

Contents

Part I: Overview

1	Introduction	3
1.1	Overview	5
1.1.1	Theory of Context-Aware Ranking	5
1.1.2	Application of Context-Aware Ranking	5
1.1.3	Extensions	6
1.2	Contributions	7
1.3	Published Work	7
	References	8
2	Related Work	9
2.1	Recommender Systems	9
2.1.1	Two-Mode Recommender Systems	10
2.1.2	Context-Aware Recommender Systems	10
2.2	Factorization Models	11
2.3	Ranking	12
2.3.1	Global Ranking	12
2.3.2	Context-Aware Ranking	13
	References	14

Part II: Theory

3	Ranking from Incomplete Data	19
3.1	Sparse Observations	20
3.1.1	Variables	20
3.1.2	Observations	21
3.1.3	Prediction as Classification/Regression	22

3.1.4	Sparsity	23
3.2	Context-Aware Ranking	24
3.2.1	Ranking	24
3.2.2	Context	25
3.2.3	Context-Aware Ranking	25
3.3	Generating Ranking Constraints	26
3.3.1	Training Data for Rankings	26
3.3.2	Complexity	29
3.4	Expressing Rankings by Real Valued Functions	31
3.4.1	Transformation of Rankings	31
3.4.2	Expressiveness	32
3.4.3	Discussion	33
3.5	Evaluation Metrics	33
	References	37
4	Learning Context-Aware Ranking	39
4.1	Optimization Criterion (BCR-Opt)	39
4.1.1	Distribution over Pairs	40
4.1.2	Distribution over Context-Aware Ranking	40
4.1.3	Modelling Pairs	41
4.1.4	Priors on Model Parameters	41
4.1.5	BCR Optimization	41
4.2	Learning Algorithm (BCR-Learn)	42
4.2.1	Optimization by Gradient Descent	42
4.2.2	BCR-Learn	44
4.2.3	Drawing of Training Cases	44
4.3	Alternative Optimization Criteria	45
4.3.1	Pairwise Losses	46
4.3.2	Element-Wise Losses	48
	References	49
5	Factorization Models	51
5.1	Tucker Decomposition (TD)	52
5.1.1	Model Equation	52
5.1.2	Gradients	53
5.1.3	Complexity	53
5.1.4	Two-Mode Tucker Decomposition	54
5.1.5	Higher-Order SVD	55
5.2	Parallel Factor Analysis (PARAFAC)	55
5.2.1	Model Equation	56
5.2.2	Gradients	56
5.2.3	Complexity	56
5.2.4	Two-Mode PARAFAC	57
5.3	Pairwise Interaction Tensor Factorization (PITF)	57
5.3.1	Model Equation	57

5.3.2	Gradients	61
5.3.3	Complexity	62
5.3.4	Two-Mode PITF	62
5.4	Expressiveness	63
5.5	Computational Aspects	64
	References	65

Part III: Application

6	Item Recommendation.....	69
6.1	Related Work	69
6.2	Personalized Ranking from Implicit Feedback	70
6.2.1	Formalization	71
6.2.2	Analysis of the Problem Setting	71
6.3	Learning Personalized Ranking	73
6.3.1	Optimization Criterion (BPR-OPT)	73
6.3.2	Learning Algorithm (BPR-LEARN)	73
6.4	Item Recommendation Models	74
6.4.1	Matrix Factorization	75
6.4.2	Adaptive k-Nearest-Neighbor	76
6.5	Relations to Other Methods	77
6.5.1	Weighted Regularized Matrix Factorization (WR-MF)	77
6.5.2	Maximum Margin Matrix Factorization for Ordinal Ranking.....	78
6.6	Evaluation.....	78
6.6.1	Datasets	79
6.6.2	Evaluation Methodology	79
6.6.3	Results and Discussion	80
6.6.4	Non-personalized Ranking	81
6.6.5	Practical Impact	82
6.7	Conclusion	82
	References	83
7	Tag Recommendation.....	85
7.1	Related Work	86
7.1.1	Personalized Tag Recommendation	86
7.1.2	Non-personalized Tag Recommendation	87
7.2	Personalized Tag Recommendation	87
7.2.1	Formalization	88
7.2.2	Data Analysis.....	89
7.3	Bayesian Post-aware Ranking (BPoR) for Tag Recommendation	91

7.3.1	Optimization Criterion (BPoR-OPT)	91
7.3.2	Learning Algorithm (BPoR-LEARN)	91
7.4	Factorization Models for Tag Recommendation	93
7.4.1	Tucker Decomposition (TD)	93
7.4.2	Parallel Factor Analysis (PARAFAC)	94
7.4.3	Pairwise Interaction Tensor Factorization (PITF)	95
7.4.4	Relation between TD, PARAFAC and PITF	96
7.5	Alternative Optimization for Tucker Decomposition	96
7.5.1	Higher-Order Singular Value Decomposition (HOSVD)	97
7.5.2	Optimizing the Ranking Statistic AUC per Post (RTF)	97
7.6	Evaluation	102
7.6.1	Datasets	102
7.6.2	Evaluation Methodology	102
7.6.3	Results	103
7.7	Conclusion	109
	References	109
8	Sequential-Set Recommendation	113
8.1	Related Work	114
8.2	Item Recommendation from Sequential Set Data	114
8.2.1	Sequential vs. General Recommender	115
8.2.2	Formalization	115
8.2.3	Modelling and Estimation	116
8.3	Factorizing Personalized Markov Chains (FPMC)	117
8.3.1	Personalized Markov Chains for Sets	117
8.3.2	Factorizing Transition Graphs	121
8.3.3	Summary of FPMC	123
8.4	Item Recommendation with FPMC	124
8.4.1	Optimization Criterion S-BPR	124
8.4.2	Item Recommendation from Sequential Set Data with FPMC	125
8.4.3	Learning Algorithm	127
8.5	Evaluation	128
8.5.1	Dataset	128
8.5.2	Evaluation Methodology	129
8.5.3	Results	129
8.6	Conclusion	132
	References	132

Part IV: Extensions

9	Time-Variant Factorization Models	137
9.1	Introduction	137
9.2	Problem	138
9.2.1	Time-Variant Relations	138
9.2.2	Sparseness	139
9.2.3	Context-Aware Ranking	139
9.3	Time-Variant Factorization Models	140
9.3.1	Time-Variant Tucker Decomposition	140
9.3.2	Time-Variant Factor Matrices	141
9.4	Models for Time-Variant Factors	141
9.4.1	General Decomposition Model	142
9.4.2	Probabilistic Model	142
9.4.3	Non-parametric Method for Generating Time-Variant Basis Functions	146
9.5	Evaluation	150
9.5.1	Experimental Setup	150
9.5.2	Results	152
9.6	Conclusion	153
	References	153
10	One-Class Matrix Factorization	155
10.1	Introduction	155
10.2	Related Work	156
10.3	One-Class Problems	157
10.3.1	Terminology	157
10.3.2	Prior Information	158
10.4	One-Class Matrix Factorization	158
10.4.1	One-Class Maximum Margin Matrix Factorization (1C-MMMF)	159
10.4.2	Class Prior Regularization	162
10.4.3	Class Prior Thresholding	163
10.4.4	Scalable Learning	164
10.5	Evaluation	167
10.5.1	Dataset and Methodology	167
10.5.2	Results	167
10.6	Conclusion	169
	References	170

Part V: Conclusion

11 Conclusion	173
11.1 Summary of Contributions.....	174
11.2 Future Directions.....	175
References	176
Glossary	177
Index	179