



Where To Next? A Dynamic Model of User Preferences



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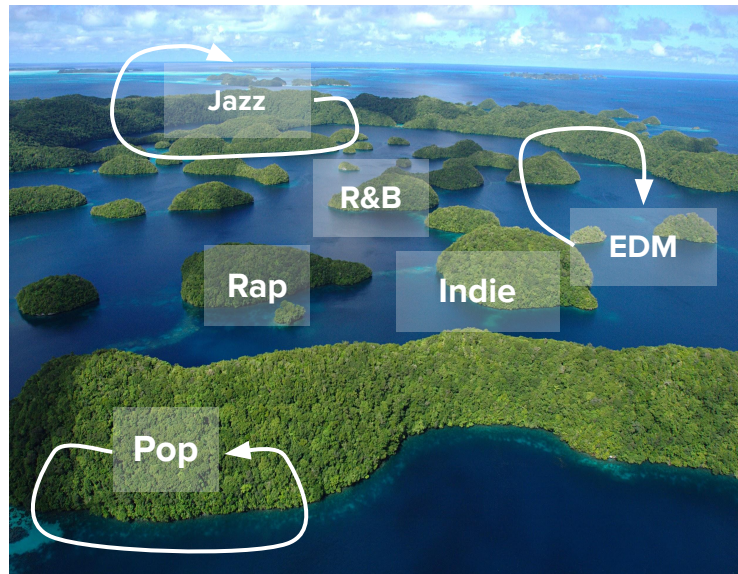
Idea

Most recommender systems attempt to capture *simultaneous* preferences:

“Users who like A tend to like B as well”

Recommender systems are effective at **exploiting** current preferences, but are less efficient at **exploring**.

Diversity of consumption is positively associated with *user conversion and retention*.

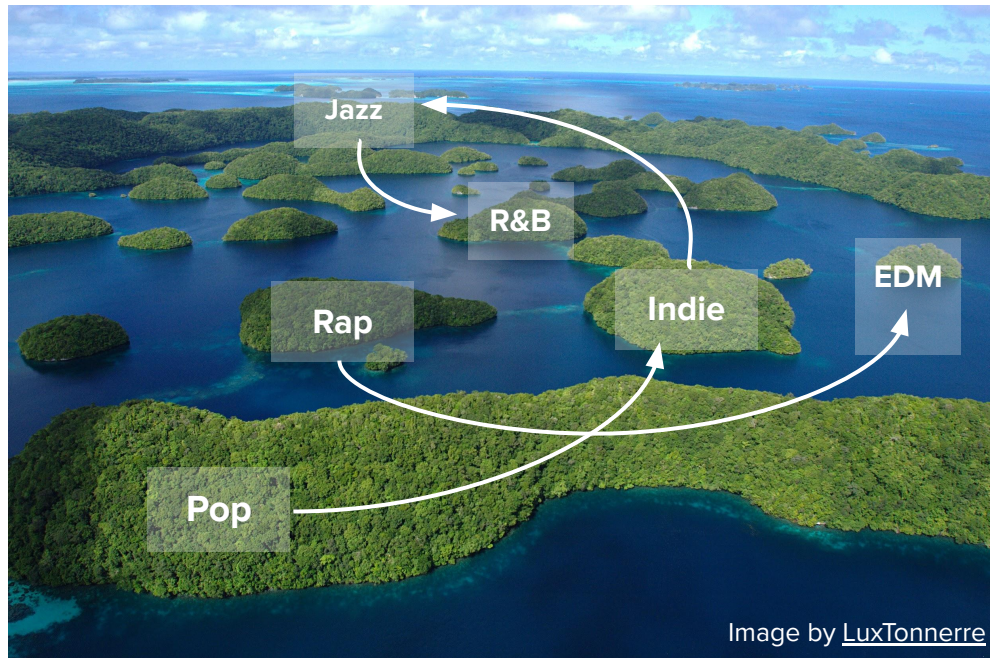


Idea

Users' consumption **changes over time.**

Can we learn **structure** underlying users' trajectories?

This could provide a map we can use to **introduce meaningful diversity.**



Idea

- Research question:

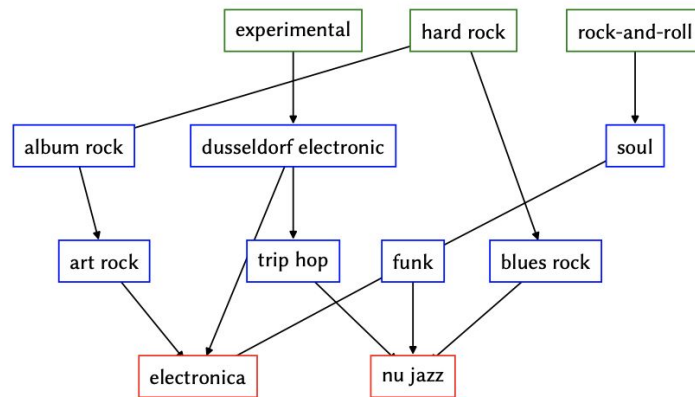
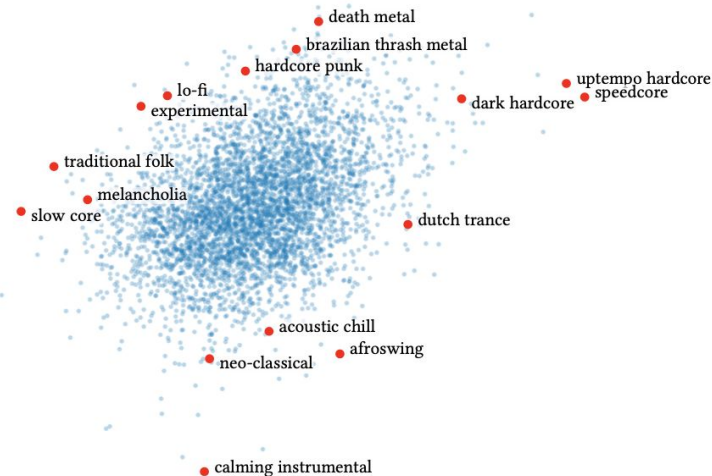
“How well does preference for A at time t predict preference of B at time $t+1$?”

- Our proposal: **Preference Transition Model (PTM)**.



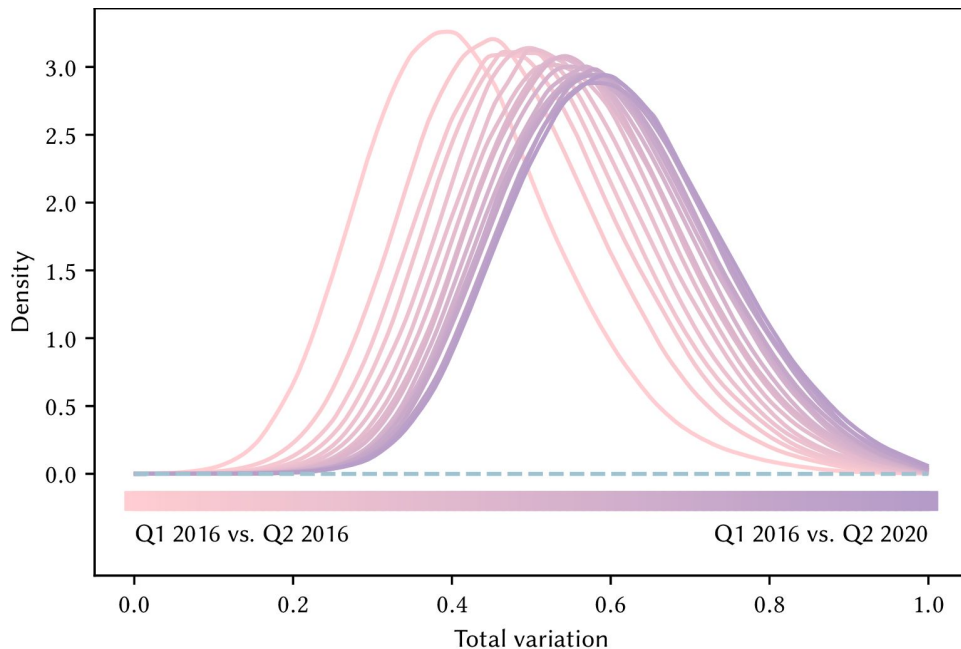
Background

- **Dynamic collaborative filtering**, for example dynamic matrix factorisation methods, or tensor-based approaches.
- **Sequential recommender systems**. In this work, we focus on obtaining interpretable insights into how user preferences change in the long term.
- **Diversity in recommender systems**.
- **Estimation of relationships between multivariate processes**.



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Preferences Are Shifting



For each user, we measure the distance between streams in 2016 Q1 and streams in future periods.

Users' consumption is drifting over the years.

User ①

$$\begin{array}{c}
 \tilde{\pi}_1^{(t-1)} \\
 \hline
 \begin{array}{|c|c|c|}
 \hline
 1 & 0 & 0 \\
 \hline
 \end{array}
 \cdot
 \begin{array}{c}
 \mathbf{A} \\
 \hline
 \begin{array}{|c|c|c|}
 \hline
 0.5 & 0.4 & 0.1 \\
 0.2 & 0.4 & 0.4 \\
 0.2 & 0.3 & 0.5 \\
 \hline
 \end{array}
 \end{array}
 =
 \begin{array}{c}
 \hat{\pi}_1^{(t)} \\
 \hline
 \begin{array}{|c|c|c|}
 \hline
 0.5 & 0.4 & 0.1 \\
 \hline
 \end{array}
 \end{array}$$

↑ soul ↑ blues
 new age

“If you listen to *soul*, you will likely listen to *new age* next”

User ②

$$\begin{array}{c}
 \tilde{\pi}_2^{(t-1)} \\
 \hline
 \begin{array}{|c|c|c|}
 \hline
 0 & 1 & 0 \\
 \hline
 \end{array}
 \cdot
 \begin{array}{c}
 \mathbf{A} \\
 \hline
 \begin{array}{|c|c|c|}
 \hline
 0.5 & 0.4 & 0.1 \\
 0.2 & 0.4 & 0.4 \\
 0.2 & 0.3 & 0.5 \\
 \hline
 \end{array}
 \end{array}
 =
 \begin{array}{c}
 \hat{\pi}_2^{(t)} \\
 \hline
 \begin{array}{|c|c|c|}
 \hline
 0.2 & 0.4 & 0.4 \\
 \hline
 \end{array}
 \end{array}$$

“If you listen to *new age*, you will likely listen to *blues* next”

Relations between genres are not necessarily *symmetric*

The matrix \mathbf{A} encodes the graph structure between the genres



Weighted adjacency matrix of the **Genre Interaction Graph (GIG)**

Preference Transition Model (PTM): key features

Notation

Genre counts at time t

$$\mathbf{n}_i^{(t)} = (n_{i1}^{(t)}, \dots, n_{iN}^{(t)})$$

User activity at time t

$$\xi_i^{(t)} = \sum_{j=1}^N n_{ij}^{(t)}$$

Genre distribution at t

$$\pi_i^{(t)} = \mathbf{n}_i^{(t)} / \xi_i^{(t)}$$

Preference
transition matrix

$$\mathbf{A} = \{a_{jk}\} \in [0, 1]^{N \times N}$$

$$\begin{aligned} \xi_i^{(t)} &\sim \text{Poisson} \left(\xi_i^{(t-1)} \right), \\ \mathbf{n}_i^{(t)} \mid \xi_i^{(t)}, \tilde{\pi}_i^{(t-1)} &\sim \text{Multinomial} \left(\xi_i^{(t)}, \tilde{\pi}_i^{(t-1)} \mathbf{A} \right) \end{aligned}$$

Key feature 1:
Exponentially
weighted moving
average distribution

$$\tilde{\pi}_i^{(t)} = (1 - \gamma) \tilde{\pi}_i^{(t-1)} + \gamma \pi_i^{(t)}$$

Global exploration parameter

$$\gamma \in [0, 1]$$

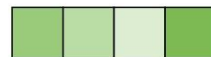
Key feature 2:
Poisson-Multinomial
two-stage distribution
User activity and genre
distributions are
modelled **separately**.

Model evaluation: three tasks

1. Minimise **total variation** between observed and predicted genre distributions.

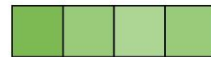
2. Predict if the consumption of each genre **increases or decreases (+/-)**.

observed @ t



vs.

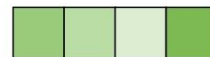
observed @ $t + 1$



observed change

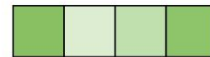


observed @ t



vs.

predicted @ $t + 1$



predicted change



3. Predict which **new genres** will be streamed.

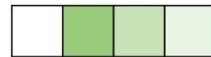


with respect to $t-1$ or entire streaming history

observed @ t



observed @ $t + 1$



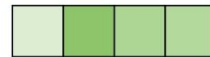
observed new genres



observed @ t



predicted @ $t + 1$

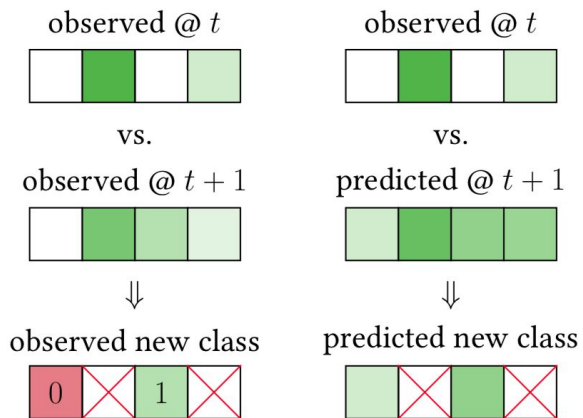


predicted new genres



Predictive Performance

Based on streams up to time T , can we **predict discoveries** at time $T+1$?



Model	New classes (all)	
	ROC-AUC	PR-AUC
PTM ($\gamma = 0.360$)	0.889	0.039
Poisson AR	0.854	0.033
DPF, $K = 5$	0.849	0.016
NMF, $K = 50$	0.853	0.025
Previous obs.	—	—

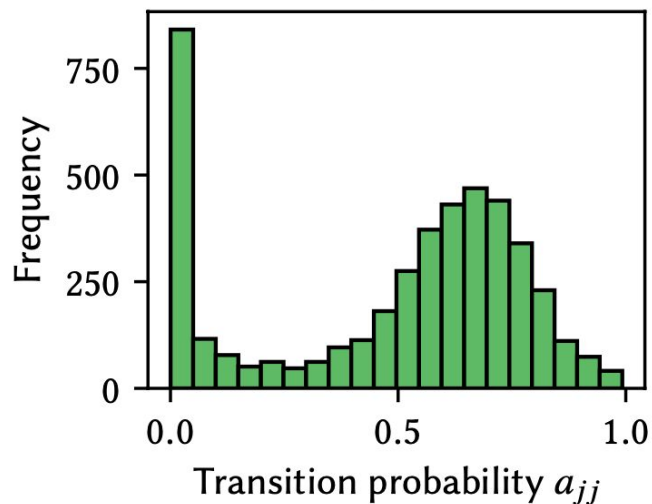
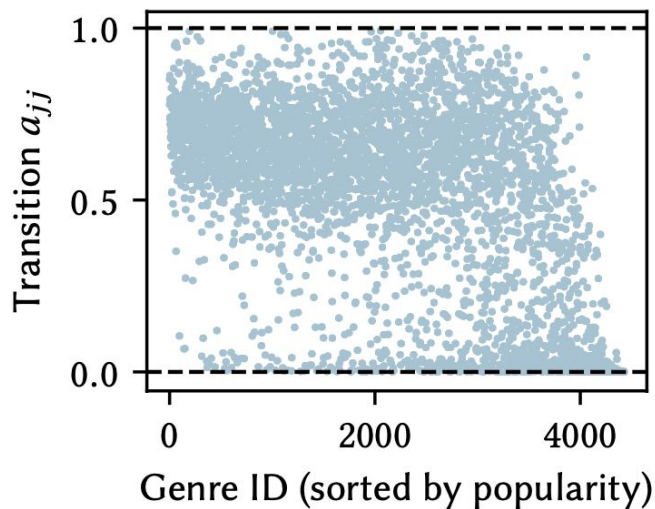
Predictive Performance

The PTM has the best performance for all tasks.

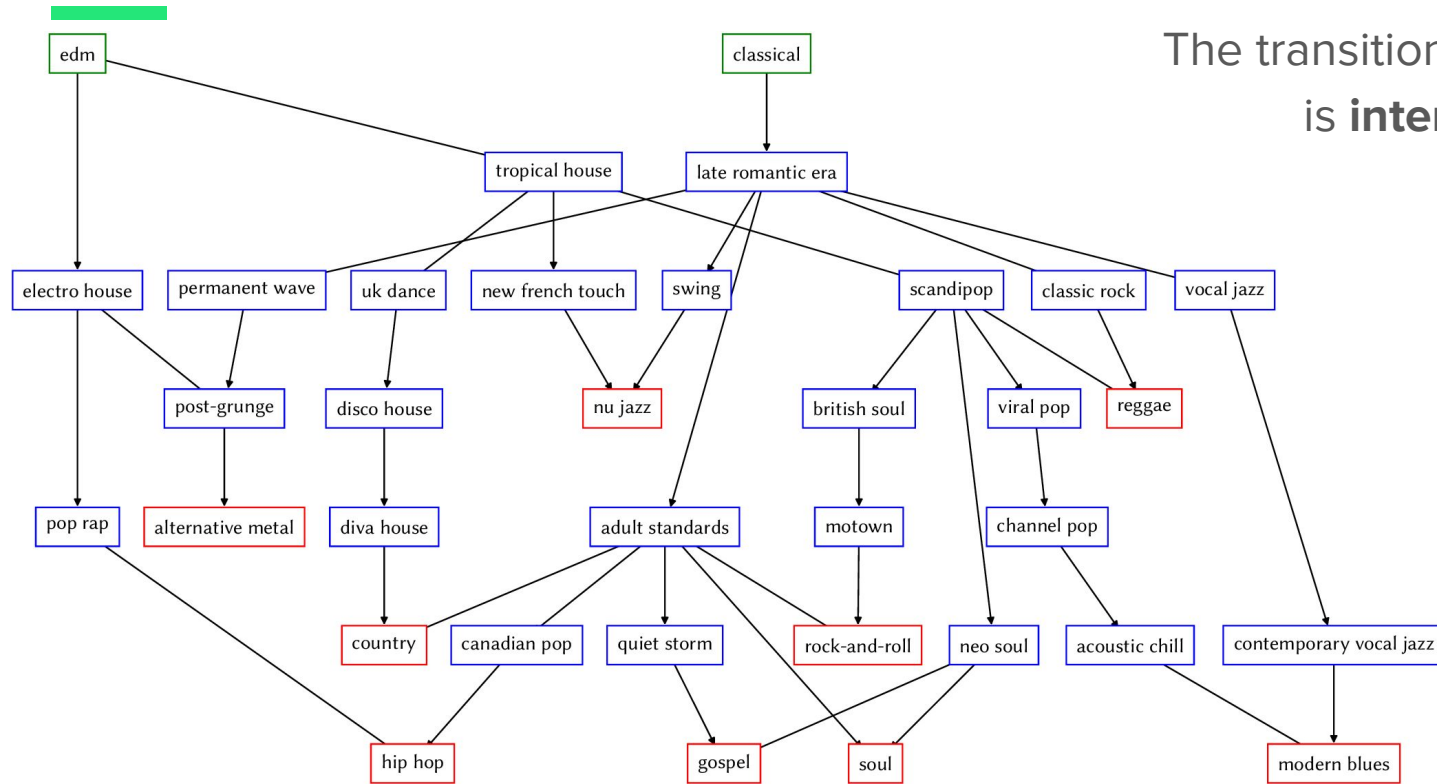
Model	Total variation	Plus-minus (+/-)	New classes (t)		New classes (all)	
	TV	ROC-AUC	ROC-AUC	PR-AUC	ROC-AUC	PR-AUC
PTM ($\gamma = 0.360$)	0.378	0.698	0.944	0.267	0.889	0.039
Poisson AR	0.416	0.663	0.915	0.190	0.854	0.033
DPF, $K = 5$	0.909	0.512	0.849	0.051	0.849	0.016
NMF, $K = 50$	0.509	0.646	0.914	0.189	0.853	0.025
Previous obs.	0.389	0.581	0.639	0.221	—	—

Structure of the Transition Matrix

The transition matrix we learn is **interpretable**: **diagonal elements** tend to be large, since users that liked a given genre will probably like it also in the near future.



Structure of the Transition Matrix



The transition matrix we learn
is **interpretable**.



It could be used
as a **map** to
introduce users
to a new genre.

Other datasets

The PTM has also been tested for:

- Prediction of movie tags (MovieLens),
- Prediction of music genres (Last.fm),
- Restaurant recommendations (Yelp).

Dataset	M	N	T	Interval	Start	End
Spotify	10000	4430	18	Quarter	Q1 2016	Q2 2020
Last.fm	450	1500	6	Quarter	Q3 2007	Q4 2008
MovieLens	1320	1128	5	Year	2015	2019
Yelp	1808	192	5	Year	2015	2019

Dataset	Model	Total variation	Plus-minus (+/-)	New classes (t)		New classes (all)	
		TV	ROC-AUC	ROC-AUC	PR-AUC	ROC-AUC	PR-AUC
MovieLens	PTM ($\gamma = 0.495$)	0.601	0.685	0.800	0.269	0.790	0.134
	Poisson AR	0.637	0.661	0.740	0.207	0.704	0.090
	DPF, $K = 5$	0.791	0.548	0.736	0.155	0.724	0.072
	NMF, $K = 50$	0.637	0.650	0.782	0.226	0.769	0.108
	Previous obs.	0.618	0.558	0.622	0.179	—	—



Thanks!
Questions?