The Netflix Prize

- **Training data**
  - 100 million ratings, 480,000 users, 17,770 movies
  - 6 years of data: 2000-2005

- **Test data**
  - Last few ratings of each user (2.8 million)
  - **Evaluation criterion**: Root Mean Square Error (RMSE)
    
    \[
    \text{RMSE} = \sqrt{\frac{1}{|R|} \sum_{(i,x) \in R} (\hat{r}_{xi} - r_{xi})^2}
    \]
    
    \(r_{xi}:\) true rating of user \(x\) on item \(i\)
  - Netflix’s system RMSE: 0.9514

- **Competition**
  - 2,700+ teams
  - **$1 million** prize for 10% improvement on Netflix
Training Data
100 million ratings

Quiz Set: scores posted on leaderboard

Held-Out Data
3 million ratings
1.5m ratings
1.5m ratings

Test Set: scores known only to Netflix
Scores used in determining final winner

Labels known publicly
Labels only known to Netflix
Matrix $R$
Utility Matrix $R$: Evaluation

Matrix $R$

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$480,000$ users

$17,700$ movies

Training Data Set

Test Data Set

$\text{RMSE} = \frac{1}{|R|} \sqrt{\sum_{(i,x) \in R} (\hat{r}_{xi} - r_{xi})^2}$

True rating of user $x$ on item $i$
The winner of the Netflix Challenge

Multi-scale modeling of the data:
Combine top level, “regional” modeling of the data, with a refined, local view:

- **Global:**
  - Overall deviations of users/movies

- **Regional:**
  - Factorization: Addressing “regional” effects

- **Local:**
  - Collaborative filtering: Extract local patterns
Global:

- Overall deviations of users/movies from average
  - Average movie rating: 3.7 stars
  - *The Sixth Sense* is 0.5 stars above avg.
  - *Joe* rates 0.2 stars below avg.
    - **Baseline estimation:** *Joe* will rate *The Sixth Sense* 4 stars
    - That is 4 = 3.7 + 0.5 - 0.2

Regional -- Factorization

Local (CF/NN):

- *Joe* didn’t like related/similar movie *Signs*
  - **Final estimate: based on CF**
    - *Joe* will rate *The Sixth Sense* 3.8 stars
Item-Item collaborative filtering method:

- Derive unknown ratings from “similar” movies
- Define similarity measure $s_{ij}$ of items $i$ and $j$
- Select $k$-nearest neighbors, compute the rating

$N(i; x)$: items most similar to $i$ that were rated by $x$

\[ \hat{r}_{xi} = \frac{\sum_{j \in N(i; x)} s_{ij} \cdot r_{xj}}{\sum_{j \in N(i; x)} s_{ij}} \]

$s_{ij}$... similarity of items $i$ and $j$

$r_{xj}$... rating of user $x$ on item $j$

$N(i; x)$... set of items similar to item $i$ that were rated by $x$
In practice we get better estimates if we model deviations:

\[
\hat{r}_{xi} = b_{xi} + \frac{\sum_{j \in N(i; x)} S_{ij} \cdot (r_{xj} - b_{xj})}{\sum_{j \in N(i; x)} S_{ij}}
\]

baseline estimate for \( r_{xi} \)

\[
b_{xi} = \mu + b_{x} + b_{i}
\]

\( \mu \) = overall avg. rating
\( b_{x} \) = rating deviation of user \( x \)
\( \mu + (avg. \ rating \ of \ user \ x) - \mu \)
\( b_{i} \) = (avg. rating of movie \( i \)) – \mu

Problems/Issues:
1) Similarity measures are “arbitrary”
2) Pairwise similarities neglect interdependencies among users
3) Taking a weighted average can be restricting

Solution: Instead of \( s_{ij} \), use \( w_{ij} \) that we estimate directly from data
Idea: Interpolation Weights $w_{ij}$

- Use a **weighted sum** rather than **weighted avg.**:

$$\hat{r}_{xi} = b_{xi} + \sum_{j \in N(i; x)} w_{ij}(r_{xj} - b_{xj})$$

- **A few notes:**
  - $N(i; x)$ ... set of movies rated by user $x$ that are similar to movie $i$
  - $w_{ij}$ is the **interpolation weight** (some real number)
    - Note, we allow: $\sum_{j \in N(i; x)} w_{ij} \neq 1$
  - $w_{ij}$ models interaction between pairs of movies (it does not depend on user $x$)
Idea: Interpolation Weights $w_{ij}$

- $\hat{r}_{xi} = b_{xi} + \sum_{j \in N(i,x)} w_{ij} (r_{xj} - b_{xj})$
- How to set $w_{ij}$?

  - Remember, error metric is: $\frac{1}{|R|} \sqrt{\sum_{(i,x) \in R} (\hat{r}_{xi} - r_{xi})^2}$
  - or equivalently SSE: $\sum_{(i,x) \in R} (\hat{r}_{xi} - r_{xi})^2$
  - Find $w_{ij}$ that minimize SSE on training data!
    - Models relationships between item $i$ and its neighbors $j$
    - $w_{ij}$ can be learned/estimated based on $x$ and all other users that rated $i$

**Why is this a good idea?**
Goal: Make good recommendations

- Quantify goodness using RMSE:
  Lower RMSE ⇒ better recommendations
- Want to make good recommendations on items that user has not yet seen. Can’t really do this!

- Let’s build a system such that it works well on known (user, item) ratings
  And hope the system will also predict well the unknown ratings
Idea: Let’s set values $w$ such that they work well on known (user, item) ratings

How to find such values $w$?

Idea: Define an objective function and solve the optimization problem

Find $w_{ij}$ that minimize $\text{SSE on training data}$!

$$J(w) = \sum_{x,i \in R} \left( \sum_{j \in N(i,x)} w_{ij} (r_{xj} - b_{xj}) \right)^2 - r_{xi}$$

Think of $w$ as a matrix of weights
A simple way to minimize a function $f(x)$: Gradient Descent:

- Compute the derivative $\nabla f(x)$
- Start at some point $y$ and evaluate $\nabla f(y)$
- Make a step in the reverse direction of the gradient: $y = y - \nabla f(y)$
- Repeat until convergence
The optimization problem is:

\[ J(w) = \sum_{x, i \in R} \left( \left[ b_{xi} + \sum_{j \in N(i; x)} w_{ij}(r_{xj} - b_{xj}) \right] - r_{xi} \right)^2 \]

We apply gradient descent:

- Iterate until convergence: \( w \leftarrow w - \eta \nabla_w J \)

where \( \nabla_w J \) is the gradient (derivative evaluated on data):

\[ \nabla_w J = \left[ \frac{\partial J(w)}{\partial w_{ij}} \right] \]

\[ = 2 \sum_{x, i \in R} \left( \left[ b_{xi} + \sum_{k \in N(i; x)} w_{ik}(r_{xk} - b_{xk}) \right] - r_{xi} \right) (r_{xj} - b_{xj}) \]

for \( j \in \{ N(i; x), \forall i, \forall x \} \)

else \( \frac{\partial J(w)}{\partial w_{ij}} = 0 \)

- Note: We fix movie \( i \), go over all \( r_{x_i} \) for every movie \( j \in N(i; x) \), we compute \( \frac{\partial J(w)}{\partial w_{ij}} \)

while \( |w_{new} - w_{old}| > \epsilon \):

\[ w_{old} = w_{new} \]

\[ w_{new} = w_{old} - \eta \cdot \nabla_w J \]
So far:  
\[ \hat{r}_{xi} = b_{xi} + \sum_{j \in N(i;x)} w_{ij} (r_{xj} - b_{xj}) \]

- Weights \( w_{ij} \) derived based on their roles; no use of an arbitrary similarity measure  
  \( (w_{ij} \neq s_{ij}) \)
- Explicitly account for interrelationships among the neighboring movies

Next: Latent factor model
- Extract “regional” correlations
Performance of Various Methods

- Global average: 1.1296
- User average: 1.0651
- Movie average: 1.0533
- Netflix: 0.9514

Basic Collaborative filtering: 0.94
CF+Biases+learned weights: 0.91

Grand Prize: 0.8563
Latent Factor Models (e.g., SVD)

Geared towards females

The Color Purple
Sense and Sensibility

The Princess Diaries

Serious

Amadeus

Geared towards males

Braveheart
Lethal Weapon

Dumb and Dumber

Ocean's 11

Funny

Independence Day

The Lion King
“SVD” on Netflix data: $\mathbf{R} \approx \mathbf{Q} \cdot \mathbf{P}^T$

For now let’s assume we can approximate the rating matrix $\mathbf{R}$ as a product of “thin” $\mathbf{Q} \cdot \mathbf{P}^T$.

- $\mathbf{R}$ has missing entries but let’s ignore that for now!
  - Basically, we want the reconstruction error to be small on known ratings and we don’t care about the values on the missing ones.
How to estimate the missing rating of user $x$ for item $i$?

$$\hat{r}_{xi} = q_i \cdot p_x$$

$$= \sum_f q_{if} \cdot p_{xf}$$

$q_i = \text{row } i \text{ of } Q$

$p_x = \text{column } x \text{ of } P^T$
How to estimate the missing rating of user $x$ for item $i$?

$$\hat{r}_{xi} = q_i \cdot p_x$$

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Latent Factor Models

- The Color Purple
- Amadeus
- The Lion King
- Ocean’s 11
- Dumb and Dumber
- Braveheart
- Lethal Weapon
- Independence Day
- Sense and Sensibility
- The Princess Diaries

Geared towards females
Geared towards males

Factors 1 and 2

Serious
Funny
Recap: SVD

- **Remember SVD:**
  - \( A \): Input data matrix
  - \( U \): Left singular vecs
  - \( V \): Right singular vecs
  - \( \Sigma \): Singular values

- **So in our case:**
  - “SVD” on Netflix data: \( R \approx Q \cdot P^T \)
  - \( A = R, \ Q = U, \ P^T = \Sigma \ V^T \)
  - \( \hat{r}_{xi} = q_i \cdot p_x \)
We already know that SVD gives minimum reconstruction error (Sum of Squared Errors):

\[
\min_{U,V,\Sigma} \sum_{ij \in A} (A_{ij} - [U\Sigma V^T]_{ij})^2
\]

Note two things:

- **SSE** and **RMSE** are monotonically related:
  \[
  \text{RMSE} = \frac{1}{c} \sqrt{\text{SSE}} \quad \text{Great news: SVD is minimizing RMSE!}
  \]

- **Complication**: The sum in SVD error term is over all entries (no-rating is interpreted as zero-rating). But our \( R \) has missing entries!
SVD isn’t defined when entries are missing!
Use specialized methods to find $P, Q$

\[
\min_{P,Q} \sum_{(i,x) \in \mathbb{R}} (r_{xi} - q_i \cdot p_x)^2 \quad \hat{r}_{xi} = q_i \cdot p_x
\]

Note:
- We don’t require cols of $P, Q$ to be orthogonal/unit length
- $P, Q$ map users/movies to a latent space
- This was the most popular model among Netflix contestants
Finding the Latent Factors
Latent Factor Models

- **Objective function:** find $P$ and $Q$ such that:

  $$\min_{P,Q} \sum_{(i,x) \in R} (r_{xi} - q_i \cdot p_x)^2$$

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<th>Items</th>
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<td>-1</td>
<td>.7</td>
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Goal: minimize SSE for unseen test data

Idea: Minimize SSE on training data

- Want large $k$ (# of factors) to capture all the signals
- But, SSE on test data begins to rise for $k > 2$

This is a classical example of overfitting:

- With too much freedom (too many free parameters) the model starts fitting noise
  - That is, the model fits the training data too well and is thus **not generalizing** well to unseen test data
To prevent overfitting we introduce regularization:

- Allow rich model where there is sufficient data
- Shrink aggressively where data is scarce

\[
\min_{P,Q} \sum_{training} (r_{xi} - q_i p_x)^2 + \left[ \lambda_1 \sum_x \|p_x\|^2 + \lambda_2 \sum_i \|q_i\|^2 \right]
\]

\(\lambda_1, \lambda_2 \ldots \) hyperparameters

**Note:** We do not care about the “raw” value of the objective function, but we care about \(P,Q\) that achieve the minimum of the objective
The Effect of Regularization

Geared towards females

The Color Purple

Serious

Amadeus

Ocean’s 11

Geared towards males

Braveheart

Lethal Weapon

Dumb and Dumber

Sense and Sensibility

The Princess Diaries

The Lion King

Independence Day

Factor 1

Factor 2

$$\min_{Q,P} \sum_{i,\text{training}} (r_{xi} - q_i p_x)^2 + \lambda \left[ \sum_x \| p_x \|^2 + \sum_i \| q_i \|^2 \right]$$

$$\min_{\text{factors}} \text{"error"} + \lambda \text{"length"}$$
The Effect of Regularization

The Color Purple

Sense and Sensibility

The Princess Diaries

The Lion King

Ocean’s 11

Lethal Weapon

Braveheart

Dumb and Dumber

Geared towards females

Geared towards males

Serious

Funny

Factor 1

Factor 2

min \sum_{i} (r_{xi} - q_{i} p_{x})^2 + \lambda \left[ \sum_{x} \|p_{x}\|^2 + \sum_{i} \|q_{i}\|^2 \right]

min_{factors} “error” + \lambda “length”
The Effect of Regularization

The Color Purple

Sense and Sensibility

Braveheart

Lethal Weapon

Ocean's 11

Independent Day

Dumb and Dumber

The Lion King

Geared towards females

serious

Geared towards males

funny

min \sum_{i \in \text{training}} (r_{xi} - q_i p_x)^2 + \lambda \left[ \sum_x \|p_x\|^2 + \sum_i \|q_i\|^2 \right]

min \text{factors} \quad \text{"error"} + \lambda \text{"length"}
The Effect of Regularization

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Ocean’s 11

Lethal Weapon

Geared towards males

Factor 1

Dumb and Dumber

Factor 2

The Lion King

Independence Day

The Princess Diaries

Minimization of error + “length”

\[ \min_{P,Q} \sum_{training} (r_{xi} - q_i p_x)^2 + \lambda \left[ \sum_x \|p_x\|^2 + \sum_i \|q_i\|^2 \right] \]

Minimization of factors

Jure Leskovec & Mina Ghashami, Stanford CS246: Mining Massive Datasets
Our objective function is:

\[ J(P, Q) = \sum_{\text{training}} (r_{xi} - q_i p_x)^2 + \left[ \lambda_1 \sum_x \|p_x\|^2 + \lambda_2 \sum_i \|q_i\|^2 \right] \]

Variables are:

\[ P = \begin{bmatrix} p_{11} & \cdots & p_{1k} \\ \vdots & \ddots & \vdots \\ p_{n1} & \cdots & p_{nk} \end{bmatrix}, \quad Q = \begin{bmatrix} q_{11} & \cdots & q_{1k} \\ \vdots & \ddots & \vdots \\ q_{m1} & \cdots & q_{mk} \end{bmatrix} \]

We use Gradient Descent to find optimal values of \( P \) and \( Q \)
Gradient Descent

- Gradient descent:
  - Initialize \( P \) and \( Q \) (using SVD, pretend missing ratings are 0)
  - Do gradient descent on objective function \( J(P,Q) \):
    - \( P \leftarrow P - \eta \cdot \nabla P J \)
    - \( Q \leftarrow Q - \eta \cdot \nabla Q J \)
  - Since \( P \) and \( Q \) are matrices, we perform the update step on every entry independently:
    - Ex: for entry at row \( i \), column \( f \) of matrix \( Q \)
      \[
      q_{if} = q_{if} - \eta \nabla q_{if} J
      \]
      \[
      \nabla q_{if} J = \sum_{x: (x,i) \in training} -2(r_{xi} - q_{ip_{x}}) p_{xf} + 2\lambda_2 q_{if}
      \]
  - Observation: Computing gradients is slow!
Gradient Descent (GD) vs. Stochastic GD

Observation: $\nabla Q J = [\nabla q_{if}]$ where

$$\nabla q_{if} \sum_{x:(x,i) \in \text{training}} -2(r_{xi} - q_{if}p_{xf})p_{xf} + 2\lambda q_{if} = \sum_{x:(x,i) \in \text{training}} \nabla Q(r_{xi})$$

Idea: Instead of evaluating gradient over all ratings evaluate it on one rating and make a step

GD: $Q \leftarrow Q - \eta \left[\sum r_{xi} \nabla Q(r_{xi})\right]$  
SGD: $Q \leftarrow Q - \mu \nabla Q(r_{xi})$

Faster convergence!  
- Need more steps but each step is computed much faster
Convergence of **GD** vs. **SGD**

- **GD** improves the value of the objective function at every step.
- **SGD** improves the value but in a “noisy” way.
- **GD** takes fewer steps to converge but each step takes much longer to compute.
- In practice, **SGD** is much faster!
Stochastic Gradient Descent

Stochastic gradient descent:

- Initialize $P$ and $Q$ (using SVD, pretend missing ratings are 0)
- Then iterate over the ratings (multiple times if necessary) and update factors:

For each $r_{xi}$:

- $\epsilon_{xi} = 2(r_{xi} - q_i \cdot p_x)$
  (derivative of the “error”)
- $q_i \leftarrow q_i + \mu_1 (\epsilon_{xi} p_x - 2\lambda_2 q_i)$
  (update equation)
- $p_x \leftarrow p_x + \mu_2 (\epsilon_{xi} q_i - 2\lambda_1 p_x)$
  (update equation)

Two For loops:

- For until convergence:
  - For each $r_{xi}$
    - Compute gradient, do a “step” as above

\[\mu \ldots \text{learning rate}\]
Extending Latent Factor Model to Include Biases
Modeling Biases and Interactions

- **user bias**
- **movie bias**
- **user-movie interaction**

### Baseline predictor
- Separates users and movies
- Benefits from insights into user’s behavior
- Among the main practical contributions of the competition

### User-Movie interaction
- Characterizes the matching between users and movies
- Attracts most research in the field
- Benefits from algorithmic and mathematical innovations

- $\mu = \text{overall mean rating}$
- $b_x = \text{bias of user } x$
- $b_i = \text{bias of movie } i$
We have expectations on the rating by user $x$ of movie $i$, even without estimating $x$’s attitude towards movies like $i$.

- Rating scale of user $x$
- Values of other ratings user gave recently (day-specific mood, anchoring, multi-user accounts)
- (Recent) popularity of movie $i$
- Selection bias; related to number of ratings user gave on the same day (“frequency”)
Putting It All Together

\[ r_{xi} = \mu + b_x + b_i + q_i \cdot p_x \]

- **Example:**
  - Mean rating: \( \mu = 3.7 \)
  - You are a critical reviewer: your mean rating is 1 star lower than the mean: \( b_x = -1 \)
  - Star Wars gets a mean rating of 0.5 higher than average movie: \( b_i = +0.5 \)
  - Predicted rating for you on Star Wars: 
    \[ = 3.7 - 1 + 0.5 = 3.2 \]
  - Final score = 3.2 + \( q_i \cdot p_x \)
Fitting the New Model

- Solve:

\[
\min_{Q,P,b} \sum_{(x,i) \in R} \left( r_{xi} - (\mu + b_x + b_i + q_i p_x) \right)^2
\]

goodness of fit

\[
+ \left( \lambda_1 \sum_i \|q_i\|^2 + \lambda_2 \sum_x \|p_x\|^2 + \lambda_3 \sum_x \|b_x\|^2 + \lambda_4 \sum_i \|b_i\|^2 \right)
\]

\(\lambda\) is selected via grid-search on a validation set

- Stochastic gradient descent to find parameters
  - Note: Both biases \(b_x, b_i\) as well as interactions \(q_i, p_x\) are treated as parameters (and we learn them)
Performance of Various Methods

Global average: 1.1296
User average: 1.0651
Movie average: 1.0533
Netflix: 0.9514

Basic Collaborative filtering: 0.94
Collaborative filtering++: 0.91
Latent factors: 0.90
Latent factors+Biases: 0.89

Grand Prize: 0.8563
The Netflix Challenge: 2006-09
Temporal Biases Of Users

- **Sudden rise in the average movie rating** (early 2004)
  - Improvements in Netflix
  - GUI improvements
  - Meaning of rating changed

- **Movies age well**
  - Older movies are just inherently better than newer ones
  - Users prefer new movies without any reasons
Data: An Exploratory Study

- Sudden rise in the avg. rating (early 2004):
  - Improvements in Netflix
  - GUI improvements
  - Meaning of rating changed?

- Ratings increase with the movie age at the time of the rating
**Temporal Biases & Factors**

- **Original model:**
  \[ r_{xi} = \mu + b_x + b_i + q_i \cdot p_x \]

- **Add time dependence to biases:**
  \[ r_{xi} = \mu + b_x(t) + b_i(t) + q_i \cdot p_x \]
  - Make parameters \( b_x \) and \( b_i \) to depend on time
  - **(1)** Parameterize time-dependence by linear trends
  - **(2)** Each bin corresponds to 10 consecutive weeks
    \[ b_i(t) = b_i + b_i,\text{Bin}(t) \]

- **Add temporal dependence to factors**
  - \( p_x(t) \)... user preference vector on day \( t \)
Performance of Various Methods

- Global average: 1.1296
- User average: 1.0651
- Movie average: 1.0533
- Netflix: 0.9514
- Basic Collaborative filtering: 0.94
- Collaborative filtering++: 0.91
- Latent factors: 0.90
- Latent factors+Biases: 0.89
- Latent factors+Biases+Time: 0.876
- Grand Prize: 0.8563

Still no prize! 😞
Getting desperate.
Try a “kitchen sink” approach!
The big picture
Solution of BellKor's Pragmatic Chaos

All developed CF models
- BRISMF
- MF1
- NSVDD
- SVD-Time
- RBM
- SBRAME
- Split RBM
- BMF
- BK3
- BK2
- 3K
- 3K1
- 3K2
- BK5-SVD++
- GTE
- DRBM
- SVD++
- ISVD2
- MF2
- Integrated M.
- RBM
- User KNN
- Classif.
- ModeKNN
- 1...5
- Asym.
- 1/2/3

Latent User and Movie Features

Probe Blending

approx. 500 predictors

200 blends
Linear Blend 10.09 % improvement

30 blends
Standing on June 26th

June 26th submission triggers 30-day “last call”
Ensemble team formed
- Group of other teams on leaderboard forms a new team
- Relies on combining their models
- Quickly also get a qualifying score over 10%

BellKor
- Continue to get small improvements in their scores
- Realize they are in direct competition with team Ensemble

Strategy
- Both teams carefully monitoring the leader board
- Only sure way to check for improvement is to submit a set of predictions
  - This alerts the other team of your latest score
Submissions limited to 1 a day
- Only 1 final submission could be made in the last 24 hours

24 hours before deadline...
- BellKor team member in Austria notices (by chance) that Ensemble posts a score that is slightly better than BellKor’s

Frantic last 24 hours for both teams
- Much computer time on final optimization
- Carefully calibrated to end about an hour before deadline

Final submissions
- BellKor submits a little early (on purpose), 40 mins before deadline
- Ensemble submits their final entry 20 mins later
- ....and everyone waits....
### Leaderboard

**Showing Test Score. Click here to show quiz score**

Display top [20] leaders.

<table>
<thead>
<tr>
<th>Rank</th>
<th>Team Name</th>
<th>Best Test Score</th>
<th>% Improvement</th>
<th>Best Submit Time</th>
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<tbody>
<tr>
<td>1</td>
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**Progress Prize 2008 - RMSE = 0.8627 - Winning Team: BellKor in BigChaos**

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Million $ Awarded Sept 21st
What’s the moral of the story?

Submit early! 😊
Some slides and plots borrowed from Yehuda Koren, Robert Bell and Padhraic Smyth

Further reading:

- Y. Koren, Collaborative filtering with temporal dynamics, KDD ’09