Goal

Given 100,000,000 *known* ratings of movies by users, and 3,000,000 *unknown* ratings of movies by users, predict what these unknown ratings are as accurately as possible.

Ryan Batterman RBM



Joseph Choi

Enhanced timeSVD++ Temporal Conditional Factored RBM **Joshua Dale**

k-Nearest Neighbors

Poster

Fundamental Idea of Singular Value Decomposition

Each user can be represented as a set of preferences for different features of movies, and each movie can be represented as a set of how much of each feature that movie has.

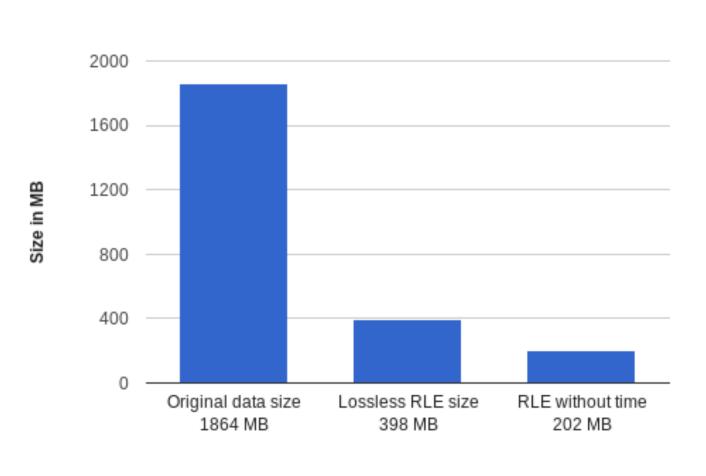
By taking the dot product of these two vectors, one can predict what a user will rate a movie.

Quiz RMSE 9.1234%

Ingredients: 10 Joseph's enhanced timeSVD++ 50 Joseph's enhanced timeSVD++, overfit 5 Joseph's temporal conditional RBM, overfit 5 Joseph's temporal conditional factored RBM, overfit

Fast Loading

0.04 seconds to load entire dataset **0.08 seconds** to load entire dataset + time



Enhanced timeSVD++

$$\hat{r}_{uit} = b_{uit} + \sum_{k} \left[\left(q_{ik} + q_{iBin(t)k} + q_{if_{t}k} \right)^{T} \left(p_{uk} + \alpha_{uk} \text{dev}_{u}(t) + p_{utk} + \frac{1}{\sqrt{N(u)}} \sum_{j \in N(u)} (y_{jk} + y_{jBin(t)k}) \right) \right]$$

$$b_{uit} = \mu + b_{u} + \alpha_{u} \text{dev}_{u}(t) + b_{ut} + (b_{i} + b_{iBin(t)})(c_{u} + c_{ut}) + b_{if_{t}}$$

Temporal Conditional Factored RBM

$$\hat{r}_{uit} = \frac{\sum_{k} k f(k)}{\sum_{k} f(k)}$$

$$f(k) = \exp\left\{b_{u}^{k} + b_{ut}^{k} + b_{i}^{k} + b_{if_{t}}^{k} + \sum_{j=1}^{F} \sum_{c=1}^{C} \left[A_{ic}^{k} B_{cj} \sigma\left(b_{j} + \sum_{i=1}^{m} \sum_{k=1}^{K} \sum_{c=1}^{C} \delta_{r_{i}k} A_{ic}^{k} B_{cj} + \sum_{i=1}^{M} r_{i} D_{ij}\right)\right]\right\}$$

The Power of Blending

$$\hat{Q} = R(R^T R)^{-1} R^T Q$$

$$(R^T Q)_i = \sum_j R_{ij} Q_j$$

$$RMSE_{quiz} \Rightarrow \sum_j (R_{ij} - Q_j)^2 = \sum_j R_{ij}^2 - 2 \sum_j R_{ij} Q_j + \sum_j Q_j^2$$

Fast Converging

	SVD	SVD++	timeSVD++
Time per iteration	1.4 seconds	2.4 seconds	3.4 seconds

All SVD variants benchmarked at 40 features

	RBM	CRBM	TCRBM	TCFRBM
Гime per iter.	3.8 seconds	4.4 seconds	4.8 seconds	6.9 seconds

All RBM variants benchmarked at 10 features.

