

# LEARNING TO RANK FROM CLICKTHROUGH DATA

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# Overview

- Logging
- Feedback
  - Rating
  - Preferences
  - Ranking
- Learning to Rank
  - Point-wise
  - Pair-wise
  - List-wise
- Performance

# Motivation

- Machine learning approaches are applied in learning to rank
- They achieve better performances as conventional methods
- However, a large quantity of training data is required
- How to win the training data?
- How to learn with those data?

# We May Call Some Experts to Judge

- Expensive
- Slowly
- Lack of Data



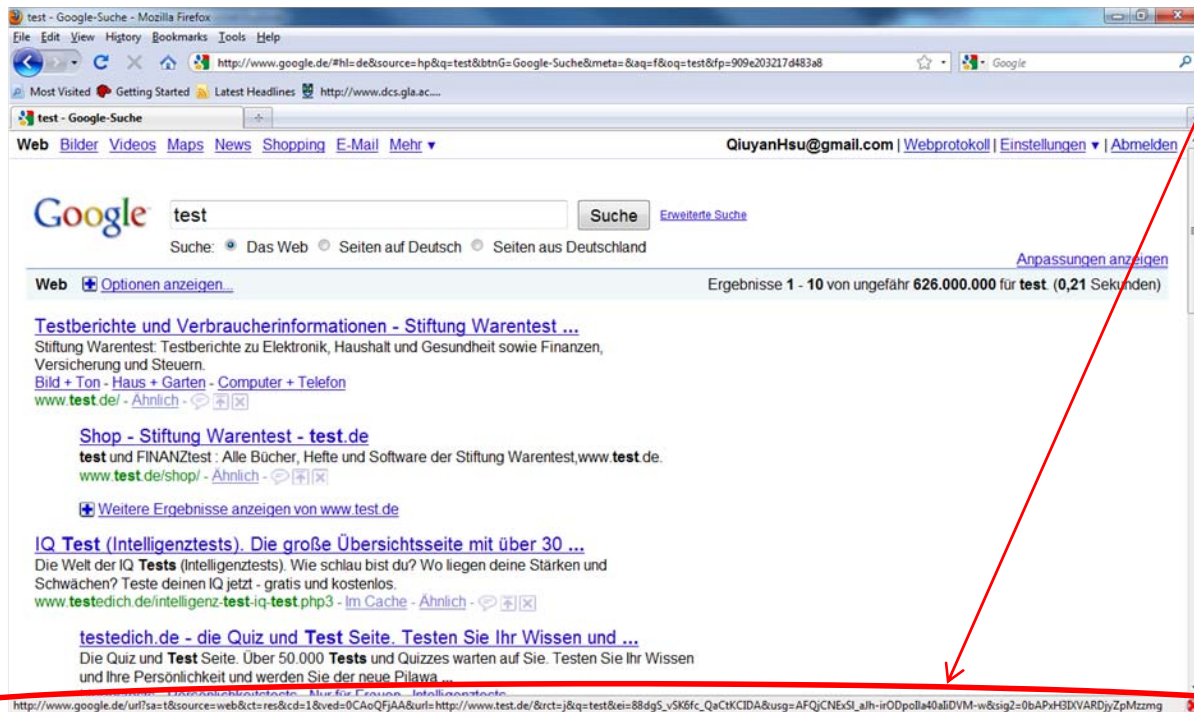
# Logging

- Exists in huge amount
- Is free available
- Is always up-to-date

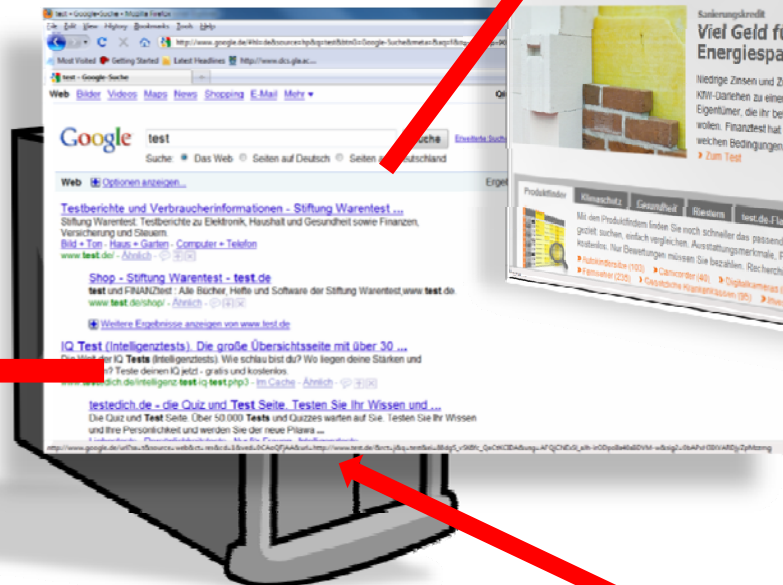
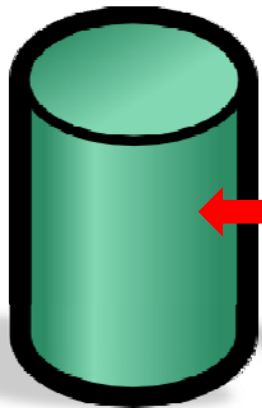


# Google Logs Our Searches

<http://www.google.de/url?sa=t&source=web&ct=r>



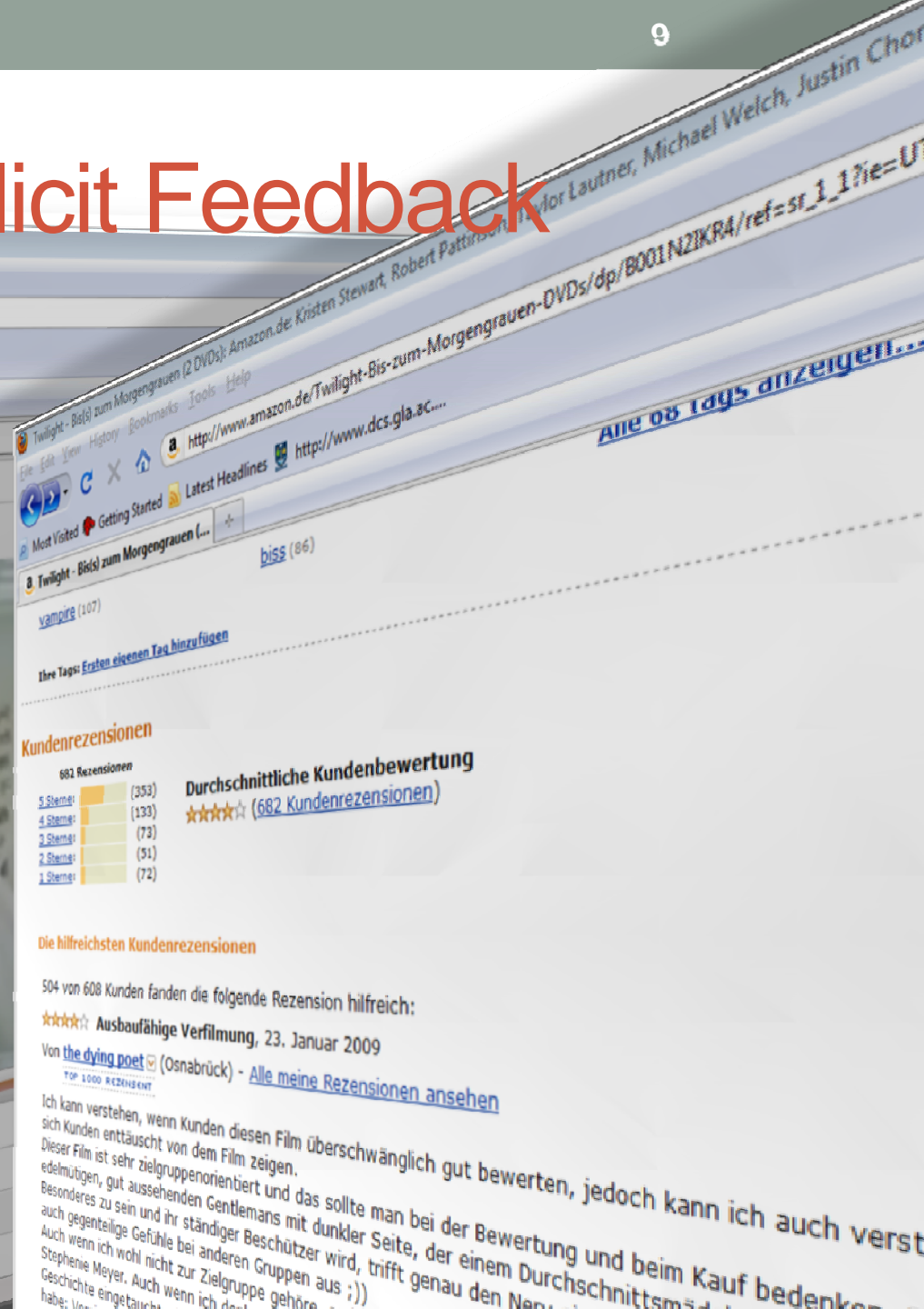
# How to Log?



# Feedback

- Ratings
- Preferences
- Rankings

# Ratings from Explicit Feedback



# Preferences from Clickthrough Rules

<p>Click <math>&gt;_q</math> Skip Above</p>	<p>Click First <math>&gt;_q</math> No-Click Second</p>
<p>Click <math>&gt;_{q'}</math> Skip Above</p>	<p>Click First <math>&gt;_{q'}</math> No-Click Second</p>
<p>Click <math>&gt;_{q'}</math> Skip Earlier Query</p>	<p>Click <math>&gt;_{q'}</math> Top Two Earlier Query</p>

# An Example



# Rankings

- The more often a result is clicked, the better it is

# Learning to Rank

- TF-IDF
- PageRank
- Machine learning approaches

# Machine Learning Approaches for Learning to Rank

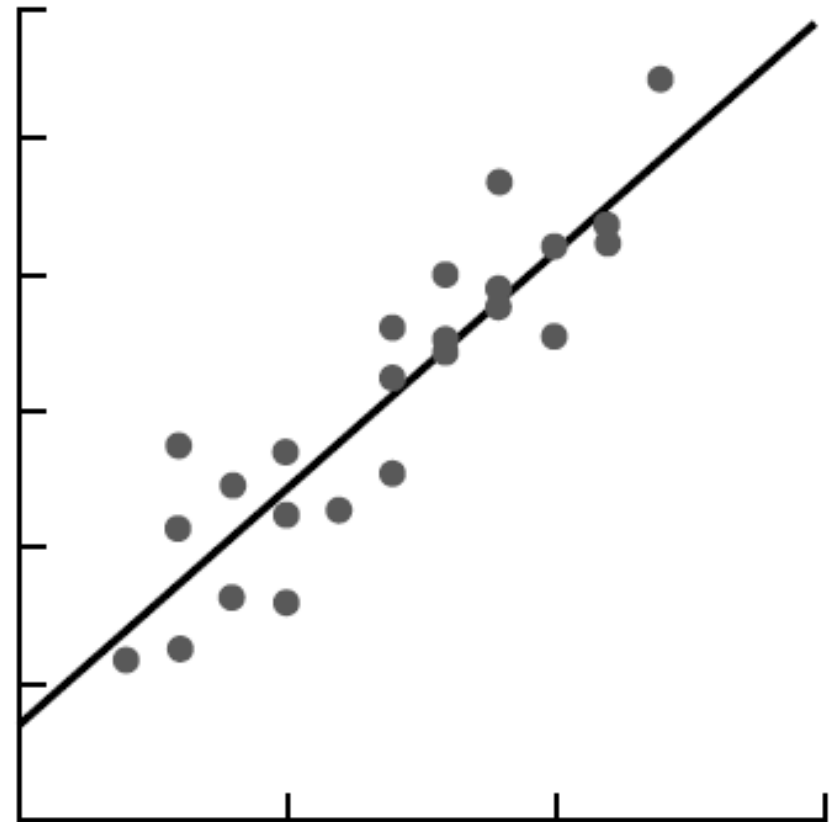
- Point-wise
  - Linear Regression
- Pair-wise
  - RankingSVM
  - MPRank
- List-wise
  - RBA (learns from single clicks)
  - Cofi-Rank

## Feedback

- Rating
- Preferences
- Ranking

# Linear Regression

- Documents are represented as vectors
- Each point corresponds to a document
- A score function will be learnt



# Linear Regression (cont.)

- Document as feature vector

- $X_i = (1 \quad x_{i1} \quad x_{i2} \quad \dots \quad x_{ip})$

- Score function

$$y_i = (1 \quad x_{i1} \quad \dots \quad x_{ip}) \begin{pmatrix} w_0 \\ w_1 \\ \vdots \\ w_p \end{pmatrix}$$

- $y_i = X_i W$

- For all Query-Document-Pair

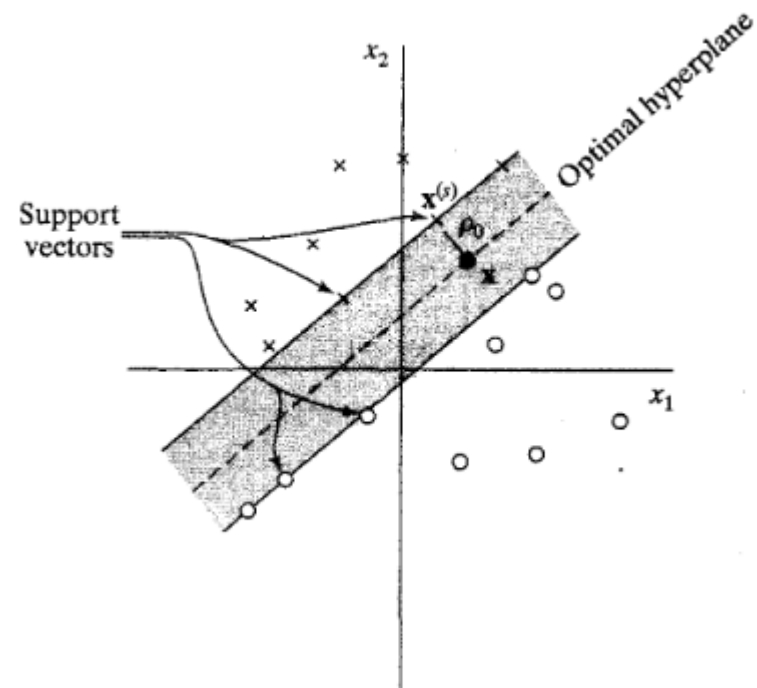
- $Y = XW$

- $\hat{W} = (X^T X)^{-1} X^T Y$

$$\begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} 1 & x_{11} & \dots & x_{1p} \\ 1 & x_{21} & \dots & x_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n1} & \dots & x_{np} \end{pmatrix} \begin{pmatrix} w_0 \\ w_1 \\ \vdots \\ w_p \end{pmatrix}$$

# SVM

- Two classes  $y \in \{+1, -1\}$  are separated by a hyperplane
  - $y_i(w^T x_i + b) \geq 1$
- Margin
  - $\rho = \frac{2}{\|w\|}$
- Misclassification are allowed
  - $y_i(w^T x_i + b) \geq 1 - \xi_i$
- To minimize:
  - $\frac{1}{2} w^T w + C \sum_{i=1}^N \xi_i$



# RankingSVM

- An application of SVM
- Constraint
  - $d_i >_q d_j \Leftrightarrow w\Phi(q, d_i) > w\Phi(q, d_j)$
- With misclassification
  - $w \left( \Phi(q, d_i) - \Phi(q, d_j) \right) > 1 - \xi_{ij}$
- Cost function
  - $\frac{1}{2} w^T w + C \sum_{i,j} \xi_{ij}$

# MPRank

- Given score
  - $y$
- Score function
  - $h(x) = w\Phi(x)$
- Cost function for a pair of documents
  - $c^n_{MP} = |(h(x') - h(x)) - (y_{x'} - y_x)|^n$
- To minimize
  - $\|w\|^2 + C \frac{1}{m^2} \sum_{i=1}^m \sum_{j=1}^m |(w\Phi(x_j) - w\Phi(x_i)) - (y_j - y_i)|^2$

# RBA

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## Algorithm 2 Ranked Bandits Algorithm

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1: initialize  $\text{MAB}_1(n), \dots, \text{MAB}_k(n)$  Initialize MABs
2: for  $t = 1 \dots T$  do
3:   for  $i = 1 \dots k$  do Sequentially select documents
4:      $\hat{b}_i(t) \leftarrow \text{select-arm}(\text{MAB}_i)$ 
5:     if  $\hat{b}_i(t) \in \{b_1(t), \dots, b_{i-1}(t)\}$  then Replace repeats
6:        $b_i(t) \leftarrow \text{arbitrary unselected document}$ 
7:     else
8:        $b_i(t) \leftarrow \hat{b}_i(t)$ 
9:     end if
10:  end for
11:  display  $\{b_1(t), \dots, b_k(t)\}$  to user; record clicks
12:  for  $i = 1 \dots k$  do Determine feedback for MABi
13:    if user clicked  $b_i(t)$  and  $\hat{b}_i(t) = b_i(t)$  then
14:       $f_{it} = 1$ 
15:    else
16:       $f_{it} = 0$ 
17:    end if
18:    update  $(\text{MAB}_i, \text{arm} = \hat{b}_i(t), \text{reward} = f_{it})$ 
19:  end for
20: end for

```

# Cofi-Rank

- 1<sup>st</sup> cost function
  - $\Delta(\pi, y) := 1 - NDCG(\pi, y)$
- 2<sup>nd</sup> cost function
  - $\psi(\pi, f) := \langle c, f_\pi \rangle$
- Upper bound
  - $l(f, y) := \max_{\pi} [\Delta(\pi, y) + \langle c, f_\pi - f \rangle] \text{ s.t.}$
  - $l(f, y) \geq \Delta(\pi^*, y) + \langle c, f_{\pi^*} - f \rangle \geq \Delta(\pi^*, y)$
- Lost function over all the queries
  - $L(F, Y) := \sum_{i=1}^u l(F^i, Y^i)$

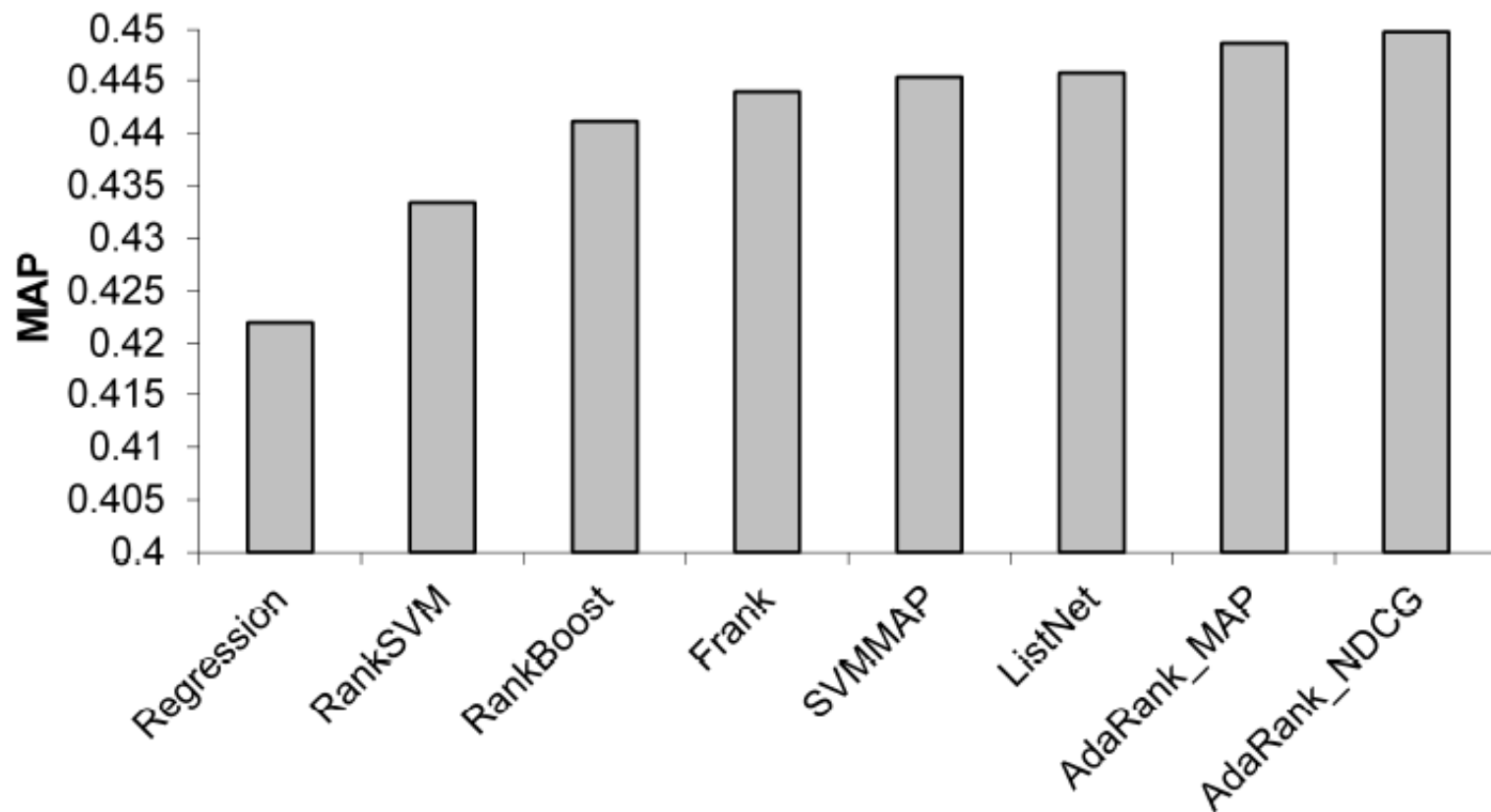
- |  |
|--|
| <ul style="list-style-type: none"> <li>• Ranking           <ul style="list-style-type: none"> <li>• <math>\pi</math></li> </ul> </li> <li>• Score           <ul style="list-style-type: none"> <li>• <math>y</math></li> </ul> </li> <li>• Score function           <ul style="list-style-type: none"> <li>• <math>f</math></li> </ul> </li> </ul> |
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# LETOR

- A Benchmark Dataset introduced by Microsoft
  - Document => Vectors of features
  - Score is also given

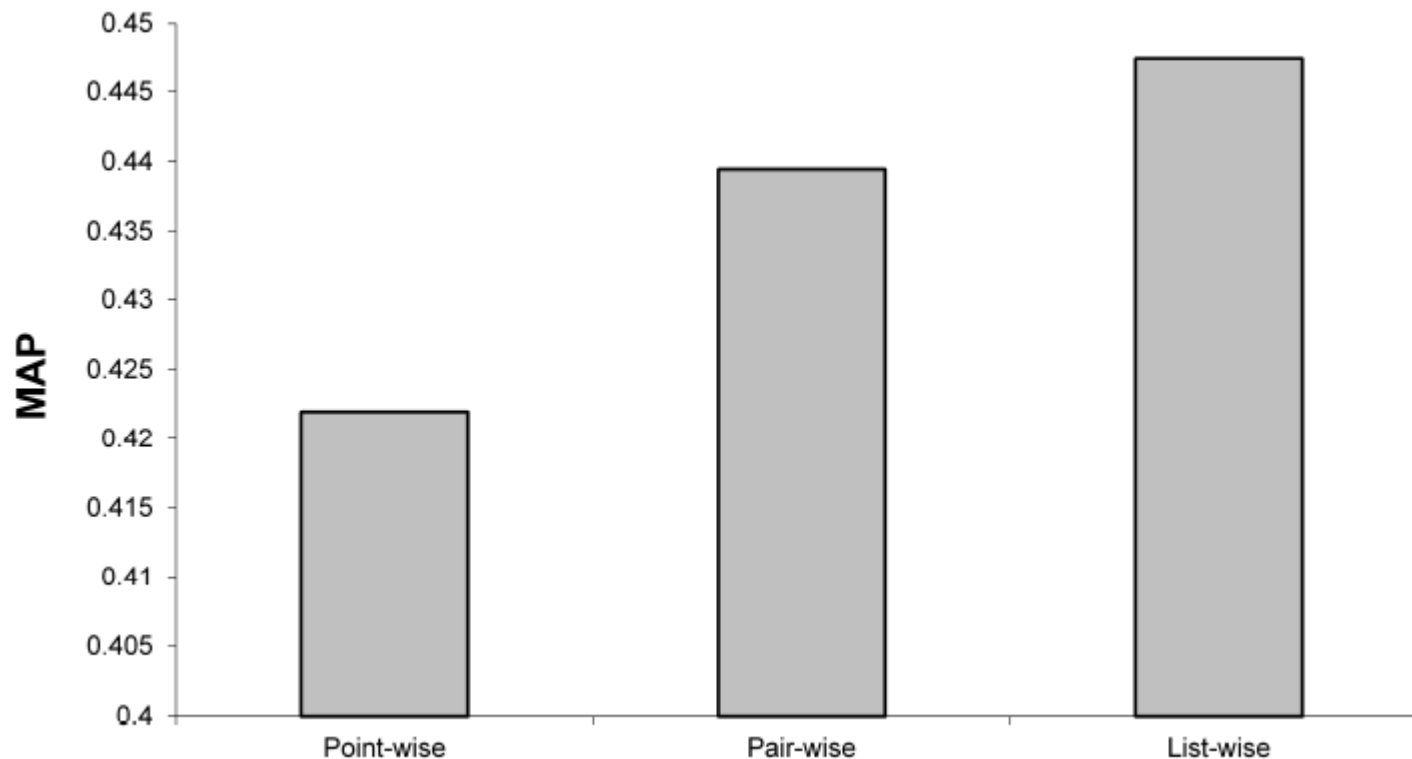


# Performance of Selected Approaches



- Data source: LETOR3.0 datasets

# Mean Performance of Learning to Rank Type



- Data source: LETOR3.0 datasets

# Advantages & Disadvantages

- Point-wise
  - Explicit feedback from users' score
- Pair-wise
  - Implicit feedback
  - In large quantities
  - Average quality
- List-wise
  - Best quality
  - Difficult to apply

# Conclusion

- List-wise approaches achieve a better performance than point-wise and pair-wise approaches
- How to win training data from implicit feedback is a crucial problem

Thanks!

Q&A

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