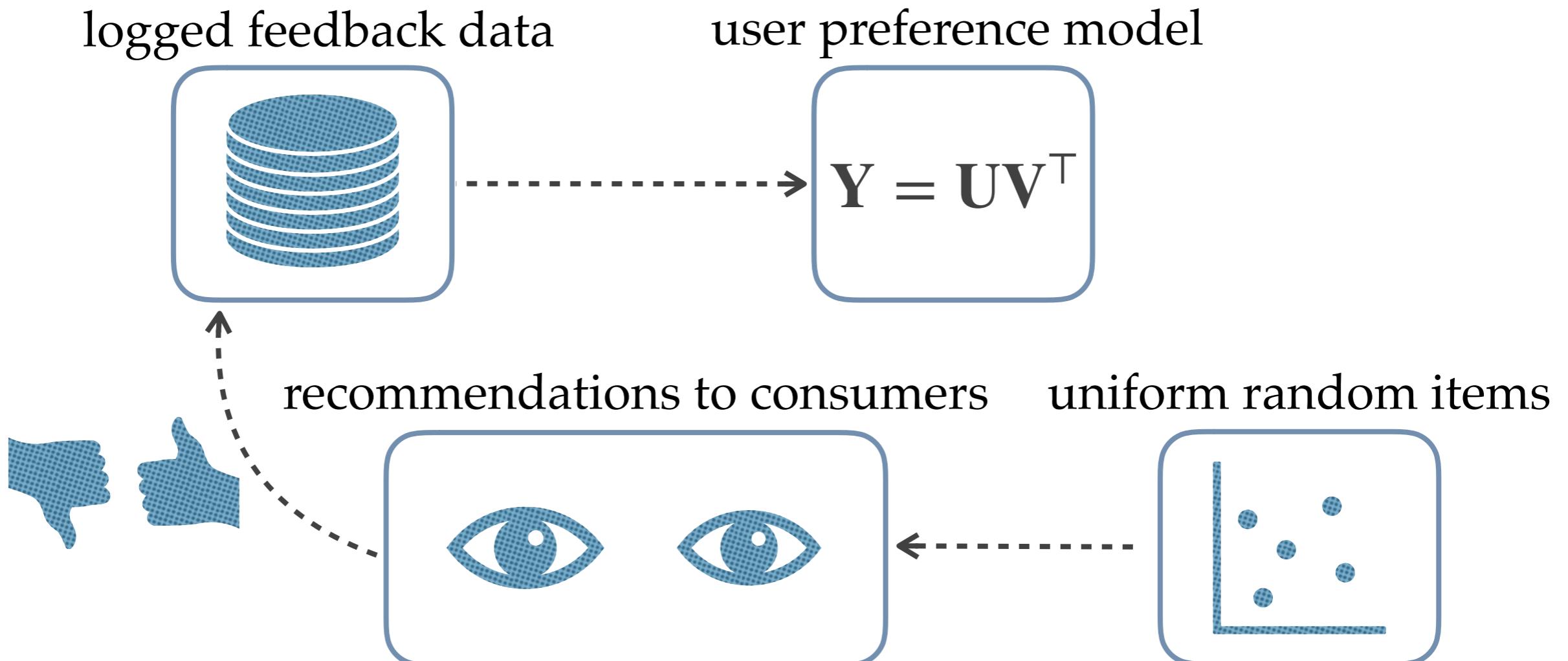
Let's restart from the basic ideal of randomized controlled trials



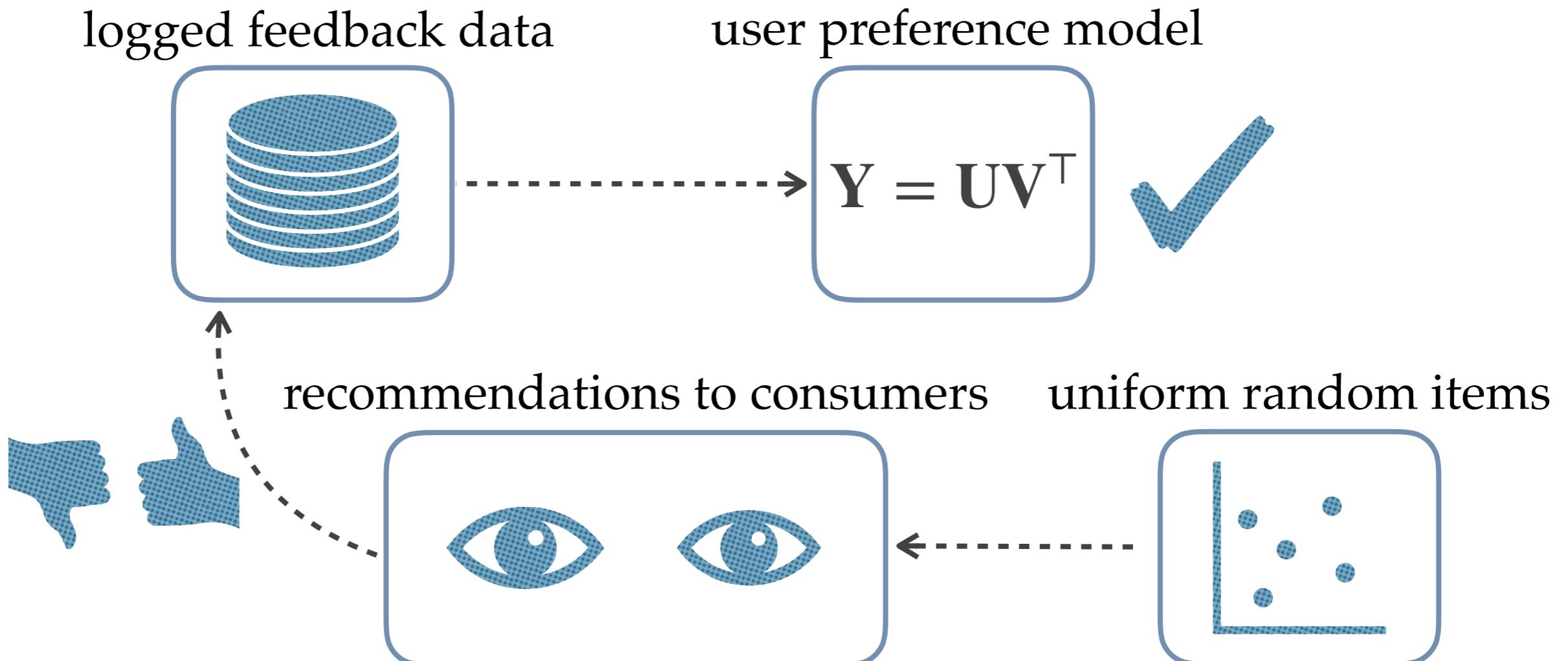
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random item recommended

set of all items

model parameters

context

```
graph LR; Checkmark[checkmark] --- Equals[=]; Equals --- EXP[math display="block">\mathbb{E}_{X, A \sim \text{Uniform}(\mathcal{A}), Y} [\log p_{\theta}(Y | A, X)]"]; EXP --- A["A"]; EXP --- X["X"]; EXP --- Y["Y"]; EXP --- Theta["θ"]; A --> RandomItem["random item recommended"]; X --> SetOfAllItems["set of all items"]; Theta --> ModelParameters["model parameters"]; Y --> Context["context"];
```

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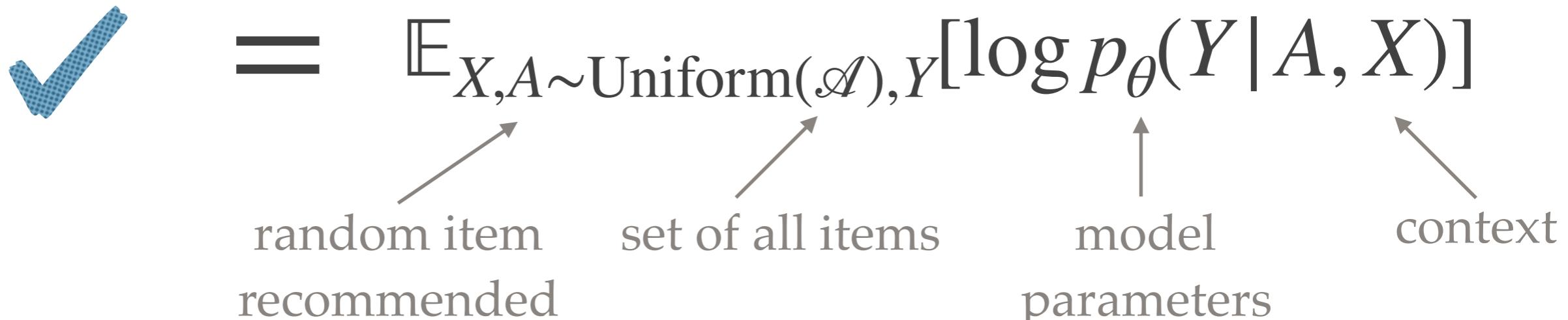
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$\arg_{\theta} \max$ with finite data set is
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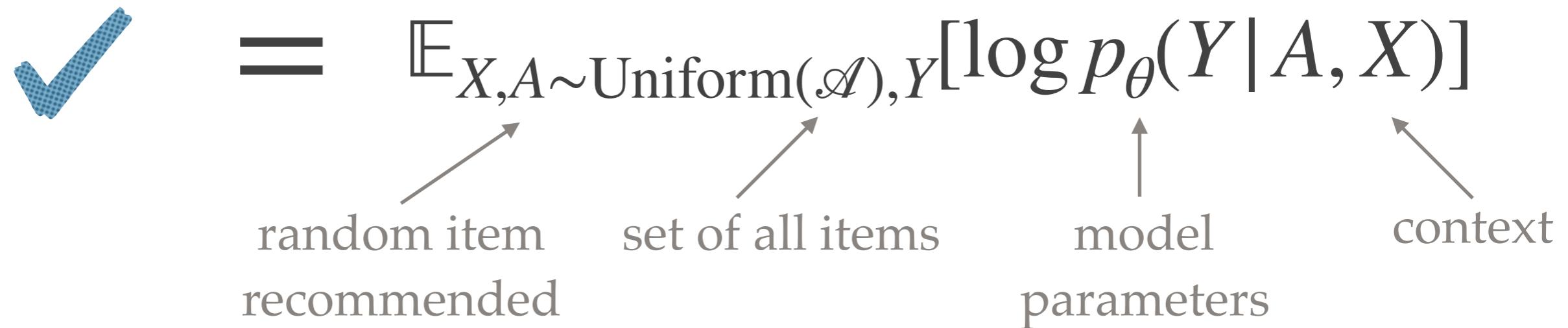
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- aside: matrix factorization is a special case when the context is the user index vector.

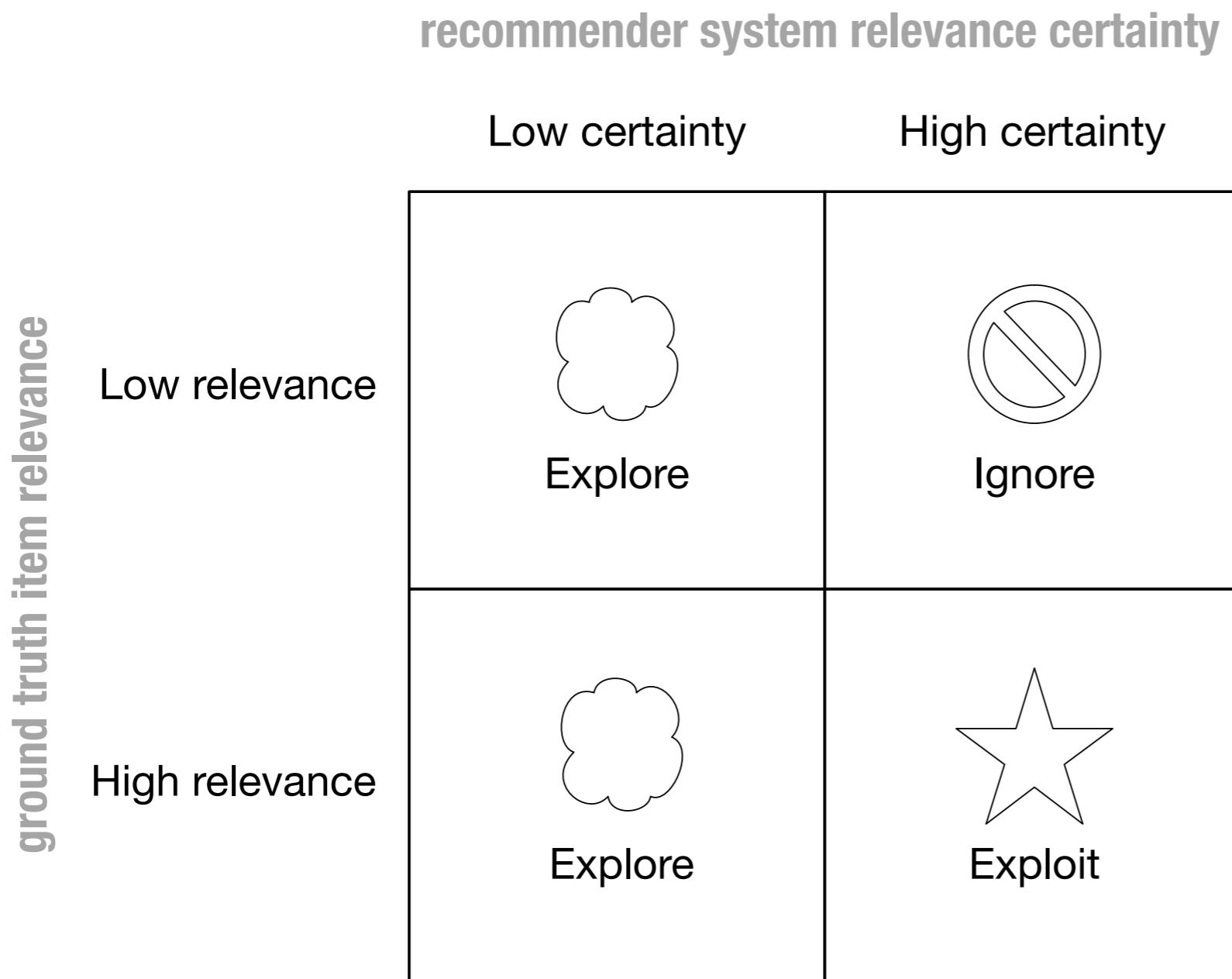
But we don't want to just recommend random
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- Enter exploration-exploitation [Sutton & Barto, 1998]

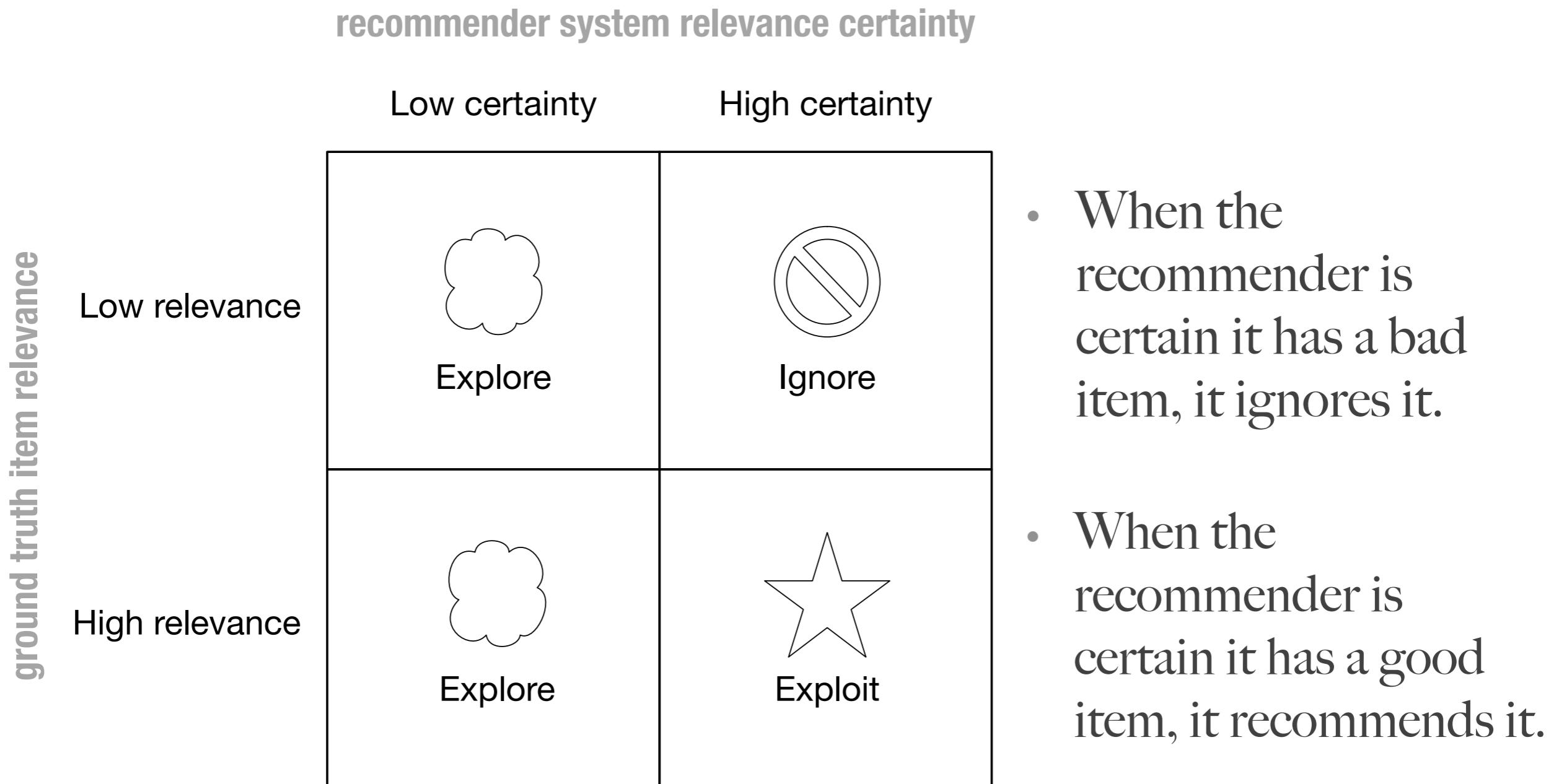
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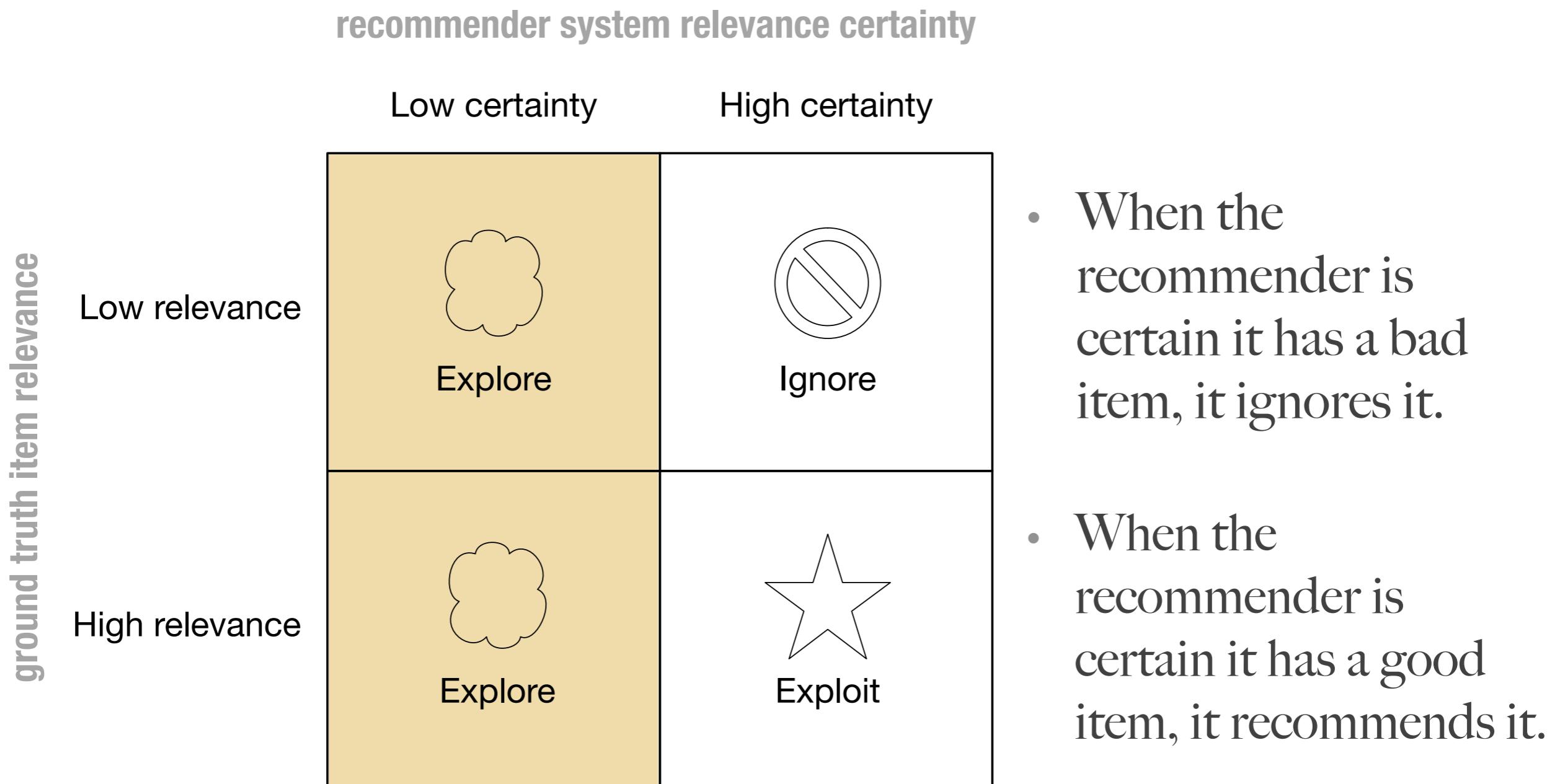
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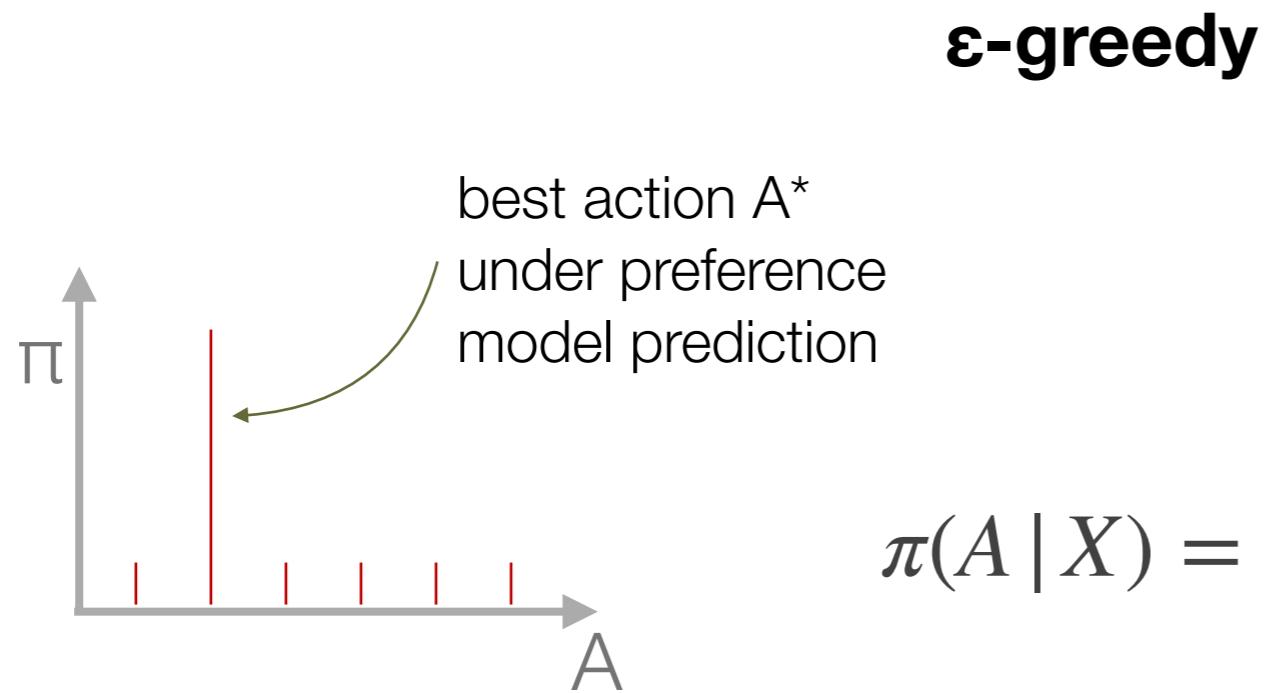
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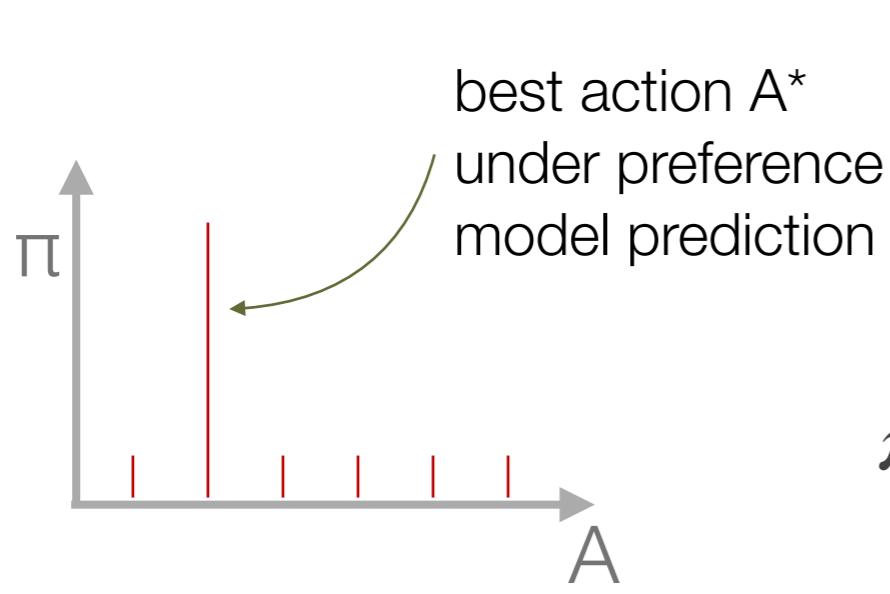
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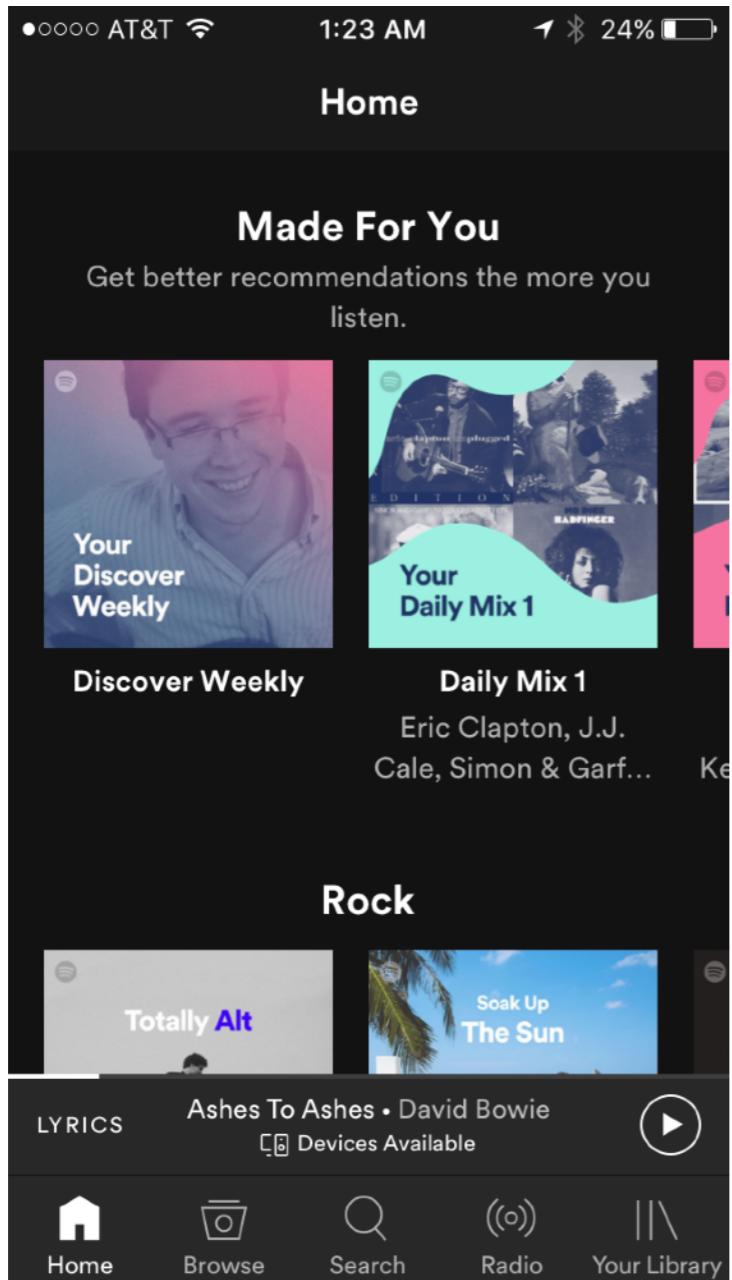


ϵ -greedy

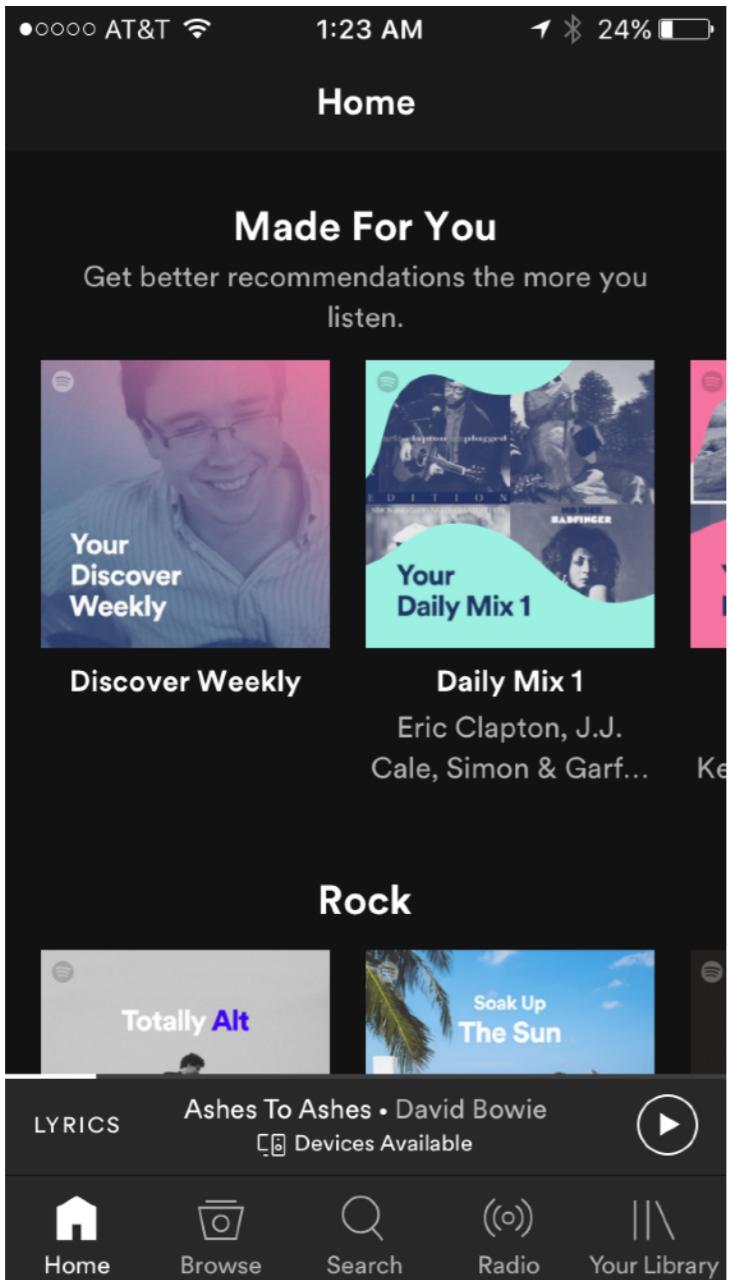
exploration parameter (when fixed -> crude
exploitation; can also decay over time)

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Research question: how to explore-exploit over explainable recommendations?



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- e.g. home page of Spotify, YouTube, or Netflix
- items arranged into shelves, each shelf has a title or explanation for the associated recommendation
- naively, the bandit has to try every possible combination of item and explanation many times before being able to exploit the best combinations

Bart

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Animation of ranking procedure

Assumptions of shelf browsing model

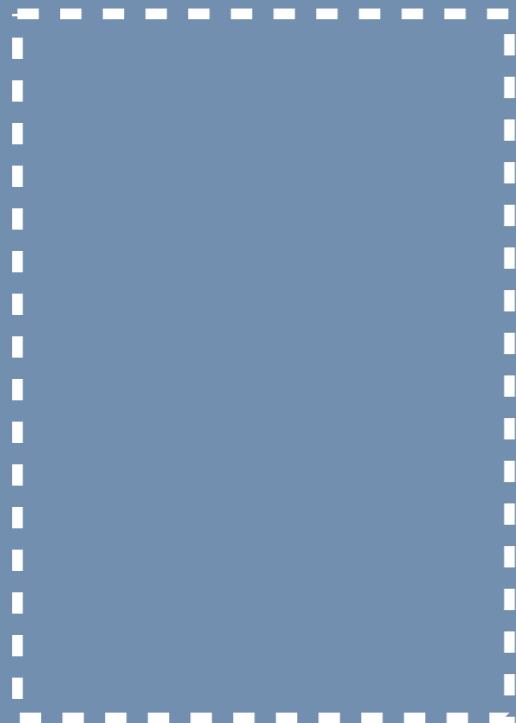
Horizontal scrolling

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User awareness

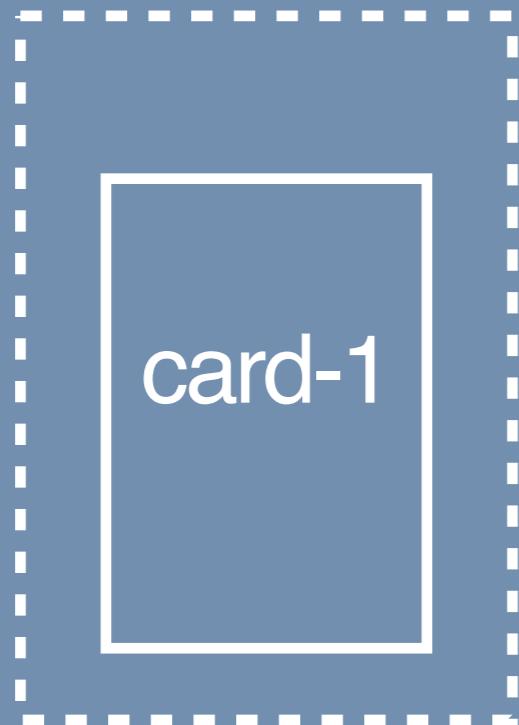


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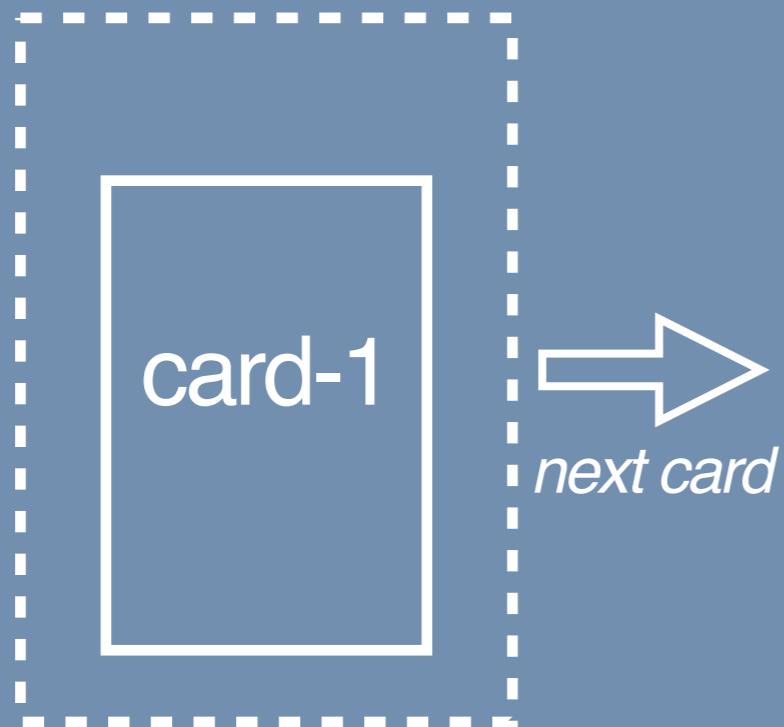


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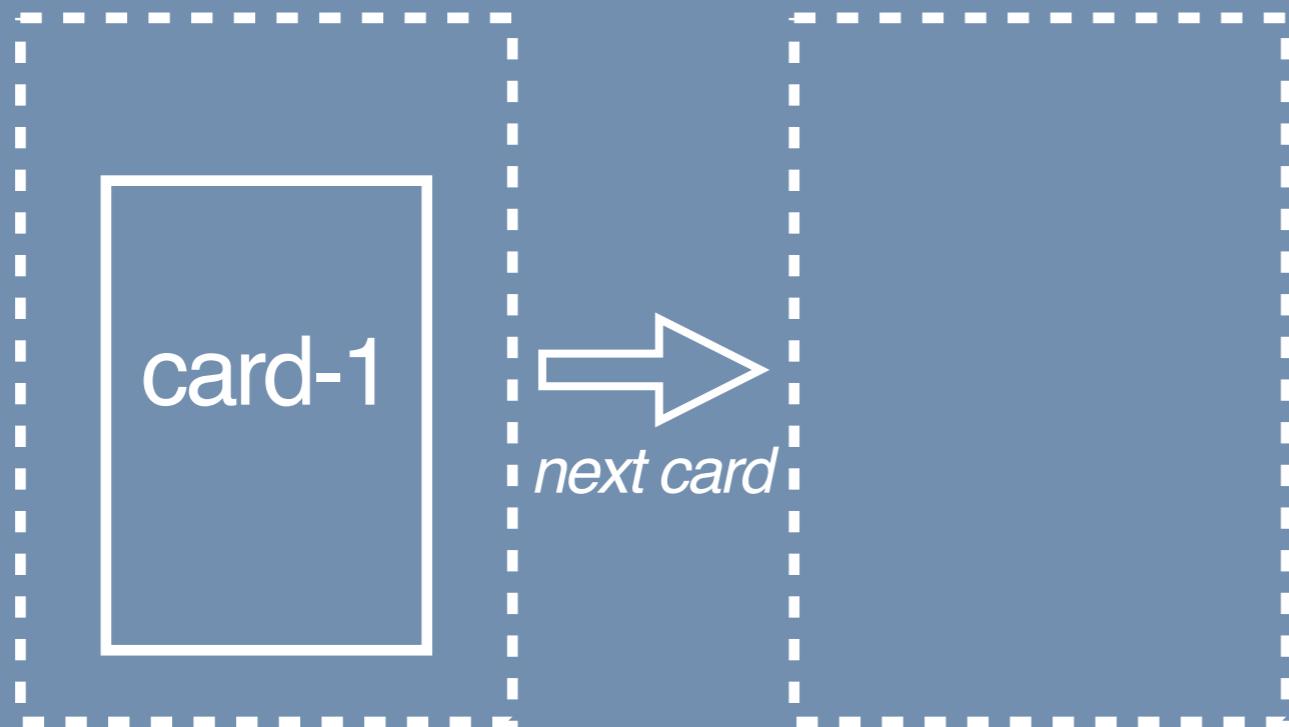


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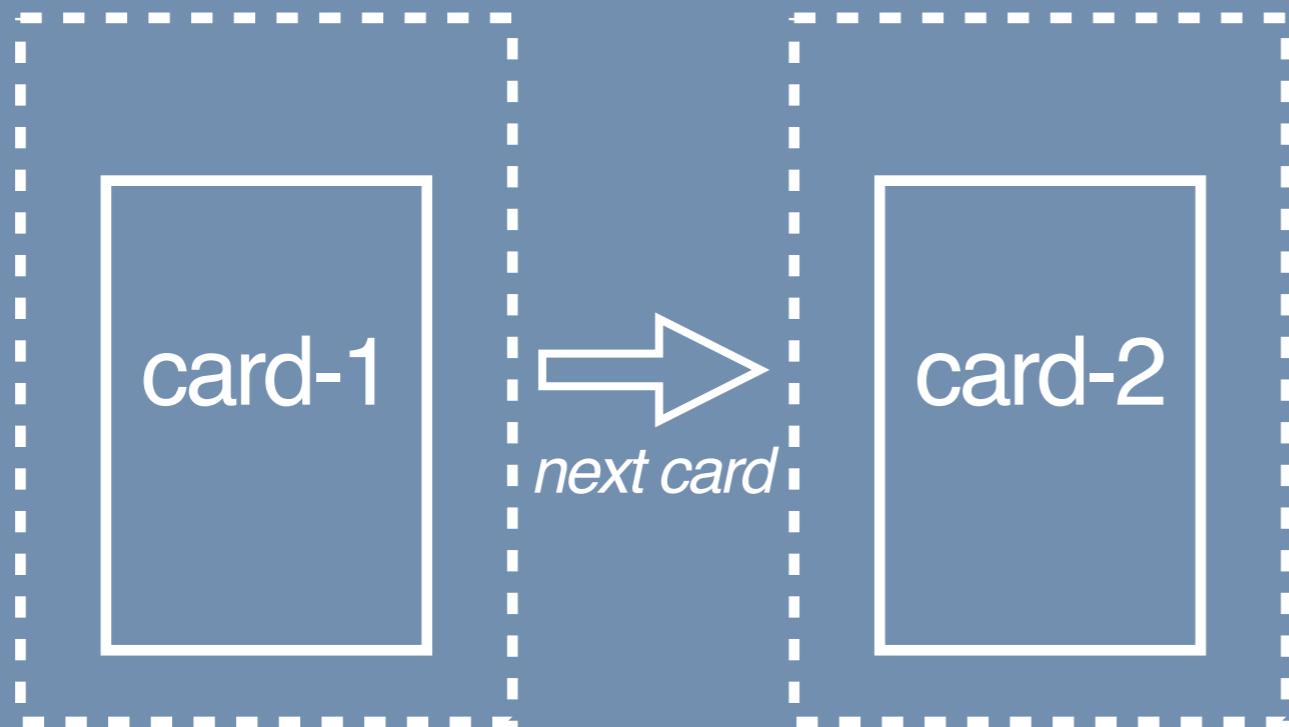


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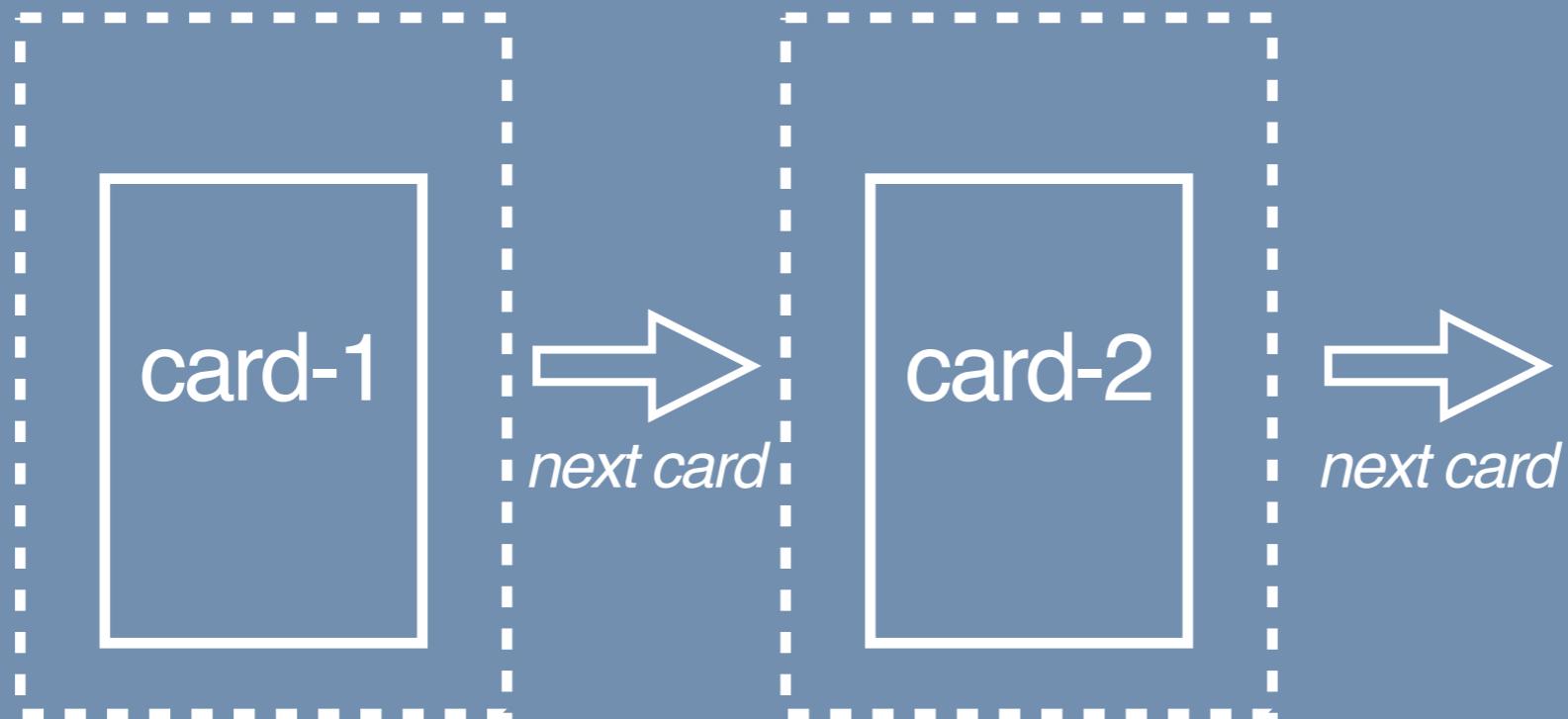


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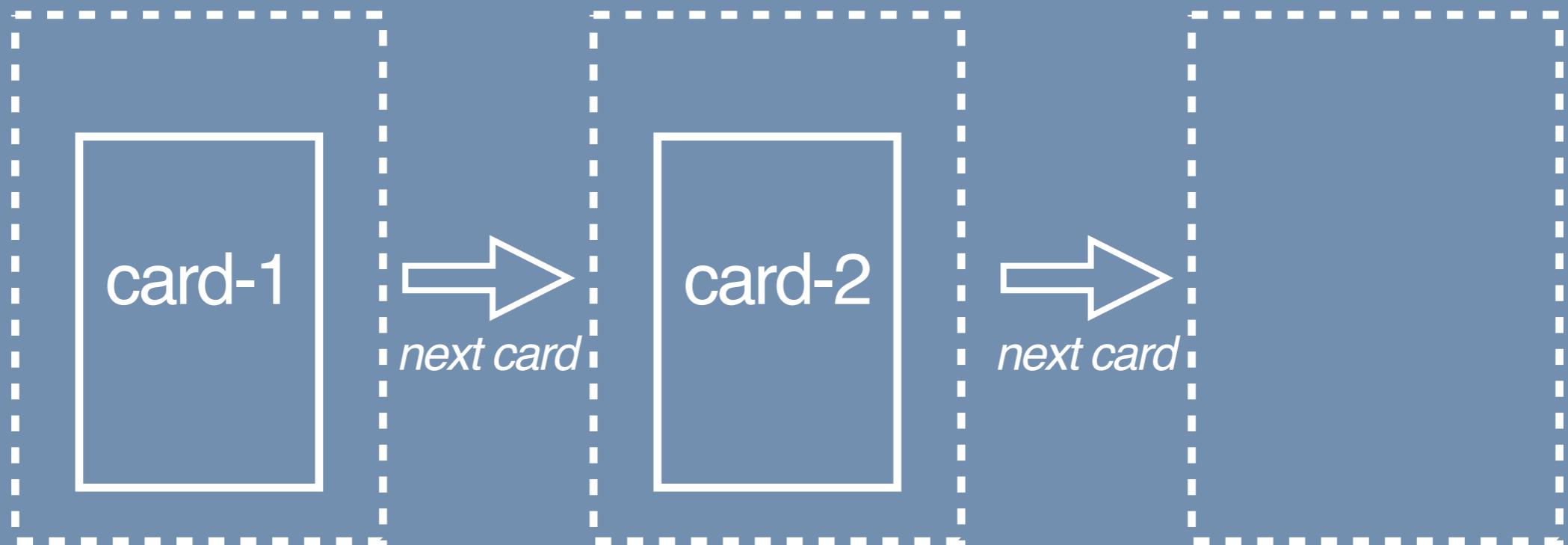


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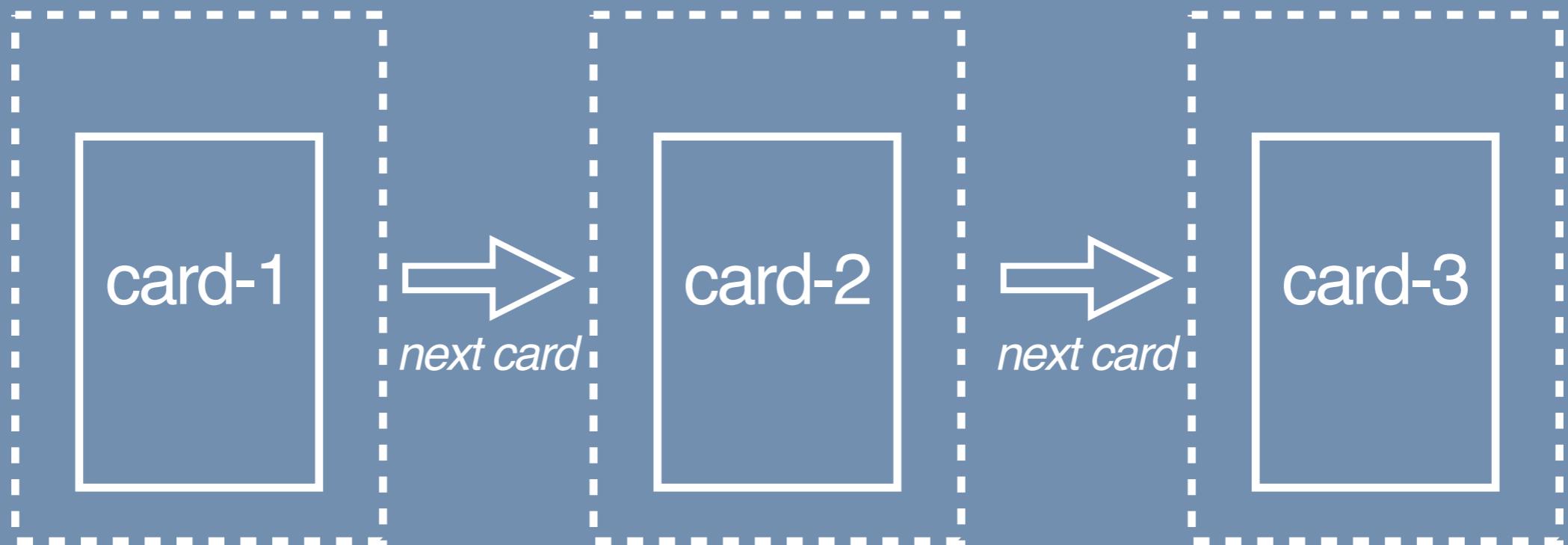


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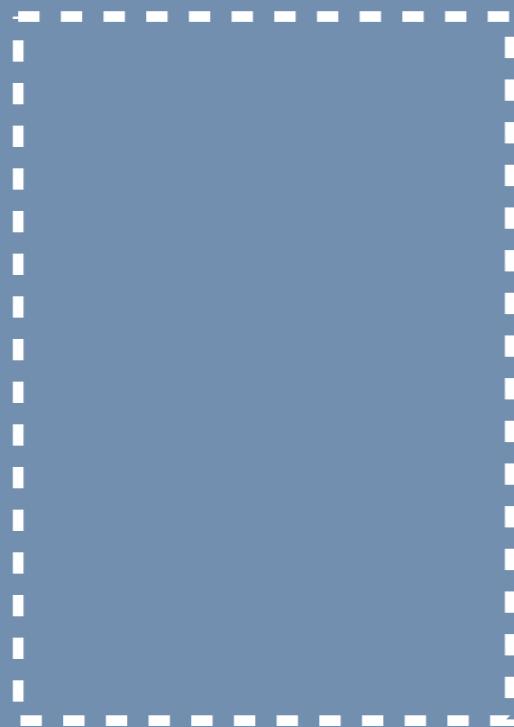
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Animation of ranking procedure with bandit

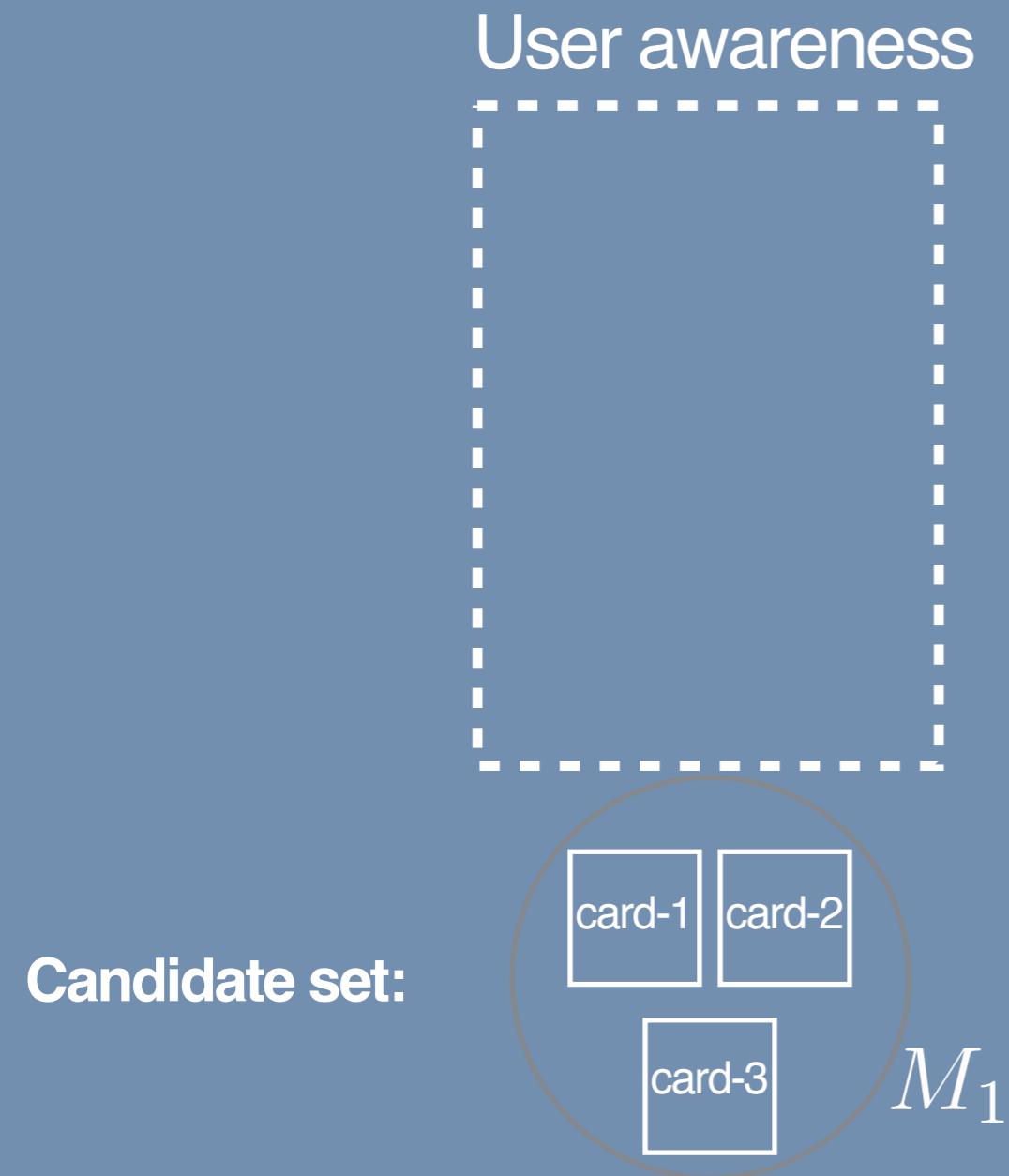
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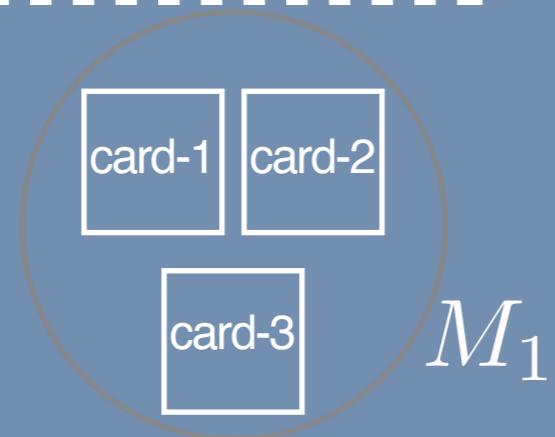
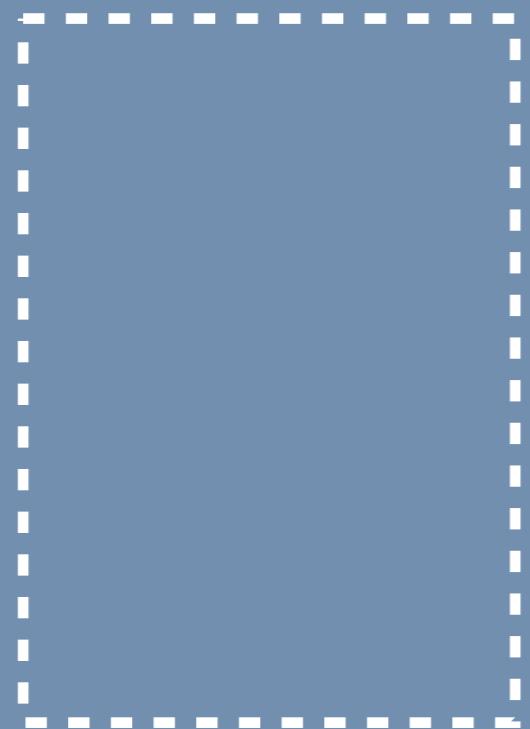
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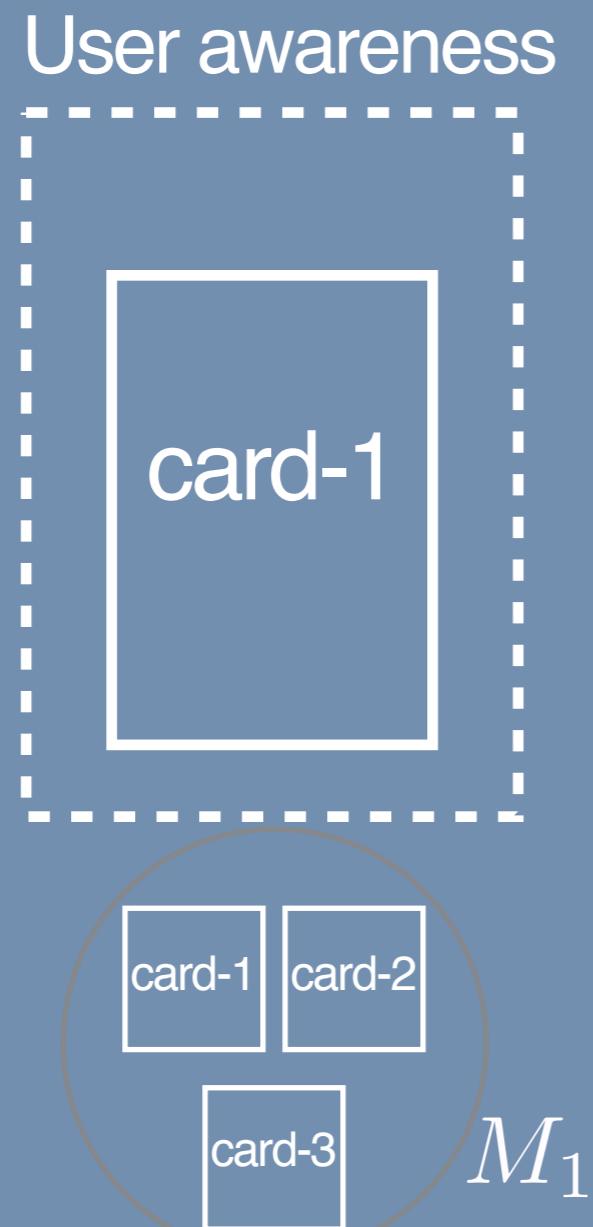
Candidate set:

M_1

Action select: $\text{card}_1 \sim \pi_{s,r}(M_1)$

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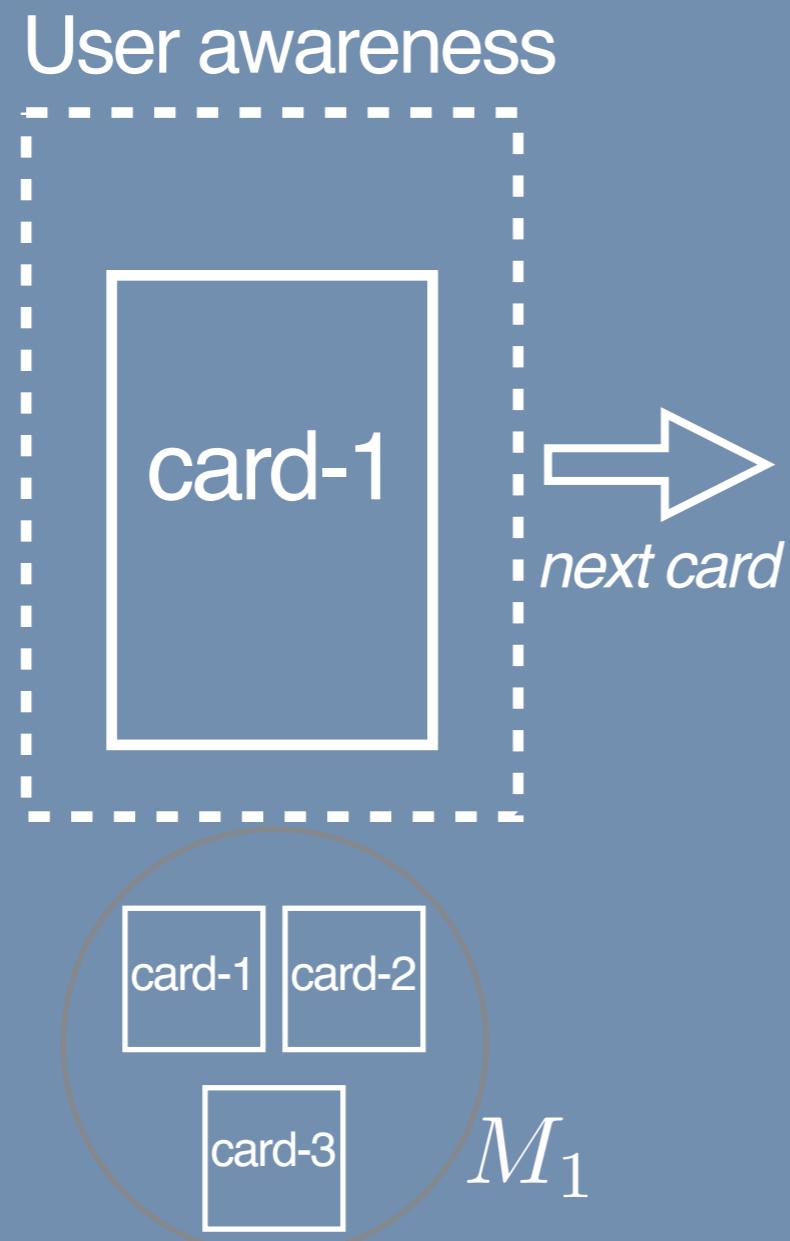
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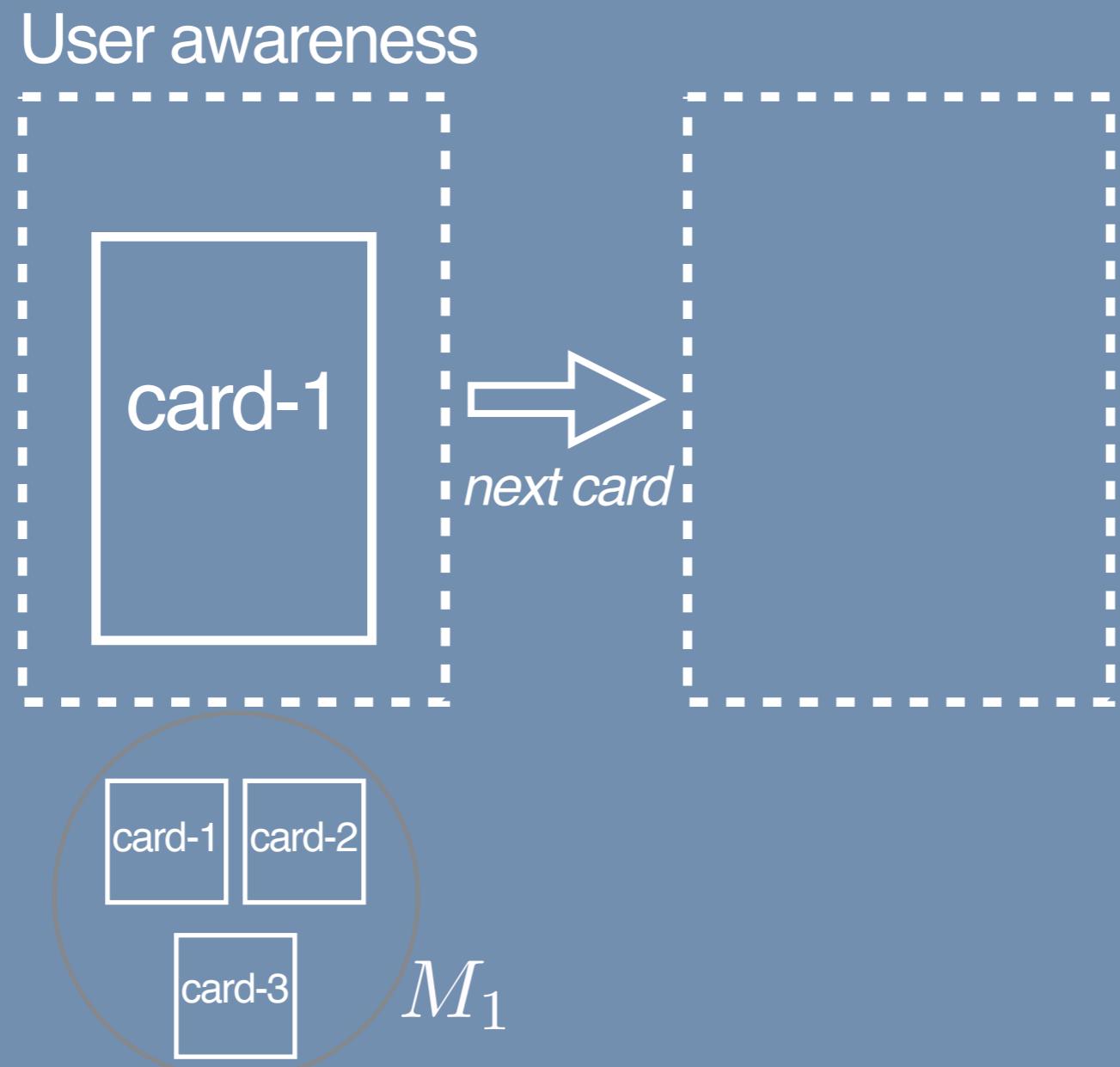
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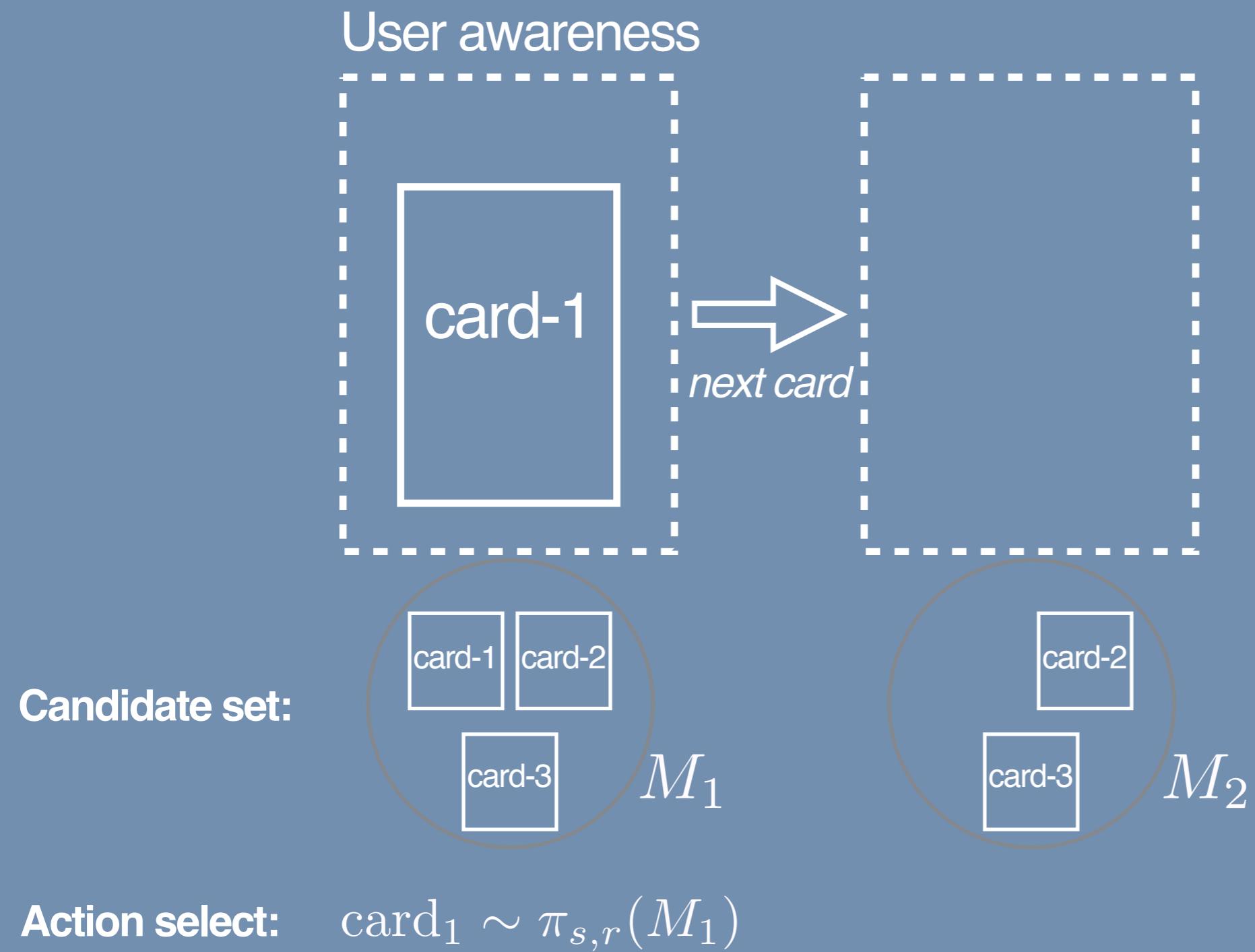
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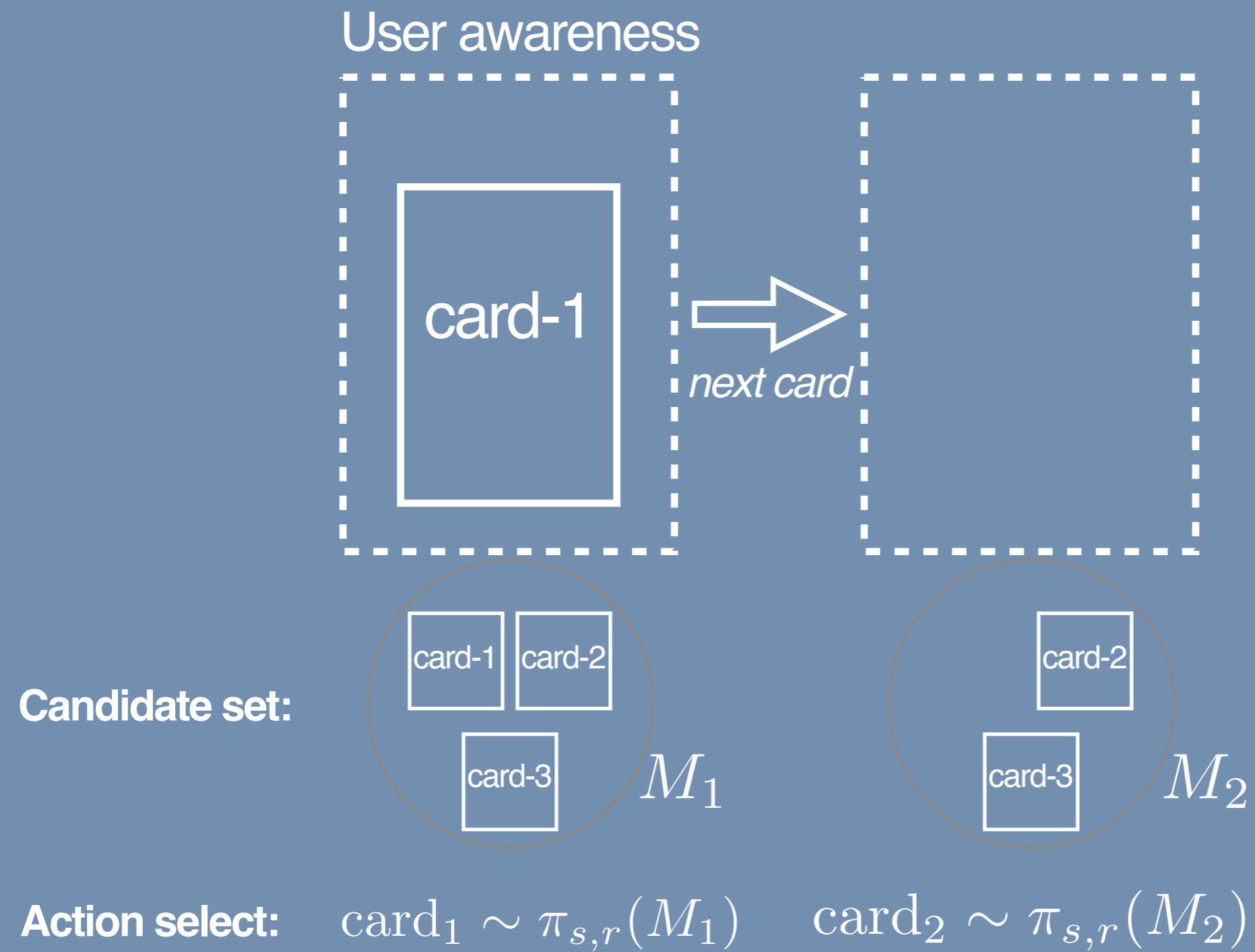
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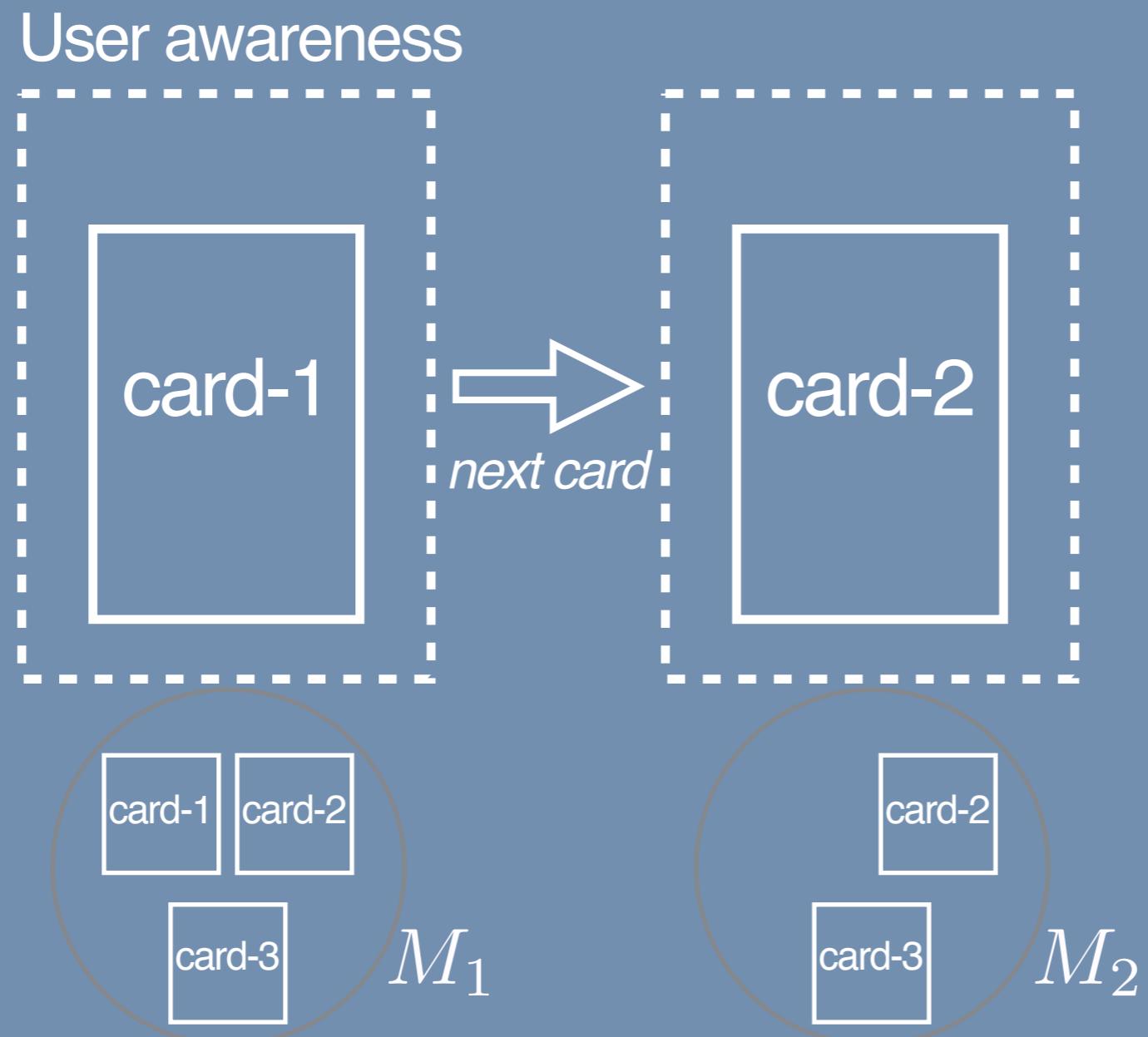
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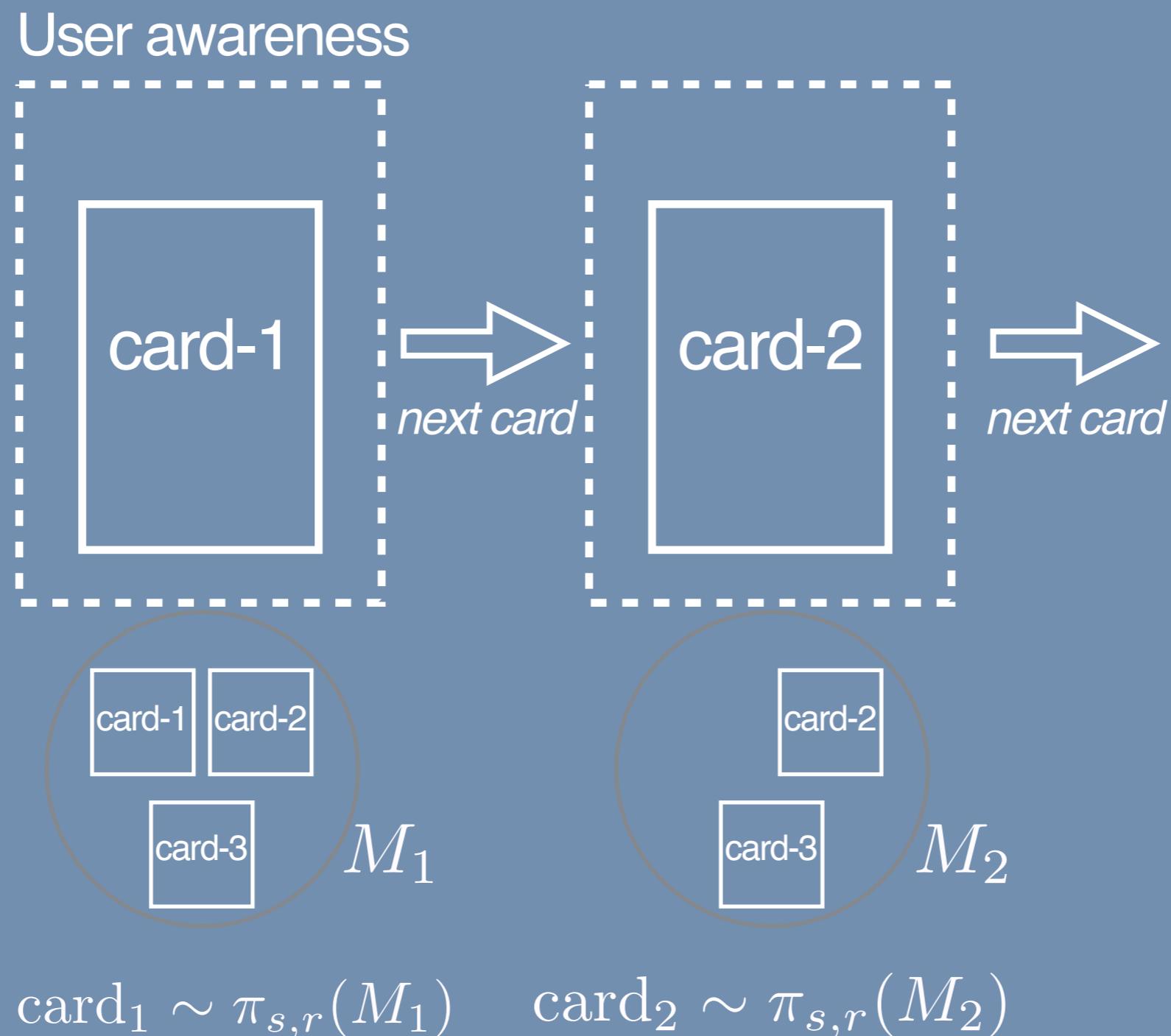
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Action select: $\text{card}_1 \sim \pi_{s,r}(M_1)$ $\text{card}_2 \sim \pi_{s,r}(M_2)$

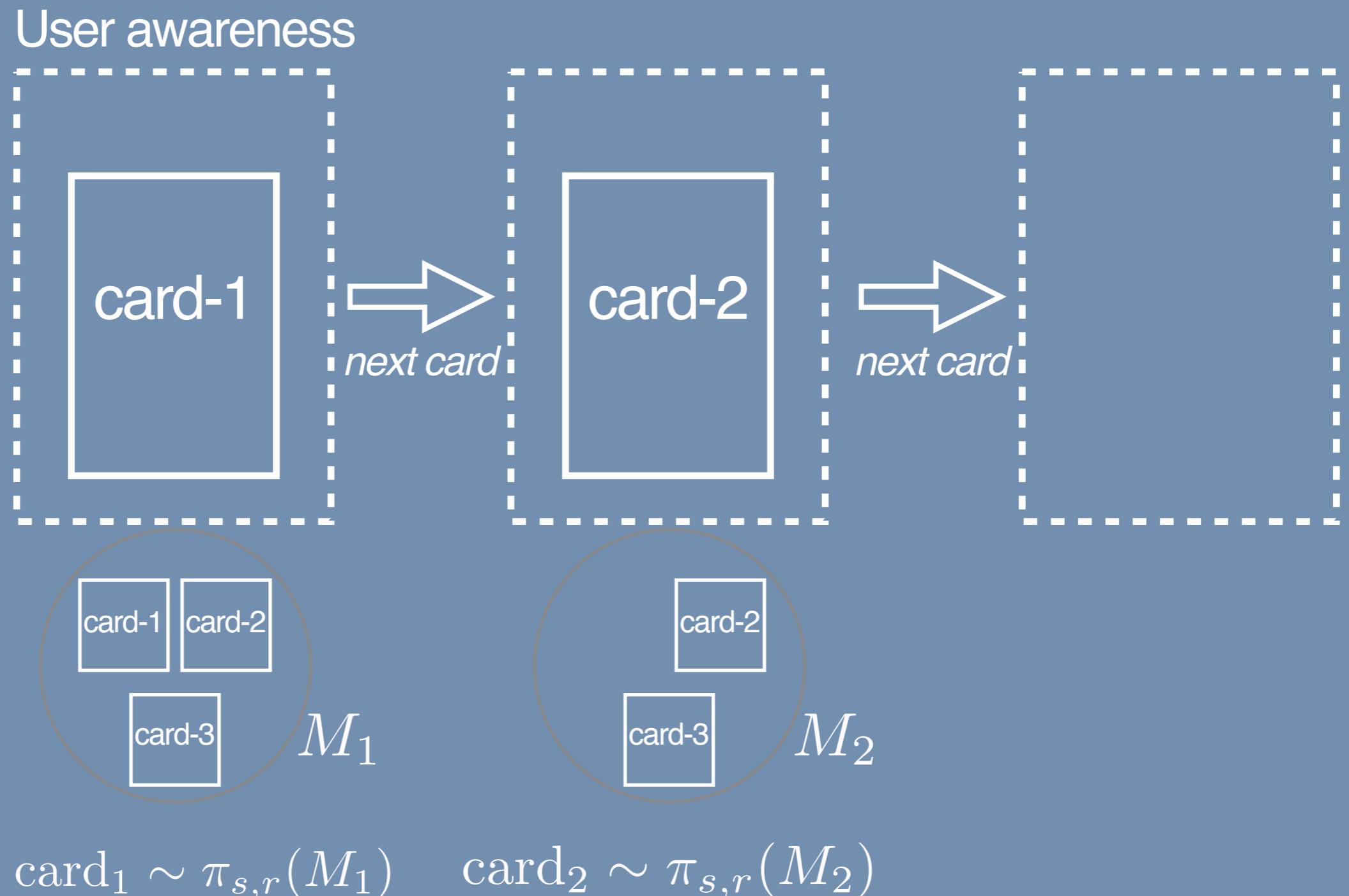
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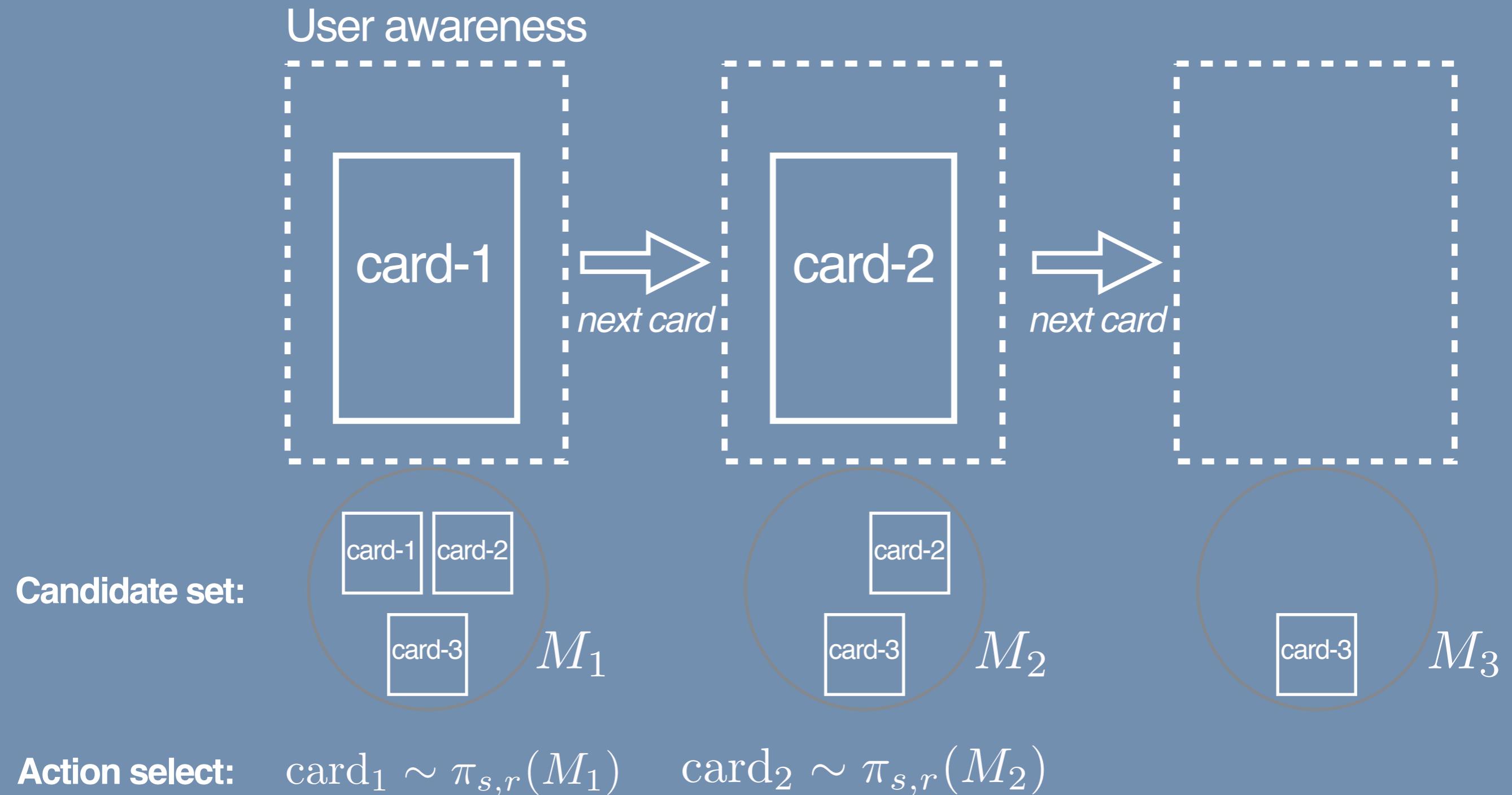
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Horizontal scrolling



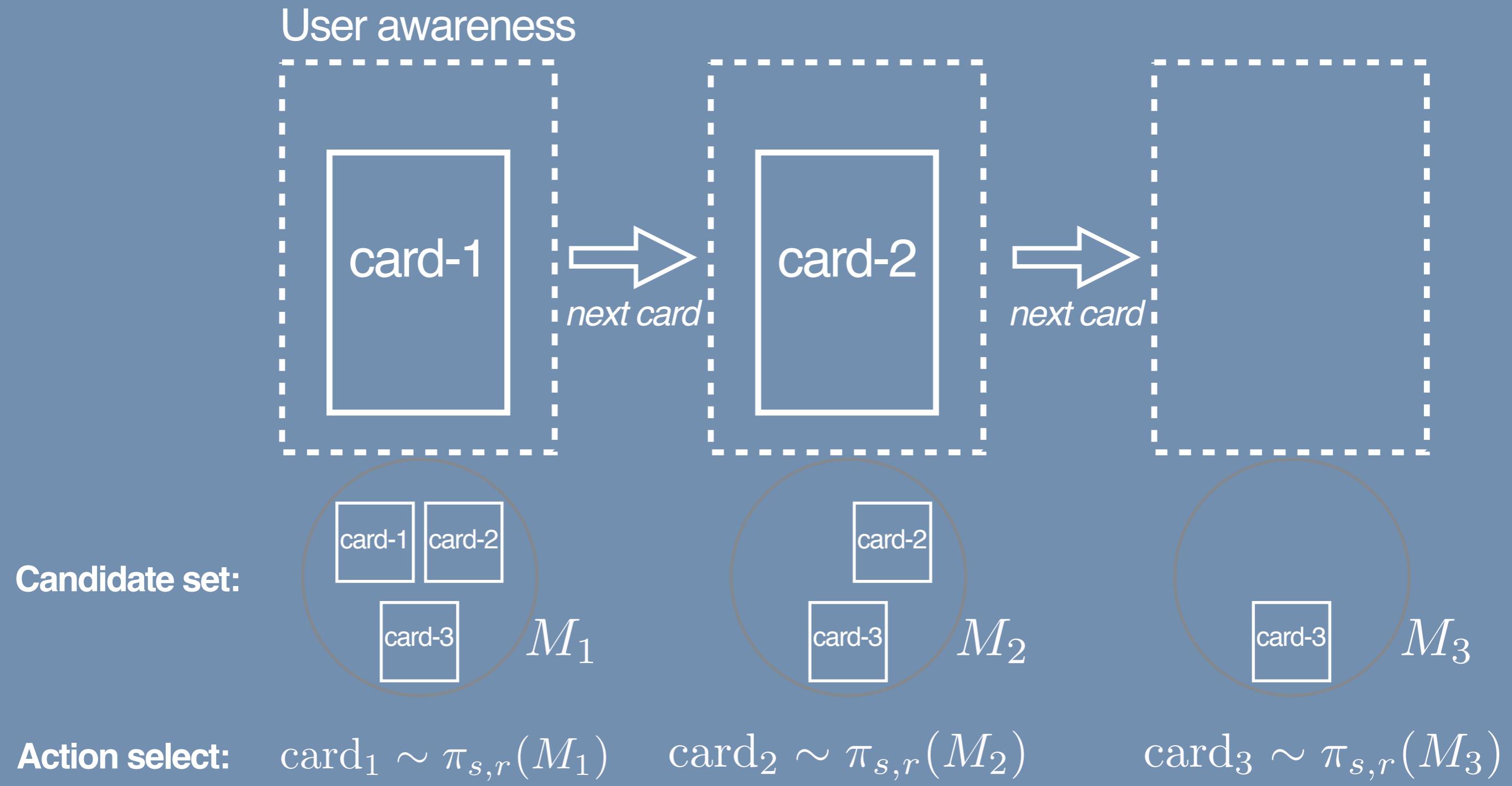
Animation of ranking procedure with bandit

Horizontal scrolling



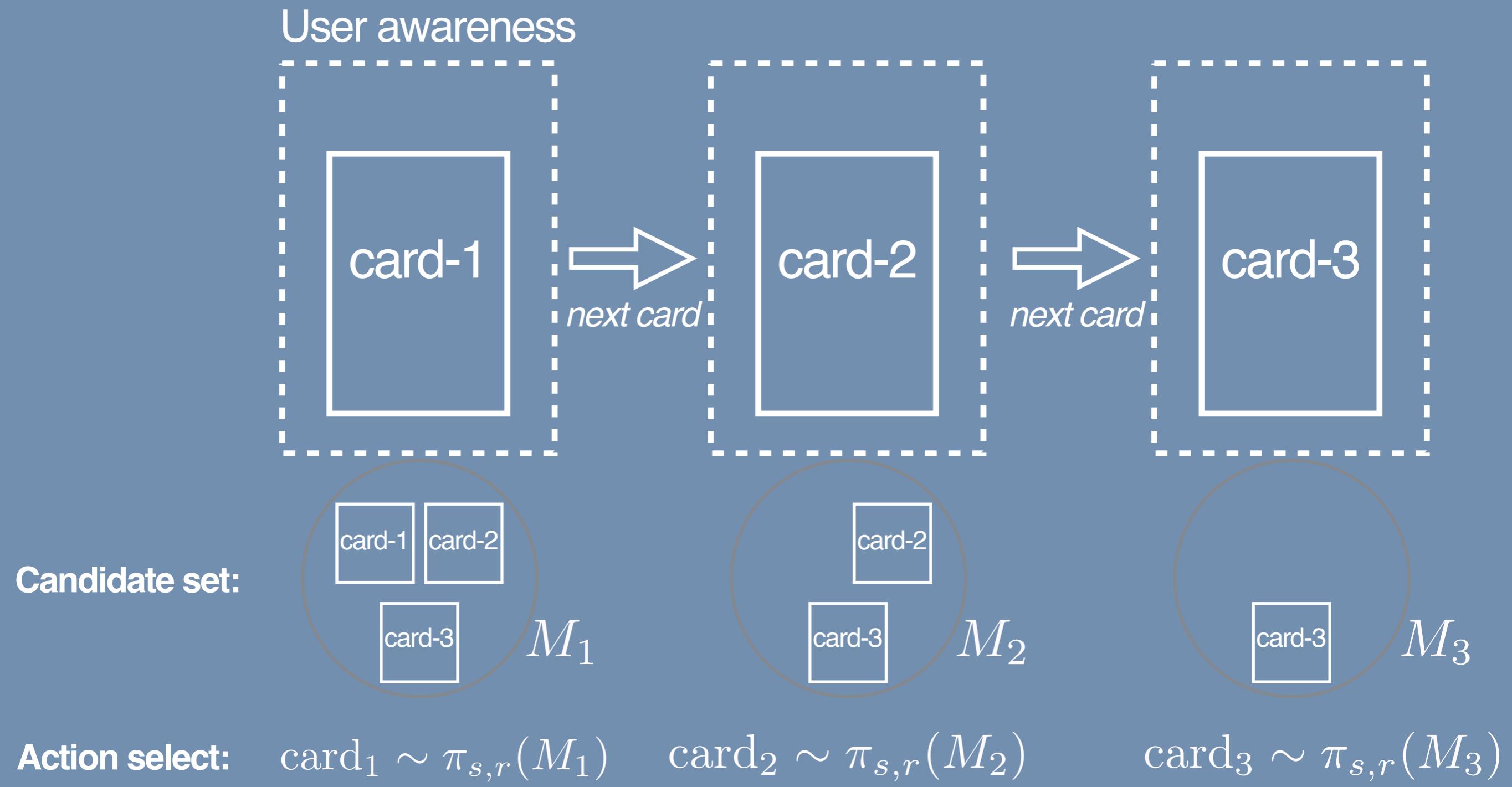
Animation of ranking procedure with bandit

Horizontal scrolling



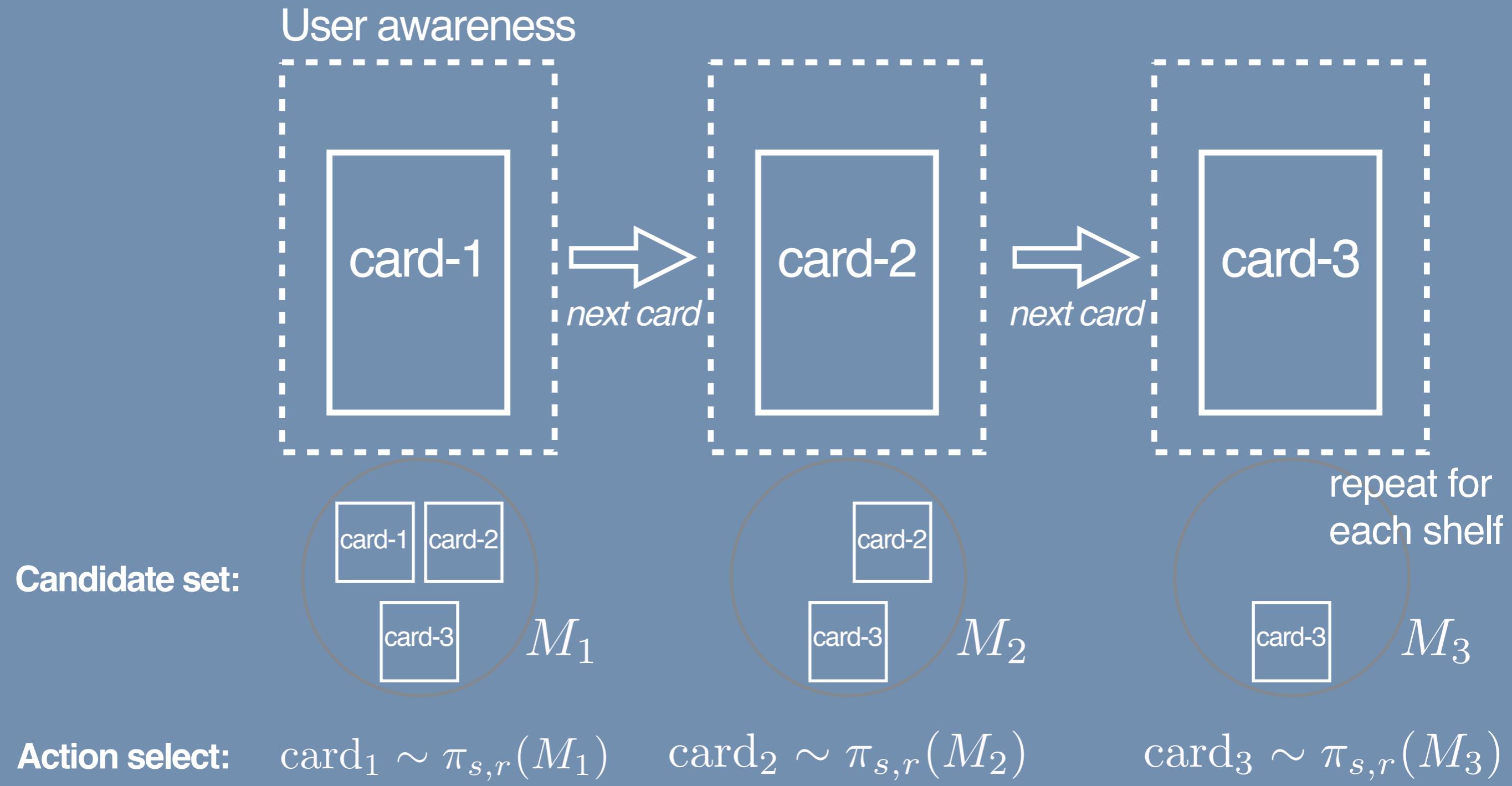
Animation of ranking procedure with bandit

Horizontal scrolling



Animation of ranking procedure with bandit

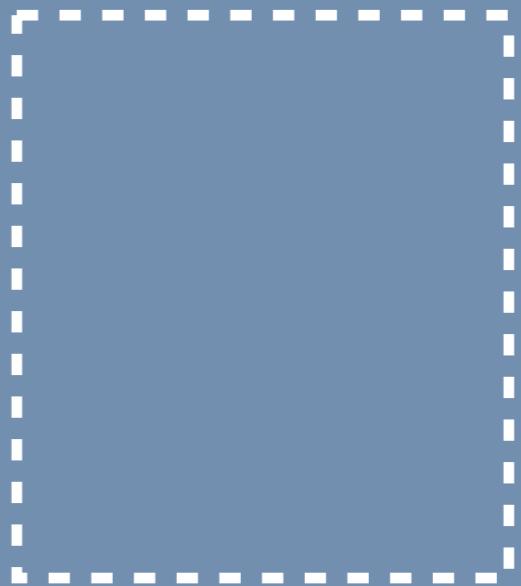
Horizontal scrolling



Animation of ranking procedure with bandit

Vertical scrolling

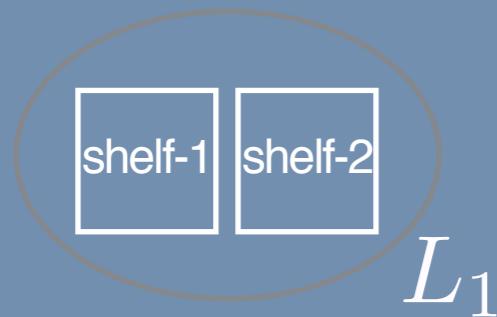
User awareness



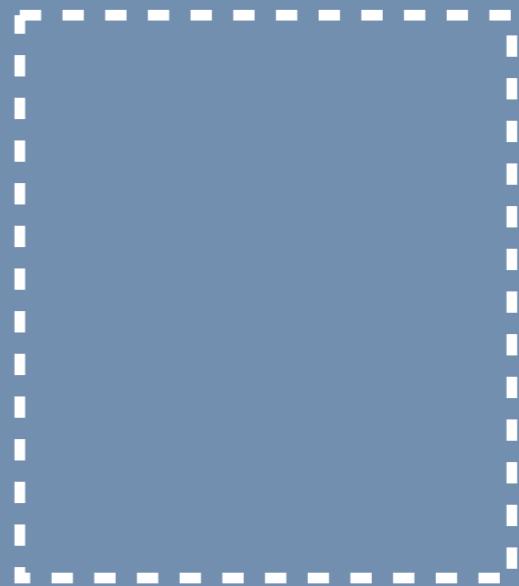
Animation of ranking procedure with bandit

Vertical scrolling

Candidate set



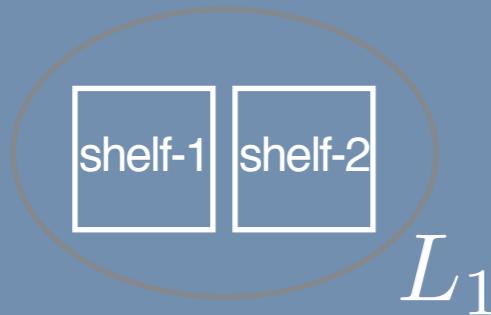
User awareness



Animation of ranking procedure with bandit

Vertical scrolling

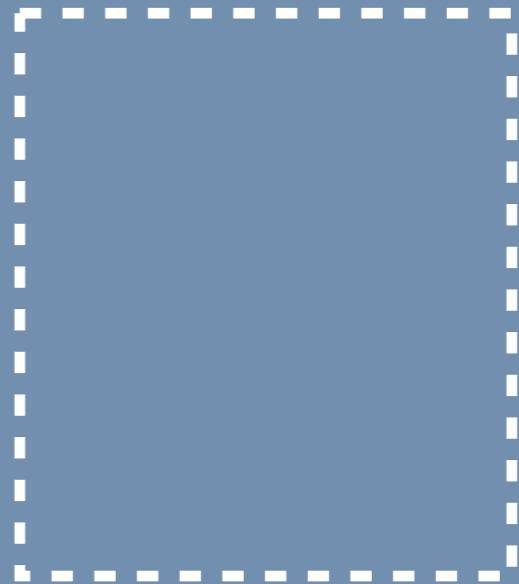
Candidate set



Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$

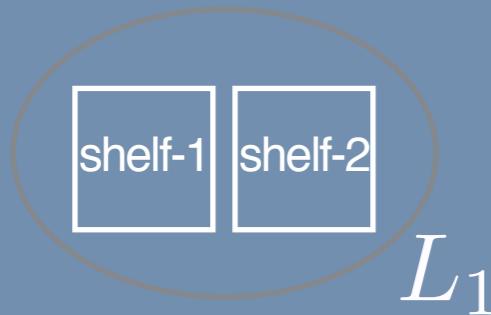
User awareness



Animation of ranking procedure with bandit

Vertical scrolling

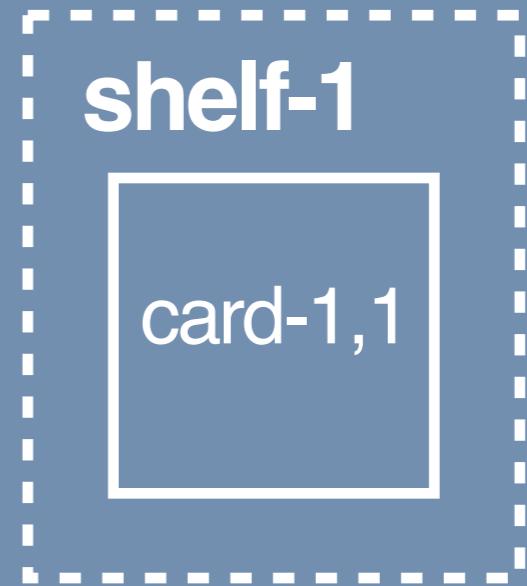
Candidate set



Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$

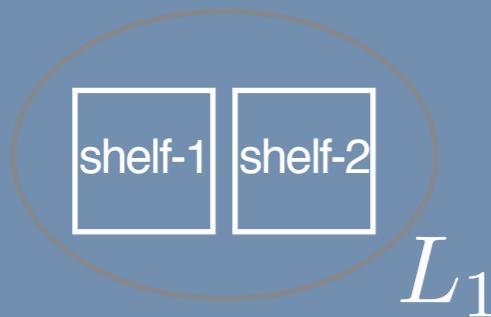
User awareness



Animation of ranking procedure with bandit

Vertical scrolling

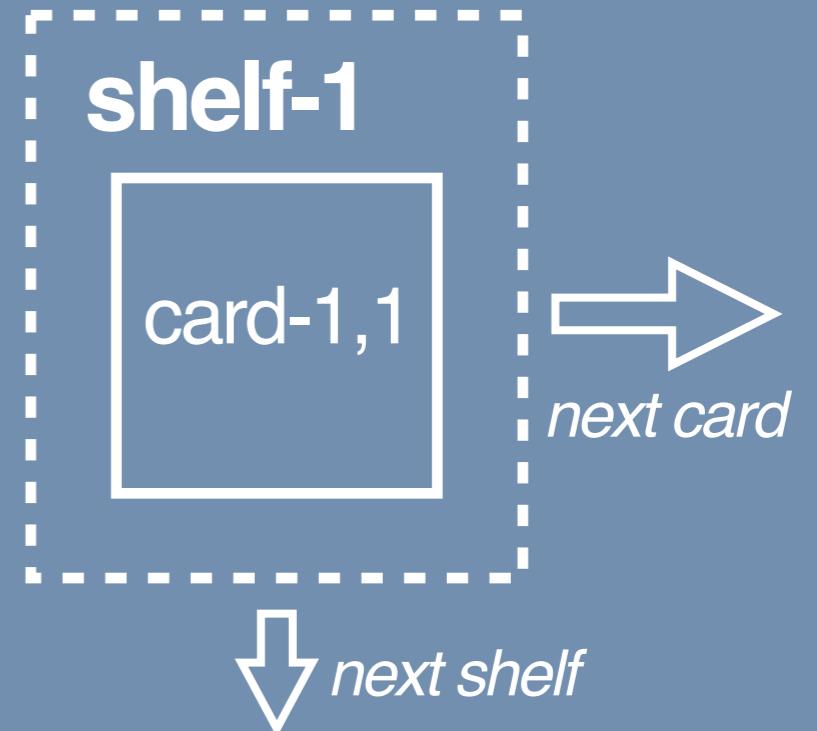
Candidate set



Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$

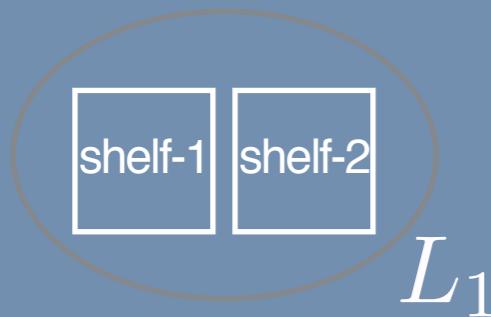
User awareness



Animation of ranking procedure with bandit

Vertical scrolling

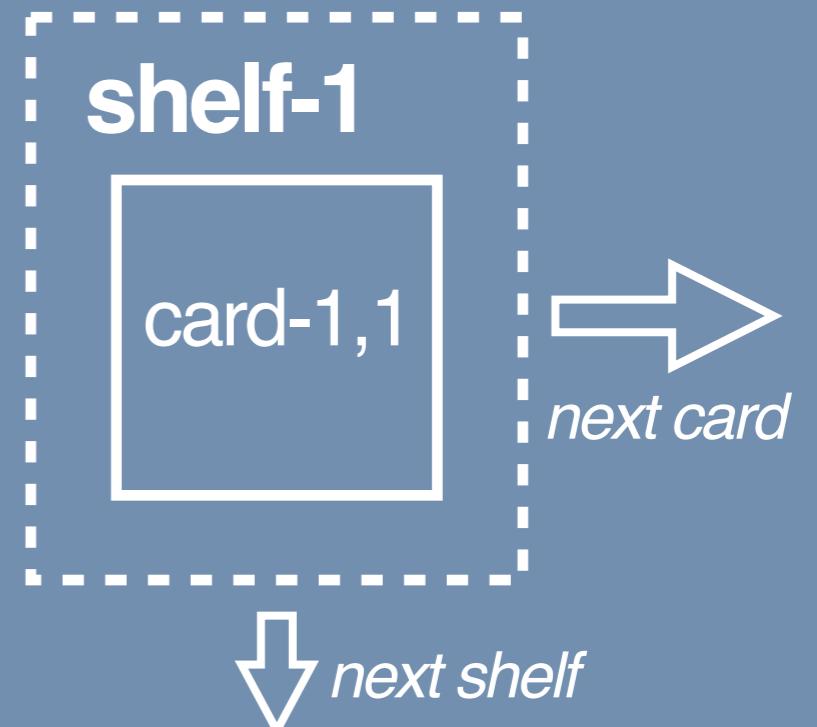
Candidate set



Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$

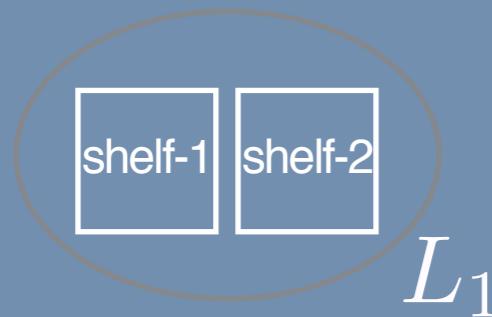
User awareness



Animation of ranking procedure with bandit

Vertical scrolling

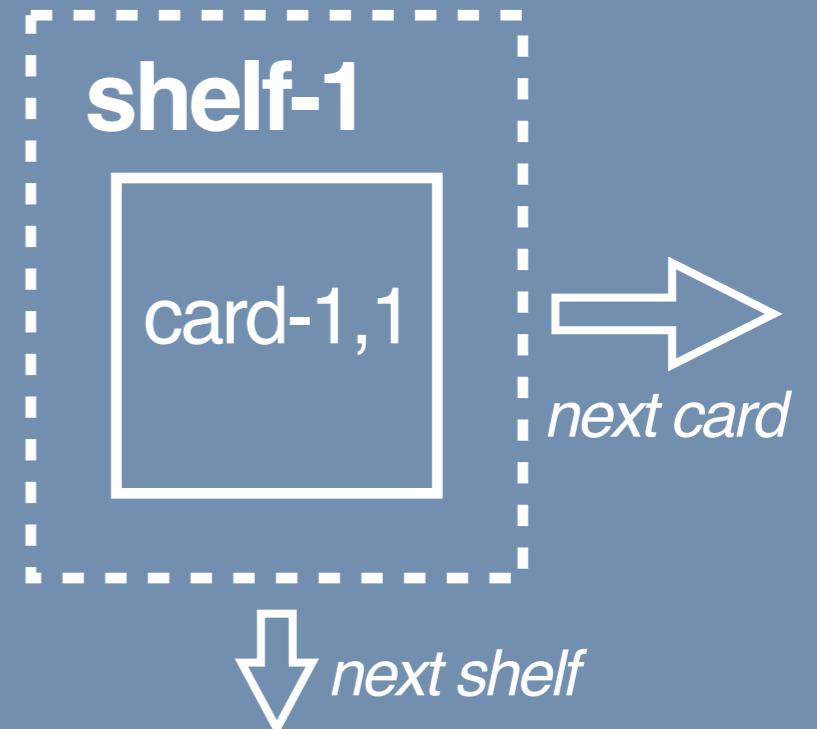
Candidate set



Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$

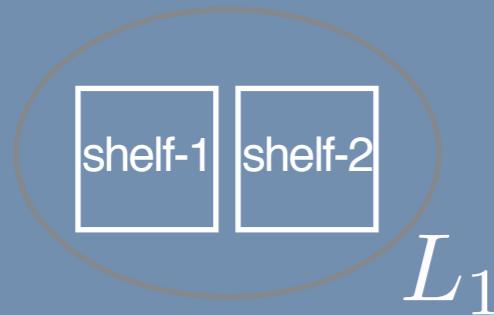
User awareness



Animation of ranking procedure with bandit

Vertical scrolling

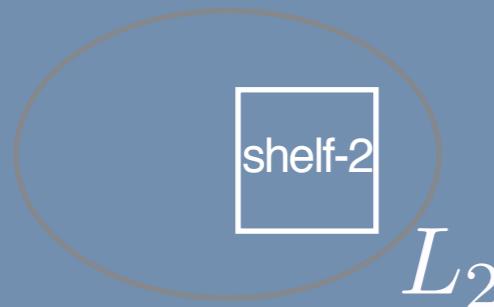
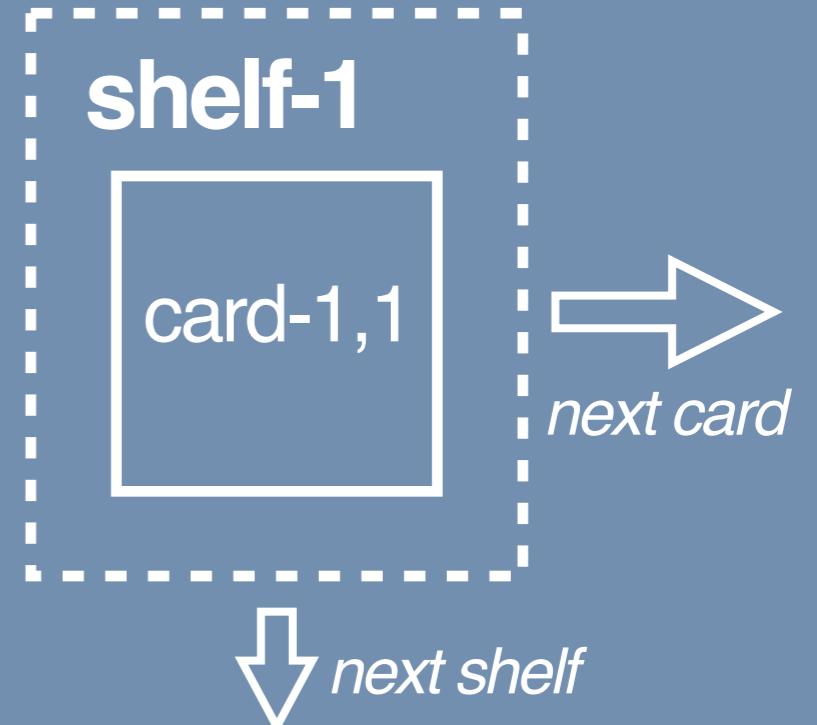
Candidate set



Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$

User awareness

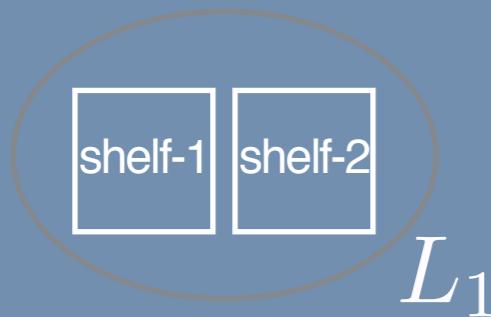


$$\text{shelf}_2 \sim \pi_{s,r'}(L_2)$$

Animation of ranking procedure with bandit

Vertical scrolling

Candidate set

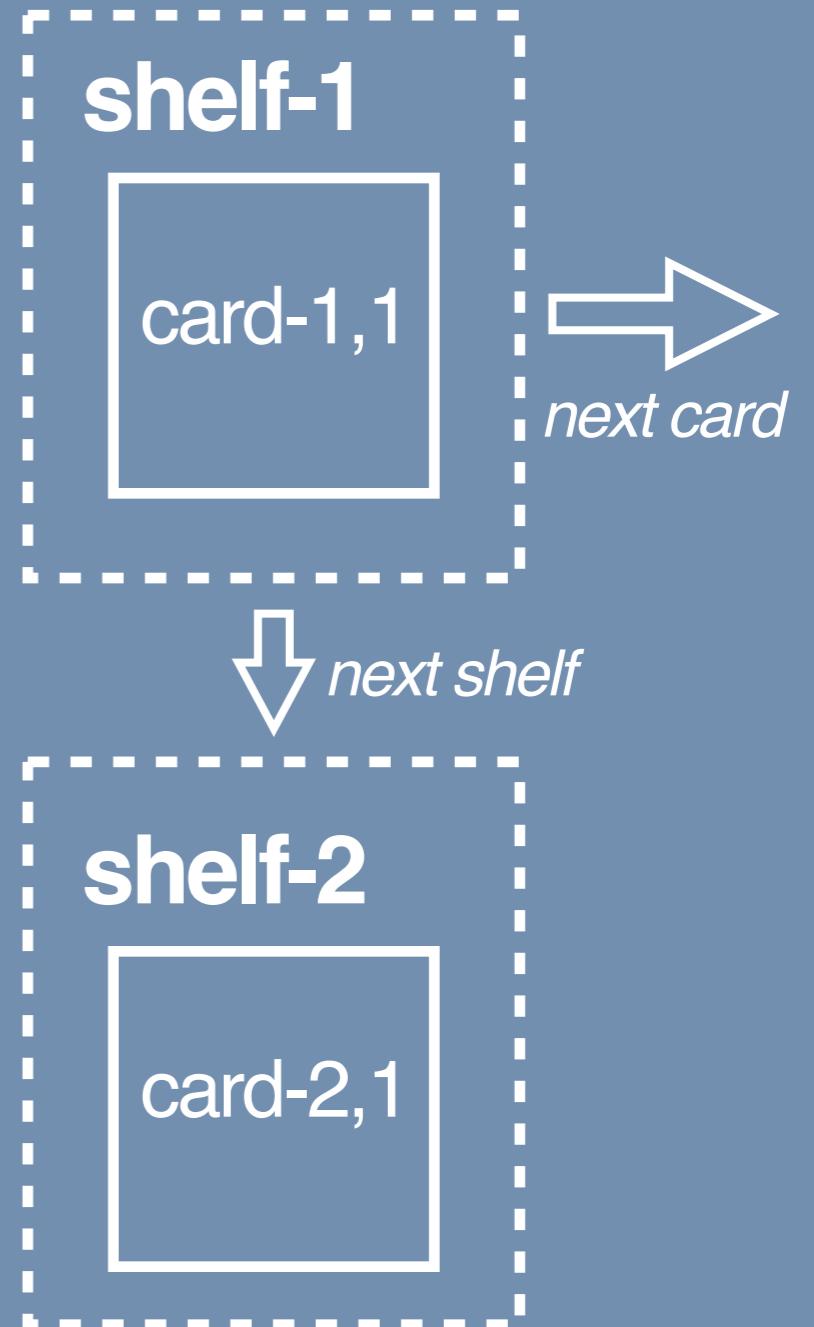


Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$



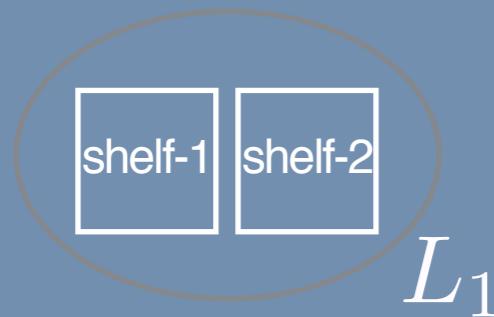
User awareness



Animation of ranking procedure with bandit

Vertical scrolling

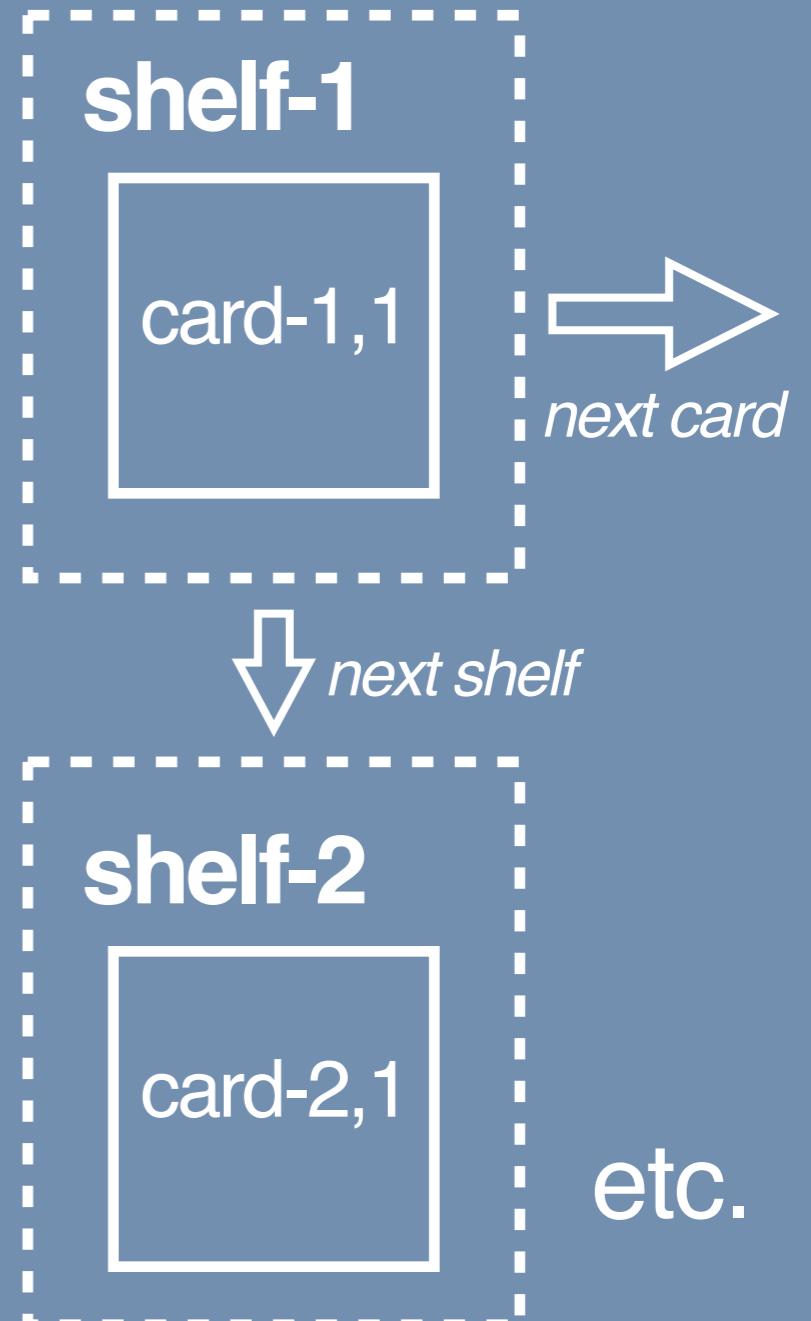
Candidate set



Action select

$$\text{shelf}_1 \sim \pi_{s,r'}(L_1)$$

User awareness

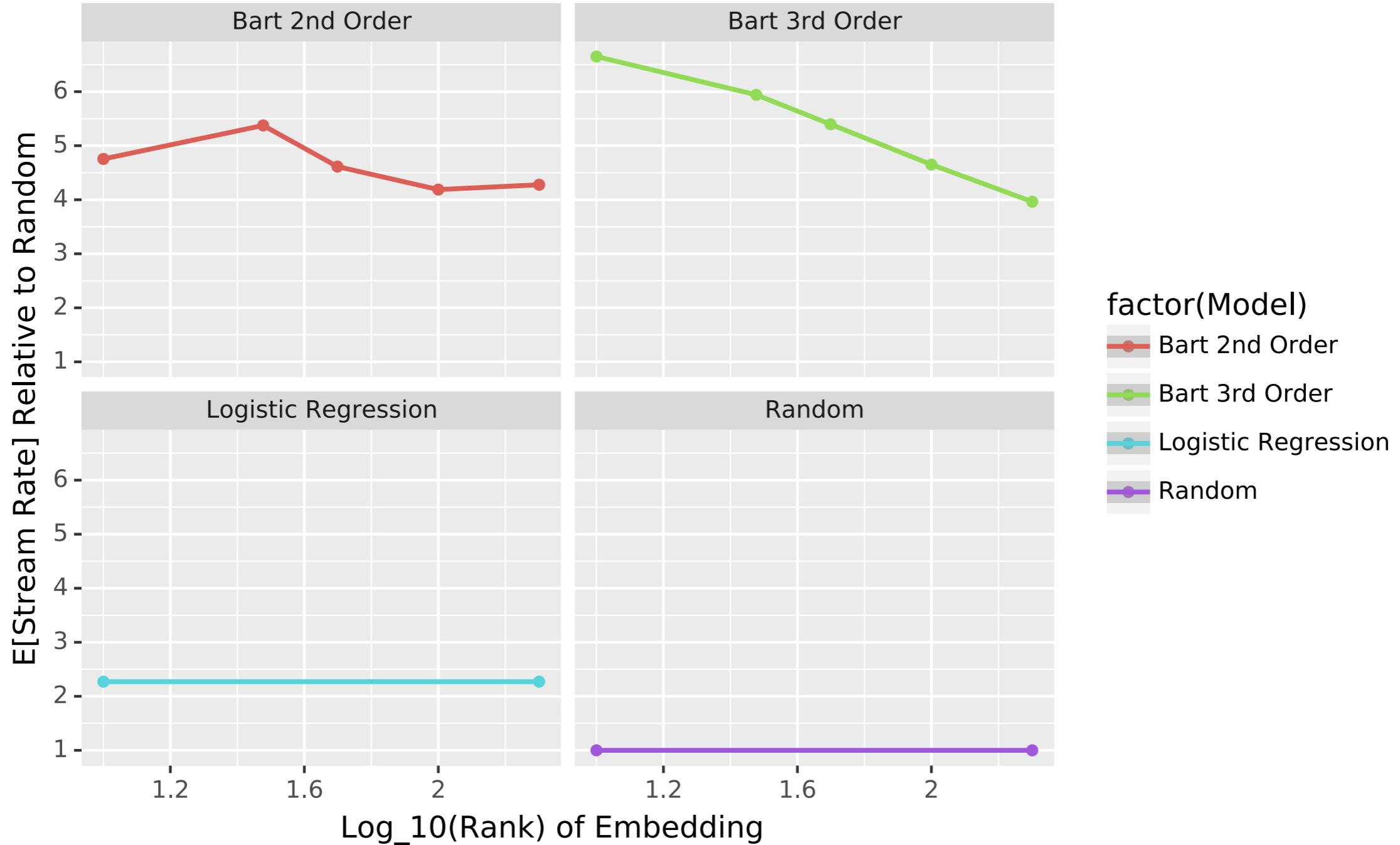


$$\text{shelf}_2 \sim \pi_{s,r'}(L_2)$$

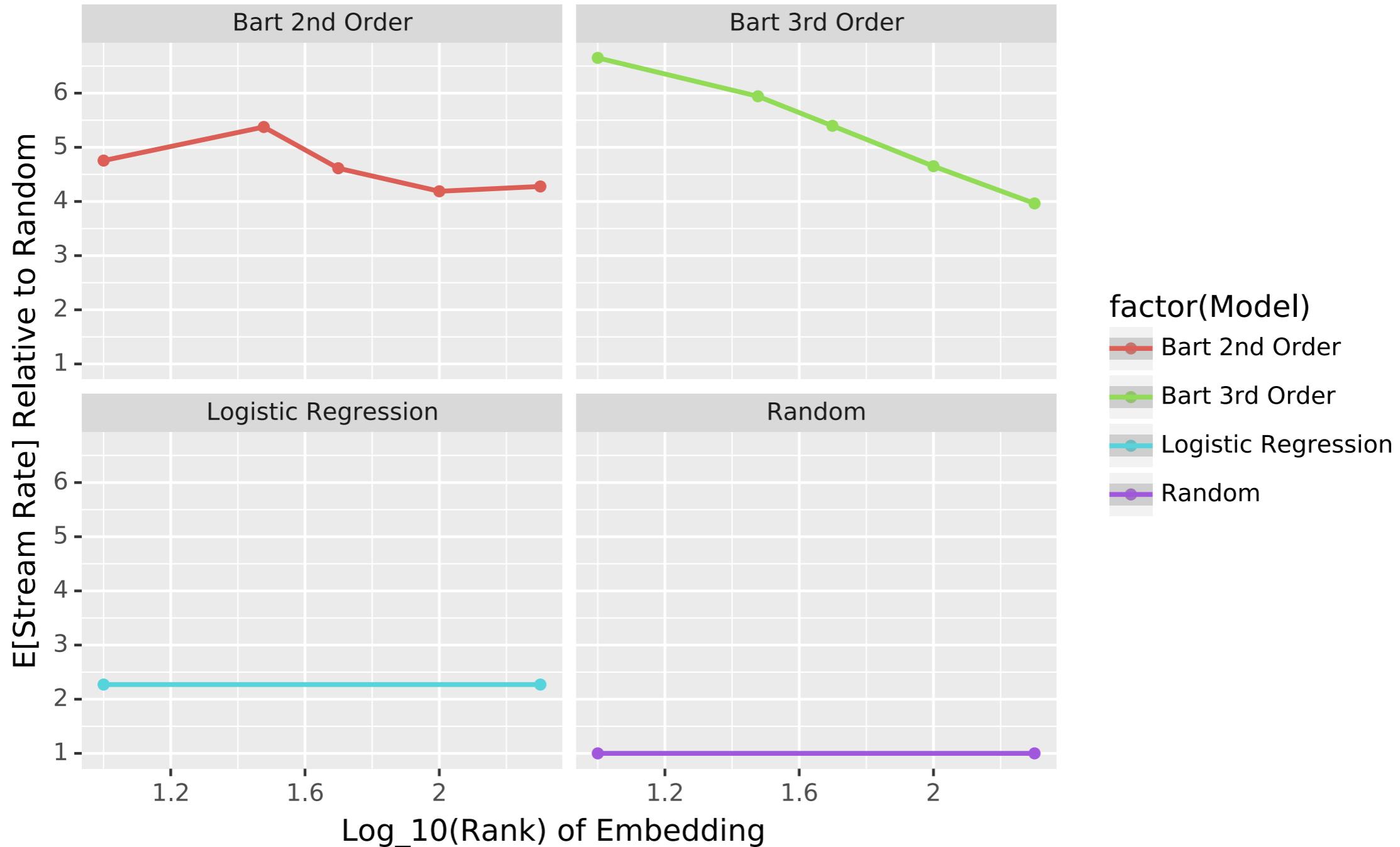
Experimental evaluation

- we collected randomized recommendation data
- offline experiments:
 - counterfactual estimation of A/B test performance using importance sampling reweighting
- online A/B test experiments

Offline experiments

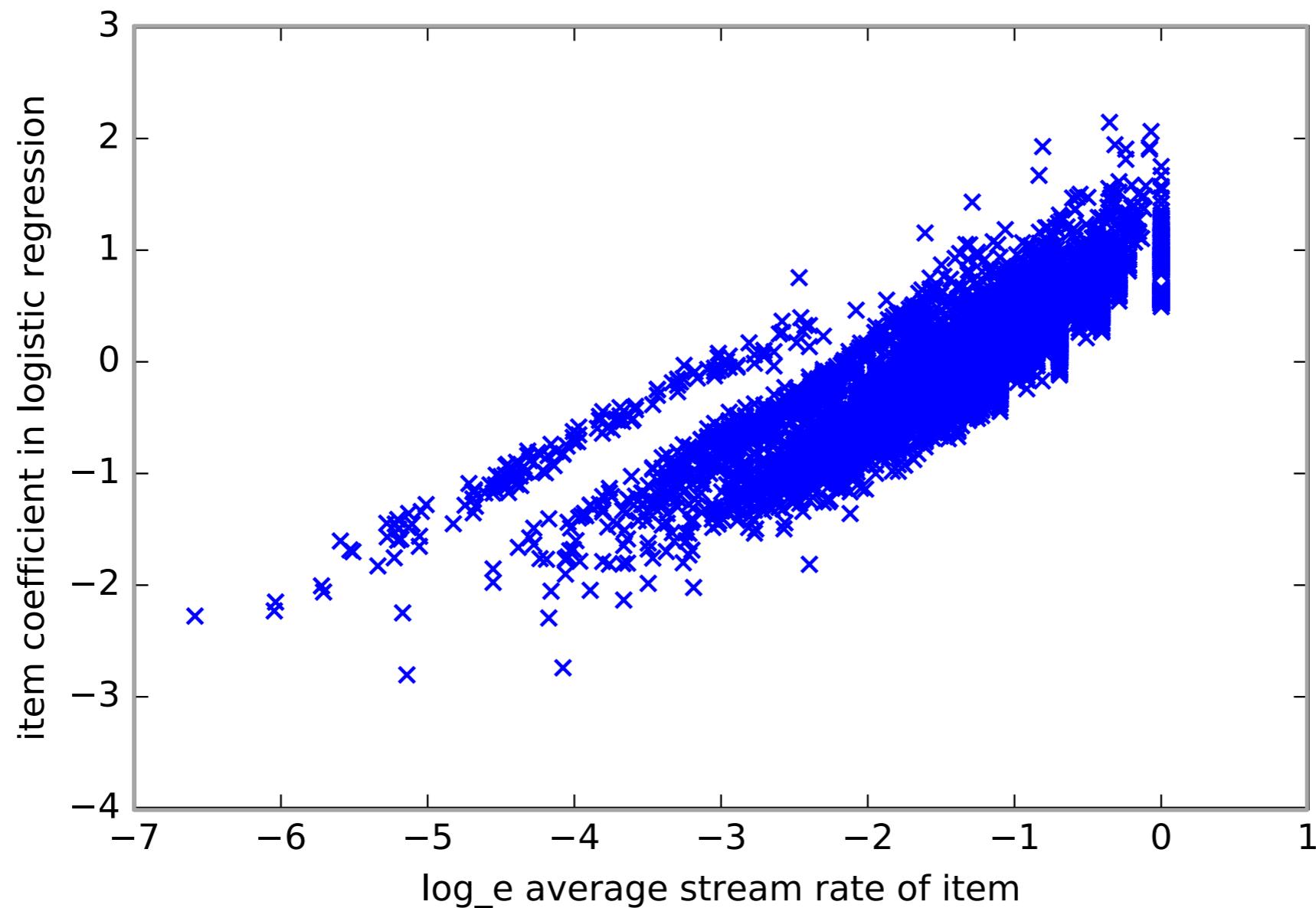


Offline experiments

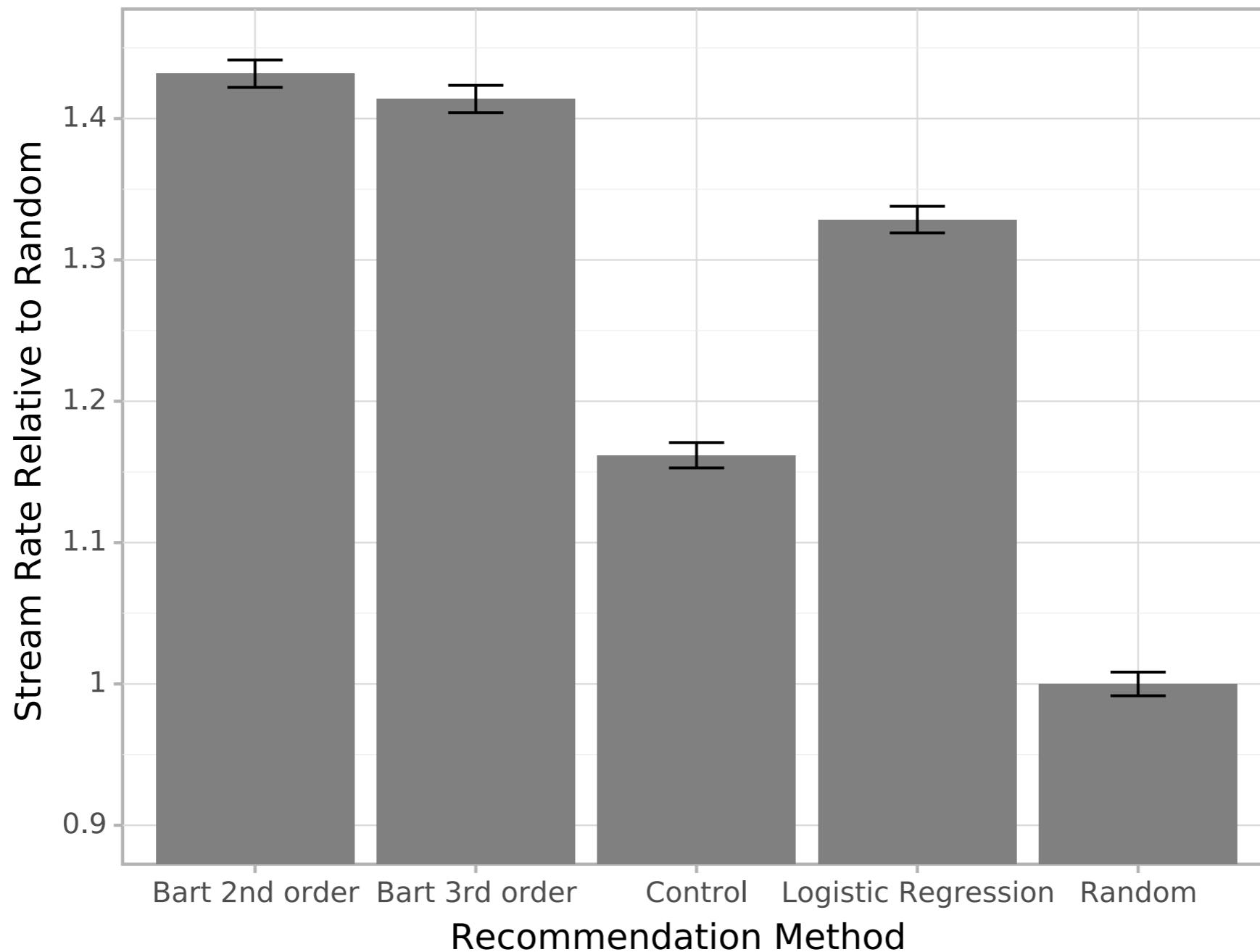


(similar conclusions as NDCG@10 for the metric)

Offline experiments



Online A/B test



Bart limitations and future work

- user preference model:
 - assumes independence of impression outcomes
 - attempts to estimate absolute reward, competitive pairwise model might improve predictions
 - maximizes our defined reward, does it approximate user satisfaction?
- ranking model not defined to promote diversity, slate recommendation could be incorporated
- exploration-exploitation over a candidate set not the full item set

Thank you, any questions?

email: jamesm@spotify.com