#### Lecture 11

## Collaborative

# Filtering

**COMP3278** 

Introduction to Database Management Systems

**Dr. Ping Luo** 

Email: pluo@cs.hku.hk



Department of Computer Science, The University of Hong Kong

### **Making Prediction**

We are going to predict Bob's rating(s). We call him the **Active user**.









	Transformer III	Avengers	Iron Man II	The Amazing Spiderman
Bob	4	?	5	5
Alice	4	2	1	
Peter	3		2	4
Kit	4	4		
Jolly	2	1	3	5



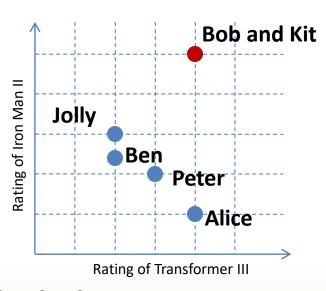
Considering the above ratings given by the site users, what is the predicted rating of **Bob** to the film **"Avengers"**?

## 1. Measuring similarity

- There are various methods to represent the similarity of two users in memory-based CF.
  - 1) Vector Cosine-based similarity
  - 2) Correlation-based similarity



## 1. Vector-cosine similarity



	Transformer III	Iron Man II
Bob	4	5
Alice	4	1
Peter	3	2
Jolly	2	3
Kit	4	5
Ben	2	2.5

#### Think about it...

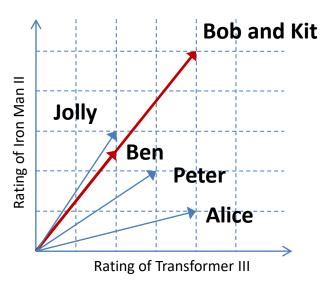
We would like to have a similarity value that reflects things like:

- As Bob and Kit have exactly the same ratings, they should have very high similarity.
- Scaling: As the scale of the ratings that **Bob** and **Ben** gave are the same i.e., 4:5 (0.8), and 2:2.5 (0.8), they should have high similarity



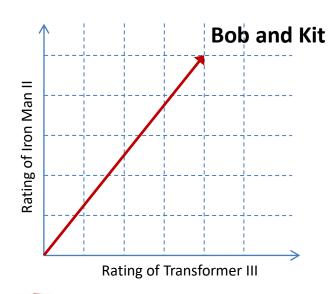
How will you model the users (represent them mathematically)?

## 1. Vector-cosine similarity



	Transformer III	Iron Man II
Bob	4	5
Alice	4	1
Peter	3	2
Jolly	2	3
Kit	4	5
Ben	2	2.5

- User modeling: Each user is modeled as a "vector" of ratings.
- Similarity measure: The inner angle formed by the two users' vectors.
  - Rationale If the inner angle of the vectors of two users is smaller, then they are more similar.



	Transformer III	Iron Man II
Bob	4	5
Alice	4	0
Peter	3	2
Jolly	0	3
Kit	4	5
Ben	2	2.5

Similarity		similarity
Bob	Kit	1

$$\cos \theta = \frac{r_{u,x}r_{v,x} + r_{u,y}r_{v,y}}{|\overrightarrow{u}||\overrightarrow{v}|}$$

$$\mid \overrightarrow{u} \mid = \sqrt{r_{u,x}^2 + r_{u,y}^2} \qquad \mid \overrightarrow{v} \mid = \sqrt{r_{v,x}^2 + r_{v,y}^2}$$

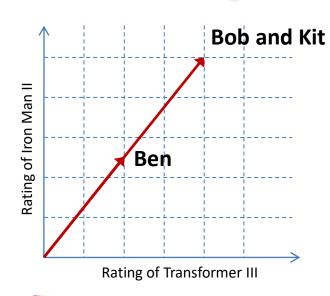
$$\mid \overrightarrow{v} \mid = \sqrt{r_{v,x}^2 + r_{v,y}^2}$$

#### Similarity between Bob and Kit

$$(4 \times 4 + 5 \times 5) / [ sqrt(4^2+5^2) \times sqrt(4^2+5^2) ]$$
  
=  $(16 + 25) / [ sqrt(41) \times sqrt(41) ]$   
= 1

Since similarity between Bob and Kit calculated in this way is 1, they are "the same" in this similarity model.





	Transformer III	Iron Man II
Bob	4	5
Alice	4	0
Peter	3	2
Jolly	0	3
Kit	4	5
Ben	2	2.5

Similarity		similarity
Bob	Kit	1
Bob	Ben	1

$$\cos\theta = \frac{r_{u,x}r_{v,x} + r_{u,y}r_{v,y}}{|\overrightarrow{u}||\overrightarrow{v}|}$$

$$|\overrightarrow{u}| = \sqrt{r_{u,x}^2 + r_{u,y}^2}$$

$$\mid \overrightarrow{u} \mid = \sqrt{r_{u,x}^2 + r_{u,y}^2} \qquad \mid \overrightarrow{v} \mid = \sqrt{r_{v,x}^2 + r_{v,y}^2}$$

#### Similarity between Bob and Ben

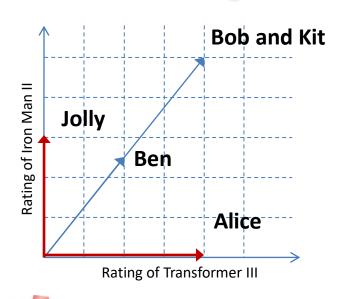
$$(4 \times 2 + 5 \times 2.5)/[sqrt(4^2+5^2) \times sqrt(2^2+2.5^2)]$$

$$= (8 + 12.5) / [sqrt(41) \times sqrt(10.25)]$$

Bob and Ben are "the same" in this similarity model.

This shows that this model handles different scale of ratings by different users.





	Transformer III	Iron Man II
Bob	4	5
Alice	4	0
Peter	3	2
Jolly	0	3
Kit	4	5
Ben	2	2.5

Similarity		similarity
Bob	Kit	1
Bob	Ben	1
Jolly	Alice	0

$$\cos \theta = \frac{r_{u,x}r_{v,x} + r_{u,y}r_{v,y}}{|\overrightarrow{u}||\overrightarrow{v}|}$$

$$\overrightarrow{u} \mid = \sqrt{r_{u,x}^2 + r_{u,y}^2}$$

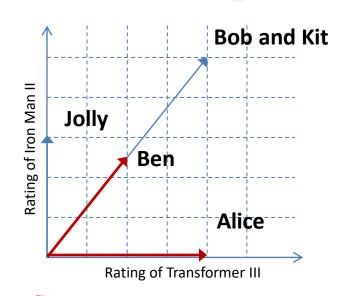
$$\mid \overrightarrow{u} \mid = \sqrt{r_{u,x}^2 + r_{u,y}^2} \qquad \mid \overrightarrow{v} \mid = \sqrt{r_{v,x}^2 + r_{v,y}^2}$$

#### Similarity between Ben and Alice

$$(0 \times 4 + 3 \times 0) / [ sqrt(0^2+3^2) \times sqrt(4^2+0^2) ]$$
  
= 0

Since similarity between Jolly and Alice calculated in this way is 0, they are not similar.





	Transformer III	Iron Man II
Bob	4	5
Alice	4	0
Peter	3	2
Jolly	0	3
Kit	4	5
Ben	2	2.5

Similarity		similarity
Bob	Kit	1
Bob	Ben	1
Jolly	Alice	0
Ben	Alice	0.62

$$\cos\theta = \frac{r_{u,x}r_{v,x} + r_{u,y}r_{v,y}}{|\overrightarrow{u}||\overrightarrow{v}|}$$

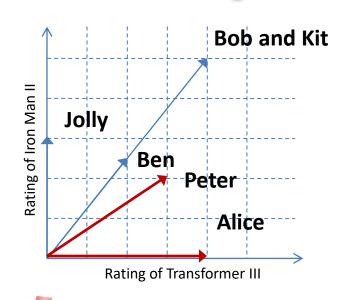
$$\mid \overrightarrow{u} \mid$$
 =  $\sqrt{r_{u,x}^2 + r_{u,y}^2}$ 

$$\mid \overrightarrow{u} \mid = \sqrt{r_{u,x}^2 + r_{u,y}^2} \qquad \mid \overrightarrow{v} \mid = \sqrt{r_{v,x}^2 + r_{v,y}^2}$$

#### Similarity between Ben and Alice

$$(2 \times 4 + 2.5 \times 0) / [ sqrt(2^2+2.5^2) \times sqrt(4^2+0^2) ]$$

$$= 8 / [sqrt(10.25) \times sqrt(16)]$$



	Transformer III	Iron Man II
Bob	4	5
Alice	4	0
Peter	3	2
Jolly	0	3
Kit	4	5
Ben	2	2.5

Similarity		similarity
Bob	Kit	1
Bob	Ben	1
Jolly	Alice	0
Ben	Alice	0.62
Peter	Alice	0.83

$$\cos\theta = \frac{r_{u,x}r_{v,x} + r_{u,y}r_{v,y}}{|\overrightarrow{u}||\overrightarrow{v}|}$$

$$\mid \overrightarrow{u} \mid = \sqrt{r_{u,x}^2 + r_{u,y}^2}$$

$$\mid \overrightarrow{u} \mid = \sqrt{r_{u,x}^2 + r_{u,y}^2} \qquad \mid \overrightarrow{v} \mid = \sqrt{r_{v,x}^2 + r_{v,y}^2}$$

#### Similarity between Ben and Alice

$$(2 \times 4 + 2.5 \times 0) / [ sqrt(2^2+2.5^2) \times sqrt(4^2+0^2) ]$$

 $= 8 / [sqrt(10.25) \times sqrt(16)]$ 

= 0.62



$$(3 \times 4 + 2 \times 0) / [ sqrt(3^2+2^2) \times sqrt(4^2+0^2) ]$$

 $= 12 / [sqrt(13) \times sqrt(16)]$ 

= 0.83

**Comparing Ben and** Peter with Alice, Peter is more similar to Alice than Ben.



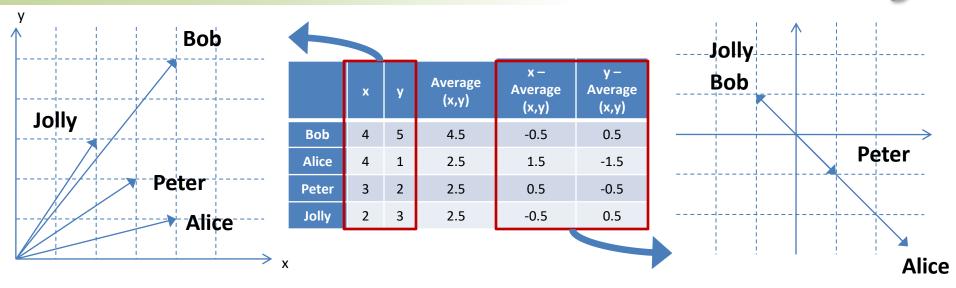
- Some users may have their rating shifted by certain amount.
  - E.g., In fact, Bob and Jolly's are very similar except Jolly's rating is always Bob's rating minus 2 (shifting).
- Cosine similarity does not reflect negative correlation.
  - E.g., Bob and Peter's ratings are negative correlated in the sense that when Bob's rating is low, Peter's rating is high, vice versa.



How can we tackle the shifting problem?



	Transformer III	Iron Man II
Bob	4	5
Alice	4	1
Peter	3	2
Jolly	2	3



**Idea:** Instead of working on the absolute ratings, let's look at the **variation** w.r.t. the **average rating** of a user.

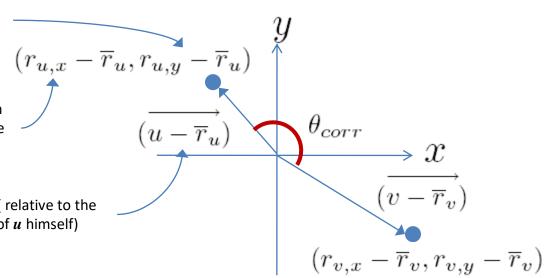
- $\bigcirc$  Bob's rating on x and y are -0.5, +0.5 from his average,
- O Jolly's rating on x and y are -0.5, +0.5 from her average
- Bob and Jolly are exactly the same in this sense.

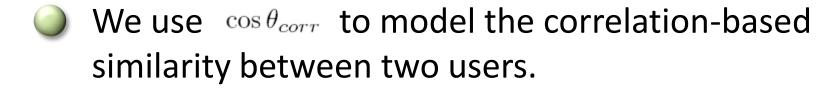


Rating of user u on item y relative to the average ratings of user u.

Rating of user u on item x relative to the average ratings of user u.

The vector of u (relative to the average ratings of u himself)

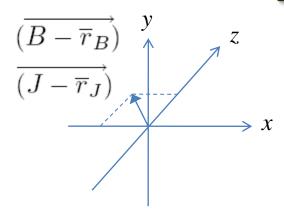






Before we derive the formula of calculating the similarity, I want to understand the meaning of the similarity value. What does it represents?

	х	У	z	Average (x,y,z)	x- Average (x,y,z)	y- Average (x,y,z)	z- Average (x,y,z)
Bob	4	5	6	5	-1	0	1
Alice	4	1	4	3	1	-2	1
Peter	3	2	1	2	1	0	-1
Jolly	2	3	4	3	-1	0	1



Now, let's look at the data with 3 films (3 dimensions) for easier explanation.

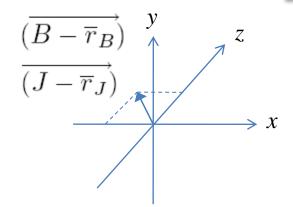
Take Bob and Jolly as an example. What will be the correlation  $\cos\theta_{corr}$ 

Since the two vectors overlap, the angle is 0 and cos(0) is **1**.

What does the correlation value of 1 imply?

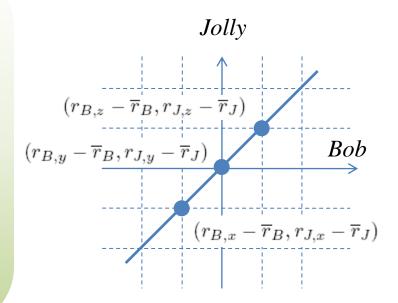


	х	У	z	Average (x,y,z)	x- Average (x,y,z)	y- Average (x,y,z)	z- Average (x,y,z)
Bob	4	5	6	5	-1	0	1
Alice	4	1	4	3	1	-2	1
Peter	3	2	1	2	1	0	-1
Jolly	2	3	4	3	-1	0	1



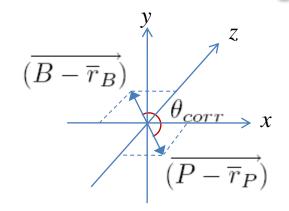
It means Bob and Jolly's ratings (minus their corresponding average) follow perfect positive correlation!!!

If Bob's rating (relative to his avg rating) is larger, Jolly rating (relative to her avg rating) is also larger.





	х	У	z	Average (x,y,z)	x- Average (x,y,z)	y- Average (x,y,z)	z- Average (x,y,z)
Bob	4	5	6	5	-1	0	1
Alice	4	1	4	3	1	-2	1
Peter	3	2	1	2	1	0	-1
Jolly	2	3	4	3	-1	0	1



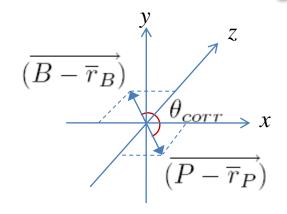
Now lets look at Bob and Peter's similarity. What will be the correlation  $\cos \theta_{corr}$ ?

Since the two vectors pointing exactly in opposite direction, the angle is 180 and cos(180) is -1.

What does the correlation value of -1 imply?

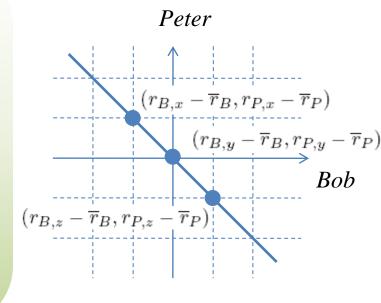


	х	У	z	Average (x,y,z)	x- Average (x,y,z)	y- Average (x,y,z)	z- Average (x,y,z)
Bob	4	5	6	5	-1	0	1
Alice	4	1	4	3	1	-2	1
Peter	3	2	1	2	1	0	-1
Jolly	2	3	4	3	-1	0	1



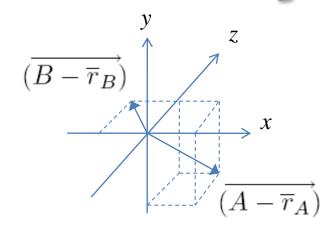
It means Bob and Peter's ratings (minus their corresponding average) forms perfect negative correlation!!!

if Bob's rating (relative to his avg rating) is larger, Peter's rating (relative to his avg rating) is lower, vice versa.

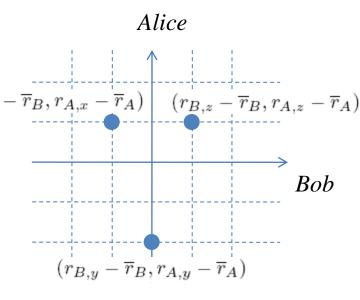




	х	У	z	Average (x,y,z)	x- Average (x,y,z)	y- Average (x,y,z)	z- Average (x,y,z)
Bob	4	5	6	5	-1	0	1
Alice	4	1	4	3	1	-2	1
Peter	3	2	1	2	1	0	-1
Jolly	2	3	4	3	-1	0	1

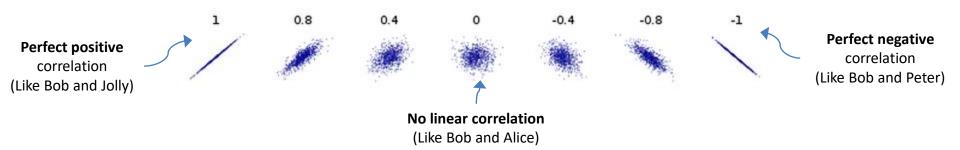


Now take Bob and Alice's similarity as an example. The inner angle is 90 degree (we will show how to calculate shortly) and  $\cos\theta_{corr}$  equals  $\cos(90) = \mathbf{0}$ . This reflects the Bob and Alice 's rating does not show any linear correlations.





Note that the correlation reflects the extend to which two variables linearly related with each other.

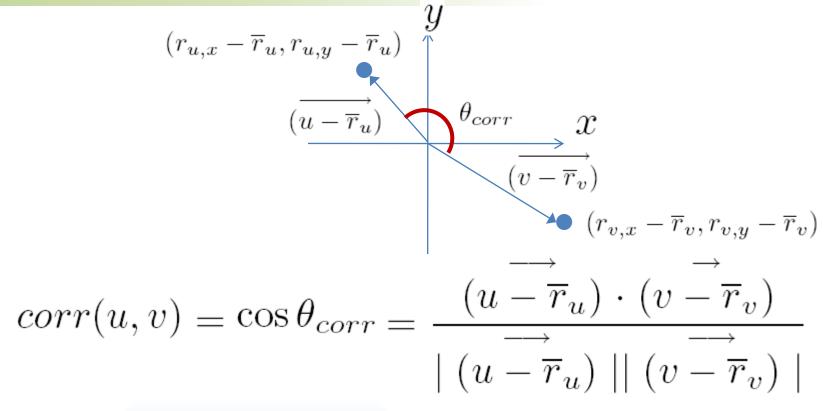


The correlation value is not the slope of that relationship.



They are all **perfect correlations** (Except the middle one) although they have different slopes.

Note that the middle case has correlation undefined because there is no variation w.r.t. the mean value for the y-dimension.

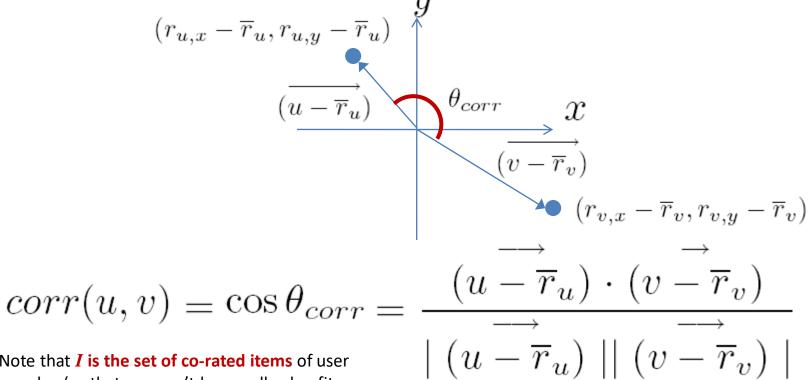




Now let's derive the formula of the similarity measure.



We reuse the proof for the vectorcosine similarity, but the vectors change from u, v to  $(\overrightarrow{u}-\overrightarrow{r}_u)$  and  $(\overrightarrow{v}-\overline{r}_v)$ .



Note that I is the set of co-rated items of user u and v. (so that we won't have null value fit into this formula)

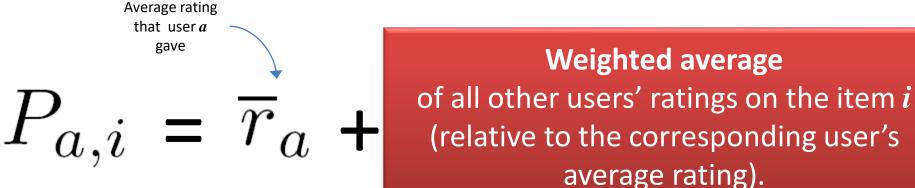
$$= \frac{\sum_{i \in I} (r_{u,i} - \overline{r_u})(r_{v,i} - \overline{r_v})}{\sqrt{\sum_{i \in I} (r_{u,i} - \overline{r_u})^2} \sqrt{\sum_{i \in I} (r_{v,i} - \overline{r_v})^2}}.$$

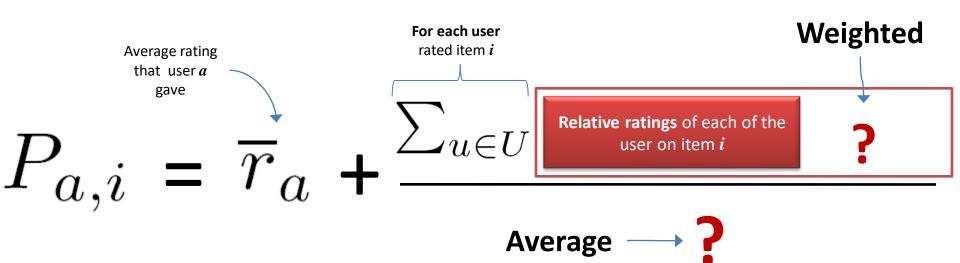
These are the average on the corated items.



- The correlation is actually called the **Pearson** coefficient, a well known measure of correlation between two random variables (u and v).
- In collaborative filtering, we can use the Pearson coefficient as the **weight** in the prediction model.

Target: To calculate a prediction  $P_{a,i}$  for the user a's rating on item i (a film which a has not rated).





Average rating that user a gave  $\sum u \in U$ 

**Insight:** If the weighting with user u is 1 (perfect positive correlation), and if user u rate the item i as +3 from the his average. Then we predict user a will also rate +3 from a's average.

**Relative ratings** of each of the user on item *i* 

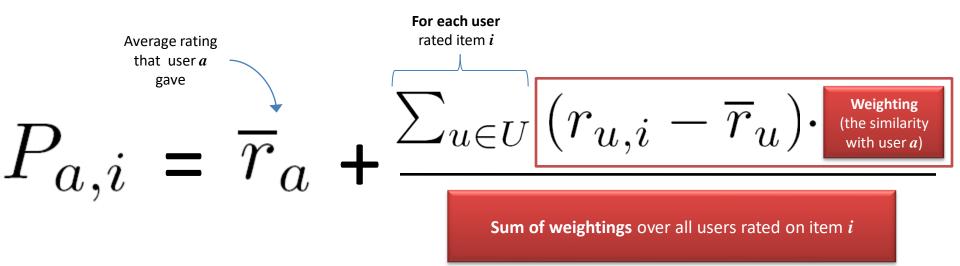
Weighting (the similarity with user a)

Sum of weightings over all users rated on item i



Why multiply with the weighting for each item in the nominator?

**Insight:** If the weighting with user u is -1 (perfect negative correlation), and if user u rate the item i as +3 from the his average. Then we predict user a will rate -3 from a's average.



Relative rating is the user's rating on item i minus the user's rating over all items he/she rated (handle shifting).

$$P_{a,i}$$
 =  $\overline{r_a}$  +  $\sum_{u \in U}^{\text{For each user rated item } i} (r_{u,i} - \overline{r_u}) \cdot w_{a,u}$ 

Sum of weightings over all users rated on item  $\emph{i}$ 

- ullet Let the similarity between two users a and u be  $w_{a,u}$
- Note that  $w_{a,u}$  can be Cosine similarity or Pearson correlation coefficient.

$$P_{a,i} = \overline{r_a}^{\text{Average rating that user } a} + \overline{\sum_{u \in U} (r_{u,i} - \overline{r_u}) \cdot w_{a,u}}^{\text{For each user rated item } i}}$$

Since the weighting can be negative value (e.g., -1 for perfect negative correlation), we take the absolute value when getting the sum of the weight.









	1. Transformer III	2. Avengers	3. Iron Man II	4. The Amazing Spiderman
1. Bob	4	3	5	5
2. Alice	4	2	1	
3. Peter	3		2	4
4. Kit	4	4		
5. Jolly	2	1	3	5



Users who have rated Avengers are "Alice", "Kit" and "Jolly". (i.e.,  $U = \{2,4,5\}$ )



What are the **weights** between **Bob & Alice**  $(w_{1,2})$ , **Bob & Kit**  $(w_{1,4})$ , **Bob & Jolly**  $(w_{1,5})$  respectively? (Assume that we use **Pearson Correlation**)

# W<sub>1,2</sub>









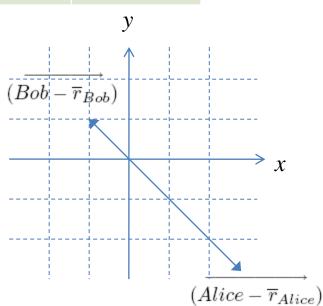
	1. Transformer III	2. Avengers	3. Iron Man II	4. The Amazing Spiderman
1. Bob	4	?	5	5
2. Alice	4	2	1	
3. Peter	3		2	4
4. Kit	4	4		
5. Jolly	2	1	3	5

#### Co-rated items: 1. Transformer III and 3. Iron Man II

	1. Transform er III	3. Iron Man II	Average (1,3)	Film 1 – Average (1,3)	Film 3 – Average (1,3)
1. Bob	4	5	4.5	-0.5	0.5
2. Alice	4	1	2.5	1.5	-1.5



Since the two vectors are having opposite direction, their angle is 180 and cos(180) = -1. Therefore  $w_{1,2}$  is -1.













	1. Transformer III	2. Avengers	3. Iron Man II	4. The Amazing Spiderman
1. Bob	4	?	5	5
2. Alice	4	2	1	
3. Peter	3		2	4
4. Kit	4	4		
5. Jolly	2	1	3	5

Co-rated item: **1. Transformer III** only, no correlations can be derived.

	1. Transform er III	Average (1)	Film 1 – Average (1)
1. Bob	4	4	0
4. Kit	4	4	0



Since Bob and Kit have no correlation, the weighting **w**<sub>1,4</sub> is **0**.

*I* is the set of co-rated items, for Bob and Jolly, the co-rated items are (1. Transformer III, 3. Iron Man II, and 4. The Amazing Spiderman)

W<sub>1,5</sub>

$$corr(u,v) = \frac{\sum_{i \in I} (r_{u,i} - \overline{r}_u)(r_{v,i} - \overline{r}_v)}{\sqrt{\sum_{i \in I} (r_{u,i} - \overline{r}_u)^2} \sqrt{\sum_{i \in I} (r_{v,i} - \overline{r}_v)^2}}.$$

$$\begin{split} w_{1,5} &= \frac{\sum_{i \in \{1,3,4\}} (r_{1,i} - \overline{r}_1) (r_{5,i} - \overline{r}_5)}{\sqrt{\sum_{i \in \{1,3,4\}} (r_{1,i} - \overline{r}_1)^2} \sqrt{\sum_{i \in \{1,3,4\}} (r_{5,i} - \overline{r}_5)^2}} \\ &= \frac{\sum_{i \in \{1,3,4\}} (r_{1,i} - \frac{14}{3}) (r_{5,i} - \frac{10}{3})}{\sqrt{\sum_{i \in \{1,3,4\}} (r_{1,i} - \frac{14}{3})^2} \sqrt{\sum_{i \in \{1,3,4\}} (r_{5,i} - \frac{10}{3})^2}} \\ &= 0.756. \end{split}$$

The averages  $\overline{r}_1$  and  $\overline{r}_5$  are the average over the co-rated items (1,3,4).

The Pearson correlation is **0.756**, which mean a **positive correlation** (If Alice's rating is larger, then Bob's rating should be relatively larger, vice versa).

	1. Transformer III	2. Avengers	3. Iron Man II	4. The Amazing Spiderman	
1. Bob	4		5	5	
5. Jolly	2	1	3	5	



## What is $P_{1,2}$ ?

$$P_{a,i} = \overline{r}_a + \frac{\sum_{u \in U} (r_{u,i} - \overline{r}_u) \cdot w_{a,u}}{\sum_{u \in U} |w_{a,u}|}$$

$$P_{1,2} = \overline{r}_1 + \frac{\sum_{u} (r_{u,2} - \overline{r}_u) \cdot w_{1,u}}{\sum_{u} |w_{1,u}|}$$

$$= \overline{r}_1 + \frac{(r_{2,2} - \overline{r}_2)w_{1,2} + (r_{4,2} - \overline{r}_4)w_{1,4} + (r_{5,2} - \overline{r}_5)w_{1,5}}{|w_{1,2}| + |w_{1,4}| + |w_{1,5}|}$$

$$=4.67+\frac{(2-2.5)(-1)+(4-4)0+(1-3.33)0.756}{1+0+0.756}$$

Therefore, the predicted rating of Bob on "Avenger" is **3.95**.



$$corr(u,v) = \frac{\sum_{i \in I} (r_{u,i} - \overline{r}_u)(r_{v,i} - \overline{r}_v)}{\sqrt{\sum_{i \in I} (r_{u,i} - \overline{r}_u)^2} \sqrt{\sum_{i \in I} (r_{v,i} - \overline{r}_v)^2}}.$$

Note that I is the set of co-rated items of user u and v. (so that we won't have null value fit into this formula)

	ltem1	Item2	Item3	Item4	Item5	Average of 1,2,3,4	ltem1	Item2	Item3	Item4	Similarity with Alice
Alice	5	3	4	4	Ş	4	+1	-1	0	0	1
User1	3	1	2	3	3	2.25	+0.75	-1.25	-0.25	+0.75	0.85
User2	4	3	4	3	5	3.5	+0.5	-0.5	+0.5	-0.5	0.7
User3	3	3	1	5	4	3	0	0	-2	+2	
User4	1	5	5	2	1	3.25	-2.25	+1.75	+1.75	-1.25	

$$[1*0.75 + (-1)*(-1.25) + 0*(-0.25) + 0*0.75]$$

W<sub>Alice,User1</sub> = 
$$\frac{1}{\text{sqrt}(1^2 + 1^2 + 0^2 + 0^2) * \text{sqrt}(0.75^2 + (-1.25)^2 + (-0.25)^2 + 0.75^2)}$$

= 0.85

Determine the rating of Alice on Item5. Use correlation-based similarity in the prediction model.

$$\mathbf{w}_{Alice,User2} = \frac{[1*0.5 + (-1)*(-0.5) + 0*0.5 + 0*(-0.5)]}{\mathsf{sqrt}(\ 1^2 + 1^2 + 0^2 + 0^2) \ * \ \mathsf{sqrt}(\ 0.5^2 + (-0.5)^2 + 0.5^2 + (-0.5)^2)}$$

$$= \frac{0.5 + 0.5}{\text{sqrt(2)} * \text{sqrt(1)}}$$



	Item1	Item2	Item3	Item4	Item5	Average of 1,2,3,4	ltem1	Item2	Item3	Item4	Similarity with Alice
Alice	5	3	4	4	?	4	+1	-1	0	0	/
User1	3	1	2	3	3	2.25	+0.75	-1.25	-0.25	+0.75	0.85
User2	4	3	4	3	5	3.5	+0.5	-0.5	+0.5	-0.5	0.7
User3	3	3	1	5	4	3	0	0	-2	+2	0
User4	1	5	5	2	1	3.25	-2.25	+1.75	+1.75	-1.25	-0.79

$$W_{Alice,3} = \frac{[1*0 + (-1)*0 + 0*(-2) + 0*2]}{\text{sqrt}(1^2 + 1^2 + 0^2 + 0^2) * \text{sqrt}(0^2 + 0^2 + (-2)^2 + 2^2)}$$

$$= \frac{0}{\text{sqrt}(2) * \text{sqrt}(8)}$$

$$= \mathbf{0}$$

$$W_{Alice,4} = \frac{[1*(-2.25) + (-1)*1.75 + 0*1.75 + 0*(-1.25)]}{\text{sqrt}(1^2 + 1^2 + 0^2 + 0^2) * \text{sqrt}((-2.25)^2 + 1.75^2 + 1.75^2 + (-1.25)^2)}$$

$$= \frac{-2.25 - 1.75}{\text{sqrt}(2) * \text{sqrt}(12.75)}$$

$$= -0.79$$

 $P_{a,i} = \overline{r}_a + rac{\sum_{u \in U}^{n} (r_{u,i} - \overline{r}_u) \cdot w_{a,u}}{\sum_{u \in U} |w_{a,u}|}$ 

For each user

	ltem1	Item2	Item3	Item4	Item5	Average of 1,2,3,4	ltem1	Item2	Item3	Item4	Similarity with Alice
Alice	5	3	4	4	?	4	+1	-1	0	0	/
User1	3	1	2	3	3	2.25	+0.75	-1.25	-0.25	+0.75	0.85
User2	4	3	4	3	5	3.5	+0.5	-0.5	+0.5	-0.5	0.7
User3	3	3	1	5	4	3	0	0	-2	+2	0
User4	1	5	5	2	1	3.25	-2.25	+1.75	+1.75	-1.25	-0.79

$$P_{Alice,item5} = 4 + \frac{(3 - 2.25)w_{Alice,2} + (5 - 3.5)w_{Alice,3} + (4 - 3)w_{Alice,4} + (1 - 3.25)w_{Alice,5}}{|w_{Alice,2}| + |w_{Alice,3}| + |w_{Alice,4}| + |w_{Alice,5}|}$$

$$= 4 + \frac{(0.75)0.85 + (2.5)0.7 + (1)0 + (-2.25)(-0.79)}{|0.85| + |0.7| + |0| + |-0.79|}$$

$$= 4 + \frac{4.165}{2.34}$$

# End