Regularisation Path for Ranking SVM

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Abstract. Ranking algorithms are often introduced with the aim of automatically personalising search results. However, most ranking algorithms developed in the machine learning community rely on a careful choice of some regularisation parameter. Building upon work on the regularisation path for kernel methods, we propose a parameter selection algorithm for ranking SVM. Empirical results are promising.

1 Introduction

Ranking algorithms are typically introduced as a tool for personalising the order in which (web) search results are presented, i.e., the more important a result is to the user, the earlier it should be listed. To this end, one can consider two possible settings: (i) the algorithm tries to interactively rearrange the results of one search such that relevant results come the closer to the top the more (implicit) feedback the user provides and (ii) the algorithm tries to generalise over several queries and presents the results of one search in an order depending on the feedback obtained from previous searches. Here, this problem is tackled using the ranking SVM algorithm [1].

Kernel methods like the SVM or the ranking SVM solve optimisation problems of the form $\hat{f}_\lambda = \text{argmin}_f \mathcal{V}[f] + \lambda \Omega[f]$ where $\mathcal{V}$ is a loss function, $\lambda \in \mathbb{R}^+$ is a regularisation parameter, $\Omega$ is the regulariser. Although a key bottleneck for applying such algorithms in the real-world is choosing $\lambda$, research often ignores this. As empirical results, however, strongly depend on the chosen $\lambda$, runtime intensive repeated cross-validations have to be performed. Hence, in this paper we concentrate on speeding up and automating this choice by building on the regularisation path for SVMs [2].

In fact, similar to SVM classification, it turns out that $\hat{f}_\lambda$ as a function of $\lambda$ is piecewise linear and hence forms a regularisation path. The breakpoints of this path correspond to certain events. Points of the regularisation path which are not breakpoints cannot be distinguished in terms of margin-errors of the training data. To choose a particular solution to the ranking problem, an evaluation of $\hat{f}_\lambda$ on a validation set is performed for each breakpoint of the path.

In Section 2 we describe the ranking SVM and in Section 3 its regularisation path. Experiments are shown in Section 4. Finally, Section 5 concludes.

2 Ranking SVM

In ranking problems like (i) and (ii) from the introduction, user preferences can be modelled by a (typically acyclic) digraph $(V, E)$ with $E \subseteq V^2$. For (i) the set
of webpages forms the vertex set $V$ of the digraph and we are also given some
further information about the webpages (like a bag-of-words representation).
For (ii) each vertex of the graph is a pair containing a query ($q \in Q$) and a
document ($d \in \mathcal{D}$). Hence, the vertex set is $V \subseteq Q \times \mathcal{D}$ and edges of the form
$((q,d),(q,d'))$ with $d,d' \in \mathcal{D}; q \in Q$ represent that $d$ was more relevant than
$d'$ for an user asking query $q$. In addition one typically assumes some joint
representations of queries and web pages.

In both cases, the ranking algorithms aim to find an ordering (permutation)
of the vertices $\pi: V \to [n]$ where $n = |V|$ and $[n] = \{1, \ldots, n\}$ such that similar
documents are ranked as closely together as possible, while as few as possible
preferences are violated by the permutation.

Ranking SVM approaches such learning problems by solving the following
primal optimisation problem:

$$
\hat{f}_\lambda = \arg\min_{f \in \mathcal{H}} \xi^T \mathbb{1} + \frac{\lambda}{2} \|f\|_H^2
$$

subject to: $f(v) - f(u) \geq 1 - \xi_{vu}$ \quad $\forall (u,v) \in E.

Here, $\mathcal{H} \subseteq \{ h : V \to \mathbb{R} \}$ is a reproducing kernel Hilbert space (RKHS), $\lambda \in \mathbb{R}^+$
is a regularisation parameter, and the square norm $\|f\|^2_H$ in the Hilbert space
serves as the regulariser. The final permutation $\pi$ is then obtained by sorting
$V$ according to $f$ and resolving ties randomly. Now, let $k : V \times V \to \mathbb{R}$ be the
reproducing kernel of $\mathcal{H}$ and denote the vertices by $x_i$ such that $V = \{x_i \mid i \in [n]\}$. The set of violated constraints is $\{(x_i, x_j) \in E \mid \pi(x_i) < \pi(x_j)\}$.

A ranking function can be defined as $f(x) = \sum_{i=1}^n \beta_i k(x_i, x)$ with $\beta_i \in \mathbb{R}$, $i \in [n]$, therefore, $\|f\|^2_H = \beta^T K \beta$. With a slight notation abuse we will write
$k(x) = (k(x, x_1), k(x, x_2), \ldots, k(x, x_n))^T$, so that $f(x_i) = \beta^T k(x_i)$. Using this,
the ranking problem (1) with $m$ preferences $E = \{(x_k, x_i) \mid i \in [m]\}$ is:

$$
\hat{\beta}(\lambda) = \arg\min_{\beta \in \mathbb{R}^m, \xi \in \mathbb{R}^m} \xi^T \mathbb{1} + \frac{\lambda}{2} \beta^T K \beta
$$

s. t. $\beta^T (k(x_i) - k(x_j)) \geq 1 - \xi_i, \quad \xi_i \geq 0 \quad \forall i \in [m]

with $K_{ij} = k(x_i, x_j)$. The Lagrangian $\mathcal{L}$ of this problem then becomes:

$$
\mathcal{L} = \xi^T \mathbb{1} + \frac{\lambda}{2} \beta^T K \beta - \sum_{i=1}^m \alpha_i \left( \beta^T (k(x_i) - k(x_i)) - 1 + \xi_i \right) - \sum_{i=1}^m \gamma_i \xi_i
$$

with $\alpha_i \geq 0, \gamma_i \geq 0$. A matrix $P \in \mathbb{R}^{m \times n}$ can be defined with entries

$$
P_{ij} = \begin{cases} +1 & \text{if } j = k_i \\ -1 & \text{if } j = l_i \\ 0 & \text{otherwise} \end{cases} \quad \Rightarrow \quad PK = \begin{pmatrix} k(x_{k_1})^T - k(x_{l_1})^T \\ k(x_{k_2})^T - k(x_{l_2})^T \\ \vdots \\ k(x_{k_m})^T - k(x_{l_m})^T \end{pmatrix}
$$

so that the Lagrangian can be expressed as:

$$
\mathcal{L} = \xi^T \mathbb{1} + \frac{\lambda}{2} \beta^T K \beta - \beta^T K P^T \alpha + \mathbb{1}^T \alpha - \xi^T \alpha - \xi^T \gamma
$$
with \( \alpha \) and \( \gamma \) vectors containing respectively \( \alpha_i, \gamma_i \). Using the KKT conditions, we obtain: \( \frac{\partial \tilde{f}}{\partial \alpha} = 0 \Rightarrow 0 = \mathbb{I} - \alpha - \gamma \) together with \( \frac{\partial \tilde{f}}{\partial \gamma} = 0 \Rightarrow 0 = \lambda K \beta - K P^T \alpha \), resulting in conditions, \( 0 \leq \alpha_i \leq 1 \) and \( \beta = \frac{1}{\lambda} P P^T \alpha \), so that
\[
f(x) = \frac{1}{\lambda} \alpha^T P k(x).
\]
Finally, the dual of Problem (2) is a QP problem:
\[
\hat{\alpha}(\lambda) = \arg\max_{\alpha \in \mathbb{R}^n} \alpha^T \mathbb{I} - \frac{1}{\lambda^2} \alpha^T P K P^T \alpha \\
\text{s.t.} \quad 0 \leq \alpha \leq \mathbb{I}.
\]

3 Regularisation Path for Ranking SVM

According to [3], the solution \( \hat{\alpha}(\lambda) \) of the above problem is a piecewise linear function of \( \lambda \). A regularisation path has breakpoints \( \lambda^1 > \lambda^2 > \ldots \) such that for an interval \( (\lambda^{i+1}, \lambda^i) \) (i.e., with no breakpoint) the optimal solutions \( \hat{\alpha}(\lambda) \) and \( \hat{\beta}(\lambda) \) can easily be obtained for all \( \lambda \in (\lambda^{i+1}, \lambda^i) \).

Following Hastie’s work [2] we now derive the regularisation path of ranking SVM. For given \( \lambda \) let \( \alpha \) and \( f(x) \) be the optimal solution and the decision function for problem (2), respectively. Then, the following partition derived from the KKT optimality conditions can be made:
- \( \mathcal{I}_a = \{ i \in [m] \mid f(x_{k_i}) - f(x_{i}) = 1 \} = \{ i \in [m] \mid 0 < \alpha_i < 1 \} \),
- \( \mathcal{I}_0 = \{ i \in [m] \mid f(x_{k_i}) - f(x_{i}) > 1 \} = \{ i \in [m] \mid \alpha_i = 0 \} \), and
- \( \mathcal{I}_1 = \{ i \in [m] \mid f(x_{k_i}) - f(x_{i}) < 1 \} = \{ i \in [m] \mid \alpha_i = 1 \} \).

Similarly, we will denote by \( \alpha^t \) and \( f^t(x) \) the optimal solution of (2) corresponding to \( \lambda^t \). Assume that the above sets \( (\mathcal{I}_a^t, \mathcal{I}_0^t, \mathcal{I}_1^t) \) induced by the solution of the optimisation problem for \( \lambda^t \) remain unchanged for \( \lambda \in (\lambda^{i+1}, \lambda^i) \), i.e. \( (\mathcal{I}_a^t, \mathcal{I}_0^t, \mathcal{I}_1^t) = (\mathcal{I}_a, \mathcal{I}_0, \mathcal{I}_1) \). Hence, in the interval \( (\lambda^{i+1}, \lambda^i) \), \( \alpha_i \in \mathcal{I}_a \) depends linearly on \( \lambda \). This can be seen by writing \( f(x) \) as follows:
\[
f(x) = \left[ f(x) - \frac{\lambda^t}{\lambda} f^t(x) \right] + \frac{\lambda^t}{\lambda} f^t(x) = \frac{1}{\lambda} \left[ (\alpha - \alpha^t)^T P k(x) + \lambda^t f^t(x) \right]
\]
\[
f(x) = \frac{1}{\lambda} \left[ (\alpha_{\mathcal{I}_a} - \alpha_{\mathcal{I}_a}^t)^T P_{\mathcal{I}_a} k(x) + \lambda^t f^t(x) \right]
\]
with \( P_{\mathcal{I}_a} \) being the submatrix of \( P \) containing the rows corresponding to \( \mathcal{I}_a \) and all columns. The last line is true as \( \alpha_i - \alpha_i^t = 0 \) for all \( i \notin \mathcal{I}_a \).

If all sets remain fixed for \( \lambda \in (\lambda^{i+1}, \lambda^i) \), we have that \( 1 = f(x_{k_i}) - f(x_{i}) \) is linearly dependent on \( \lambda \), so, if we use Eq. (4), it leads to
\[
\lambda - \lambda^t = \left( \alpha_{\mathcal{I}_a} - \alpha_{\mathcal{I}_a}^t \right)^T P_{\mathcal{I}_a} (k(x_{k_i}) - k(x_i)) \quad \forall i \in \mathcal{I}_a.
\]
Therefore, the latter set of equations can be simplified by transposing Eq. (7) and using Eq. (3) in it, getting:
\[
(\lambda - \lambda^t) \mathbb{I}_{\mathcal{I}_a} = P_{\mathcal{I}_a} K P_{\mathcal{I}_a}^T \left( \alpha_{\mathcal{I}_a} - \alpha_{\mathcal{I}_a}^t \right).
\]
If we define \( \eta = (P_{\mathcal{I}_\alpha} K P_{\mathcal{I}_\alpha}^T)^{-1} \mathbf{1}_{\mathcal{I}_\alpha} \), with \( \mathbf{1}_{\mathcal{I}_\alpha} \) a vector of ones of size \( |\mathcal{I}_\alpha| \), then it can finally be seen that \( \alpha_i, i \in \mathcal{I}_\alpha \) changes piecewise linear in \( \lambda \) as follows:

\[
\alpha_i = \alpha_i^t - (\lambda^t - \lambda) \eta_i \quad i \in \mathcal{I}_\alpha.
\]  

(9)

For all \( \lambda \in (\lambda^{t+1}, \lambda^t) \), the optimal solution \( \alpha \) can be easily obtained until the sets change, i.e., an event occurs. From any given optimal solution \( \alpha^t \) for \( \lambda^t \), the corresponding sets \( \mathcal{I}_\alpha^t, \mathcal{I}_0^t, \) and \( \mathcal{I}_1^t \) can be deduced and thereon the corresponding \( \lambda^{t+1} \) that generates an event together with the optimal solution.

### 3.1 Initialisation

If \( \lambda \) is very large, \( \beta = 0 \) minimises Problem (2). This implies that \( \xi_i = 1 \) and because of the strict complementary and KKT conditions, \( \gamma_i = 0 \Rightarrow \alpha_i = 1 \).

To have at least one element in \( \mathcal{I}_\alpha \), we need a pair \((x_k, x_l)\) that \( \beta^T (k(x_k) - k(x_l)) = 1 \). We know that \( \beta = \frac{1}{\lambda} P^T \alpha \) and therefore \( \alpha = \mathbf{1} \) solves, for all pairs, the equation \( \lambda_i = \alpha^T P (k(x_k) - k(x_l)) \). Hence, initially all pairs will be in \( \mathcal{I}_1 \) and we take \( \lambda^0 = \max \{ \lambda_i \}, i \in [m] \). \( \mathcal{I}_\alpha \) contains the pairs maximizing \( \lambda^0 \).

### 3.2 Event Detection

At step \( t \) the optimal solution \( \alpha^t \) defines a partition \( \mathcal{I}_\alpha, \mathcal{I}_1, \mathcal{I}_0 \). If these sets remain fixed for all \( \lambda \) in a given range then the optimal solution \( \alpha^t(\lambda) \) is a linear function of \( \alpha^t \). If an event occurs, i.e., the sets change, then the linear equation has to be readjusted. Two types of events have to be determined: a) a pair in \( \mathcal{I}_\alpha \) goes to \( \mathcal{I}_1 \) or \( \mathcal{I}_0 \) and b) a pair in \( \mathcal{I}_1 \) or \( \mathcal{I}_0 \) goes to \( \mathcal{I}_\alpha \).

#### 3.2.1 Pair in \( \mathcal{I}_\alpha \) goes to \( \mathcal{I}_1 \) or \( \mathcal{I}_0 \)

This event can be determined by analysing at which value of \( \lambda \) the corresponding \( \alpha_i \) turns zero or one. Eq. (9) is used and the following systems are solved for \( \lambda_i \):

\[
1 = \alpha_i^t - (\lambda^t - \lambda) \eta_i, \quad i \in \mathcal{I}_\alpha.
\]  

(10)

\[
0 = \alpha_i^t - (\lambda^t - \lambda) \eta_i, \quad i \in \mathcal{I}_\alpha.
\]  

(11)

Using this last equation, the exact values for \( \lambda_i \) that produce an event on pairs in \( \mathcal{I}_\alpha \) moving to \( \mathcal{I}_0 \cup \mathcal{I}_1 \) can be determined.

#### 3.2.2 Pair in \( \mathcal{I}_1 \) or \( \mathcal{I}_0 \) goes to \( \mathcal{I}_\alpha \)

To detect this event, note that Equation (8) can also be written as follows:

\[
(\alpha_{\mathcal{I}_\alpha} - \alpha_{\mathcal{I}_\alpha}^t) = (\lambda - \lambda^t) \left[ (P_{\mathcal{I}_\alpha} K P_{\mathcal{I}_\alpha}^T)^{-1} \mathbf{1}_{\mathcal{I}_\alpha} \right] = (\lambda - \lambda^t) \eta.
\]  

(12)

Plugging Eq. (12) in Eq. (6), we can write \( f(x) \) in a convenient manner:

\[
f(x) = \frac{1}{\lambda} \left[ \lambda^t f^t(x) + (\lambda - \lambda^t) h^t(x) \right] \text{ with } h^t(x) = \eta^T P_{\mathcal{I}_\alpha} k(x).
\]  

(13)
An event on pair \((x_k, x_l) \in \mathcal{I}_0 \cup \mathcal{I}_1 \longrightarrow \mathcal{I}_\alpha\) means that \(f(x_k) - f(x_l) = 1\) and can be detected by using Equation (3.2.2). The corresponding \(\lambda_i\) that generates this event is calculated as follows:

\[
\lambda_i = \frac{\lambda^t [(f(x_k) - f(x_l)) - (h^t(x_k) - h^t(x_l))] \bigg/ \big(1 - (h^t(x_k) - h^t(x_l))\big)}\]

(14)

\(\lambda^{t+1}\) will be the largest resulting \(\lambda_i < \lambda^t\) from Eqs. (10), (11) and (14).

Experimentally, it has been seen that, in general, if the validation set has the same distribution as the training set, there is a very weak probability that the validation error is a lot lower between two break points. In any case, validation error can be easily calculated by making a tiny grid search between two breakpoints of interest.

The numerical complexity of the algorithm depends on the number of iterations needed to explore the overall solution path and the mean size of \(\mathcal{I}_\alpha\). At each iteration, a linear system is solved to get \(\eta\) and this involves a complexity of \(\mathcal{O}(|\mathcal{I}_\alpha|^2)\). It seems experimentally that the number of iterations is of order 2-3 times the number of pair constraints \(m\).

In SVM methods, another key point is the determination of kernel hyperparameter. This problem was not tackled here. However, one can seek to combine our regularisation path with the kernel parameter path developed in [4].

4 Experimental Results

Three datasets were used to test the algorithm. A toy example generated from Gaussian distributions and two more datasets taken from the UCI datasets\(^1\).

Experiments were done on a dataset generated by a mixture of densities. The detailed description of the dataset can be found in Hastie et al. [2]. Though originally designed for binary classification with instances \(x_i\) and corresponding labels \(y_i \in \{\pm 1\}\), it can be restated as a ranking problem by letting \(E = \{(x_i, x_j) \mid y_i > y_j\}\). The dataset contains 100 positive and 100 negative points which induce 10000 constraints.

The other two datasets correspond to regression problems which can similarly be restated as ranking problems by letting \(E = \{(x_i, x_j) \mid y_i > y_j\}\). Plain regression problem can be used, no bins are built to get ordinal regression.

Two measures were applied: the number of wrong classified pairs and the corresponding percentage and the NDCG [5] ranking measure.

The experimental design is as follows: the number of wrong classified pairs and the corresponding percentage and the NDCG [5] ranking measure.

The experimental design is as follows: \(\frac{1}{5}\) of the original dataset was randomly taken to form a test set. From the \(\frac{4}{5}\) left data points, a random sampling of size 100 was done to take a subset and realise cross validation to get a rough estimation of the appropriate kernel parameter. Using this kernel parameter, 5-fold cross validation was done to choose the \(\lambda\) parameter.

The regularisation path was built for the training set and the chosen model was the one with the least pair misclassification. Test error with this modal was measured on the test dataset. Results are summarized in the following tables.

\(^1\)http://archive.ics.uci.edu/ml/datasets.html
<table>
<thead>
<tr>
<th>Dataset</th>
<th># Training pairs</th>
<th># Features</th>
<th>$\sigma$</th>
<th>$\lambda^*$ value</th>
<th>Size of $A$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mixture</td>
<td>10000</td>
<td>200</td>
<td>0.5</td>
<td>0.0164</td>
<td>101</td>
</tr>
<tr>
<td>Auto</td>
<td>75245</td>
<td>392</td>
<td>16</td>
<td>0.003295</td>
<td>248</td>
</tr>
<tr>
<td>Housing</td>
<td>127137</td>
<td>506</td>
<td>5.6667</td>
<td>0.0025</td>
<td>320</td>
</tr>
</tbody>
</table>

Table 1: Experimental data summary

<table>
<thead>
<tr>
<th>Dataset</th>
<th>Misclassified pairs</th>
<th>Percentage</th>
<th>NDCG</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mixture</td>
<td>42</td>
<td>16.41</td>
<td>0.8032</td>
</tr>
<tr>
<td>Auto</td>
<td>209</td>
<td>10.87</td>
<td>0.4341</td>
</tr>
<tr>
<td>Housing</td>
<td>221</td>
<td>6.87</td>
<td>0.8784</td>
</tr>
</tbody>
</table>

Table 2: Experiments Results

5 Conclusions

The proposed approach calculates efficiently the optimal solution of the ranking SVM for all possible regularisation parameters by solving small linear problems. Then, regularisation parameter search can be efficiently done via the path computation. The advantage of the approach is that it makes the parameter selection less time consuming. The computational complexity is highly related to the total number of breakpoints on the path and the mean number of support vectors. In our experiments, we have seen that the latter number is generally low and the former be 2-3 times the size of the problem. A possible extension of this work is the efficient combination of our path and the kernel parameter path [4].

References


