Embedding and ranking for images, entities, items and text.

Jason Weston

Facebook, NY

(However, this work was done while I was at Google.)

Collaborators: Samy Bengio, Maya Gupta, Aurelien Lucchi, Antoine Bordes, Nicolas Usunier, Oksana Yakhnenko, Ron Weiss, Hector Yee and Ameesh Makadia.

Large Scale Ranking, Retrieval and Recommendation

Tasks:

- Retrieve text documents given a query string (Web Search).
- Retrieve images given a query string (Image Search).
- Rank possible annotations given an image (Google Goggles or Glass).
- Recommend videos given a user profile or query video (YouTube).

Use machine learning over huge datasets to improve the tasks:

- Millions or billions of (noisily) labeled examples via user clicks.
- Millions or billions of items to rank (documents, images, videos).
- Millions of features to learn from (words, n-grams, user profiles e.g. videos watched).

Embedding and Ranking Models

Supervised embedding and ranking models (e.g. Wsabie) can be used. In this talk:

- Image Annotation.
- Image Search.
- YouTube or Google Music recommendation.

Issues we'd like to address:

- What's the right ranking loss function? How do we do use SGD?
- Enough nonlinearity to model the problem? How do we do use SGD?

This talk will be in several sections that discuss these issues..

Image Annotation (& Image Search is similar)

Goal: Rank labels given an image: 100,000s+ of possible annotations.



barrack obama,

barak obama,

barack hussein obama,

barack obama,

james marsden,

jay z,

nellv



eiffel,

paris by night,

la tour eiffel,

tour eiffel,

eiffel tower,

las vegas strip,

tokyo tower

Datasets we use in some reported experiments:

Statistics	ImageNet 16k*	Web Images
Number of Examples	9 Million	50 Million
Number of Labels	15,589	96,812

Wsabie: Word Embeddings for Images [Weston et al., '10]

First Application: Image Annotation





image q

label d

Wsabie: AUC Loss Training

Training Loss

Ranking loss from preference triplets (x, y⁺, y⁻),
 "for query x, result y⁺ should appear above y⁻":

Classical approach to learning to rank is maximize AUC by minimizing:

$$\sum_{x}\sum_{y}\sum_{\bar{y}\neq y}|1+f_{\bar{y}}(x)-f_{y}(x)|_{+}$$

Learning Algorithm Stochastic Gradient Descent:

Iterate Sample a triplet (x, y^+, y^-) , Update $W \leftarrow W - \lambda \frac{\partial}{\partial W} \max(0, 1 - f_{y^+}(x) + f_{y^-}(x))$.

Other things we use: adagrad, parallel SGD (hogwild), ...

Ranking Annotations: AUC is Suboptimal

Classical approach to learning to rank is maximize AUC by minimizing:

$$\sum_{x}\sum_{y}\sum_{\bar{y}\neq y}|1+f_{\bar{y}}(x)-f_{y}(x)|_{+}$$

Problem: All pairwise errors are considered the same, it counts the number of ranking violations.

Example:

Function 1: true annotations ranked 1st and 101st.

Function 2: true annotations ranked 50th and 52nd.

AUC prefers these equally as both have 100 "violations".

We want to optimize the top of the ranked list!

Ordered Weighted Pairwise Classification (OWPC) Loss

A class of ranking error functions defined in [Usunier et al. '09]:

 $err(f(x), y) = L(rank_y(f(x))),$

where

$$\mathcal{L}(k) = \sum_{j=1}^{k} \alpha_j, ext{ with } \alpha_1 \geq \alpha_2 \geq \cdots \geq 0.$$

Here $rank_y(f(x))$ is the rank of the true label y given by f(x):

$$rank_y(f(x)) = \sum_{\bar{y} \neq y} I(f_{\bar{y}}(x) \ge f_y(x))$$

Different choices of $L(\cdot)$ have different minimizers:

 $\alpha_j = \frac{1}{Y-1} \rightarrow \text{minimize mean rank}$ $\alpha_j = \frac{1}{j} \rightarrow \text{more weight on optimizing the top of list.}$ Example from before: $\alpha_j = \frac{1}{j} \rightarrow \text{err}(\text{func1})=5.18$, err(func2)=8.99.

Weighted Approximate-Rank Pairwise (WARP) Loss

Problem: we would like to apply SGD:

Weighting $L(rank_y(f(x))), rank_y(f(x)) = \sum_{\bar{y} \neq y} I(f_{\bar{y}}(x) + 1 \ge f_y(x))$

...too expensive to compute per (x,y) sample as $y\in\mathcal{Y}$ is large.

Solution: approximate by sampling $f_i(x)$ until we find a violating label \bar{y} $rank_y(f(x)) \approx \left\lfloor \frac{|\mathcal{Y}| - 1}{N} \right\rfloor$

where N is the number of trials in the sampling step.

WARP Loss : Approximation Accuracy



On average, our approximation tends to overestimate. However it corresponds to another choice of L, so adjust α accordingly.

Online WARP Loss

Input: labeled data $(x_i, y_i), y_i \in \{1, \ldots, Y\}$.

repeat

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Pick a random labeled example (x_i, y_i)
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(assume only one true label, else also select randomly from positive labels) Set N = 0.

repeat

Pick a random annotation $\bar{y} \in \{1, ..., Y\} \setminus y_i$. N = N + 1. **until** $f_{\bar{y}}(x) > f_{y_i}(x) - 1$ or N > Y - 1 **if** $f_{\bar{y}}(x) > f_{y_i}(x) - 1$ **then** Make a gradient step to minimize: $L(\lfloor \frac{Y-1}{N} \rfloor)|1 - f_y(x) + f_{\bar{y}}(x)|_+$ Constrain $||U_i|| \le 1$, $||V_i|| \le 1$. **end if until** validation error does not improve.

Related Work

- SVM [Joachims, 2002] and NN ranking methods [Burges, 2005].
 Use hand-coded features: title, body, URL, search rankings,... (e.g. Burges uses 569 features in all).
- In contrast we can use millions of features, e.g. words or videos, and try to find their hidden representation.
- Many works on optimizing different loss functions (MAP, ROC, NDCG): [Cao, 2008], [Yu, 2007], [Qin, 2006],....
- [Grangier & Bengio, '06] supervised methods to for retrieving images but are full rank (cannot handle as many features).
- [Goel, Langord & Strehl, '08] used Hash Kernels (Vowpal Wabbit).
- Unsupervised methods like LSI also handle millions of features, but do not work as well. SVD usually not as good either ...
- See also earlier NEC work with colleagues there e.g. [Bai et al. '09].

Image Annotation Performance

Algorithm	16k ImageNet	22k ImageNet	97k Web Data
Nearest Means	4.4%	2.7%	2.3%
One-vs-all SVMs 1+:1-	4.1%	3.5%	1.6%
One-vs-all SVMs	9.4%	8.2%	6.8%
AUC Embedding	4.7%	5.1%	3.1%
Wsabie (WARP Embedding)	11.9%	10.5%	8.3%

Training time: WARP vs. OWPC-SGD & AUC



Learned Annotation Embedding (on Web Data)

Annotation	Neighboring Annotations
barack obama	barak obama, obama, barack, barrack obama, bow wow
david beckham	beckham, david beckam, alessandro del piero, del piero
santa	santa claus, papa noel, pere noel, santa clause, joyeux noel
dolphin	delphin, dauphin, whale, delfin, delfini, baleine, blue whale
COWS	cattle, shire, dairy cows, kuh, horse, cow, shire horse, kone
rose	rosen, hibiscus, rose flower, rosa, roze, pink rose, red rose
pine tree	abies alba, abies, araucaria, pine, neem tree, oak tree
mount fuji	mt fuji, fuji, fujisan, fujiyama, <i>mountain, zugspitze</i>
eiffel tower	eiffel, tour eiffel, la tour eiffel, big ben, paris, blue mosque
ipod	i pod, <i>ipod nano</i> , apple ipod, ipod apple, new ipod
f18	f 18, eurofighter, f14, fighter jet, tomcat, mig 21, f 16

Wikipedia Experiments: Document Retrieval Performance [Bai et al. '09] did some "toy" experiments on Wikipedia, which still contains 2 million documents. We set up a retrieval task using the link structure and separated the data into 70% for training and 30% for test.

Document based retrieval.			
Algorithm	Rank-Loss	MAP	P10
TFIDF	0.842%	$0.432{\pm}0.012$	0.193
lpha LSI + (1 - lpha)TFIDF	0.721%	0.433	0.193
Linear SVM Ranker	0.410%	0.477	0.212
Hash Kernels $+ \alpha I$	0.322%	0.492	0.215
Wsabie + $lpha$ I (AUC)	0.158%	$0.547{\pm}0.012$	$0.239{\pm}0.008$

k-keywords based retrieval:

Decument beend wateringely

<i>k</i> = 5 <i>:</i>	Algorithm	Params	Rank	MAP	P@10
	TFIDF	0	21.6%	0.047	0.023
	$\alpha LSI + (1 - \alpha)TFIDF$	$200\mathcal{D}{+}1$	14.2%	0.049	0.023
	Wsabie + αI (AUC)	$400\mathcal{D}$	4.37%	0.166	0.083

Scatter Plots: Wsabie vs. TFIDF and LSI



Figure : Scatter plots of Average Precision for 500 documents: (a) SSI vs. TFIDF, (b) SSI vs. α LSI + $(1 - \alpha)$ TFIDF.

Learning to Rank Recommendations with the *K*-Order Statistic Loss

Jason Weston, Hector Yee, Ron Weiss

Google, USA

Summary

In this work we consider **recommendation** as a **ranking** problem. Explore the question: *what is the right ranking loss function to use*?

We develop a new family of losses: K-Order Statistic Loss.

It includes as special cases some existing ranking losses (AUC, WARP). It also suggests new variants:

- Optimize p@k better than WARP.
- Optimize mean max rank good for "diversity"
- Variants in-between

We give results on Google Music and YouTube recommendations.

K-OS loss is flexible: change sampling strategy of +ves and -ves in SGD.



Diversity (Max Rank) type approach gave $\approx +1\%$ watch time for YouTube.

Training matrix factorization models by SGD

Matrix Factorization Models

Consider general MF model: $f_y(x) = x^{\top} (U^{\top} V)y$,

• $x \in \mathbb{R}^d$ are features of the user, $y \in \mathbb{R}^d$ are features of a given item. Special case 1: standard MF model $U_u^\top V_d$ for user u and item dSpecial case 2: user represented as set of items 'liked': $\frac{1}{|\mathcal{V}_u|} \sum_{i \in \mathcal{V}_x} V_i^\top V_d$,

Train by stochastic gradient descent (SGD):

- Repeat
- Pick a random user.
- Do an SGD step for this user.
- Until validation error is lowest.

...where SGD step depends on the loss function... (next slide!)

New! K-OS (K-Order Statistic) Loss

Existing Loss functions:

- AUC: optimize mean rank
- WARP: approximately optimizes top of list (precision@k)

K-OS loss generalizes old approaches and also can do new things:

- can more accurately optimize precision at k.
- optimize things like mean maximum rank.

Motivation: user watches 80% classical music videos, and 20% about polar bears. We can optimize p@1 by putting the classical at the top, and giving up on the bears. Or we can care where the lowest bear is.

How? During SGD step for a user:

- Sample K positive items from user.
- Order them by the score assigned by the model.
- Weight the SGD update for positives as a function of this ordered set.

K-OS loss

The k-OS loss can be written as:

$$L_{K-\text{os}}(f(x), \mathcal{Y}_{x})) = \frac{1}{Z} \sum_{i=1}^{|\mathcal{Y}_{x}|} P\Big(\frac{i}{|\mathcal{Y}_{x}|}\Big) \Phi\Big(\text{rank}_{\mathcal{Y}_{xo_{i}}}\big(f(x)\big)\Big)$$

where $Z = \sum_{i} P\left(\frac{i}{|\mathcal{Y}_{x}|}\right)$ normalizes.

 $P(\frac{j}{100})$ is the weight for the j^{th} percentile of the ordered positive items.

Different choices of P result in different loss functions:

- P(j) = C for all j gives the WARP or AUC loss.
- P(i) > P(j) for i < j result in paying more attention to positive items that are at the top of the ranked list, ignores lower ranked positives.
- P(i) < P(j) for i < j focuses more on improving the worst ranked positives in the user's rating set. We hypothesize this better captures all the user's tastes – measure this using the mean max rank metric.

K-OS Loss

repeat

Pick a user x at random from the training set. Pick i = 1, ..., K positive items $d_i \in \mathcal{Y}_x$. Compute $f_{d_i}(x)$ for each i. Sort the scores by descending order, let o(j) be the index into d that is in position j in the list

$$f_{d_{o_1}}(x) > f_{d_{o_2}}(x) > \cdots > f_{d_{o_K}}(x).$$

Pick a position $k \in 1, ..., K$ using some known distribution P. Perform AUC or WARP step with that positive d_{o_k} . **until** validation error does not improve.

Simplest distribution P: always pick the same fixed position k. E.g. if always pick the first position (k = 1) optimizes p@1. Or, if always pick the last position (k = K) optimizes mean max rank.

$\operatorname{K-OS}$ loss: results

Dataset	Music: Artists	Music: Tracks	YouTube
Number of Items	pprox75k	pprox700k	\approx 500k
Train Users		Millions	
Test Users	Ten	s of Thousands	

Google Music Artist Recommendation

	Mean	Max				
Method	Rank	Rank	P@1	P@10	R@1	R@10
SVD	+187%	+205%	-19%	-14%	-19%	-14%
WARP	-	-	-	-	-	-
K-os k=1	+195%	+224%	-1.3%	-5.2%	-1.8%	-5.6%
K-os $k=2$	+88%	+110%	+1%	-0.4%	+0.7%	-0.6%
K-os k=3	+23%	+32%	-1%	-0.4%	-1.6%	-0.4%
K-os $k=4$	-7.7%	-6.4%	-3%	-2%	-4%	-2%
K-os $k=5$	-16%	-18%	-14%	-7%	-14%	-7%

$\operatorname{K-os}$ loss: results

Google Music Artist Recommendation - AUC baseline

	Mean	Max				
Method	Rank	Rank	P@1	P@10	R@1	R@10
SVD	+254%	+284%	+1.6%	-2.5%	+0.72%	-2.1%
WARP	+23%	+26%	+25%	+14%	+25%	+13%
AUC	-	-	-	-	-	-
K-os $k=1$	+159%	+194%	+1.3%	-5%	-0.1%	-5.6%
K-os $k=2$	+65%	+80%	+9%	+0.3%	+7%	-0.4%
K-os k=3	+15%	+20%	+10%	+3.9%	+9%	+3.6%
K-os k=4	-2.7%	-1.6%	+6%	+3%	+5.9%	+2.7%
K-os $k=5$	-2.2%	-3.7%	-25%	-8%	-24%	-8%

Google Music Track Recommendation

	Mean	Max				
Method	Rank	Rank	P@1	P@10	R@1	R@10
WARP	-	-	-	-	-	-
K-os $k=1$	+323%	+271%	+16%	+3.3%	+17%	+4.3%
K-os $k=2$	+209%	+199%	+22%	+14%	+23%	+15%
K-os $k=3$	+50.7%	+61%	+22%	+19%	+22%	+20%
K-os $k=4$	-44.1%	-40.9%	+9.1%	+15%	+12%	+16%
K-os $k=5$	-54.7%	-54.8%	-50%	-32%	-50%	-33%

YouTube Video Recommendation (also $\sim 1\%$ clickthrough gain in live exp.)

	Mean	Max				
Method	Rank	Rank	P@1	P@10	R@1	R@10
SVD	+56%	+45.3%	-54%	-57%	-54%	-96%
WARP	-	-	-	-	-	-
K-os $k=1$	+119%	+101%	+14%	+6.5%	+12%	+3.5%
K-os $k=2$	+55%	+71%	+7%	+6%	+5.8%	+4.8%
K-os $k=3$	+10%	+19%	-1.4%	+1.3%	-1.2%	+2.1%
K-os $k=4$	-10%	-13%	-10%	-6.4%	-8%	-3.8%
K-os $k=5$	-14%	-23%	-36%	-32%	-34%	-30%

Conclusion

- New class of loss functions: K-OS (K-Order Statistic) Loss.
- Highly scalable.
- Flexible to optimize different metrics, depending on what you want.
- "Diversity" metric (optimizing smoothed "mean max rank") worked well in live experiments on YouTube.

Future work: could generalize new loss: sample over users and items?

Nonlinear Latent Factorization by Embedding Multiple User Interests

Jason Weston, Ron Weiss, Hector Yee

Google, USA

Motivation: problem

YouTube recommendations: a user is interested in videos of classical music and nature videos and ... – we might want to model that.





Standard embedding models of the form:

 $f(u,d) = U_u^\top V_d$

User *u* is modeled with e.g. 100 dim vector U_u . Item *d* is also modeled with e.g. 100 dim vector V_d .

Hypothesis:

User is a more complicated entity than any given item. Can't model all user's item tastes in same dimensionality as items.

In this work, we design a factor model for multiple user tastes.

Motivation: algorithm

[Lucchi & Weston, ECCV'12] developed a model for image search to deal with ambiguous queries.

• Example: the query France has relevant images from distinct senses: the flag, maps, images of cities (such as Paris) and monuments ...



• Model: $f(query, image) = \max_{sense \in Senses(query)} W_{query, sense} \cdot \Phi(image)$

Learnt senses of the query "palm"



Senses learnt for query "palm":

blackberry, Ig gd900, future phones, blackberry 9800, blackberry 9800 torch, smartphone, blackberry curve,
nokia e, nokia phones, lg phones, cellulari nokia, nokia, nokia mobile phones, blackberry pearl, nokia mobile,
lg crystal, smartphones.
palmier, palm tree, coconut tree, money tree, dracaena, palme, baum, olive tree, tree clip art, tree clipart,
baobab, dracena, palma, palm tree clip art, palmera, palms, green flowers, palm trees, palmeras.
palmenstrand, beautiful beaches, playas paradisiacas, palms, beaches, lagoon, tropical beach, maldiverna,
polinesia, tropical beaches, beach wallpaper, beautiful beach, praias, florida keys, paisajes de playas, playas
del caribe, ocean wallpaper, karibik, tropical islands, playas.

MaxMF: applying a similar model for recommendation

Collaborative filtering: standard user-item factorizations are of the form:

 $f(u,d) = U_u^\top V_d$

We generalize that to the following model:

 $f(u,d) = \max_{i=1,\dots,T} \hat{U}_{iu}^\top V_d.$

where we model each user with T tastes. (Note T = 1 gives us the standard model.)

Related nonlinear/taste modeling works: [Lawrence et al.,'09], [Salakkhutdinov et al.,'07], [Baltrunas et al.,'09],... (see paper for more details).

MaxMF: Large Scale MapReduce training

For 100s of millions of users SGD might have problems (e.g. won't fit in memory). One could consider a simpler (lower memory) model:

$$f_1(u,d) = rac{1}{|\mathcal{D}_u|} \sum_{i \in \mathcal{D}_u} V_i^\top V_d$$

(Instead of $f(u, d) = U_u^\top V_d$.), where \mathcal{D}_u is the set of positive items for user u, *i.e. we model each user as a linear combination of item embeddings.*

To train our model one can then do the following:

Train the model $f_1(u, d) = \frac{1}{|\mathcal{D}_u|} \sum_{i \in \mathcal{D}_u} V_i^\top V_d$ above with SGD. Define $f_2(u, d) = \max_i \hat{U}_{iu}^\top V_d^*$, where $V^* = V$ from f_1 . for each user u (in parallel) **do** Train \hat{U}_{iu} , but keep V^* fixed. These can be done independently \rightarrow use MapReduce. end for

MaxMF: experiments

Datasets

Dataset	Music: Artists	Music: Tracks	YouTube		
Number of Items	pprox75k	pprox700k	\approx 500k		
Train Users	Millions				
Test Users	Tens of Thousands				

- For each test user, we leave out 5 random items from training, and see where they are ranked at test time (against all unrated items).
- We measure mean rank, prec@n and rec@n. We report relative changes to MaxMF T = 1 baseline (i.e, standard ranker).
- We also compare to SVD: *L2-optimal matrix factorization for the complete matrix with log-odds weighting on the columns, which downweights the importance of the popular features, as that worked better than uniform weights.*

MaxMF: Google Music Results

Google Music Artist Recommendation

Method	Rank	P@1	P@10	R@1	R@10
SVD	+26%	-7.9%	-1.5%	-6.7%	-0.75%
MaxMF T=1	-	-	-	-	-
MAXMF T=3	-3.9%	-3.1%	-0.18%	-4.4%	-0.15%
MAXMF T=5	-8%	-0.46%	+1.3%	-0.63%	+1.9%
${ m MaxMF}\ T{=}10$	-11%	+0.33%	+3.1%	+0.33%	+3.2%

Google Music Track Recommendation

Method	Rank	P@1	P@10	R@1	R@10
MAXMF T=1	-	-	-	-	-
MAXMF T=2	-7.7%	+10%	+12%	+9.8%	+10%
MAXMF T=3	-12%	+20%	+21%	+20%	+20%
MAXMF T=10	-17%	+30%	+32%	+33%	+34%

MaxMF: YouTube results

YouTube Video Recommendation

Method	Rank	P@1	P@10	R@1	R@10	
SVD	+56%	-54%	-57%	-54%	-96%	
MAXMF T=1	-	-	-	-	-	
MAXMF T=2	-3.2%	+8.8%	+13%	+9.9%	+14%	
MAXMF T=3	-6.2%	+16%	+18%	+17%	+19%	
MAXMF T=5	-9%	+22%	+23%	+23%	+23%	
MaxMF T=10	-11%	+26%	+26%	+28%	+26%	

Conclusion

- New nonlinear embedding approach to model T user tastes.
- We used it with a ranking loss (WARP), but other losses are possible.
- Scalable training for 100M+ users via MapReduce.
- Improved results on YouTube & Google Music.

Future work:

- Choose T per user, e.g. based on (number of) positives?
- Smooth the max by weighting w.r.t the order instead might be more robust.

Summary

Supervised embedding models can be useful in a bunch of tasks:

- Image Annotation.
- Image Search.
- YouTube or Google Music recommendation.

Issues we tried to address:

- What's the right ranking loss function? (K-os loss)
- Enough nonlinearity to model the problem? (MAXMF)