Last Time...
Personalization is transforming our experience of the world

- Youtube
- Netflix
- Amazon
- Spotify
- Facebook
- Many more...

Almost all have a common trait where there are users that use the system and items that we want the user to look at.

A recommender system recommends items to a user based on what we think will be the most “useful” for the user.
Challenges

Types of Feedback (Explicit vs Implicit)
Diverse Outputs
Cold Start
Context (i.e. time)
Scalability
Solution 0: Popularity

Simplest Approach: Recommend whatever is popular
- Rank by global popularity (i.e. Avengers Endgame)

Limitations
- No personalization
- Feedback loop
Train a classifier to learn whether or not someone will like an item

**Pros**
- Personalized
- Features can capture context (time of day, recent history, ...)
- Can even handle limited user history (age of user, location, ...)

**Cons**
- Features might not be available or hard to work with
- Often doesn’t perform well in practice when compared to more advanced techniques like **collaborative filtering**
Co-occurrence Matrix

Solution 2
Co-occurrence Matrix

**Idea:** People who bought this, also bought ...
- E.g. people who buy diapers also buy baby wipes

Make **co-occurrence matrix** $C \in \mathbb{R}^{m \times m}$ ($m$ is the number of items) of item purchases. $C_{ij} = \#$ of users who bought both item $i$ and $j$

$C$ will be symmetric ($C_{ij} = C_{ji}$)
Assume a user has purchased diapers.

1. Look at diapers row (or column)

2. Recommend items with largest counts
   Baby wipes, milk, baby food, ...
Normalization

The count matrix $C$ needs to be normalized, otherwise popular items will drown out others (will just reduce to popularity).

Normalize the counts by using the Jaccard similarity instead

$$S_{ij} = \frac{\text{# purchased } i \text{ and } j}{\text{# purchased } i \text{ or } j}$$

Could also use something like Cosine similarity, but Jaccard is popular.
What if I know the user $u$ has bought diapers and milk?

**Idea:** Take the average similarity between items they have bought

$$Score(u, \text{baby wipes}) = \frac{S_{\text{baby wipes, diapers}} + S_{\text{baby wipes, milk}}}{2}$$

Could also weight them differently based on recency of purchase!

Then all we need to do is find the item with the highest average score!
Analysis

Pros:
- It personalizes to the user

Cons
- Does not utilize
  - Context (e.g. time of day)
  - User features (e.g. age)
  - Product features (e.g. baby vs electronics)
- Scalability
  - Similarity is size $m^2$ where $m$ is the number of items
- Cold start problem
Matrix Factorization

Solution 4
Matrix Completion

Want to recommend movies based on user ratings for movies.

**Challenge**: Users have rated relatively few of the entire catalog

Can think of this as a matrix of users and ratings with missing data!
Matrix completion is an impossible task without some assumptions on data (unknowns could be anything otherwise).

**Assume:** There are $k$ types of movies (e.g. action, romance, etc.) which users have various interests in.

This means we can describe a movie $v$ with feature vector $R_v$

- How much is the movie action, romance, drama, ...
- Example: $R_v = [0.3, 0.01, 1.5, ...] \in \mathbb{R}^k$

We can describe each user $u$ with a feature vector $L_u$

- How much she likes action, romance, drama,....
- Example: $L_u = [2.3, 0, 0.7, ...] \in \mathbb{R}^k$

Estimate rating for user $u$ and movie $v$ as

$$\text{Rating}(u, v) = L_u \cdot R_v = 2.3 \cdot 0.3 + 0 \cdot 0.01 + 0.7 \cdot 1.5 + ...$$
Brain Break
Example

Suppose we have learned the following user and movie features:

<table>
<thead>
<tr>
<th>User ID</th>
<th>Feature</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>(2, 0)</td>
</tr>
<tr>
<td>2</td>
<td>(1, 1)</td>
</tr>
<tr>
<td>3</td>
<td>(0, 1)</td>
</tr>
<tr>
<td>4</td>
<td>(2, 1)</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Movie ID</th>
<th>Feature vector</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>(3, 1)</td>
</tr>
<tr>
<td>2</td>
<td>(1, 2)</td>
</tr>
<tr>
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<td>(2, 1)</td>
</tr>
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</table>

Then we can predict what each user would rate each movie.

$L \times k$

$R^T$
Matrix Factorization

Find $L$ and $R$ that when multiplied, achieve predicted ratings that are close to the values that we have data for.

Our quality metric will be (could use others)

$$\hat{L}, \hat{R} = \arg\min_{L,R} \sum_{u,v : r_{uv} \neq ?} (L_u \cdot R_v - r_{uv})^2$$

$\text{data we have ratings for}$

$\text{predicates rating}$

$\text{true value}$
Is this problem well posed? Unfortunately, there is not a unique solution 😞

For example, assume we had a solution

Then doubling everything in $L$ and halving everything in $R$ is also a valid solution. The same is true for all constant multiples.
Coordinate Descent
Find $\hat{L}$ & $\hat{R}$

Remember, our quality metric is

$$\hat{L}, \hat{R} = \arg\min_{L,R} \sum_{u,v: r_{uv} \neq ?} (L_u \cdot R_v - r_{uv})^2$$

Gradient descent is not used much in practice to optimize this, since it is much easier to implement coordinate descent (i.e. Alternating Least Squares) to find $\hat{L}$ and $\hat{R}$.
Goal: Minimize some function $g(w) = g(w_0, w_1, ..., w_D)$

Instead of finding optima for all coordinates, do it for one coordinate at a time!

Initialize $\hat{w} = 0$ (or smartly)

while not converged:

pick a coordinate $j$

$\hat{w}_j = \arg\min_w g(\hat{w}_0, ..., \hat{w}_{j-1}, w, \hat{w}_{j+1}, ..., \hat{w}_D)$

To pick coordinate, can do round robin or pick at random each time.

Guaranteed to find an optimal solution under some constraints

**Strongly convex, smooth**
Coordinate Descent for Matrix Factorization

\[ \hat{L}, \hat{R} = \arg\min_{L,R} \sum_{u,v: r_{uv} \neq ?} (L_u \cdot R_v - r_{uv})^2 \]

Fix movie factors \( R \) and optimize for \( L_u \)

First key insight:

\[
\arg\min_{L_1, \ldots, L_n} \sum_{u \in V_u} (L_u \cdot R_v - r_{uv})^2 \\
= \arg\min_{L_1, \ldots, L_n} \sum_{u \in V_u} \sum_{v \in V_u} (L_u \cdot R_v - r_{uv})^2 \\
= \arg\min_{L_u} \sum_{v \in V_u} (L_u \cdot R_v - r_{uv})^2 \\
\]

For each user \( u \)

\[
\hat{L}_u = \arg\min_{L_u} \sum_{v \in V_u} (L_u \cdot R_v - r_{uv})^2 \\
\]
Holding movies fixed, we can solve for each user separately!

For each user $u$

$$
\hat{L}_u = \arg\min_{L_u} \sum_{v \in V_u} (L_u \cdot R_v - r_{uv})^2
$$

Second key insight:

Looks like linear regression!

$$
\arg\min_{\omega} \sum_{i=1}^{n} (\omega h(x_i) - y_i)^2
$$
Want to optimize

\[
\hat{L}, \hat{R} = \arg\min_{L, R} \sum_{u, v: r_{uv} \neq ?} \left( L_u \cdot R_v - r_{uv} \right)^2
\]

Fix movie factors, and optimize for user factors separately

- Independent least squares for each user

\[
\hat{L}_u = \min_{L_u} \sum_{v \in V_u} \left( L_u \cdot R_v - r_{uv} \right)^2 + \lambda_u \|L_u\|
\]

Fix user factors, and optimize for movie factors separately

- Independent least squares for each movie

\[
\hat{R}_v = \min_{R_v} \sum_{u \in U_v} \left( L_u \cdot R_v - r_{uv} \right)^2 + \lambda_v \|R_v\|
\]

System might be underdetermined: Use regularization

Converges to: local optima
Consider we had the ratings matrix

<table>
<thead>
<tr>
<th></th>
<th>Movie 1</th>
<th>Movie 2</th>
</tr>
</thead>
<tbody>
<tr>
<td>User 1</td>
<td>4</td>
<td>?</td>
</tr>
<tr>
<td>User 2</td>
<td>?</td>
<td>2</td>
</tr>
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During one step of optimization, user and movie factors are

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<tbody>
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<td>[1, 2, 1]</td>
<td>Movie 1</td>
<td>[2, 1, 0]</td>
</tr>
<tr>
<td>User 2</td>
<td>[1, 1, 0]</td>
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Two questions:

**What is the current residual sum of squares loss?** (number)

If the next step of coordinate descent updates the user factors, which factors would change?

- User 1
- User 2
- User 1 and 2
- None
Consider we had the ratings matrix

During one step of optimization, user and movie factors are:

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Two questions:

What is the current residual sum of squares loss? (number) 4

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- User 1
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- None
Using Results

Use movie factors $\hat{R}$ to discover “topics” for movie $v$: $\hat{R}_v$

Use user factors $\hat{L}$ to discover “topic preferences” for user $u$: $\hat{L}_u$

Predict how much a user $u$ will like a movie $v$

$$\text{Rating}(u, v) = \hat{L}_u \cdot \hat{R}_v$$

Recommendations: Sort movies user hasn’t watched by $\text{Rating}(u, v)$

- Recommend movies with highest predicted rating
Brain Break
The “features” found by matrix factorization don’t always correspond to something meaningful (like film genre), but sometimes they do!

- Remember, the exact values are meaningless since we can scale them an infinite number of ways, but directions might mean something.
Which of the following are true about matrix factorization for recommendation systems?

A. Provides personalization  
B. Captures context (e.g. time of day)  
C. Solves the cold start problem
Which of the following are true about matrix factorization for recommendation systems?

A. Provides personalization  ✔️
B. Captures context (e.g. time of day)  ✗
C. Solves the cold start problem  ✗
Blending Models: Featurized Matrix Factorization

Final Solution
Consider a new user $u'$ and we want to predict their ratings

No previous ratings for them so: $\forall vr_{u'v} = ?$

Objective

$$\hat{L}, \hat{R} = \arg\min_{L,R} \sum_{u,v: r_{uv} \neq ?} (L_u \cdot R_v - r_{uv})^2 + \lambda_u \|L\|_F^2 + \lambda_v \|R\|_F^2$$

Optimal user factor: $L_u = 0$ because there is only penalty

Therefore, $\forall v \hat{r}_{u'v} = 0$ which seems like a problem
**Blend Models**

**Idea:** Learn a classification model to supplement the matrix factorization model!

Create a feature vector for each movie

\[ h(v) = (\text{genre}, \text{year}, \text{director}, \ldots) \]

Define weights on these features for **all users** \( w \in \mathbb{R}^d \)

\[ r_{uv} \sim w^T h(v) \]

Fit linear model

\[ \hat{w} = \arg\min_w \sum_{u,v: r_{uv} \neq \text{?}} (w^T h(v) - r_{uv})^2 + \lambda \|w\| \]
Add
Personalization

Of course, not all users have same preferences. Include a user-specific deviation from global model

$$r_{uv} \approx (w + w_u)\left[h(v)\right]_{\text{New user } u}$$

With $$w_u = 0$$ to start

Can also add user specific features to model

$$h(u) = \left(\text{gender, age, education, } F, 25, \text{ MSc, } \ldots\right)$$

Combine

$$h(u, v) = (\ldots, h(u), \ldots, \ldots, h(v), \ldots)$$

Learn $$w, w_u$$ for $$h(u, v)$$
Featurized Matrix Factorization

Feature-based approach
- Feature representation of user and movie fixed
- Can address cold start problem

Matrix factorization approach
- Suffers from cold start problem
- User & Movie features are learned from data

A unified model
\[ r_{uv} = \lambda_{uf} \hat{L}_u \cdot \hat{R}_v + \lambda_c (w + w_u)^T h(u,v) \]
Evaluating Recommendations
Accuracy?

Could we use classification accuracy to identify which recommender system is performing best?

- We don’t really care to predict what a person does not like
- Instead, we want to find the relatively few items from the catalog that they will like
- Sort of a class imbalance

Instead, we want to look at our set of recommendations and ask:

- How many of our recommendations did the user like? **Precision**
- How many of the items that the user liked did we recommend? **Recall**

Sound familiar?
Precision and recall for recommender systems

\[
\text{precision} = \frac{\# \text{ liked} \& \text{ shown}}{\# \text{ shown}} = \frac{5}{10} = 0.5
\]

\[
\text{recall} = \frac{\# \text{ liked} \& \text{ shown}}{\# \text{ liked}} = \frac{5}{7}
\]

For a given recommender system, plot precision and recall for different number of recommended items
In general, it depends
- What is true always is that for a given precision, we want recall to be as large as possible (and vice versa)
- What target precision/recall depends on your application

One metric: area under the curve (AUC)

Another metric: Set desired recall and maximize precision (precision at k)
Recap

Now you can:

- Describe the goal of a recommender system
- Provide examples of applications where recommender systems are useful
- Implement a co-occurrence based recommender system
- Describe the input (observations, number of “topics”) and output (“topic” vectors, predicted values) of a matrix factorization model
- Implement a coordinate descent algorithm for optimizing the matrix factorization objective presented
- Exploit estimated “topic” vectors to make recommendations
- Describe the cold-start problem and ways to handle it (e.g., incorporating features)
- Analyze performance of various recommender systems in terms of precision and recall
- Use AUC or precision-at-k to select amongst candidate algorithms