Learning from User Interactions through Interventions

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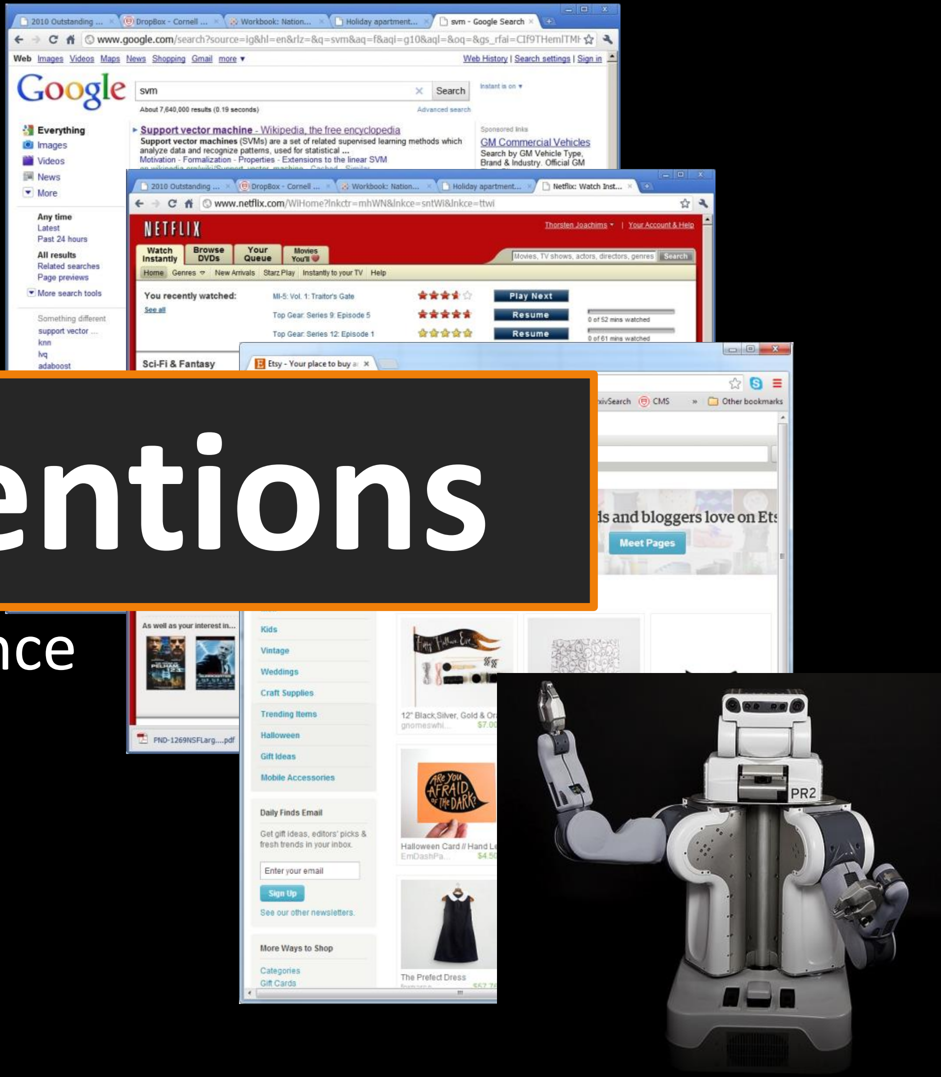
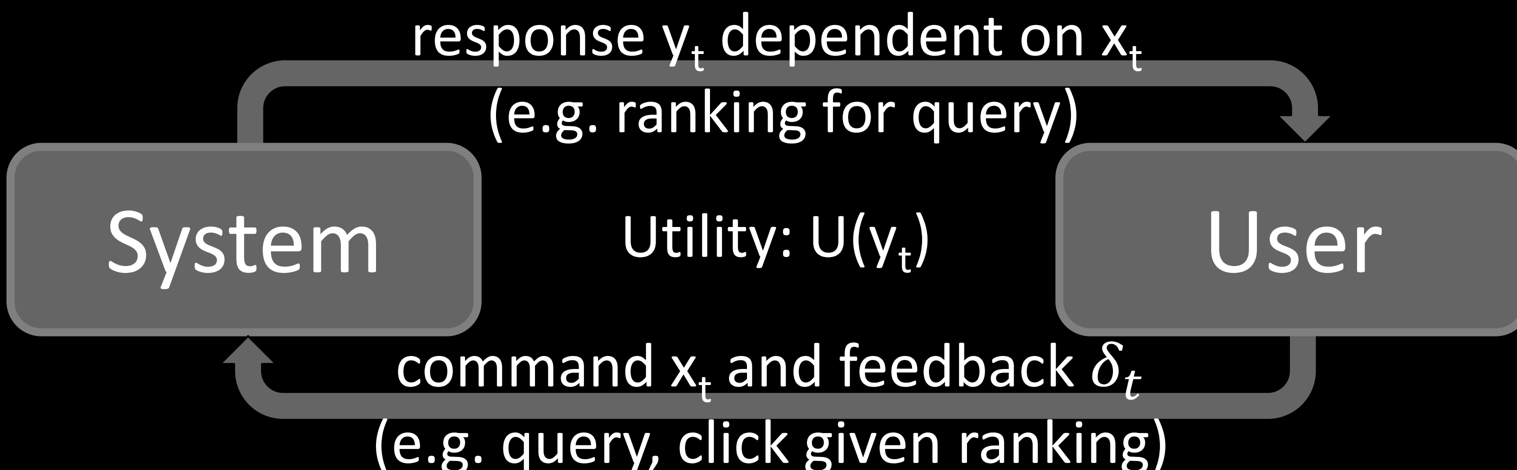
Interactive Learning Systems

- Examples
  - Search engines
  - Entertainment media
  - E-co
  - Sma
- Learni
  - Gathering and maintenance of knowledge
  - Measure and optimize performance
  - Personalization

Interventions



Interactive Learning System



- Designing Information Elicitation Interventions
- Online Learning with Interventions
- Offline Learning with Logged Intervention Data

Decide between two Ranking Functions

Distribution P(x) of x=(user, query)

⋮
(tj,"SVM")
⋮

Retrieval Function 1
$f_1(x) \rightarrow y_1$

Which one is better?

Retrieval Function 2
$f_2(x) \rightarrow y_2$

1. Kernel Machines
   http://svm.first.gmd.de/
2. SVM-Light Support Vector Machine
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U(tj,"SVM",y_1)

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⋮

U(tj,"SVM",y_2)

Measuring Utility

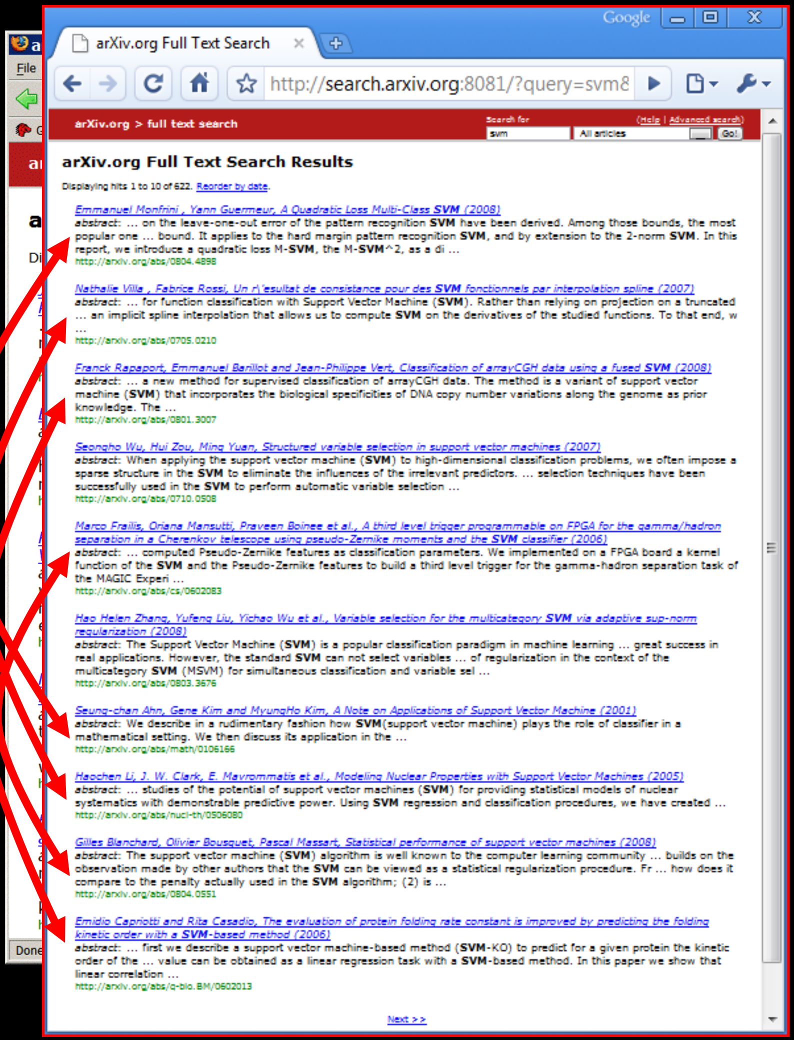
Name	Description	Aggre-gation	Hypothesized Change with Decreased Quality
Abandonment Rate	% of queries with no click	N/A	Increase
Reformulation Rate	% of queries that are followed by reformulation	N/A	Increase
Queries per Session	Session = no interruption of more than 30 minutes	Mean	Increase
Clicks per Query	Number of clicks	Mean	Decrease
Click@1	% of queries with clicks at position 1	N/A	Decrease
Max Reciprocal Rank*	1/rank for highest click	Mean	Decrease
Mean Reciprocal Rank*	Mean of 1/rank for all clicks	Mean	Decrease
Time to First Click*	Seconds before first click	Median	Increase
Time to Last Click*	Seconds before final click	Median	Decrease

(*) only queries with at least one click count

ArXiv.org: User Study

User Study in ArXiv.org

- Natural user and query population
- User in natural context, not lab
- Live and operational search engine
- Ground truth by construction
  - ORIG ≻ SWAP2 ≻ SWAP4
    - ORIG: Hand-tuned fielded
    - SWAP2: ORIG with 2 pairs swapped
    - SWAP4: ORIG with 4 pairs swapped
  - ORIG ≻ FLAT ≻ RAND
    - ORIG: Hand-tuned fielded
    - FLAT: No field weights
    - RAND : Top 10 of FLAT shuffled

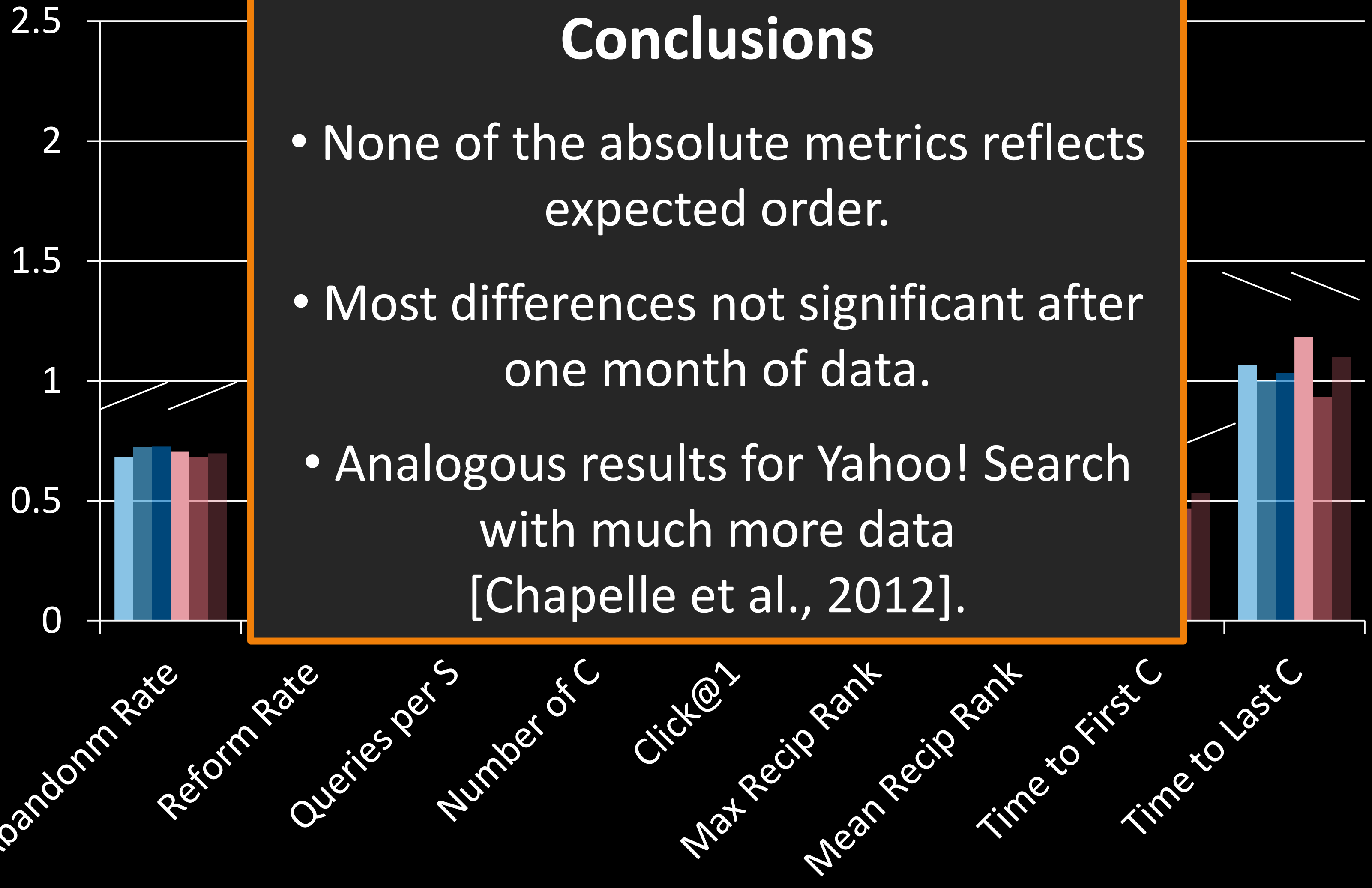


[Radlinski et al., 2008]

ArXiv.org: Experiment Setup

- Experiment Setup
  - Phase I: 36 days
    - Users randomly receive ranking from Orig, Flat, Rand
  - Phase II: 30 days
    - Users randomly receive ranking from Orig, Swap2, Swap4
  - User are permanently assigned to one experimental condition based on IP address and browser.
- Basic Statistics
  - ~700 queries per day / ~300 distinct users per day
- Quality Control and Data Cleaning
  - Test run for 32 days
  - Heuristics to identify bots and spammers
  - All evaluation code was written twice and cross-validated

Arxiv.org: Results



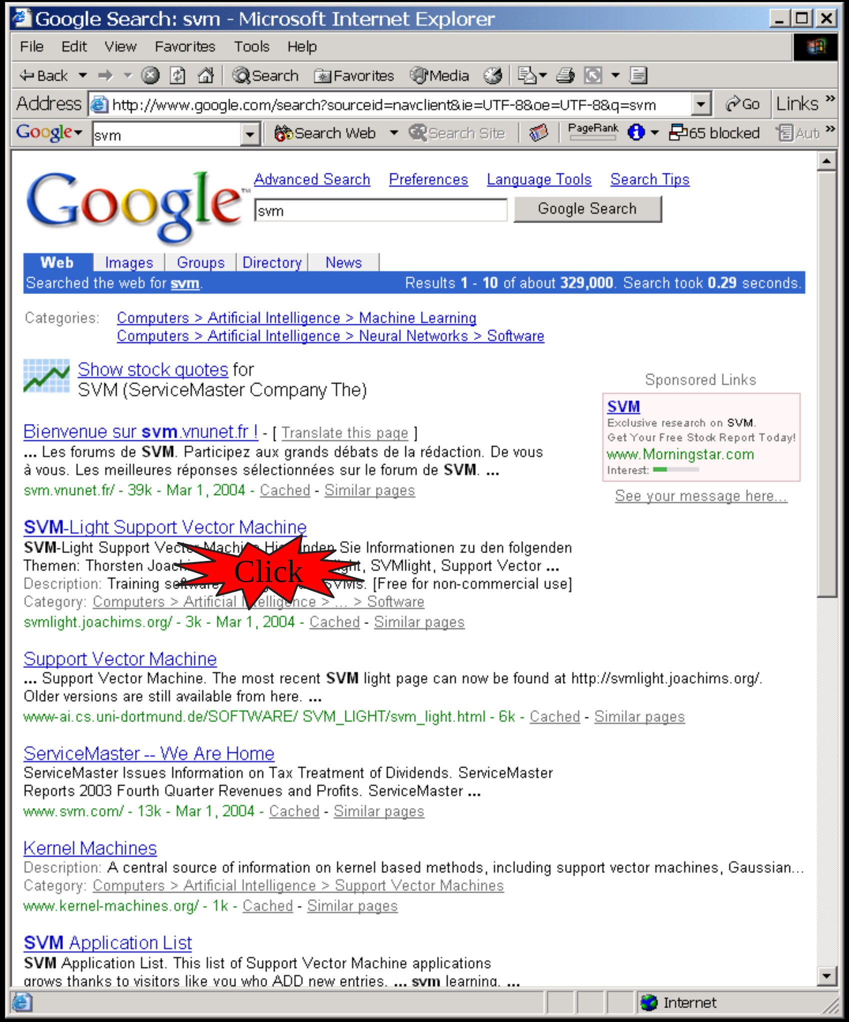
Conclusions

- None of the absolute metrics reflects expected order.
- Most differences not significant after one month of data.
- Analogous results for Yahoo! Search with much more data [Chapelle et al., 2012].

[Radlinski et al., 2008]

Economic Models of Decision Making

- Rational Choice
  - Alternatives $\mathcal{Y}$
  - Utility function U(y)
  - Decision $y^*=\text{argmax}_{y\in\mathcal{Y}}\{U(y)\}$
- Bounded Rationality
  - Time constraints
  - Computation constraints
  - Approximate U(y)
- Behavioral Economics
  - Framing
  - Fairness
  - Loss aversion
  - Handling uncertainty



A Model of how Users Click in Search

- Model of clicking:
  - Users explore ranking to position k
  - Users click on most relevant (looking) links in top k
  - Users stop clicking when time budget up or other action more promising (e.g. reformulation)
  - Empirically supported by [Granka et al., 2004]

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⋮

U(tj,"SVM",y_2)

Balanced Interleaving

x=(u=tj, q="svm")

$f_1(x) \rightarrow y_1$

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$f_2(x) \rightarrow y_2$

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2. SVM-Light Support Vector Machine
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3. Support Vector Machine and Kernel ... References
   http://svm.research.bell-labs.com/SVMrefs.html
4. Lucent Technologies: SVM demo applet
   http://svm.research.bell-labs.com/SVT/SVMsvt.html
5. Royal Holloway Support Vector Machine
   http://svm.dcs.rhbnc.ac.uk

Interleaving(y_1, y_2)

1.	Kernel Machines *http://svm.first.gmd.de/*	**1**
2.	Support Vector Machine *http://jbolivar.freeservers.com/*	**2**
3.	SVM-Light Support Vector Machine *http://ais.gmd.de/~thorsten/svm light/*	**2**
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5.	Support Vector Machine and Kernel ... References *http://svm.research.bell-labs.com/SVMrefs.html*	**3**
6.	Archives of SUPPORT-VECTOR-MACHINES ... *http://www.jiscmail.ac.uk/lists/SUPPORT...*	**4**
7.	Lucent Technologies: SVM demo applet *http://svm.research.bell-labs.com/SVT/SVMsvt.html*	**4**

Model of User:
Better retrieval functions is more likely to get more clicks.

Invariant:
For all k, top k of balanced interleaving is union of top k_1 of r_1 and top k_2 of r_2 with $k_1=k_2 \pm 1$.

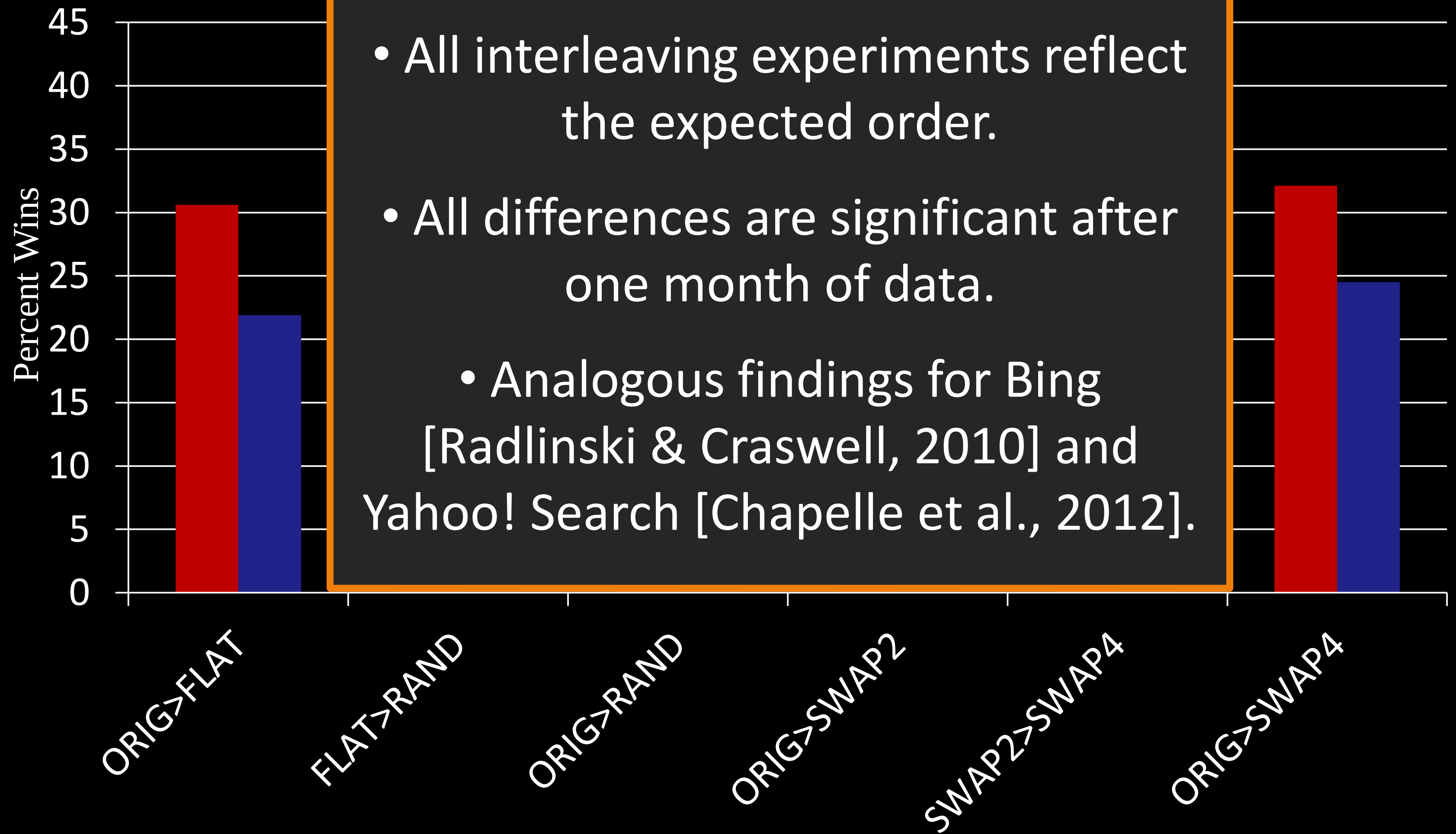
Interpretation: $(y_1 \succ y_2) \leftrightarrow$ clicks(topk(y_1)) > clicks(topk(y_2))
$\rightarrow$ see also [Radlinski, Craswell, 2012] [Hofmann, 2012]

[Joachims, 2001] [Radlinski et al., 2008]

Arxiv.org: Interleaving Experiment

- Experiment Setup
  - Phase I: 36 days
    - Balanced Interleaving of (Orig,Flat) (Flat,Rand) (Orig,Rand)
  - Phase II: 30 days
    - Balanced Interleaving of (Orig,Swap2) (Swap2,Swap4) (Orig,Swap4)
- Quality Control and Data Cleaning
  - Same as for absolute metrics

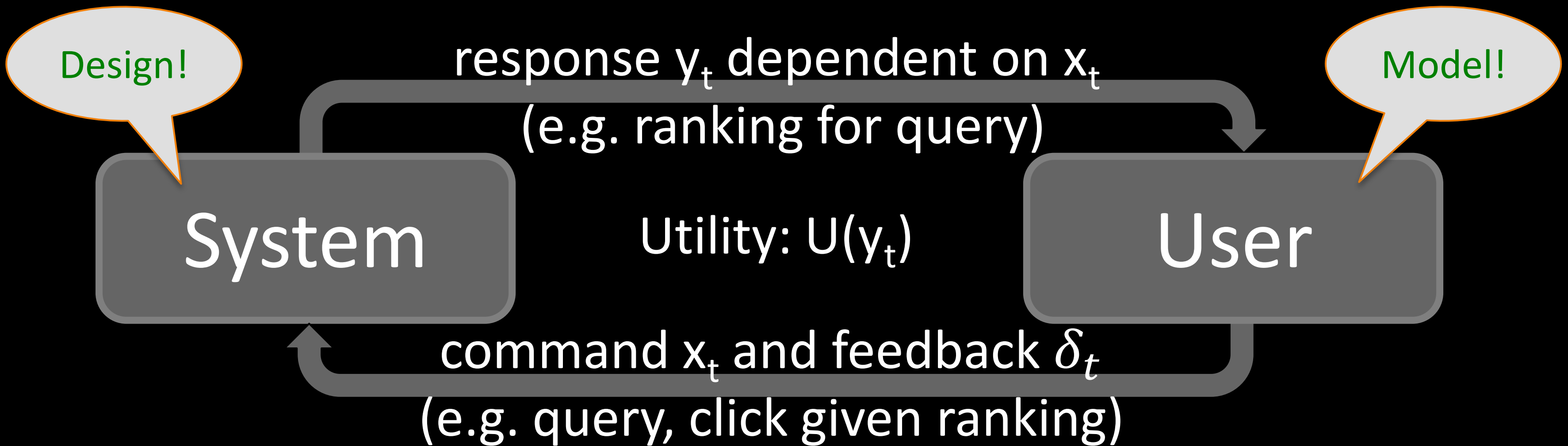
Arxiv.org: Interleaving Results



Conclusions

- All interleaving experiments reflect the expected order.
- All differences are significant after one month of data.
- Analogous findings for Bing [Radlinski & Craswell, 2010] and Yahoo! Search [Chapelle et al., 2012].

Interactive Learning System



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  - Model user's decision process → derive intervention design
- Online Learning with Interventions
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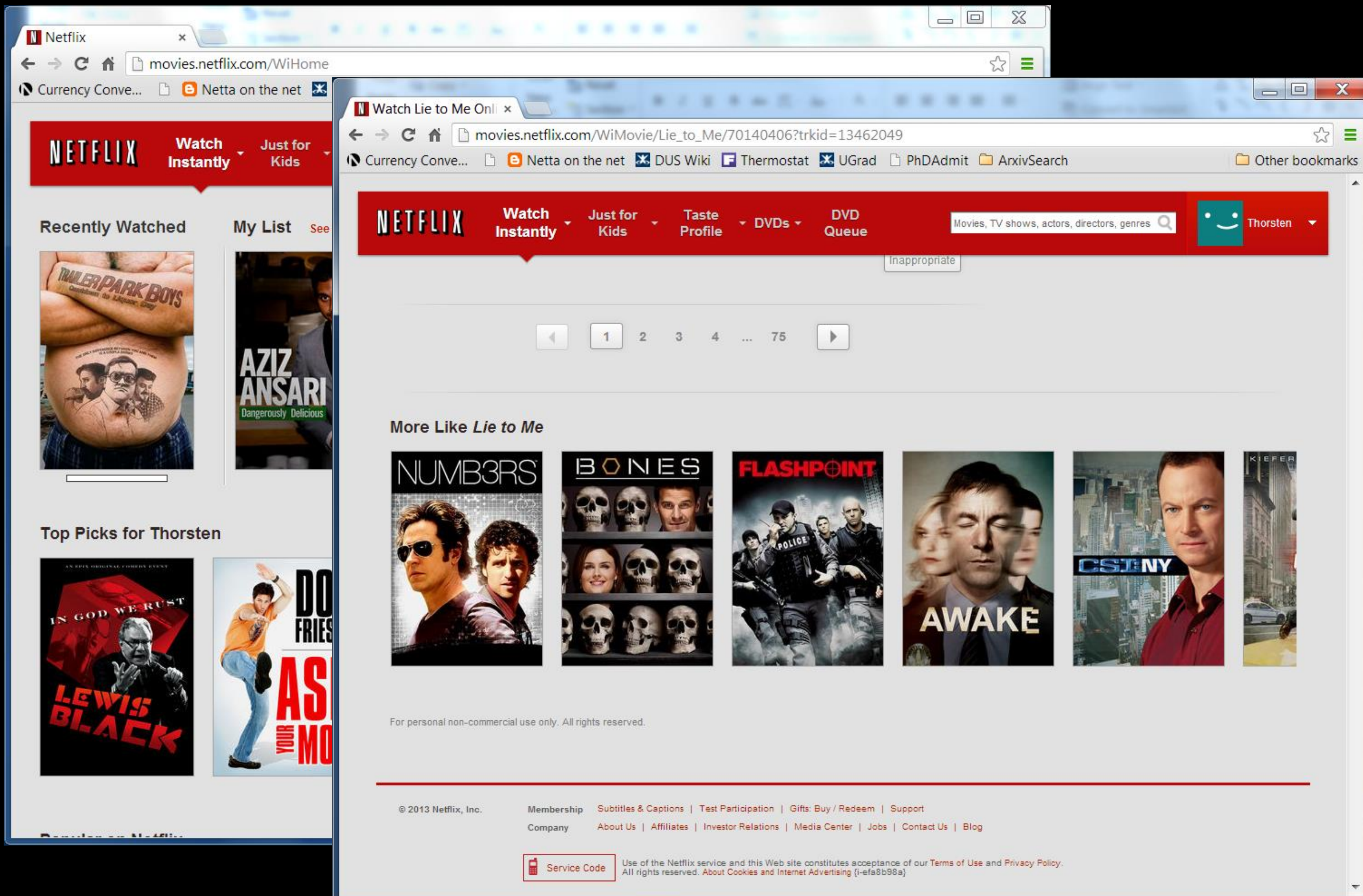
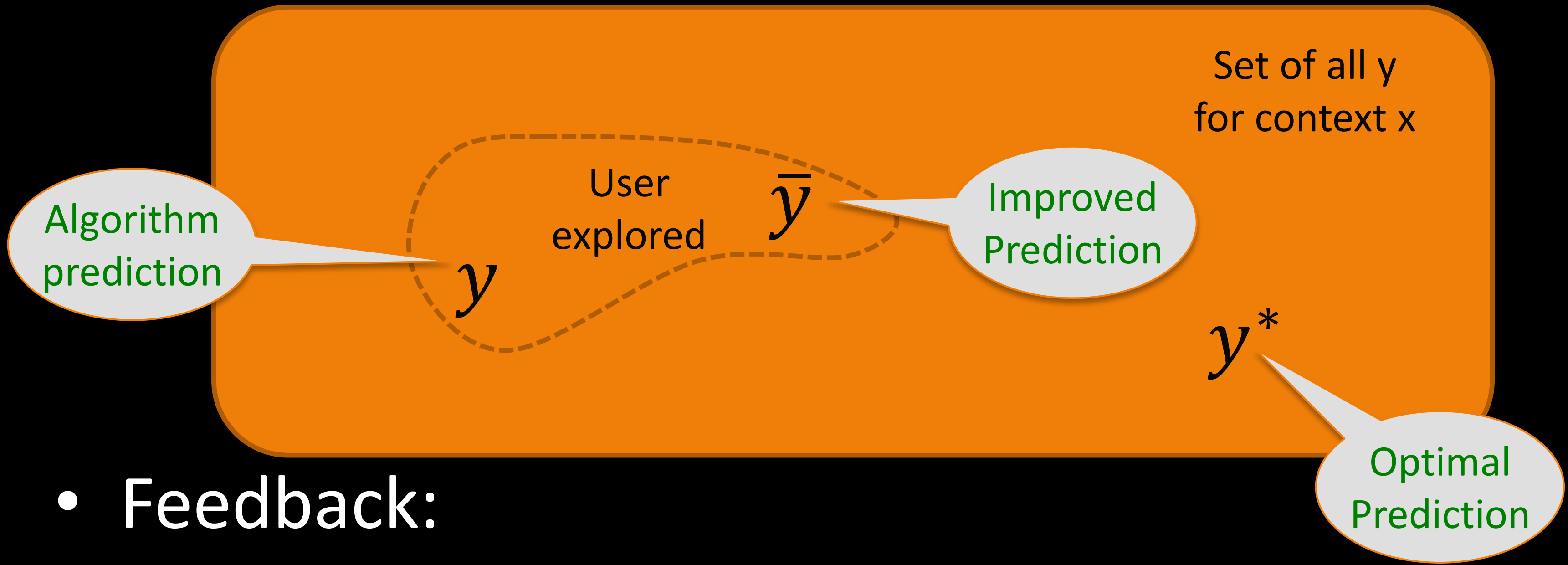
Coactive Exploration Example 1



Coactive Feedback Model

- Intervention: prediction y and browsing network



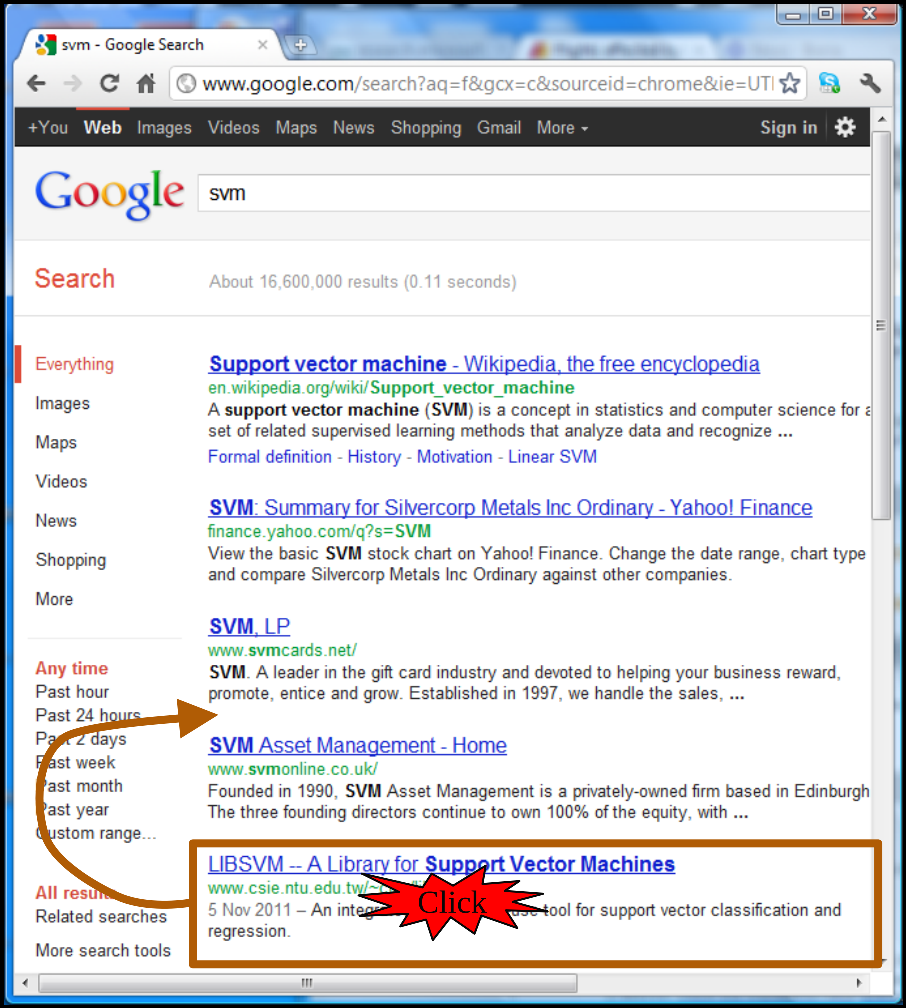
- Feedback:
  - Improved prediction $\bar{y}_t$

$$U(\bar{y}_t | x_t) > U(y_t | x_t)$$

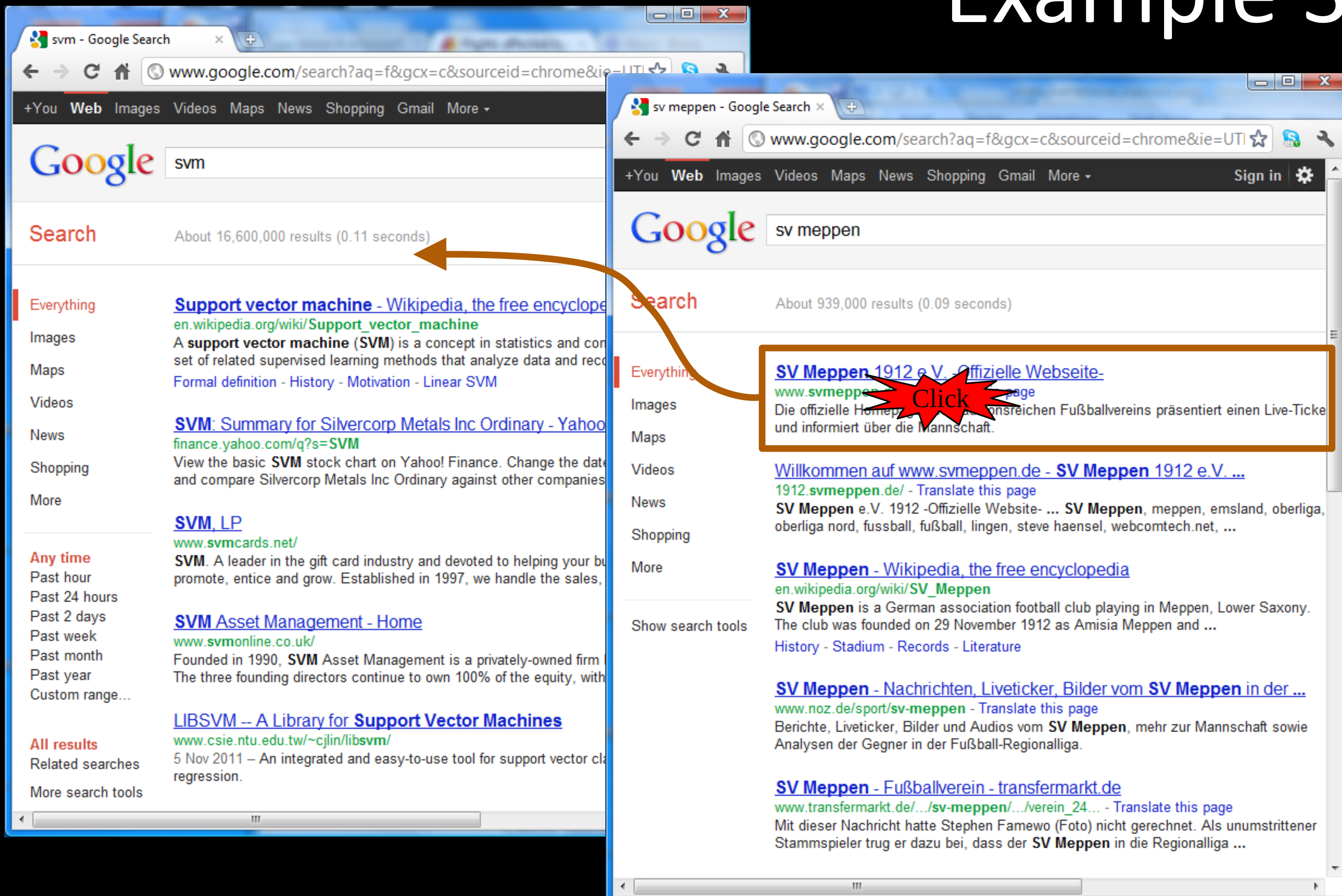
  - Supervised learning: optimal prediction y_t^*

$$y_t^* = \text{argmax}_y \, U(y | x_t)$$

Coactive Exploration Example 2



Coactive Exploration Example 3



Coactive Exploration
Machine Translation

x_t

We propose Coactive Learning as a model of interaction between a learning system and a human user, where both have the common goal of providing results of maximum utility to the user.

y_t

Wir schlagen vor, koaktive Learning als ein Modell der Wechselwirkung zwischen einem Lernsystem und menschlichen Benutzer, wobei sowohl die gemeinsame Ziel, die Ergebnisse der maximalen Nutzen für den Benutzer.

$\prec$

Wir schlagen ~~vor,~~ koaktive Learning als ein Modell ~~der Wechselwirkung~~ des Dialogs zwischen einem Lernsystem und menschlichen Benutzer, wobei ~~sowohl die~~ beide das gemeinsame Ziel haben, die Ergebnisse der maximalen Nutzen für den Benutzer zu liefern.

$\bar{y}_t$

Coactive Preference Perceptron

- Model
  - Linear model of user utility: $U(y|x) = w^T \phi(x,y)$
- Algorithm
  - FOR t = 1 TO T DO
    - Observe x_t
    - Present $y_t = \mathrm{argmax}_y \{ w_t^T \phi(x_t,y) \}$
    - Obtain feedback $\bar{y}_t$ from user
    - Update $w_{t+1} = w_t + \phi(x_t,\bar{y}_t) - \phi(x_t,y_t)$
- This may look similar to a multi-class Perceptron, but
  - Feedback $\bar{y}_t$ is different (not get the correct class label)
  - Regret is different (misclassifications vs. utility difference)

$$\mathrm{R(A)} = \frac{1}{T}\sum_{t=1}^{T}[U(y_t^*|x) - U(y_t|x)]$$

Never revealed:
- cardinal feedback
- optimal y^*

[Shivaswamy, Joachims, 2012]

Coactive Perceptron: Regret Bound

- Model

  U(**y**|**x**) = $\mathbf{w}^T$ ϕ(**x**,**y**), where w is unknown

- Feedback: ξ-Approximately α-Informative

$$E[U(x_t,\bar{y}_t)] \geq U(x_t,y_t) + \alpha\big(U(x_t,y_t^*) - U(x_t,y_t)\big) - \xi_t$$

user feedback

system prediction

gap to optimal

model error

- Theorem

  For user feedback $\bar{\mathbf{y}}$ that is α-informative in expectation, the expected average regret of the Preference Perceptron is bounded by

$$E\left[\frac{1}{T}\sum_{t=1}^{T} U(y_t^*|x) - U(y_t|x)\right] \leq \frac{1}{\alpha T}\sum_{t=1}^{T}\xi_t + \frac{2R||w||}{\alpha\sqrt{T}}$$

→ zero

model error

[Shivaswamy, Joachims, 2012]

Preference Perceptron: Experiment

Experiment:

- Automatically optimize Arxiv.org Fulltext Search

Model

- Utility of ranking y for query x: $U_t(y|x) = \sum_i \gamma_i \, w_t^T \phi(x,y^{(i)})$ [~1000 features]

  → Computing argmax ranking: sort by $w_t^T \phi(x,y^{(i)})$

Analogous to DCG

Feedback

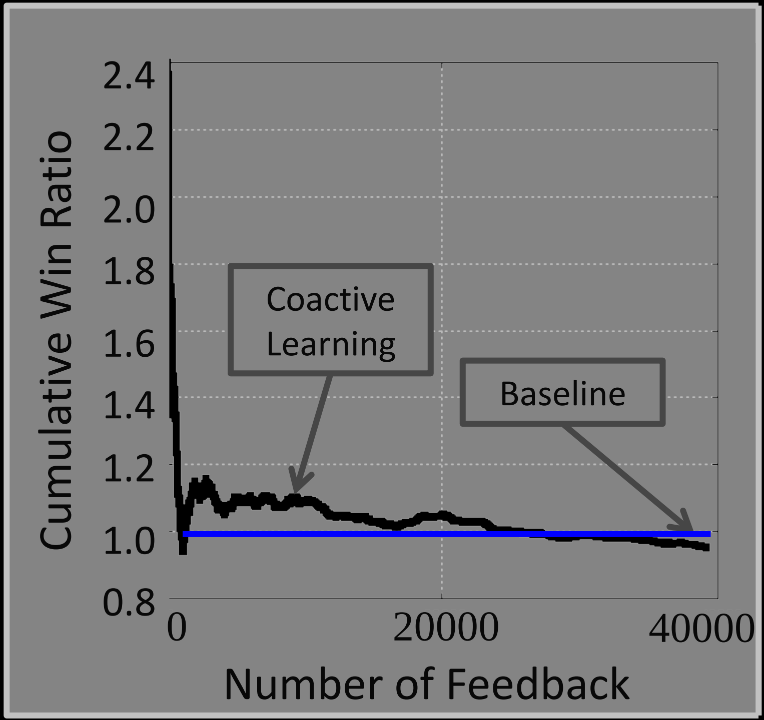
- Construct $\bar{y}_t$ from y_t by moving clicked links one position higher.

Baseline

- Handtuned w_{base} for $U_{base}(y|x)$

Evaluation

- Interleaving of ranking from $U_t(y|x)$ and $U_{base}(y|x)$



[Raman et al., 2013]

Why did it fail?

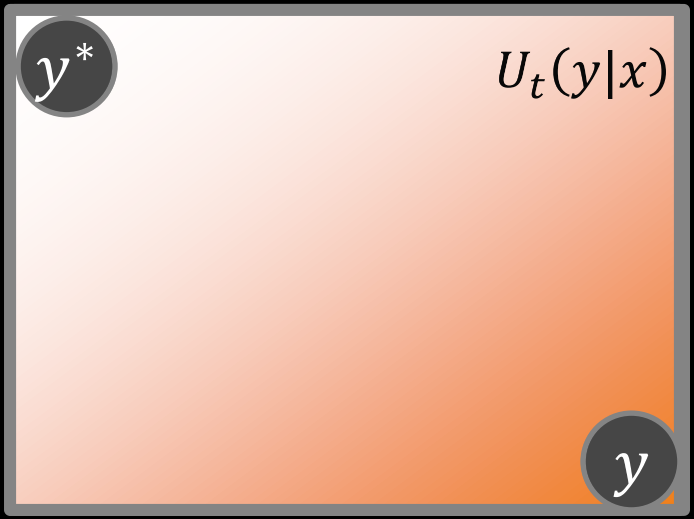
- Assume

$$U_t(y|x) = U(y|x)$$

- Prediction

$$y = y^* = \mathrm{argmax}_y\, U_t(y|x)$$

- Feedback quality



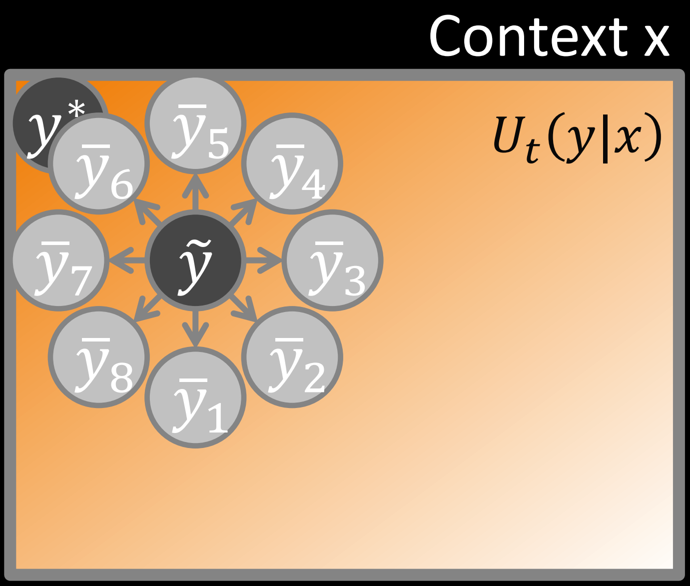
$$E[U(x,\bar{y})] \geq U(x,y) + \alpha\big(U(x,y^*) - U(x,y)\big) - \xi$$
$$= U(x,y^*) - \xi$$

→ any presence of click noise implies $\xi > 0$

→ biased gradient

Optimizing the User Feedback

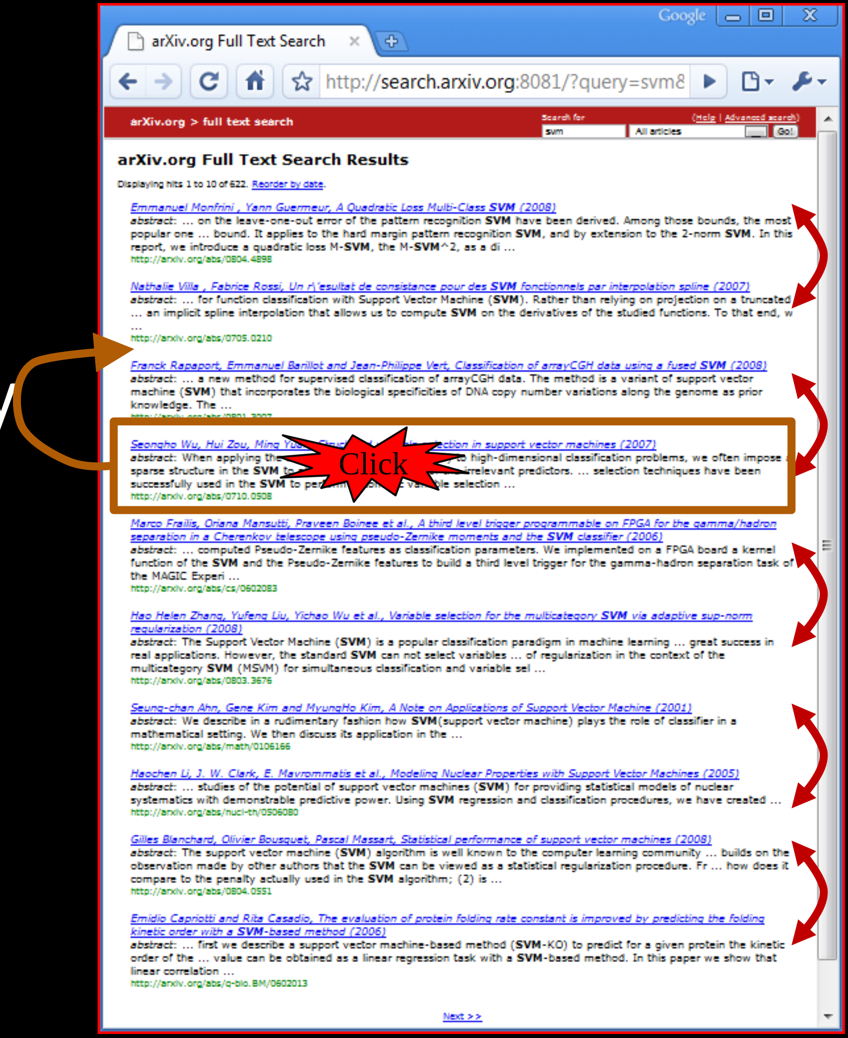
- Assume
  $$U_t(y|x) = U(y|x)$$
- Prediction
  $$y = y^* = \text{argmax}_y\, U_t(y|x)$$
- Intervention
  Present $\tilde{y} = Perturb(y)$
- Feedback quality
  $$E[U(x,\bar{y})] \geq U(x,\tilde{y}) + \alpha\big(U(x,y^*) - U(x,\tilde{y})\big) - \xi$$
  → $\xi = 0$ (or small)
  → unbiased gradient at cost $U(x,y^*) - U(x,\tilde{y})$



FairPair Perturbation

- Idea
  - Perturb by swapping adjacent pairs
  - Generate preferences only within pair

→ Randomizes out bias from presentation and feedback generation



[Radlinski & Joachims, 2006] [Raman et al., 2013]

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Feedback

- **FairPair Perturbation**
- Construct $\bar{y}_t$ from y_t by moving clicked links one position higher.

Baseline

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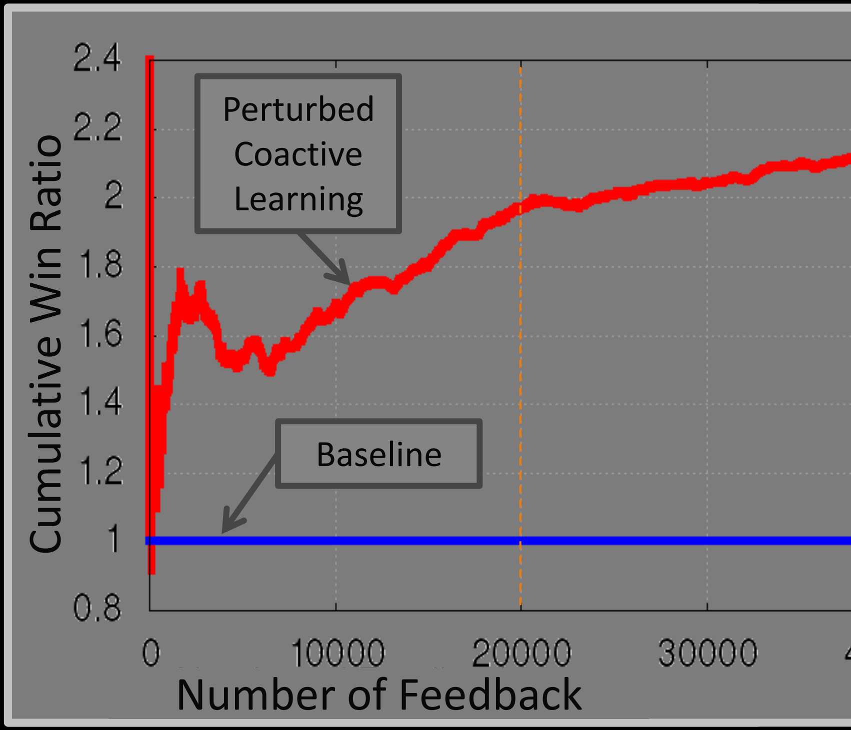
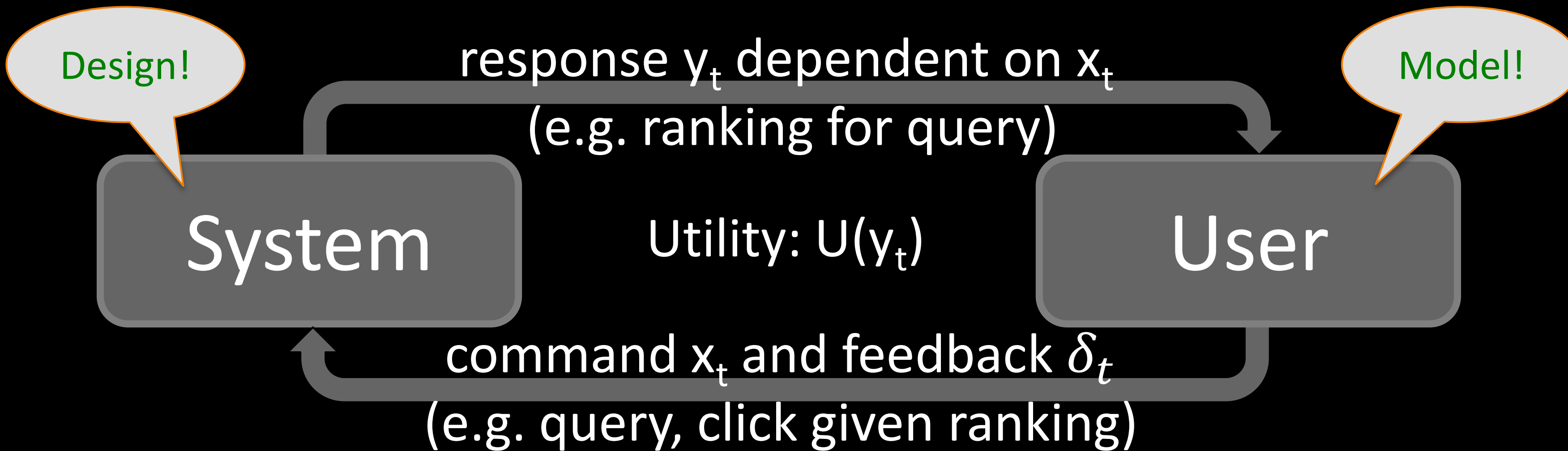
Evaluation

- Interleaving of ranking from $U_t(y|x)$ and $U_{base}(y|x)$



[Raman et al., 2013]

Interactive Learning System



- Designing Information Elicitation Interventions
  - Model user's decision process → derive intervention design
- Online Learning with Interventions
  - Design space: LearningSystem = { Algorithm } x { Interventions }
- Offline Learning with Logged Intervention Data

Information in Interaction Logs

- Partial Information (aka “Bandit”) Feedback
  - Search engine f_0 interleaves ranking y for query x with baseline ranker and observes win/loss δ
  - News recommender f_0 presents set y of articles for user x and observes that user reads δ minutes
  - Ad system f_0 presents ad y to user x and observe click/no-click δ
  - MT system f_0 predicts translation y for x and receives rating δ

→ Data: $S = ((x_1, y_1, \delta_1), \ldots, (x_n, y_n, \delta_n))$

context f_0 action reward

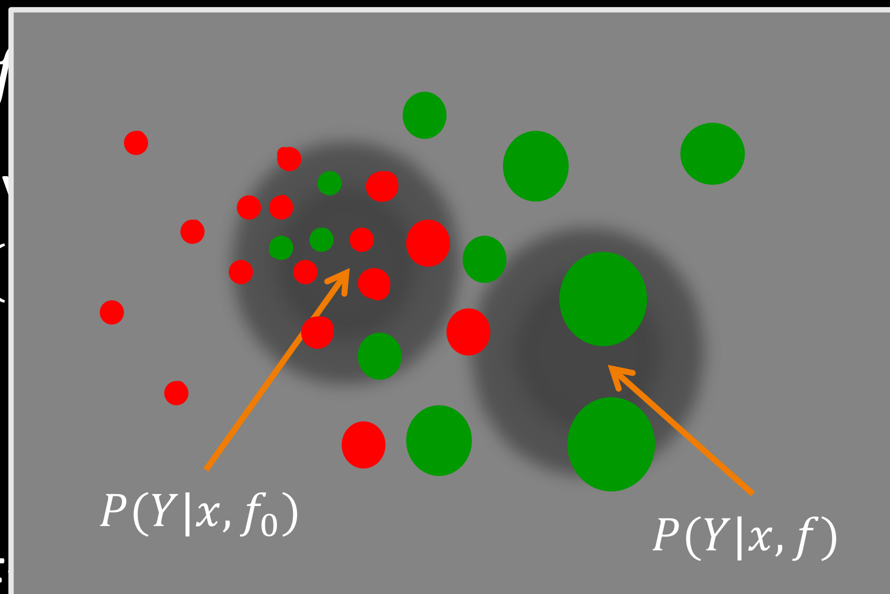
Changing History

- Expected Performance of Stochastic Policy f: $P(y|x,f)$

$R(f$ $x)$

- On-Policy Ev

  Given $S = ($ ed under f_0,



- Off-Policy E

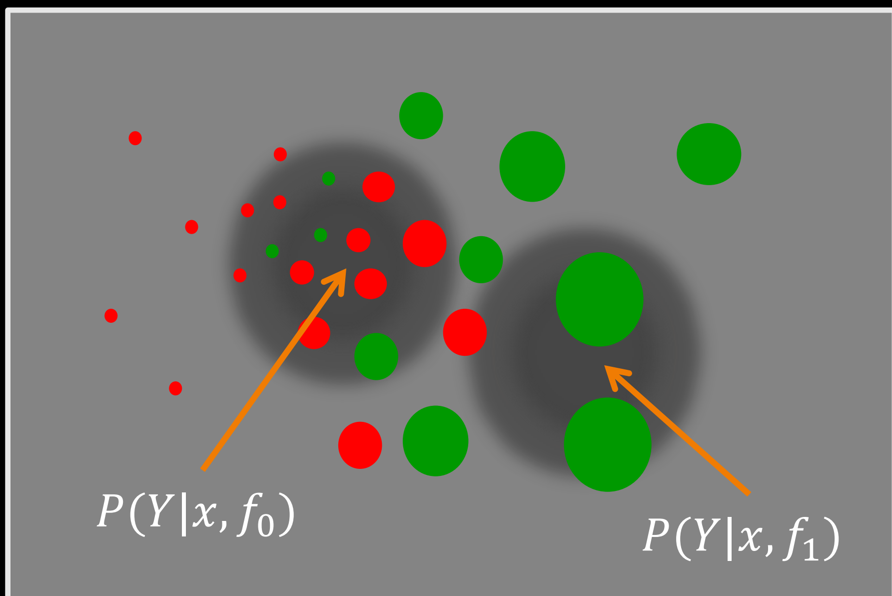
  Given $S = ((x_1, y_1, \delta_1), \ldots, (x_n, y_n, \delta_n))$ collected under f_0,

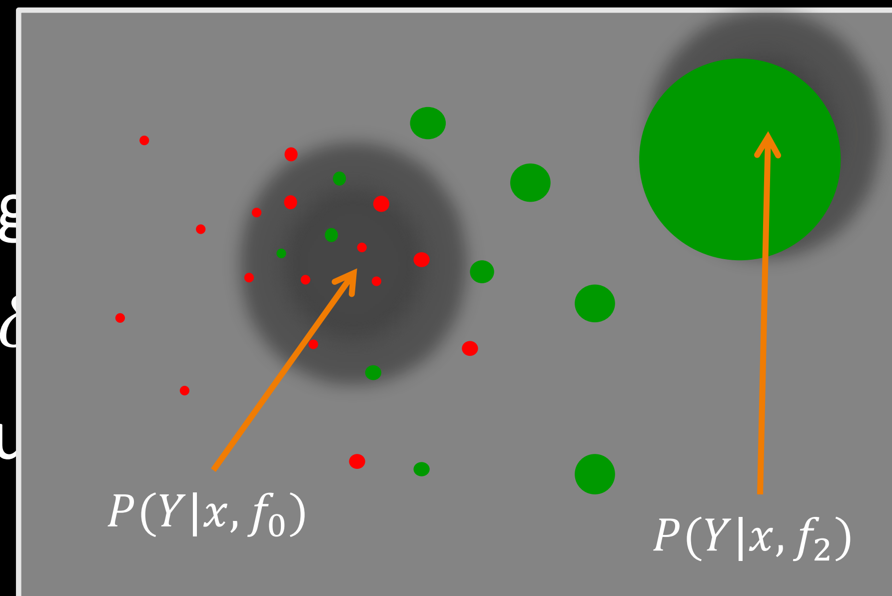
$$\hat{R}(f) = \frac{1}{n}\sum_{i=1}^{n} \delta_i \frac{P(y_i|x_i,f)}{P(y_i|x_i,f_0)}$$

Propensity weight

[Rubin, 1983] [Langford, Li, 2009.]

Partial Information Empirical Risk Minimization





$$\hat{f} := \mathrm{argmax}_{f \in H} \sum_{i}^{n} \frac{P(y_i|x_i, h)}{p_i}\, \delta_i$$

[Langford & Li], [Bottou, et al., 2014]

Counterfactual Risk Minimization

- Theorem [Generalization Error Bound]
  - For any bounded capacity H, for all $f \in H$ with probability $1 - \eta$

$$U(f) \geq \widehat{Mean}\left(\frac{P(y_i|x_i,f)}{p_i}\delta_i\right) - O\left(\sqrt{\widehat{Var}\left(\frac{P(y_i|x_i,f)}{p_i}\delta_i\right)}\right)$$

Unbiased Estimator

Variance Control

- Intuition
  - De-bias estimator through propensity weighting
  - Correct for differences in variance of estimator for $f \in \mathrm{H}$

→ Constructive principle for designing learning algorithms: Counterfactual Risk Minimization (CRM)

[Swaminathan & Joachims, 2015]

CoStA Learning Algorithm

- Counterfactual Stochastic Approximator (CoStA)
  - Hypothesis space
    - $\mathrm{P}(y|x,w) = \exp\big(w \cdot \phi(x,y)\big)/Z(x)$
  - Training objective

$$w = \underset{w \in \Re^N}{\operatorname{argmax}} \left[\widehat{Mean}\left(\frac{P(y_i|x_i,w)}{p_i}\delta_i\right) - \lambda_1 \sqrt{\widehat{Var}\left(\frac{P(y_i|x_i,w)}{p_i}\delta_i\right)} \right]$$

Unbiased Estimator

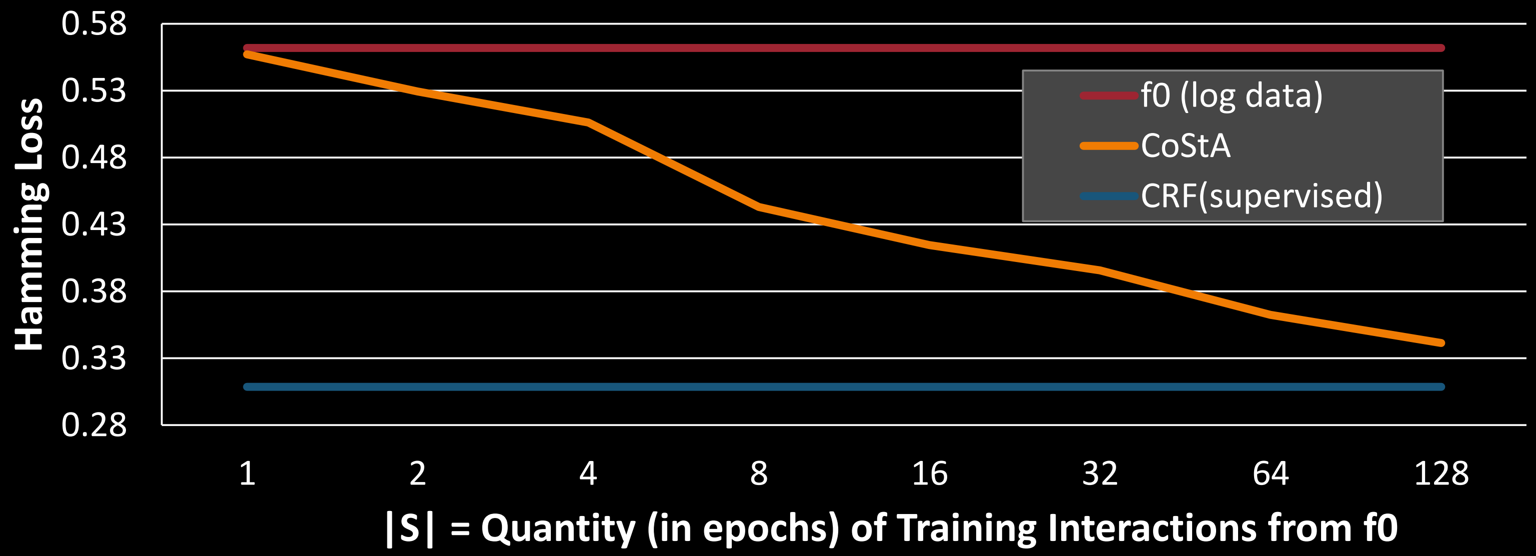
Variance Control

  - Optimization
    - successive Taylor majorization → stochastic gradient

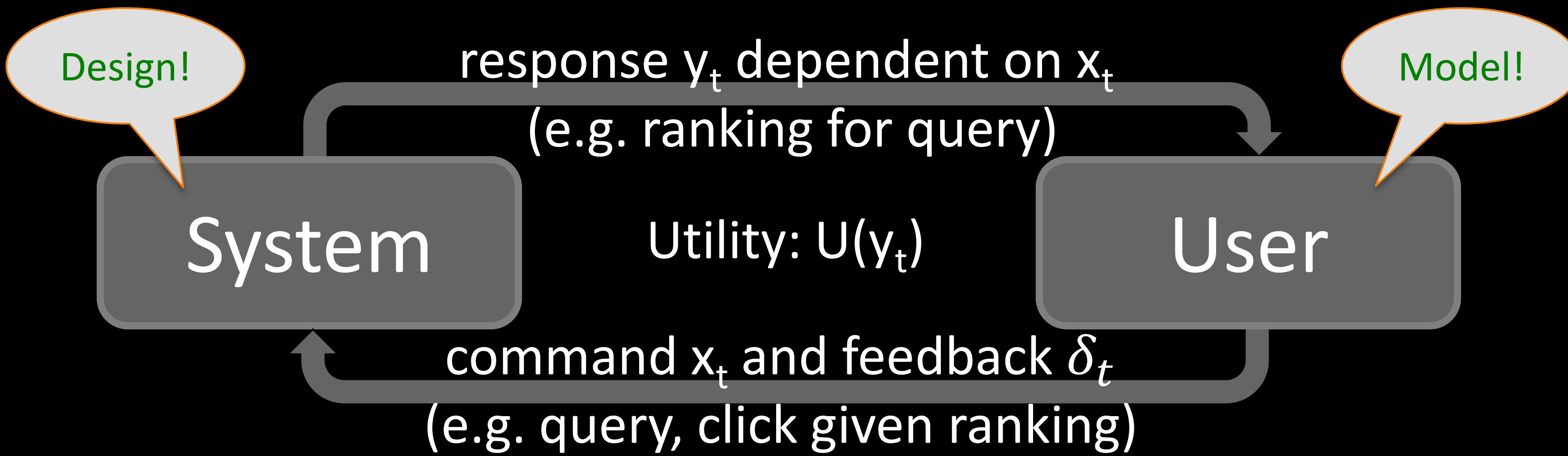
[Swaminathan & Joachims, 2015]

CoStA Experiment

- Experiment Setup
  - x: Reuters RCV1 text document
  - y: label vector with 4 binary labels
  - δ: number of incorrect labels
  - H: Isomorphic to CRF with one weight vector per label
- Results
  - Use f_0 to collect logs and train CoStA



Learning from User Interactions Conclusions

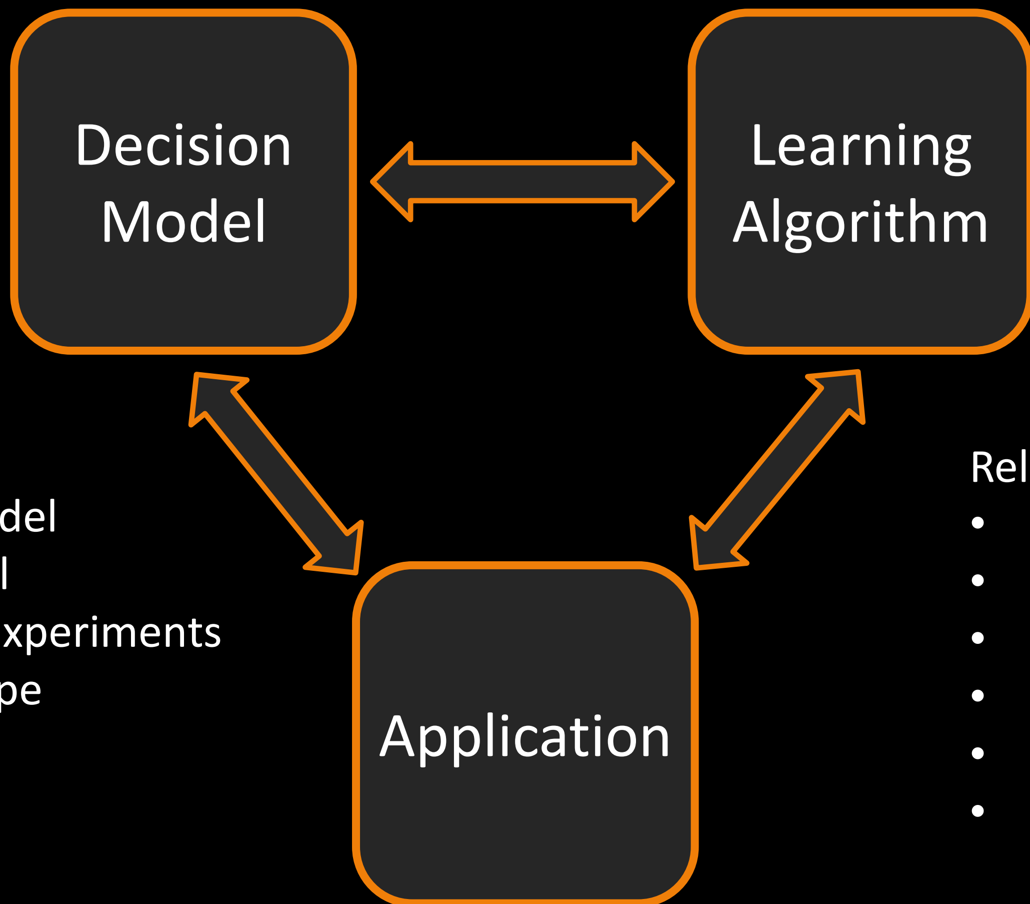


- Designing Information Elicitation Interventions
  - Counterfactual Risk Minimization and CoStA Algorithm

ML =

Algorithm + Interventions

Learning from Human Decisions



Design Space:
- Decision Model
- Utility Model
- Interaction Experiments
- Feedback Type
- Regret
- Applications

Related Fields:
- Micro Economics
- Decision Theory
- Econometrics
- Psychology
- Communications
- Cognitive Science

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