On collaborative rating problem

Jimmy Ba

University of Toronto

Dec. 1, 2012

Base line algorithm

Formal definition

Define: U users and V rating options in the system **Given:** A tensor $\mathbf{R} \in \Re^{U \times U \times V}$, each of its face $R_v \in \Re^{U \times U}$ is the pairwise rating matrix for v^{th} rating option.

▶ There are matrices $P \in \Re^{U \times k}$ and $W_{V} \in \Re^{k \times U}$, such that,

$$R_{v} = PW_{v}$$

▶ *P* stays fixed for $v \in \{1, 2, ..., V\}$

Objective Function

Goal: Minimize the Frobenius norm of the matrix completion problem

$$\min_{P,W_{v}} \sum_{v=1}^{V} ||PW_{v} - R_{v}||_{F}^{2}$$

Ranking

Given: $A = \frac{1}{V} \sum_{v=1}^{V} R_v$

Score vector:

$$S = Tr[A^T QA]$$

where, Q is a weighting matrix