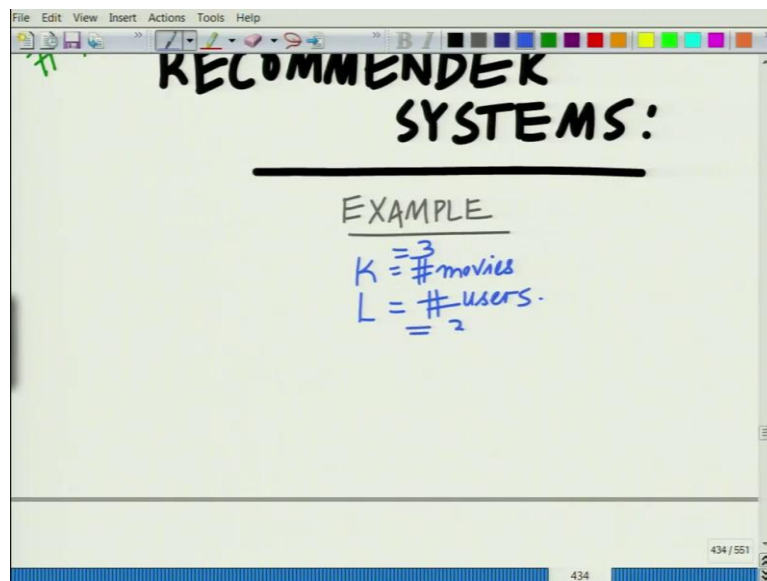


Applied Linear Algebra for Signal Processing, Data Analytics and Machine Learning
Professor Aditya K. Jagannathan
Department of Electrical Engineering
Indian Institute of Technology, Kanpur
Lecture 41

Recommender system: Illustration via movie rating prediction example

Hello, welcome to another module in this massive open online course. So, we are talking about recommender systems specifically, the relevance of linear algebra and the implementation of a good recommender system which has significant applications as I have already told you making recommendations on any commercial website be it E-commerce or video streaming, movie streaming and so on, such as even YouTube, which recommends videos along with commercial sites such as Netflix and so on. So, let us look at an example to understand this in action, a simple paper and pen example of a small system to understand how this such, a system can be implemented in practice.

(Refer Slide Time: 00:58)



So, we are looking at recommender systems or a recommendation system and now, let us look at an example to understand this better an example of a recommender system for as we have said similar to what we have seen yesterday, a movie recommender system, which you are the kind of the kind that, would be that could be employed on a movie streaming website.

So, we have let us consider a simple example let us set K remember is the number of movies let us set K equal to 3 and L which is the number of users you will remember L is the number

of users let us also set, let us set this also as 3 and remember, we have this recommendation of movies that is the table with users and their recommendations.

(Refer Slide Time: 02:26)

	3 movies		
	1	2	3
Users	4	3	2
	2	-	3
	2	4	5

Rating of User 1 for movie 3

r_{22} is unknown $\Rightarrow r_{22}$ has to be predicted.

	3 movies		
	1	2	3
Users	4	3	2
	2	-	3
	2	4	5

$\hat{r}_{22} = \text{Estimate of } r_{22} = ?$

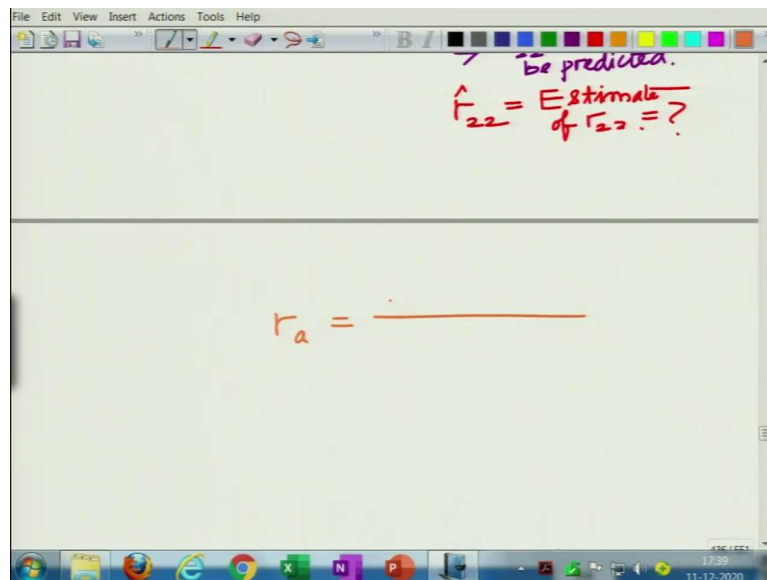
So, the columns are essentially the movies and the rows are the users so for instance, we have 3 users and 3 movies this is your K, this is your L let us put in some sample recommendations in this example, let us say the recommendations are as follows, so we have 4 3 2 2 blank 3 and user 3 has recommended 2 4 5 so you understand the meaning of this, which is basically the recommendation of the rating so 2 this is the rating of user 1 for movie 3.

So, ij we look at this as a matrix i is the rows are the users columns are the movies so, ij that is 1 comma 3 denotes the rating that user 1 has given to movie 3 and user 1 has given a rating

of 2 and similarly, user 3 has given a rating of 2 to user 1. Now, this in between that is r_{22} the user 2 has not seen movie 2 and this rating has to be predicted. So, r_{22} is unknown this implies r_{22} has to be predicted that is we have to have a former estimate \hat{r}_{22} .

So, this is the estimate and we want to ask the question, what is \hat{r}_{22} , what is the best possible estimate \hat{r}_{22} of r_{22} which is the rating user 2 probably give to movie 2 had he watch movie 2, based on and look at this very interesting, based on the ratings that user 2 has given to other movies and also based on what other users have rated similar movies and so on so it is a very, it is a, there are layers of complexity in this problem then which makes it a very interesting and a challenging problem of course, a lot of applications as I told you in the modern era.

(Refer Slide Time: 05:30)



Now, the first step is as I told you to find the overall bias that is your r_a which is equal to for instance, take all the ratings that are there which is basically.

(Refer Slide Time: 05:51)

	1	2	3
Users	4	3	2
	2	-	3
	2	4	5

Handwritten notes on the whiteboard:

- Users {1, 2, 3} with an arrow pointing to the first column.
- Annotation: "User 1 for movie 3" with an arrow pointing to the circled '2' in the first row, third column.
- Annotation: "r₂₂ is unknown -> r₂₂ has to be predicted."
- Annotation: "r₂₂ = Estimate of r₂₂ = ?"

The sum of all the ratings and divided by the total number of ratings which you can see is 8.

(Refer Slide Time: 05:54)

Handwritten notes on the whiteboard:

- Annotation: "r₂₂ has to be predicted."
- Annotation: "r₂₂ = Estimate of r₂₂ = ?"

$$r_a = \frac{4+3+2+2+3+2+4+5}{8}$$

users

1	4	3	2
2	2	-	3
3	2	4	5

r_{22} is unknown
 $\Rightarrow r_{22}$ has to be predicted.
 $\hat{r}_{22} = \text{Estimate of } r_{22} = ?$

$$r_a = \frac{4+3+2+2+3+2+4+5}{8}$$

So, this would be 4 plus 3 plus 2 plus 2 plus 3 plus 2 plus 4 plus 5 divided by 8.

(Refer Slide Time: 06:17)

All ratings.

$$r_a = \frac{4+3+2+2+3+2+4+5}{8}$$

8
Total number of ratings

$$\Rightarrow r_a = \frac{25}{8} = 3.125$$

OVERALL BIAS

Handwritten notes on a whiteboard:

$$\Rightarrow r_a = \frac{25}{8} = 3.125$$
 (An arrow points from the text "Total number of ratings" to the denominator 8, and another arrow points from "OVERALL BIAS" to the variable r_a .)

$$\tilde{r}_{ij} = r_{ij} - r_a$$

$$\tilde{r}_{11} = r_{11} - r_a = 4 - 3.125 = 0.875$$

436 / 551

You can see 8 is the total number of ratings this is basically your, this is basically the total number of ratings and these are essentially all the ratings and this r_a this overall bias this r_a you can evaluate it, this comes out to be 25 divided by 8, which is equal to 3.125 so, this is your, this is the overall bias.

Remember, that is basically the sample mean of all the available ratings, subtract the overall bias to get the unbiased ratings so, you have \tilde{r} this is basically r_{ij} minus r_a for instance, \tilde{r}_{11} this would be r_{11} minus r_a which is r_{11} as you can see, this is 4 minus 3.125 this is 0.875 so, \tilde{r}_{11} is 0.875 and so on and so forth.

(Refer Slide Time: 08:13)

Handwritten notes on a whiteboard:

Table for \tilde{r} After removing r_a .

	1	2	3
1	0.875	-0.125	-1.125
2	-1.125	—	-0.125
3	-1.125	0.875	1.875

$F_{32} =$

437 / 551

1	0.875	-0.125	-1.125
2	-1.125	—	-0.125
3	-1.125	0.875	1.875

$$\hat{r}_{32} = r_{32} - r_a$$

$$= 4 - 3.125$$

$$= 0.875$$

	4	3	2
users	2	—	3
	2	4	5

r_{22} is unknown
 $\Rightarrow r_{22}$ has to be predicted.
 $\hat{r}_{22} = \text{Estimate of } r_{22} = ?$

All ratings.
 $r_a = \frac{4+3+2+2+3+2+4+5}{8}$

And once again you can form this table here, for these \tilde{r} that is after removing bias after removing r_a and these quantities, you can see these are given as 0.875 minus point so, let me write this down let me take a little bit of space 0.875 minus 0.125 minus 1.125 minus 1.125 and this is of course blank minus 0.125 minus 1.125 and this is 0.875 1.875 so these are after removing the bias for instance, this you can see this is your $\tilde{r}_{3,2}$. Which should be rating of 3 for user 2 that is 4 minus r_a so this is r_{32} to minus r_a that is 4 minus 3.125 which is 0.875 and so on.

(Refer Slide Time: 10:20)

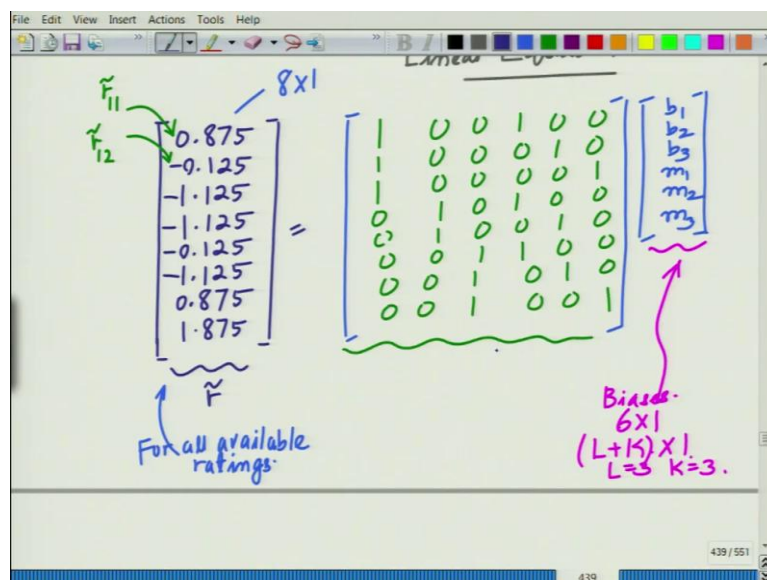
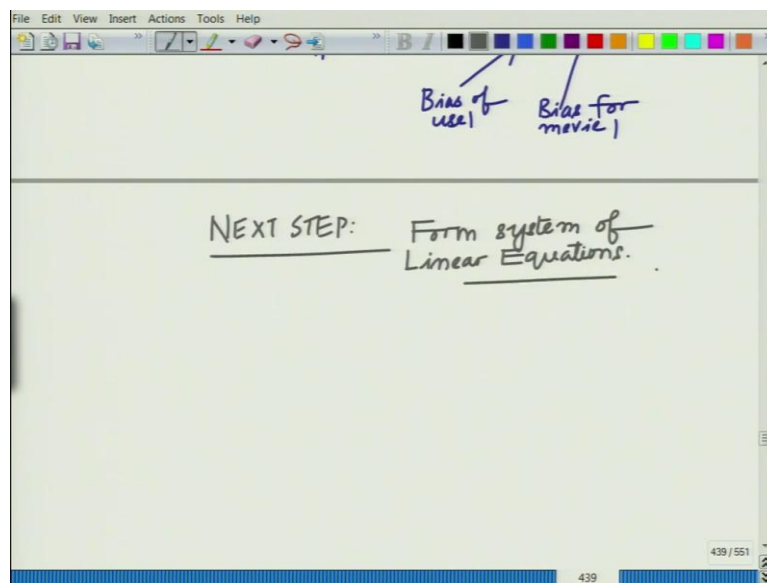
A screenshot of a presentation slide showing a handwritten equation $\tilde{r}_{ij} = u_i + m_j$. The term u_i is circled in blue, with an arrow pointing to the text "Bias of user j". The term m_j is circled in purple, with an arrow pointing to the text "Bias for movie i". A larger orange arrow points from the text "Which depends on characteristics of movie i" to the m_j term. The slide interface includes a menu bar (File, Edit, View, Insert, Actions, Tools, Help) and a toolbar with various drawing tools. The slide number "438 / 551" is visible in the bottom right corner.

A screenshot of a presentation slide showing a handwritten equation $\tilde{r}_{11} = 0.875 = u_1 + m_1$. The term u_1 is circled in blue, with an arrow pointing to the text "Bias of user 1". The term m_1 is circled in purple, with an arrow pointing to the text "Bias for movie 1". A larger orange arrow points from the text "Which depends on characteristics of movie i" to the m_1 term. The slide interface includes a menu bar (File, Edit, View, Insert, Actions, Tools, Help) and a toolbar with various drawing tools. The slide number "438 / 551" is visible in the bottom right corner.

Now, the interesting thing here, is as we have seen yesterday we consider a simple model, where \tilde{r}_{ij} equals u_i plus m_j the bias of user i plus the overall the bias for movie j which you can say depends on the inherent qualities of movie j . So, you can say \tilde{r}_{ij} equal to u_i plus m_j now, what is u_i ?

This is the bias of user j and this is something that is depends on the overall bias for movie i which depends on the characteristics of movie i and therefore, for instance now, I can write \tilde{r}_{11} which is 0.875 this I can write as u_1 plus m_1 bias of user 1 and this is bias for movie 1 and this is movie 1 and therefore, now we can form our system of linear equations.

(Refer Slide Time: 12:20)



So, next step is form the system of linear equations, which explains and in this you have the vector which is all the available ratings after removal of bias so, you will have 0.875 minus 0.125 minus 1.125 minus 0.125 minus 0.125, I am sorry, this has to be minus 1.125 0.125 minus 1.125 0.875 1.875 this is your, what we are calling as the vector \tilde{r} , we can write this as the matrix so remember, this is an 8 cross 1 vector.

So, 8 is the number of available ratings that is, remember this is for all and this you can write this as this matrix C which we are calling as a matrix C and let us write this appropriately this I can express it in terms of the movie biases, the user biases and movie biases that is $b_1, b_2, b_3, m_1, m_2, m_3$ these are the biases so this is 6 cross 1 that is you have your, remember this is

L plus K size vector L equal to 3, K equal to 3 so, this is remember L equal to 3, K equal to 3 so, this is a 6 cross 1 vector and you have the matrix which relates, which relates these ratings these r tilde's to these biases.

So, essentially you have 0.75, 875 equal to b1 plus m1 so, I will have 1 0 0 1 0 0 and this is for instance, your r tilde 11 this is for instance, the next entry is r tilde 12 so, this would be b1 plus m2 that is so, this will be 1 0 0 0 1 0 next is your r tilde 13 so, this will be b1 1 0 0 plus m3 0 0 1 and so on, you can form the other rows and it is not very difficult to see 4th row will be b2 plus m1 so, this is 0 1 0 1 0 0 0 1 0 0 1 0 then, you have 0 0 1 1 0 0 0 0 1 0 1 0 0 0 1 and this is basically equal to your matrix not sure what we call this, let me just look at the nomenclature.

(Refer Slide Time: 16:51)

Since # ratings = 0

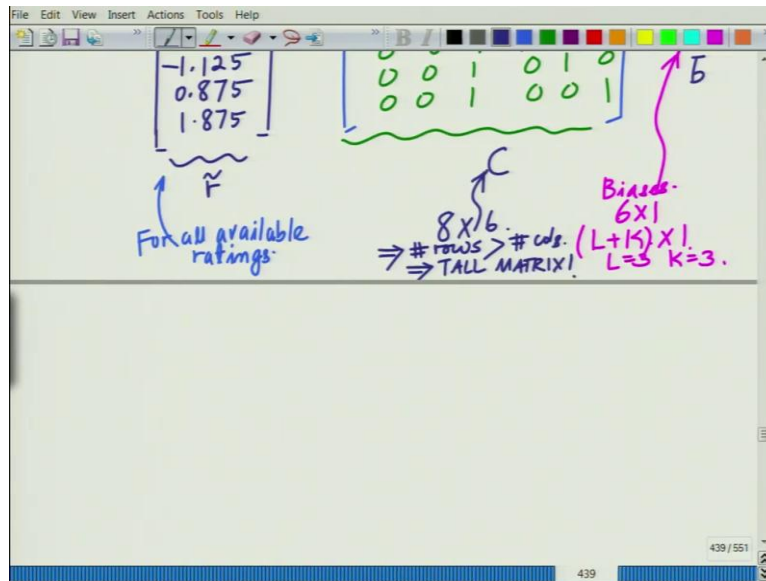
$$\mathbf{b} = (\mathbf{C}^T \mathbf{C})^{-1} \mathbf{C}^T \mathbf{r}$$

LEAST SQUARES SOLUTION.

PREDICTION OF MOVIE RATING:

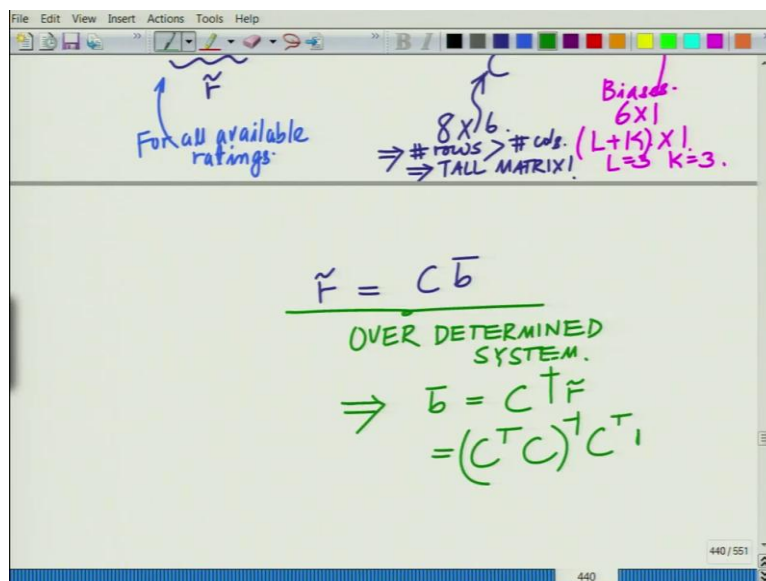
$$\hat{r}_{ij} = r_a + u_i + m_j$$

432 / 551



So, I think we call this as the matrix C so, we will call this as the matrix C this is your matrix b bar and you can see this C naturally this is an 8 cross 6 matrix implies number of rules greater than number of columns this implies this is a TALL matrix that is what, we have seen yesterday remember, in the previous module that, the number of rows is much larger than, the number of columns typically because, columns represent the biases which are much smaller compared to the number of ratings, the number of ratings available is basically huge and therefore, you have a Tall matrix.

(Refer Slide Time: 17:40)



$$\begin{aligned} \Rightarrow \bar{b} &= C^+ F \\ &= (C^T C)^{-1} C^T F \\ &= \begin{bmatrix} -0.1042 \\ -0.5208 \\ 0.5625 \\ -0.4375 \\ 0.1458 \\ 0.2292 \end{bmatrix} \end{aligned}$$

u_1
 u_2
 u_3
 m_1
 m_2
 m_3

And which now, you have \tilde{r} equal to $C\bar{b}$ this is the bias vector therefore, this is essentially go back to this is an over determined system so this implies your \bar{b} equals C pseudo inverse I hope you remember this notation C^\dagger that is C pseudo inverse which is $C^T C^{-1} C^T$ and if we do that what we get is essentially you get the vector or let me write it down minus 0.1042 minus 0.5208 minus 0.5625 minus 0.4375 0.1458 and 0.2292 and therefore, and now you can see these correspond to the values this is for instance, your u_1 , this is u_2 , this u_3 , this is m_1 , m_2 and this is m_3 .

And therefore, now how to get the prediction now the only thing that is unknown remember we said we have to predict \hat{r}_{22} predict r_{22} that is \hat{r}_{22} and \hat{r}_{22} is u_2 plus m_2 plus of course not to forget the overall bias so, do not forget that.

(Refer Slide Time: 19:59)

The image shows a whiteboard with a toolbar at the top. At the top right, there is a handwritten note: 0.2292×3 . The main calculation is as follows:

$$\begin{aligned}\hat{r}_{22} &= r_a + u_2 + m_2 \\ &= 3.125 - 0.5208 \\ &\quad + 0.1458 \\ \Rightarrow \hat{r}_{22} &= 2.75\end{aligned}$$

The final result $\hat{r}_{22} = 2.75$ is enclosed in a green box. The page number 441/551 is visible in the bottom right corner.

This image is identical to the one above, but includes an explanatory note below the boxed result:

Prediction of Rating of user 2 for movie 2

The page number 441/551 is visible in the bottom right corner.

So, \hat{r}_{22} equals u_2 user 2 bias plus m_2 bias for movie 2 plus r_a so, you can write this as, or let us put r_a in the front r_a plus u_2 plus m_2 which is equal to 3.125 plus u_2 which is minus 0.5208 minus 0.5208 plus m_2 that is 0.1458 which implies \hat{r}_{22} equals 2.75 so, this is our prediction of user 2 prediction of rating so what have we achieved?

This is the prediction of rating of user 2 for movie 2 and remember, the next step is of course, to compute these predictions of the ratings of unseen movies for all the users and ultimately recommend that movie which is not seen, not been seen previously by the user and that has the highest predicted rate that is the last step of course here, this is a simple toy example so,

we have only 1 movie that is unseen by user 2 so, of course, we do not have other unseen movies for which the rating can be predicted and so on.

So, essentially, this example will stop here, where we have simply computed or predicted the rating of user 2 for movie 2 which he or she has not seen before, the logical conclusion would be of this for a large system would be the last step would be to compute such predictions for all the movies that, all the users have not seen and ultimately recommend to each user the movie with the highest rating from among the movies that particular user has not seen. So, let us stop here and let us continue discussing other such interesting applications in the subsequent modules. Thank you very much.