

Bandit Models for Recommendations

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Computer Science 8, Artificial Intelligence

e-commerce





Customers who viewed this item also viewed





Sony WF-1000XM3 True Wireless Noise Cancelling Kopfhörer (bis zu 32h Akkulaufzeit, stabile Bluetooth Verbindung,... €249.00 √prime



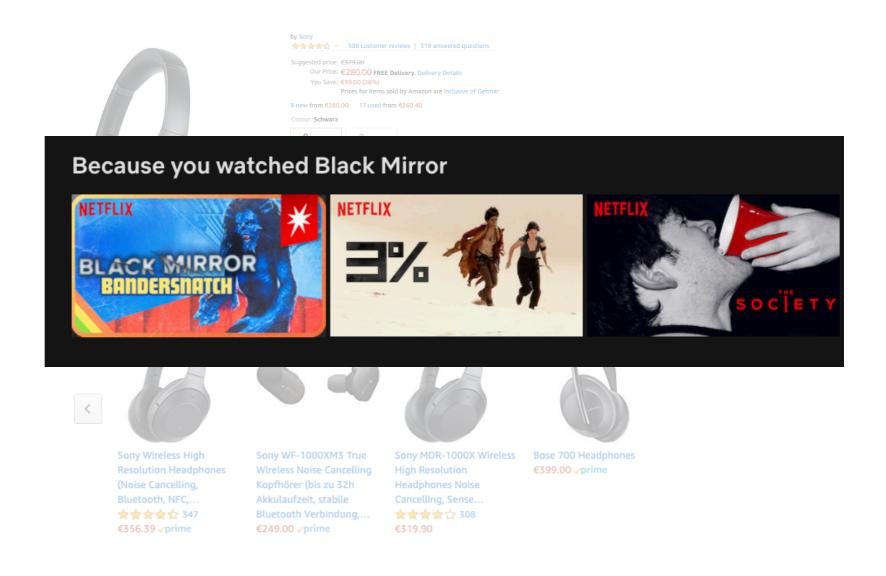
Sony MDR-1000X Wireless
High Resolution
Headphones Noise
Cancelling, Sense...

★★☆☆ 308
€319.90

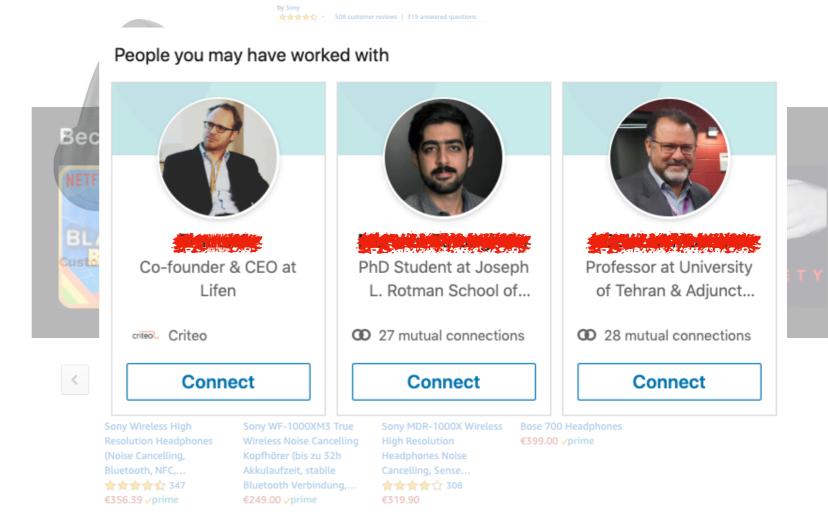


Bose 700 Headphone €399.00 ✓prime

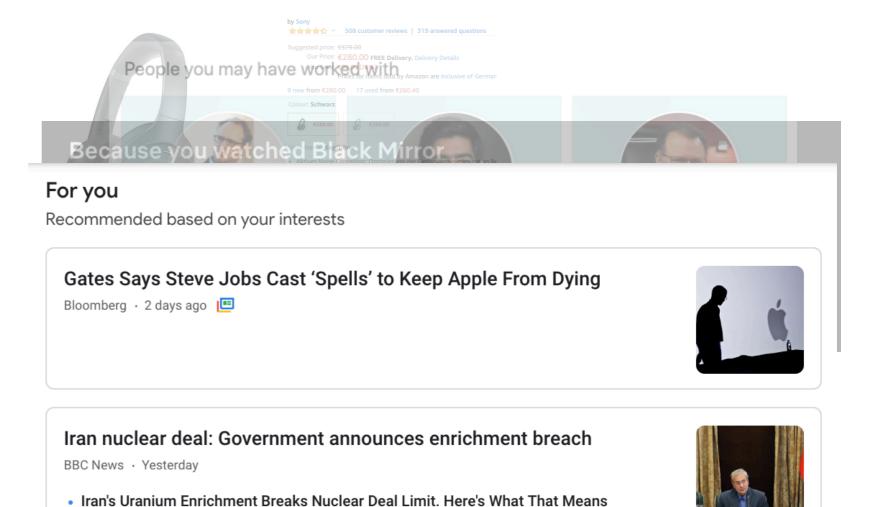
- e-commerce
- entertainment



- e-commerce
- entertainment
- social networks



- e-commerce
- entertainment
- social networks
- online content



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Which one to play?









Which one to play?



Which one to play?



Which one to play?



• strategy: to better balance exploration vs. exploitation

• A user views the following item:



A user views the following item:



Now what to recommend?











...



A user views the following item:



Now what to recommend?



























A user views the following item:



Now what to recommend?























what about the context?

	Actions		
Context	1	2	3
(<i>Male</i> , 50,)	1.0	0.2	
$(\textit{Female}, 18, \ldots)$	1.0	0.0	1.0
(<i>Female</i> , 48,)	0.5	0.1	0.7
:		÷	

Contextual Bandits

- In contextual bandit, the system receives an additional information (=context) at every step
 - the reward is represented as a function of context
- sequential procedure:
 - repeat:
 - 1. learner presented with context
 - 2. learner chooses an action
 - 3. learner observes reward (but only for chosen action)
 - goal: learn to choose actions to maximize rewards

$$\mathbb{E}[r_{t,a}|\mathbf{x}_t] = \mathbf{x}_t^{\top}\mathbf{w}$$

$$\mathbb{E}[r_{t,a}|\mathbf{x}_t] = \mathbf{x}_t^{ op}\mathbf{w}$$
 to be learned

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- arm selection strategy:
 - the arm with the highest mean reward + confidence interval

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 exploration

The payoff function is defined by a linear model

$$\mathbb{E}[r_{t,a}|\mathbf{x}_t] = \mathbf{x}_t^{ op}\mathbf{w}$$
 to be learned

- arm selection strategy:
 - the arm with the highest mean reward + confidence interval exploitation
 exploration

Upper Confidence Bound (UCB)

Thanks for Your Attention

- Read more...
- contextual bandits in recommendation:
 - L. Li, W. Chu, J. Langford, and R. E. Schapire. A contextual-bandit approach to personalized news article recommendation. International Conference on the World Wide Web, 2010
 - M. Tavakol and U. Brefeld. A unified contextual bandit framework for long-and short- term recommendations.
 In Proceedings of the European Conference on Machine Learning, 2017.
- off-line evaluation of recommendations using bandits:
 - Y. Su, L. Wang, M. Santacatterina, and T. Joachims. CAB: Continuous Adaptive Blending for Policy Evaluation and Learning. International Conference on Machine Learning, 2019.

Questions?