

## A Dynamic Bayesian Network Click Model For Web Search Ranking

Chapelle and Zhang WWW 2009  
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### Simple User Model

- ▶ Idea: Understand clicking behavior of a user (how it relates to relevance of the urls) and infer relevance
- ▶ Model: User poses query, reviews results as follows:
  - For  $i=1 \dots 10$ :
    - examine result at rank  $i$
    - determine attractiveness of abstract if (attractive):
      - click on result
      - determine satisfaction of page
      - if (satisfactory):
        - break

### Simple User Model – Bayesian Network

At position  $i$ :

$E_i$	Did user examine url?
$A_i$	Was user attracted by url?
$C_i$	Did user click on url?
$S_i$	Was user satisfied by linked page?

Rules:

- "examine in rank order"  $E_i=0 \rightarrow E_{i+1}=0$
- "click iff examined and attracted"  $E_i=1 \wedge A_i=1 \leftrightarrow C_i=1$
- "stop examining when satisfied"  $S_i=1 \rightarrow E_{i+1}=0$
- "satisfaction only upon click"  $C_i=0 \rightarrow S_i=0$
- "continue examining when not satisfied"  $E_i=1, S_i=0 \rightarrow E_{i+1}=1$

Remaining Probabilities:

- $P(A_i=1) = a_u$
- $P(S_i=1 | C_i=1) = s_u$

### User Model - Example

What are values of the hidden variables for the following click stream?

- [www.pyzam.com/graphics/](http://www.pyzam.com/graphics/)
- [www.l23greetings.com/events/](http://www.l23greetings.com/events/)
- What about?
- [www.l23greetings.com/events/](http://www.l23greetings.com/events/)
- [www.pyzam.com/graphics/](http://www.pyzam.com/graphics/)

### User Model - Inference

- ▶ Given observations (clicks)
- ▶ Infer latent variables ( $a_u, s_u$ )
  - ▶ Assume beta prior  $a_u \sim \text{Beta}(\alpha_1, \beta_1), s_u \sim \text{Beta}(\alpha_2, \beta_2)$
  - ▶ Update belief given clicks:
    - ▶ Let  $a_u^-$  = # of ( $E_i=1$ ), ( $C_i=0$ ) for  $u$  in session in click stream
    - ▶ Let  $a_u^+$  = # of ( $E_i=1$ ), ( $C_i=1$ ) for  $u$  in session in click stream
    - ▶ Let  $s_u^-$  = # of ( $C_i=1$ ), ( $S_i=0$ ) for  $u$  in session in click stream
    - ▶ Let  $s_u^+$  = # of ( $C_i=1$ ), ( $S_i=1$ ) for  $u$  in session in click stream
    - ▶  $a_u \sim \text{Beta}(\alpha_1 + a_u^+, \beta_1 + a_u^-)$
    - ▶  $s_u \sim \text{Beta}(\alpha_2 + s_u^+, \beta_2 + s_u^-)$
  - ▶ Determine values of maximum likelihood
    - ▶  $a_u = (\alpha_1 + a_u^+) / (\alpha_1 + \beta_1 + a_u^+ + a_u^-)$
    - ▶  $s_u = (\alpha_2 + s_u^+) / (\alpha_2 + \beta_2 + s_u^+ + s_u^-)$

### User Model - Inference

- ▶ Given observations (clicks)
- ▶ Infer latent variables ( $a_u, s_u$ )
- ▶ Determine relevance  $r_u$  of url  $u$ :
  - ▶  $r_u = P(S_i=1 | E_i=1)$ 
    - $= P(S_i=1, E_i=1) / P(E_i=1)$
    - $= P(S_i=1, E_i=1, C_i=0) / P(E_i=1) + P(S_i=1, E_i=1, C_i=1) / P(E_i=1)$
    - $= 0 + P(S_i=1, C_i=1 | E_i=1)$  ["satisfaction only upon click"]
    - $= P(S_i=1 | C_i=1) P(C_i=1 | E_i=1)$  [conditional independence]
    - $= a_u * s_u$

### General User Model

- Idea: Understand clicking behavior of a user (how it relates to relevance of the urls) and infer relevance
- Model: User poses query, reviews results as follows:
  - For  $i=1 \dots 10$ :
    - examine result at rank  $i$
    - determine attractiveness of abstract if (attractive):
      - click on result
      - determine satisfaction of page if (satisfactory):
        - break
      - else:
        - determine frustration if (frustrated): break

Inference now more complicated

Remaining Probabilities +=  
 $P(E_{i+1}=1 | E_i=1, S_i=0) = \gamma$

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### Other User Models

- Cascade Model – special case of DBN:  $\gamma=1, s_u=1$ 
  - Exactly one click per session
- Position Model:
  - $P(\text{clicking on url } u \text{ at position } p) = \beta(p) * \alpha(u)$
- Logistic Regression
  - $P(\text{clicking on url } u \text{ at position } p) = 1 / (1 + \exp(-\alpha'(u) * \beta'(p)))$
- And more

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### Experiments

- How accurately can the model in predict...
  - ... the attractiveness of a url  $a_u$
- Ranking-Oriented Evaluation:
  - (a) How good is a ranking based on predicted relevance  $r_u$ ?
  - (b) Can we learn some a ranking function with these predictions?
- Model-focused Evaluation:
  - (a) Do we need the general model with  $\gamma$ ?
  - (b) Do we gain anything from distinguishing between  $a_u$  and  $s_u$ ?

In comparison to previous work

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### 1. Predicting the Attractiveness of a url $a_u$

Experimental Design: Select urls with CTR-data on various positions  
 Train Model based on sessions where position  $\neq i$   
 Predict CTR at position  $i$   
 Compare to true CTR at position  $i$  test data

$a_u$  = click through rate at position  $i$  of url  $u$

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### 1. Predicting the Attractiveness of a url $a_u$

Comparison to Previous Work

- Compare accuracy of  $a_u$ 
  - Examination (MLE of position model), Logistic Regression, Cascade, DBN
- Vary min threshold on url occurrences at position  $\neq i$

Observations:
 

- Not all methods improve with more training data
- Logistic and Examination do badly
  - Fail to consider click distribution in session

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### 2.(a) Ranking based on Predicted Relevance

- Create ranking using DBN:
  - Train model (using clicks)
  - Sort urls according to predicted relevance  $r_u$
- Data:
  - urls occurring in at least 10 sessions
  - queries with at least 10 such urls among results
- Report average NDCG of top-5 urls
- Compare to:
  - Logistic Regression,
  - Cascade Model,
  - “typical” ranking function as baseline

$$NDCG(\text{ranking}) = \frac{DCG(\text{ranking})}{DCG(\text{optimal ranking})}$$

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## 2.(a) Ranking based on Predicted Relevance

Method	NDCG
Baseline	0.795
DBN ( $r_u$ )	0.748
DBN ( $a_u$ only)	0.744
Cascade	0.73
Logistic	0.705
Baseline + DBN	0.875

- Observations:
  - DBN close to baseline.
  - DBN-feature improves baseline

Do we gain anything from distinguishing between  $a_u$  and  $s_u$ ?

## 2.(b) Learning a Ranking Function

- How to learn a ranking function based on pairwise preference pairs  $(x_i > x_j) \in \mathcal{P}$

- Goal: Learn  $f$  such that  $f(x_i) > f(x_j) + \tau$

$$\operatorname{argmin}_f \sum_{(x_i > x_j) \in \mathcal{P}} \begin{cases} 0 & \text{if } f(x_i) > f(x_j) + \tau \\ (f(x_j) + \tau - f(x_i))^2 & \text{o.w.} \end{cases}$$

- How? [Zheng, Zha, Zhang, Chapelle, Chen, Sun at NIPS 07]

- Start with initial guess  $f_0$
- For  $k = 1, 2, \dots$ 
  - Training set for each pair  $(x_i > x_j) \in \mathcal{P}$ 
    - add two training pairs  $(x_i, \max(0, f_{k-1}(x_j) + \tau - f_{k-1}(x_i)))$
    - $(x_j, -\max(0, f_{k-1}(x_i) + \tau - f_{k-1}(x_j)))$
  - Fit  $g_k$  using a base regressor
  - Update  $f_k \leftarrow f_{k-1} + s_k \cdot g_k$  [ $s_k$  is found to minimize objective]

## 2.(b) Learning a Ranking Function

- Learn a ranking function using a combination of
  - DBN pairwise preference (1M pairs)  $\mathcal{P}_E$
  - Editorial pairwise preference (2M pairs)  $\mathcal{P}_C$

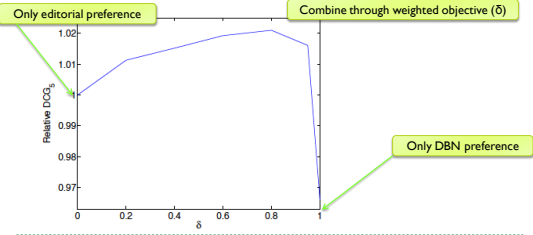
Combine through weighted objective ( $\delta$ )

$$\operatorname{argmin}_f \frac{1-\delta}{|\mathcal{P}_E|} \sum_{(x_i > x_j) \in \mathcal{P}_E} \begin{cases} 0 & \text{if } f(x_i) > f(x_j) + \tau \\ (f(x_j) + \tau - f(x_i))^2 & \text{o.w.} \end{cases} + \frac{\delta}{|\mathcal{P}_C|} \sum_{(x_i > x_j) \in \mathcal{P}_C} \begin{cases} 0 & \text{if } f(x_i) > f(x_j) + \tau \\ (f(x_j) + \tau - f(x_i))^2 & \text{o.w.} \end{cases}$$

- Evaluate using DCG at top 5

## 2.(b) Learning a Ranking Function

- Learn a ranking function using a combination of
  - DBN pairwise preference (1M preference pairs)  $\mathcal{P}_E$
  - Editorial pairwise preference (2M preference pairs)  $\mathcal{P}_C$



## Summary

- User model
  - User scans through results, keeps clicking on interesting results until a satisfactory answer is found or the user gives up
- Inference of model parameters
  - Training data: click streams
  - Infer  $a_u, s_u$  (use EM if  $Y \neq I$ )
- Use model to:
  - Predict Click-Through-Rate
  - Predict relevance ( $= a_u * s_u$ )
    - Compute ranking
    - Compute pairwise preference and learn ranking function

## Questions

- User model vs. "skip above"
  - "skip above" = hack? model = principled approach?
  - Similar accuracy in pairwise predictions
  - User model allows more general predictions
  - "skip above" easier to train (do not need url for a given query at different positions)
- User model vs. interleaved rankings
  - User model allows more general predictions
  - Interleaved rankings require active manipulation of search engine's result (but fewer clicks)
- User model vs.  $\Delta$ DCG prediction [Carterette, Jones]
  - $\Delta$ DCG requires editorial relevance data for training
  - Both consider dependence of other clicks on relevance

### Learn Ranking Function

- Learn a ranking function using a combination of
  - DBN pairwise preference (1M preference pairs)
  - Editorial pairwise preference (2M preference pairs)

$$\operatorname{argmin}_f \sum_{(x_i > x_j) \in P} \begin{cases} 0 & \text{if } f(x_i) > f(x_j) + \tau \\ (f(x_j) + \tau - f(x_i))^2 & \text{o.w.} \end{cases}$$

$$\operatorname{argmin}_f \frac{1 - \delta}{|P_E|} \sum_{(x_i > x_j) \in P_E} \begin{cases} 0 & \text{if } f(x_i) > f(x_j) + \tau \\ (f(x_j) + \tau - f(x_i))^2 & \text{o.w.} \end{cases}$$

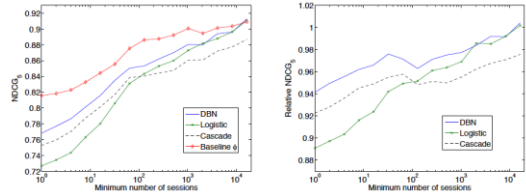
$$+ \frac{\delta}{|P_C|} \sum_{(x_i > x_j) \in P_C} \begin{cases} 0 & \text{if } f(x_i) > f(x_j) + \tau \\ (f(x_j) + \tau - f(x_i))^2 & \text{o.w.} \end{cases}$$

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### Experiment - Ranking

- Create rankings. measure NDCG

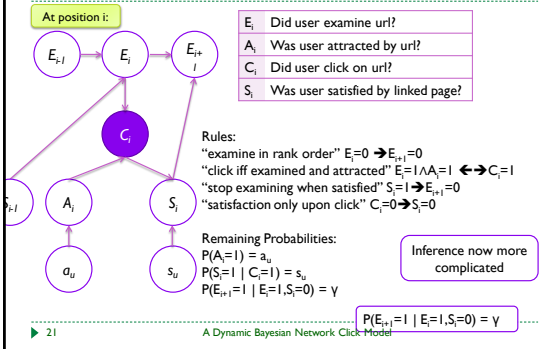


- min threshold on url occurrences increases session → fewer urls to rank higher NDCG increases

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### General User Model – Bayesian Network



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### Experiments – Pairwise Preference

- Given a pair of urls  $u, u'$  which one is more relevant for a query?
- Compare pairwise preferences of explicit editorial judgments and DBN model
- Result: 20% disagreement**
  - similar to "LastClick>SkipAbove"
- Remark: DBN not worse but different**
  - Example: Query "bank of america"
    - Editorial judgments: [www.bankofamerica.com](http://www.bankofamerica.com) (most relevant)
    - DBN: [www.bankofamerica.com/onlinebanking/](http://www.bankofamerica.com/onlinebanking/) (most relevant)

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