Last Time…
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 ($C_{ij} = C_{ji}$)
Normalization

The count matrix $C$ needs to 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.
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: \( R_v = [0.3, \ 0.01, \ 1.5, \ ...] \)

We can describe each user \( u \) with a feature vector \( L_u \)
- How much she likes action, romance, drama, ....
- Example: \( L_u = [2.3, \ 0, \ 0.7, \ ...] \)

Estimate rating for user \( u \) and movie \( v \) as
\[
\text{Rating}(u, v) = L_u \cdot R_v = 2.3 \cdot 0.3 + 0 \cdot 0.01 + 0.7 \cdot 1.5 + ... 
\]
Suppose we have learned the following user and movie features using 2 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>
<td>3</td>
<td>(2, 1)</td>
</tr>
</tbody>
</table>

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

\[
L \quad R^T
\]

\[
\begin{array}{ccc}
2 & 0 & \\
1 & 1 & \\
0 & 1 & \\
2 & 1 & \\
\end{array}
\quad
\begin{array}{ccc}
3 & 1 & 2 \\
1 & 2 & 1 \\
\end{array}
\]

\[
\begin{array}{ccc}
6 & 2 & 4 \\
4 & 3 & 3 \\
1 & 2 & 1 \\
7 & 4 & 5 \\
\end{array}
\]
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)

$$\hat{L}, \hat{R} = \arg\min_{L,R} \sum_{u,v : x_{uv} \neq \text{?}} (L_u \cdot R_v - r_{uv})^2$$
Is this problem well posed? Unfortunately, there is not a unique solution 😐

For example, assume we had a solution

\[
\begin{array}{ccc}
6 & 2 & 4 \\
4 & 3 & 3 \\
1 & 2 & 1 \\
7 & 4 & 5 \\
\end{array}
\]

\[
\begin{array}{c}
2 \\
1 \\
0 \\
2 \\
\end{array}
\]

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 $\hat{R}$.
Coordinate Descent

Goal: Minimize some function $g(w) = g(w_0, w_1, \ldots, w_D)$

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

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

Guaranteed to find an optimal solution under some constraints
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:
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!
Want to optimize

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

Fix movie factors \( R \), and optimize for user factors separately

- Independent least squares for each user

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

Fix user factors, and optimize for movie factors separately

- Independent least squares for each movie

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

Repeatedly do these steps until convergence (to local optima)

System might be underdetermined: Use regularization
Consider we had the ratings matrix:

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

<table>
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<tr>
<th></th>
<th>User Factors</th>
<th>Movie Factors</th>
</tr>
</thead>
<tbody>
<tr>
<td>User 1</td>
<td>[1, 2, 1]</td>
<td>[2, 1, 0]</td>
</tr>
<tr>
<td>User 2</td>
<td>[1, 1, 0]</td>
<td>[0, 0, 2]</td>
</tr>
</tbody>
</table>

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

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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
Blending Models: Featurized Matrix Factorization
Consider a new user $u'$ and we want to predict their ratings.

No previous ratings for them so: for all $v$, $r_{uv'} = 0$.

Objective

$$\hat{L}, \hat{R} = \underset{L,R}{\text{argmin}} \sum_{u,v: r_{uv} 
eq 0} (L_u \cdot R_v - r_{uv})^2 + \lambda U \|L\|_F^2 + \lambda V \|R\|_F^2$$

Optimal user factor: $L_{u'} = 0$ because there is only penalty.

Therefore, for all $v$, $\hat{r}_{u'v} = 0$ which seems like a problem.
Idea: Learn a model to supplement the matrix factorization model!

Create a feature vector for each movie

Define weights on these features for all users (global)

\[ w_G \in \mathbb{R}^d \]

Fit linear model
Add Personalization

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

Can also add user-specific features to the model
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
Evaluating Recommendations
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
- Similar to a class imbalance

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

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

Sound familiar?
Precision and recall for recommender systems

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

For a given recommender system, plot precision and recall for different number of recommended items.
Comparing Algorithms

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)
Challenge: Deploying a new recommender system in-the-wild can be scary! Might not have confidence in how it will do.

One clever idea: use a simple model to start and record it’s predictions and if the user interacted with the content (e.g., watched movie). Use this data of the model in deployment to test new models without needing to deploy them!

Test your new model on this logged data, if your model makes the same prediction as the simple model did originally, use that as a test example!
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