Efficiency/Effectiveness Trade-offs in Learning to Rank

Tutorial @ ICTIR 2017

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Publicly available Learning to Rank Datasets

- Istella Learning to Rank datasets, 2016
- Yahoo! Learning to Rank Challenge v2.0, 2011
- Microsoft Learning to Rank datasets (MSLR), 2010
- Yandex IMAT, 2009
- LETOR 4.0, April 2009
- LETOR 3.0, December 2008
- LETOR 2.0, December 2007
- LETOR 1.0, April 2007

Istella Learning to Rank dataset

- Data "used in the past to learn one of the stages of the Istella production ranking pipeline" [1,2].
- Istella LETOR full
 - 33,018 queries
 - 220 features per query-document pair
 - 10,454,629 labeled instances
 - Relevance judgments ranging from 0 (irrelevant) to 4 (perfectly relevant)
 - The average number of per-query examples is 316.
 - It comes splitted in train and test sets according to a 80%-20% scheme.



[2] http://www.istella.it



Istella Learning to Rank dataset

- Data "used in the past to learn one of the stages of the Istella production ranking pipeline" [1,2].
- Istella-S LETOR
 - 33,018 queries
 - 220 features per query-document pair
 - 3,408,630 labeled instances
 - by sampling irrelevant pairs to an average of 103 examples per query.
 - Relevance judgments ranging from 0 (irrelevant) to 4 (perfectly relevant)
 - It comes splitted in train (60%), validation (20%) and test (20%) sets.



[2] http://www.istella.it



MSLR and Yahoo!

- MSLR Web30K and Web10K
 - From Microsoft
 - Partitioned in five fold for easy cross-validation
 - Two sets, 10K and 30K queries, 136 features, 5-graded label
 - https://www.microsoft.com/en-us/research/project/mslr/
- Yahoo! Learning to Rank v2.0
 - From Yahoo!
 - Two datasets
 - Each dataset is divided in 3 sets: training, validation, and test.
 - Set 1: n. queries (train, valid, test) 19,944 2,994 6,983. n. features: 519
 - Set 2: n. queries (train, valid, test) 1,266 1,266 3,798. n. features: 596
 - https://webscope.sandbox.yahoo.com/

Software and Libraries

- Training Learning to Rank models
 - XGBoost, University of Washington
 - LightGBM, Microsoft
 - CatBoost, Yandex
 - QuickRank, ISTI-CNR
 - scikit-learn
 - jforests
- Evaluation of Learning to Rank solutions
 - RankEval





- Optimized distributed gradient boosting library
- Implements machine learning gradient boosting algorithms
 - Including DART
- Support for major distributed environment (Hadoop, SGE, MPI)
- Support for GPU
 - CUDA Accelerated Tree Construction
- XGBoost4J: Java/Scala API to export the core functionality of XGBoost library.
 - Enable its use within Spark, Flink and Dataflow
- Very popular on Kaggle
- https://github.com/dmlc/xgboost

T. Chen and C. Guestrin. XGBoost: A Scalable Tree Boosting System. In Proc. ACM SIGKDD, 2016.

LightGBM

- Fast, distributed, high performance gradient boosting framework based on decision tree
 - Part of the Microsoft Distributed Machine Learning Toolkit (DMTK)
- Parallel and GPU learning supported
- https://github.com/Microsoft/LightGBM
- Experiments on MSN (left) and Yahoo! LETOR (right) against XGBoost [1]

Metric	xgboost	xgboost_hist	LightGBM
ndcg@1	0.483956	0.488649	0.524255
ndcg@3	0.467951	0.473184	0.505327
ndcg@5	0.472476	0.477438	0.510007
ndcg@10	0.492429	0.496967	0.527371

Metric	xgboost	xgboost_hist	LightGBM
ndcg@1	0.719748	0.720223	0.732466
ndcg@3	0.717813	0.721519	0.738048
ndcg@5	0.737849	0.739904	0.756548
ndcg@10	0.78089	0.783013	0.796818

[1] https://github.com/Microsoft/LightGBM/wiki/Experiments





- machine learning framework by Yandex based on gradient boosting over decision trees.
- Features
 - Support for both numerical and categorical features.
 - Data visualization tools included.
- Implementations: Python, R, Command-line
- Jupyter notebook tutorials available on GitHub
- https://catboost.yandex/



CatBoost

	CatBoost	LightGBM	XGBoost	H2O
	Tuned	Tuned	Tuned	Tuned
L Adult	0.26974	0.27602 +2.33%	0.27542 +2.11%	0.27510 +1.99%
☑ Amazon	0.13772	0.16360 +18.80%	0.16327 +18.56%	0.16264 +18.10%
Click prediction	0.39090	0.39633 +1.39%	0.39624 +1.37%	0.39759 +1.72%
KDD appetency	0.07151	0.07179 +0.40%	0.07176 +0.35%	0.07246 +1.33%
KDD churn	0.23129	0.23205 +0.33%	0.23312 +0.80%	0.23275 +0.64%

QuickRank



- A parallel C++ suite of Learning to Rank algorithms
- The algorithms currently implemented are:
 - GBRT [Fried01], LambdaMART [Wu10],
 - Oblivious GBRT/LambdaMART [Sega10]
 - CoordinateAscent [Metz07], LineSearch [Luen84], RankBoost [Freu03]
 - DART [Rash15], X-DART [Lucc17],
 - **CLEAVER** [Lucc16], **X-CLEAVER** [Lucc17b]
- Available under Reciprocal Public License 1.5
- http://quickrank.isti.cnr.it/

jforests

- jforests is a Java library that implements tree-based learning algorithms.
- Provides Risk Sensitive LambdaMART
- https://github.com/yasserg/jforests
- Available under Apache License 2.0

Y. Ganjisaffar, R. Caruana, C. Lopes, *Bagging Gradient-Boosted Trees for High Precision, Low Variance Ranking Models*. In Proc. ACM SIGIR, 2011.

RankEval



- An Evaluation and Analysis Framework for Learning-to-Rank Solutions
- Functionalities:
 - Effectiveness Analysis
 - Statistical Analysis
 - Topological Analysis
 - Feature Analysis
- Support for several formats: LightGBM, XGBoost, QuickRank, scikit-learn
- Available Jupyter Notebooks to ease its use
- Available under Mozilla Public License 2.0
- http://rankeval.isti.cnr.it/, https://github.com/hpclab/rankeval

References

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