

Optimizing Ranking Models in an Online Setting

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Introduction

Learning to rank enables the optimization of ranking systems.

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There are **problems** with **annotated datasets**:

- expensive to make (Qin and Liu, 2013; Chapelle and Chang, 2011).
- impossible to create (Wang et al., 2016).
- not necessarily aligned with actual user preferences (Sanderson, 2010), i.e. annotators and users often disagree.

Online Learning to Rank

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Solves most of the problems of annotations:

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These methods have to handle:

- Noise: Users click for unexpected reasons.
- Biases: Interactions are affected by position and selection bias.

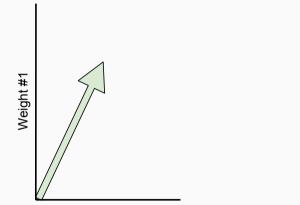
Dueling Bandit Gradient Descent

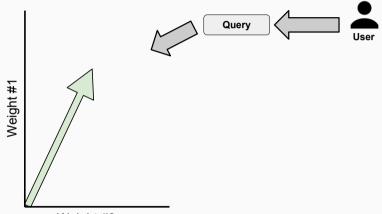
Introduced by Yue and Joachims (2009) as the first online learning to rank method.

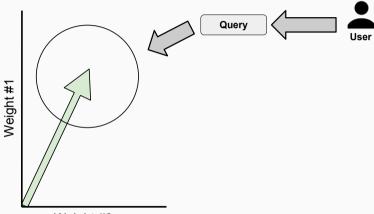
Intuition:

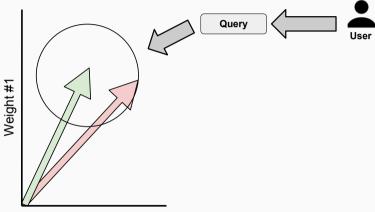
- Interleaving can compare rankers from user interactions.
- By sampling model variants and comparing them with interleaving, the *gradient* of a model w.r.t. user satisfaction can be **estimated**.

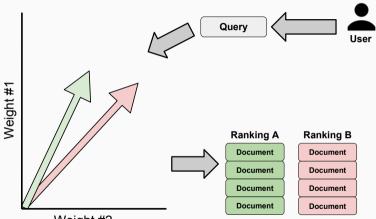
User

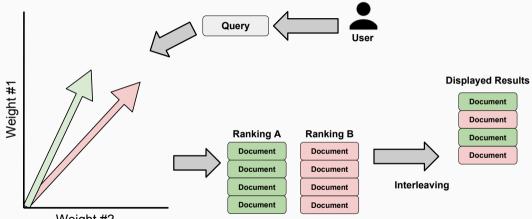




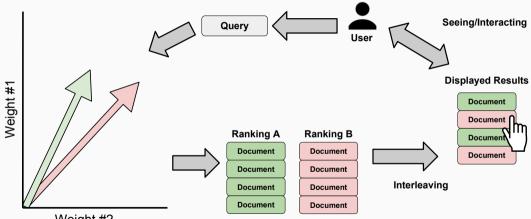


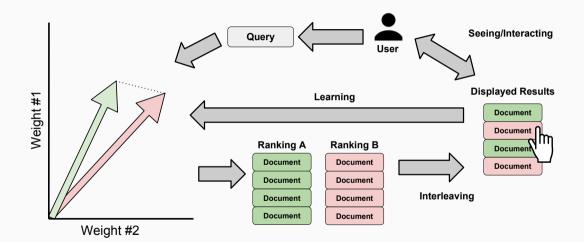




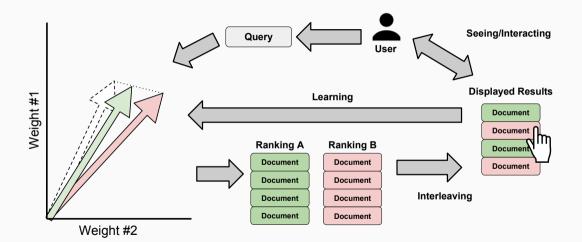


Weight #2





11



12

Basis of the online learning to rank field,

virtually all existing methods are **extensions** of this algorithm (Schuth et al., 2016; Hofmann et al., 2013; Zhao and King, 2016; Wang et al., 2018a).

Problems with Dueling Bandit Gradient Descent:

- A considerable gap between DBGD and best possible performance.
- Ineffective at optimizing non-linear models.

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Advantage of Dueling Bandit Gradient Descent:

• Has a theoretical foundation based on proven regret bounds.

Pairwise Differentiable Gradient Descent

We recently introduced **Pairwise Differentiable Gradient Descent** (Oosterhuis and de Rijke, 2018).

Intuition:

• A pairwise approach can be made unbiased while being differentiable.

Pairwise Differentiable Gradient Descent optimizes a **Plackett Luce** ranking model, this models a **probabilistic distribution over documents**.

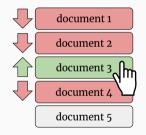
With the ranking scoring model $f(\mathbf{d})$ the distribution is:

$$P(d|f, D) = \frac{\exp^{f(\mathbf{d})}}{\sum_{d' \in D} \exp^{f(\mathbf{d}')}}$$

Unlike DBGD, confidence is explicitly modelled.

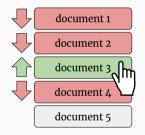
(1)

Similar to existing pairwise methods (Oosterhuis and de Rijke, 2017; Joachims, 2002), Pairwise Differentiable Gradient Descent infers **pairwise document preferences from user clicks**:



This **inference** is based on a **cascading assumption**.

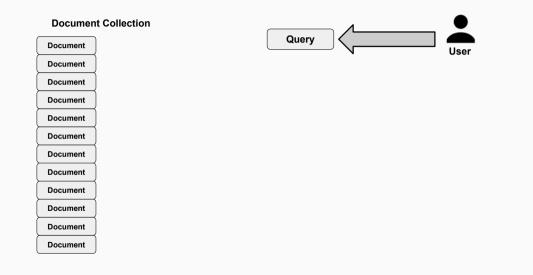
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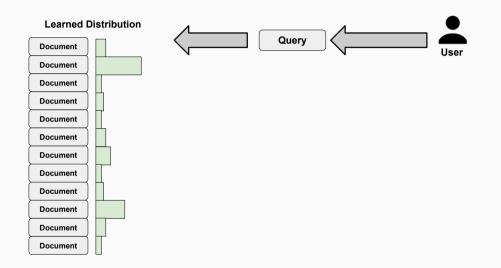


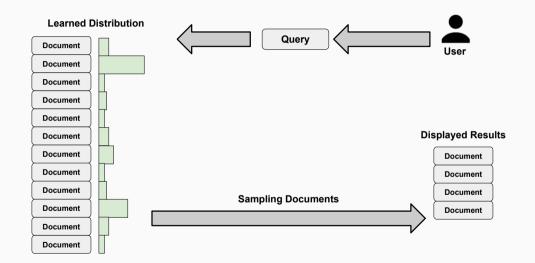
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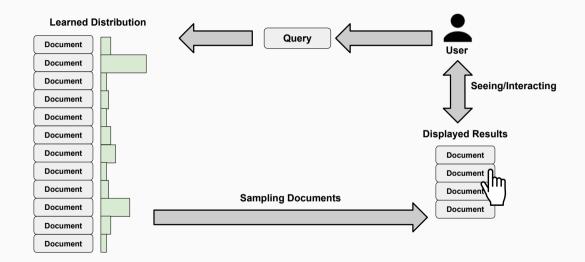
PDGD weighs inferred preferences to account for **position/selection bias**.

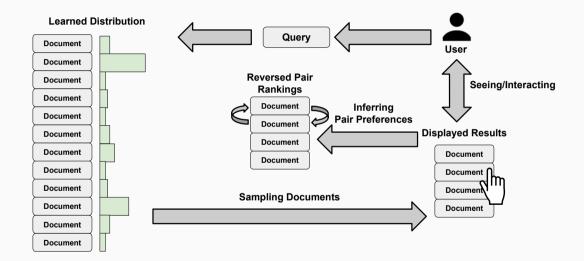


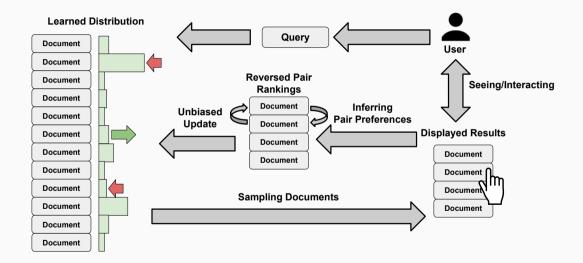












Pairwise Differentiable Gradient Descent does **not rely** on **online evaluation** or the **sampling** of models.

Advantages claimed by previous work (Oosterhuis and de Rijke, 2018):

- Much better point of convergence i.e. long-term performance.
- Much faster learning i.e. short term performance.
- Computationally much faster.

Limitations of Existing Results

Comparison based on previous work:

- Pairwise Differentiable Gradient Descent outperforms DBGD.
- Dueling Bandit Gradient Descent has proven sublinear regret bounds.

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- Past comparisons are based on low-noise, cascading click models, Pairwise Differentiable Gradient Descent assumes cascading behaviour!
- There is a **conflict** between the **proven regret bounds** of Dueling Bandit Gradient Descent and its **observed performance**.

First, we critically look at the regret bounds of Dueling Bandit Gradient Descent:

• We prove that its assumptions cannot be true for standard ranking models.

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Then we reproduce the comparison under different conditions:

- Both cascading and non-cascading click behaviour.
- Simulated conditions ranging from **ideal to extremely difficult**. We simulate *near-random* behaviour.

Experimental Results

Simulations based on largest available industry datasets:

• MSLR-Web10k, Yahoo Webscope, Istella.

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User behaviour simulated using **cascading** and **non-cascading click models**. Simulated behaviour ranging from:

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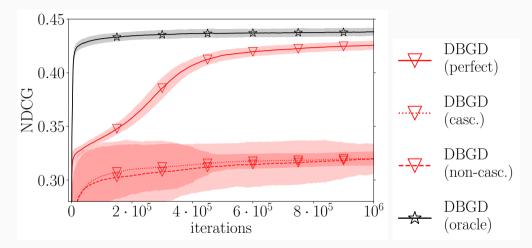
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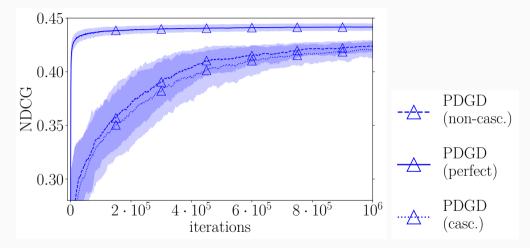
Dueling Bandit Gradient Descent with an **oracle instead of interleaving**, to see the **maximum potential** of better interleaving methods.

Comparison: Dueling Bandit Gradient Descent



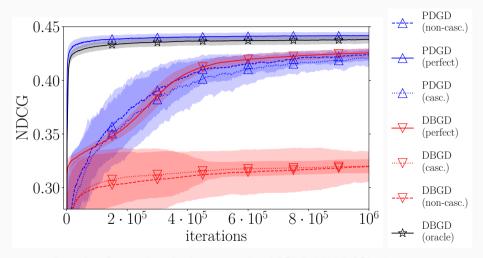
Results from simulations on the MSLR-WEB10k dataset.

Comparison: Pairwise Differentiable Gradient Descent



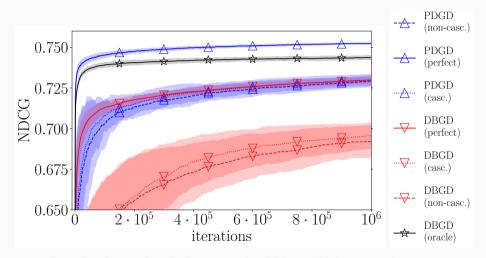
Results from simulations on the MSLR-WEB10k dataset.

Comparison: Complete



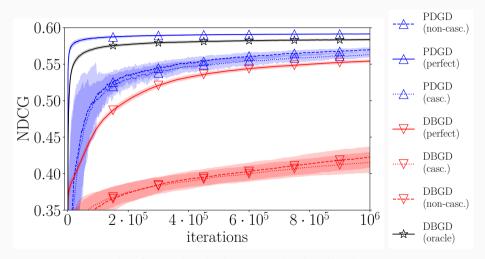
Results from simulations on the MSLR-WEB10k dataset.

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Results from simulations on the Yahoo Webscope dataset.

Comparison: Complete



Results from simulations on the Istella dataset.

Conclusion

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- Shown that **under all experimental conditions** we could simulate, Pairwise Differentiable Gradient Descent **outperforms** previous methods by **large margins**.

Please continue our work: https://github.com/HarrieO/OnlineLearningToRank

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