INTRODUCTION TO DATA SCIENCE

This lecture is based on course by E. Fox and C. Guestrin, Univ of Washington

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WFAiS UJ, Informatyka Stosowana I stopień studiów

Recommending system: films

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Machine learning: recommending system

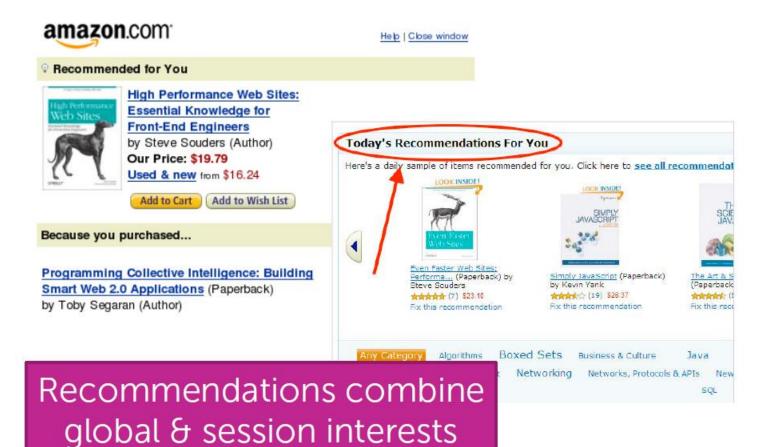


Recomending system:



Connect users with movies they may want to watch

Recomending system:

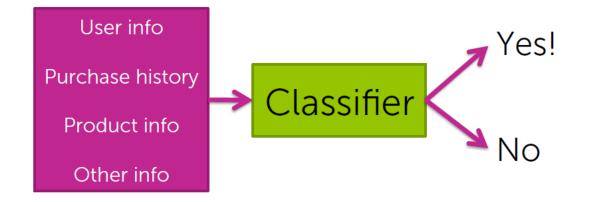


Recommending system: popularity?

- Popularity?
 - Ranking vs number of downloading?
 - No personalisation in this case

Recommending system: classification

- Classification?
 - What is probability that I will buy this product?
 - Personalisation: purhase history, monthly and yearly trends, etc.



Recommending system: correlations

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- Analyse correlations. Customers who bought product A also bought product B
 - Correlation matrix



1. Look at *diapers* row of matrix

- 2. Recommend other items with largest counts
 - baby wipes, milk, baby food,...

Recommending system: correlations

- Analyse correlations. Customers who bought product A also bought product B
 - Should we normalise correlation matrix?
 - How to quantify that products are "products"?
- Limitation of correlationss:
 - It is not looking at the purhasing history (trends in time)
 - How to add a new customer (no info on correlations)?

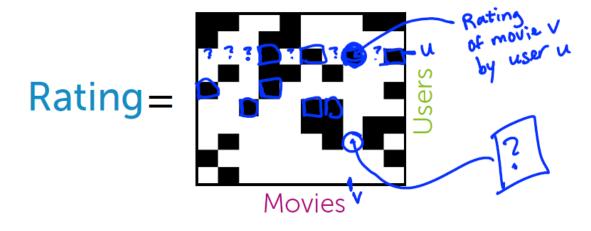
Recommending system: films

Users watch movies and rate them

User	Movie	Rating
×.		$\star\star\star\star\star$
X		****
X		$\star\star\star\star\star$
×.		$\star\star\star\star\star$
×.		$\star\star\star\star\star\star$
×.		★★★★
×.		$\star \star \star \star \star$
×.		\star
×.		$\star \star \star \star \star$

Each user only watches a few of the available movies

Recommending system: films



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• Data: Users score some movies

Rating(u,v) known for black cells Rating(u,v) unknown for white cells

• Goal: Filling missing data?



Recommending system: optimisation

- Squeezing last bit of accuracy by blending models
- Netflix Prize 2006-2009
 - 100M ratings
 - 17,770 movies
 - 480,189 users
 - Predict 3 million ratings to highest accuracy

Leaderboard 10.05% Display top 20 leaders.					
Rank	Team Name	Best Score	% Improvement	Last Submit Time	
	BellKor's Pragmatic Chaos	0.8558	10.05	2009-06-26 18:42:37	
1	beinter er raginate enade				
Grand	Prize - RMSE <= 0.8563				
Grand 2		0.8582	9.80	2009-06-25 22:15:51	
1	Prize - RMSE <= 0.8563	0.8582 0.8590	9.80 9.71		
	Prize - RMSE <= 0.8563 PrapmaticTheory	1 1 1 1 1 1 1		2009-05-13 08:14:0	
and the second second	Prize - RMSE <= 0.8563 PragmaticTheory BeliKor in BigChaos	0.8590	9.71	2009-06-25 22:15:51 2009-05-13 08:14:05 2009-06-12 08:20:24 2009-06-12 05:57:03	

- Winning team blended over 100 models

The world of all baby products



User likes subset of items

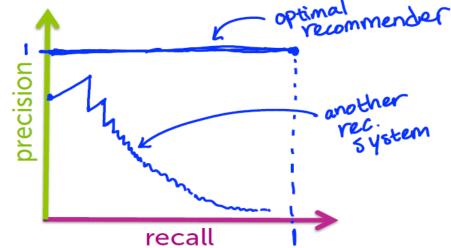






Precision-recall curve

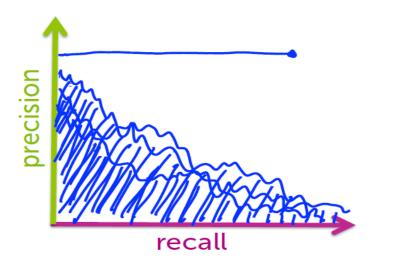
- Input: A specific recommender system
- Output: Algorithm-specific precision-recall curve
- To draw curve, vary threshold on # items recommended
 - For each setting, calculate the precision and recall



Which Algorithm is Best?

- For a given precision, want recall as large as possible (or vice versa)
- One metric: largest area under the curve (AUC)
- Another: set desired recall and maximize precision

(precision at k)



Recommending system

Models	 Collaborative filtering Matrix factorization PCA
Algorithms	 Coordinate descent Eigen decomposition SVD
Concepts	 Matrix completion, eigenvalues, random projections, cold-start problem, diversity, scaling up

