METFLOX

#### **Netflix Prize**

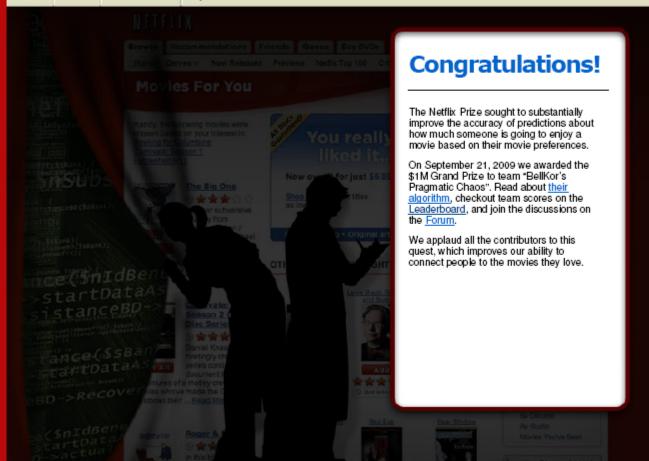


Home Ru

Rules Lea

Leaderboard

Update



FAQ

<u>Forum</u>

**Netflix Home** 

1) New Paths to New Machine Learning Science

2) How an Unruly Mob Almost Stole the Grand Prize at the Last Moment

Jeff Howbert
University of Washington

February 4, 2014

# **Netflix Viewing Recommendations**



## Recommender Systems

DOMAIN: some field of activity where <u>users</u> buy, view, consume, or otherwise experience <u>items</u>

#### **PROCESS**:

- 1. users provide <u>ratings</u> on items they have experienced
- Take all < user, item, rating > data and build a predictive model
- 3. For a *user* who hasn't experienced a particular *item*, use model to *predict* how well they will like it (i.e. *predict rating*)

## Roles of Recommender Systems

- Help users deal with paradox of choice
- Allow online sites to:
  - Increase likelihood of sales
  - Retain customers by providing positive search experience
- Considered essential in operation of:
  - Online retailing, e.g. Amazon, Netflix, etc.
  - Social networking sites

#### Amazon.com Product Recommendations

#### Customers Who Bought This Item Also Bought



OtterBox Impact Case for iPhone 3G, 3GS (White)

Click to see price

\*\*\*\* (218)



x5

5-Pack Premium Reusable LCD Screen Protector with Lint Cleaning...

(258) \$1.18



**x5** 

5-Pack Premium Reusable LCD Mirror Screen Protector with Lint Cl...

\$2.27



Car Charger for Apple 3G iPhone, Black **☆☆☆☆☆ (179)** 

\$2.67

#### Social Network Recommendations

- Recommendations on essentially every category of interest known to mankind
  - Friends
  - Groups
  - Activities
  - Media (TV shows, movies, music, books)
  - News stories
  - Ad placements
- All based on connections in underlying social network graph, and the expressed 'likes' and 'dislikes' of yourself and your connections

## Types of Recommender Systems

Base predictions on either:

- content-based approach
  - explicit characteristics of users and items
- collaborative filtering approach
  - implicit characteristics based on similarity of users' preferences to those of other users

- GOAL: use training data to build a recommender system, which, when applied to qualifying data, improves error rate by 10% relative to Netflix's existing system
- PRIZE: first team to 10% wins \$1,000,000
  - Annual Progress Prizes of \$50,000 also possible

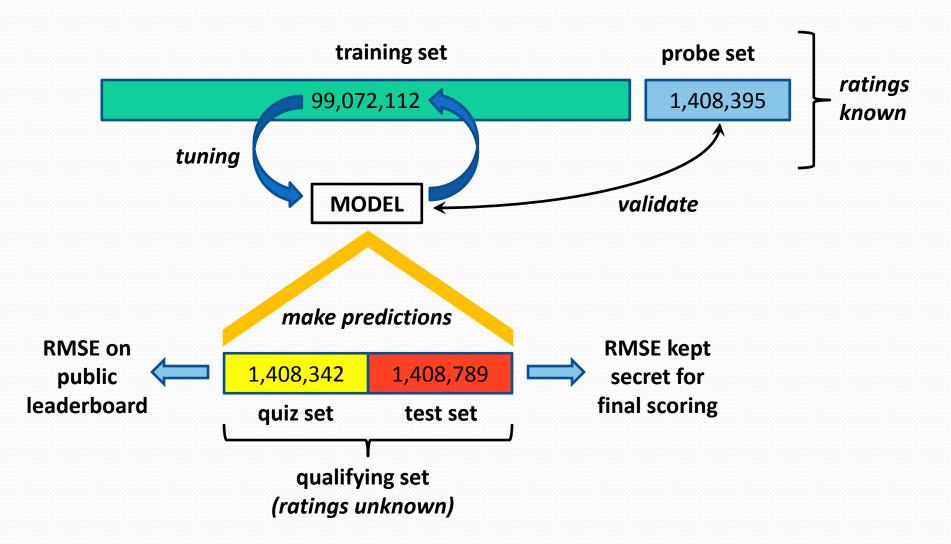
- CONDITIONS:
  - Open to public
  - Compete as individual or group
  - Submit predictions no more than once a day
  - Prize winners must publish results and license code to Netflix (non-exclusive)
- SCHEDULE:
  - Started Oct. 2, 2006
  - To end after 5 years

- PARTICIPATION:
  - 51051 contestants on 41305 teams from 186 different countries
  - 44014 valid submissions from 5169 different teams

#### The Netflix Prize Data

- Netflix released three datasets
  - 480,189 users (anonymous)
  - 17,770 movies
  - ratings on integer scale 1 to 5
- <u>Training set</u>: 99,072,112 < user, movie > pairs with ratings
- <u>Probe set</u>: 1,408,395 < user, movie > pairs with ratings
- Qualifying set of 2,817,131 < user, movie > pairs with no ratings

## Model Building and Submission Process



# **Netflix Prize**

Home Rules Leaderboard Register Update Submit Download

#### Leaderboard

Display top 100 leaders.

Rank	Team Name		Best Score	9	% Improvement		Last Submit Time
- 1	No Grand Prize candidates yet	5	17	1	<u></u>	1	9 <del>-1</del> 4
Grand I	Prize - RMSE <= 0.8563						
1 :	BellKor in BigChaos	-	0.8604	1	9.56	*	2008-12-03 16:46:15
Progres	ss Prize - RMSE <= 0.8625						
2	BigChacs	1	0.8626		9.33	ŧ	2008-12-04 19:18:27
3	BellKor	1	0.8630	1	9.29	1	2008-12-04 19:25:59
4	PragmaticTheory	- 1	0.8638		9.21	1	2008-11-28 11:46:23
5 :	Gravity		0.8654		9.04	1	2008-11-27 21:18:37
6	My Brain and His Chain		0.8668		8.89		2008-09-30 02:19:47
7	Just a guy in a garage		0.8672		8.85	1	2008-12-07 06:51:12
8	When Gravity and Dinosaurs Unite		0.8675		8.82	1	2008-10-05 14:16:53
9 :	Opera Solutions		0.8676		8.81		2008-12-02 22:08:45
10	acmehill		0.8677		8.80	-	2008-12-05 08:01:00
11	scientist		0.8677		8.80	1	2008-12-02 01:10:13
12	Ces		0.8711		8.44	1	2008-08-25 05:00:23
13	Dace	1	0.8711		8.44	Ė	2008-12-07 03:46:04
Progres	ss Prize 2007 - RMSE = 0.8712 - Winn	ning Team	: KorBell				
14	KorBell	- 1	0.8712		8.43	1	2007-10-01 23:25:23
15	basho		0.8714		8.41	1	2008-05-21 22:06:00
16	pengpengzhou		0.8714	1	8.41	1	2008-11-05 01:11:13
17	blednotik		0.8717		8.38		2008-11-26 00:12:12

## Why the Netflix Prize Was Hard

- Massive dataset
- Very sparse matrix only 1.2% occupied
- Extreme variation in number of ratings per user
- Statistical properties of qualifying and probe sets different from training set

	movie 1	movie 2	movie 3	movie 4	movie 5	movie 6	movie 7	movie 8	movie 9	movie 10	•	movie 17770
user 1			1		2							3
user 2		2		3	3			4				
user 3							5	3		4		
user 4	2				3			2				2
user 5		4				5			3			4
user 6			2									
user 7			2					4	2	3		
user 8	3	4				4						
user 9									3			
user 10			1		2							2
•••												
user 480189		4			3			3				

## Dealing with Size of the Data

#### MEMORY:

- 2 GB bare minimum for common algorithms
- 4+ GB required for some algorithms
- need 64-bit machine with 4+ GB RAM if serious

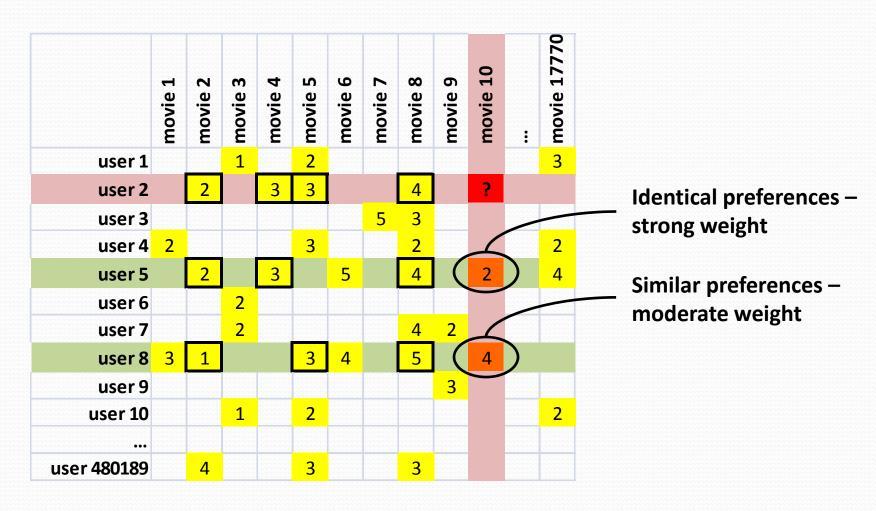
#### • SPEED:

- Program in languages that compile to fast machine code
- 64-bit processor
- Exploit low-level parallelism in code (SIMD on Intel x86/x64)

## Common Types of Algorithms

- Global effects
- Nearest neighbors
- Matrix factorization
- Restricted Boltzmann machine
- Clustering
- Etc.

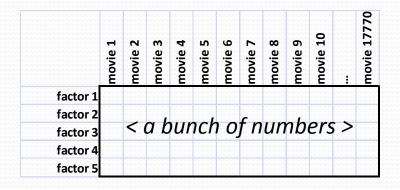
# Nearest Neighbors in Action



### Matrix Factorization in Action

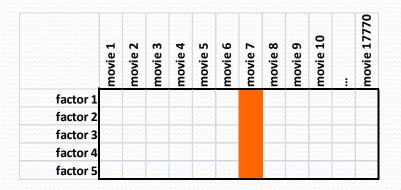
	movie 1	movie 2	movie 3	movie 4	movie 5	movie 6	movie 7	movie 8	movie 9	movie 10	•	movie 17770
user 1			1		2							3
user 2		2		3	3			4				
user 3							5	3		4		
user 4	2				3			2				2
user 5		4				5			3			4
user 6			2									
user 7			2					4	2	3		
user 8	3	4				4						
user 9									3			
user 10			1		2							2
•••			22222			2222						
user 480189		4			3			3				

reduced-rank
singular
value
decomposition
(sort of)



	factor 1	factor 2	factor 3	factor 4	factor 5
user 1					
user 2					
user 3					
user 4		7	5	Λ	
user 5		ż		δ	
user 6		2	5	<u>i</u>	
user 7			מונכו	numbers	
user 8		7	7	ב	
user 9			,	Ē	
user 10					
•••					
user 480189					

#### Matrix Factorization in Action



+

	factor 1	factor 2	factor 3	factor 4	factor 5
user 1					
user 2					
user 3					
user 4					
user 5					
user 6					
user 7					
user 8					
user 9					
user 10					
•••					
user 480189					

multiply and add factor vectors (dot product) for desired < user, movie > prediction

	movie 1	movie 2	movie 3	movie 4	movie 5	movie 6	movie 7	movie 8	movie 9	movie 10	•	movie 17770
user 1			1		2							3
user 2		2		3	3			4				
user 3							5	3		4		
user 4	2				3			2				2
user 5		4				5			3			4
user 6			2									
user 7			2					4	2	3		
user 8	3	4				4	?					
user 9									3			
user 10			1		2							2
•••												
user 480189		4			3			3				

# The Power of Blending

- Error function (RMSE) is convex, so linear combinations of models should have lower error
- Find blending coefficients with simple least squares fit of model predictions to true values of probe set
- Example from my experience:
  - blended 89 diverse models
    - RMSE range = 0.8859 0.9959
  - blended model had RMSE = 0.8736
    - Improvement of 0.0123 over best single model
    - 13% of progress needed to win

## Algorithms: Other Things That Mattered

- Overfitting
  - Models typically had millions or even billions of parameters
  - Control with aggressive <u>regularization</u>
- Time-related effects
  - Netflix data included date of movie release, dates of ratings
  - Most of progress in final two years of contest was from incorporating temporal information

#### The Netflix Prize: Social Phenomena

- Competition intense, but sharing and collaboration were equally so
  - Lots of publications and presentations at meetings while contest still active
  - Lots of sharing on contest forums of ideas and implementation details
- Vast majority of teams:
  - Not machine learning professionals
  - Not competing to win (until very end)
  - Mostly used algorithms published by others

## One Algorithm from Winning Team

(time-dependent matrix factorization)

This leads to the prediction rule

$$\hat{r}_{ui} = \mu + b_i(t_{ui}) + b_u(t_{ui}) + |\mathbf{R}(u)|^{-\frac{1}{2}} \sum_{j \in \mathbf{R}(u)} e^{-\beta_{u} \cdot |t_{ui} - t_{uj}|} ((r_{uj} - b_{uj}) w_{ij} + c_{ij}).$$
(15)

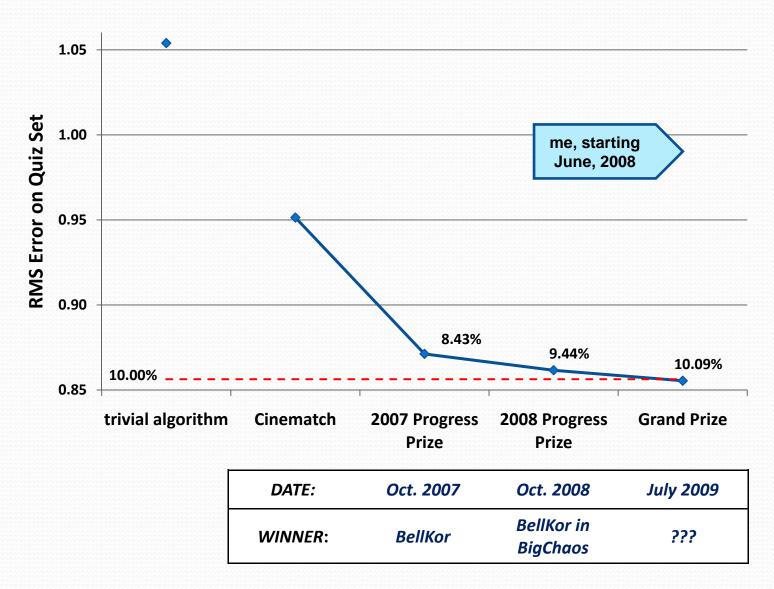
The involved parameters,  $b_i(t_{ui}) = b_i + b_{i,\text{Bin}(t_{ui})}$ ,  $b_u(t_{ui}) = b_u + \alpha_u \cdot \text{dev}_u(t_{ui}) + b_{u,t_{ui}}$ ,  $\beta_u$ ,  $w_{ij}$  and  $c_{ij}$ , are learned by minimizing the associated regularized squared error

$$\begin{split} \sum_{(u,i) \in \mathbf{x}} & \left( r_{ui} - \mu - b_i - b_{i,\mathrm{Bin}(t_{ui})} - b_u - \alpha_u \mathrm{dev}_u(t_{ui}) - b_{u,t_{ui}} \right. \\ & \left. - \left| \mathbf{R}(u) \right|^{\frac{1}{2}} \sum_{j \in \mathbf{R}(u)} e^{-\beta_{ii} \cdot \left| \mathbf{k}_{ui} - t_{uj} \right|} \left( (r_{uj} - b_{uj}) w_{ij} + c_{ij} \right) \right)^2 \\ & \left. + \lambda_{12} (b_i^2 + b_{i,\mathrm{Bin}(t_{ui})}^2 + b_u^2 + \alpha_u^2 + b_{ut}^2 + w_{ij}^2 + c_{ij}^2 \right). \end{split} \tag{16}$$

Minimization is performed by stochastic gradient descent.

Yehuda Koren, Comm. ACM, 53, 89 (2010)

## Netflix Prize Progress: Major Milestones



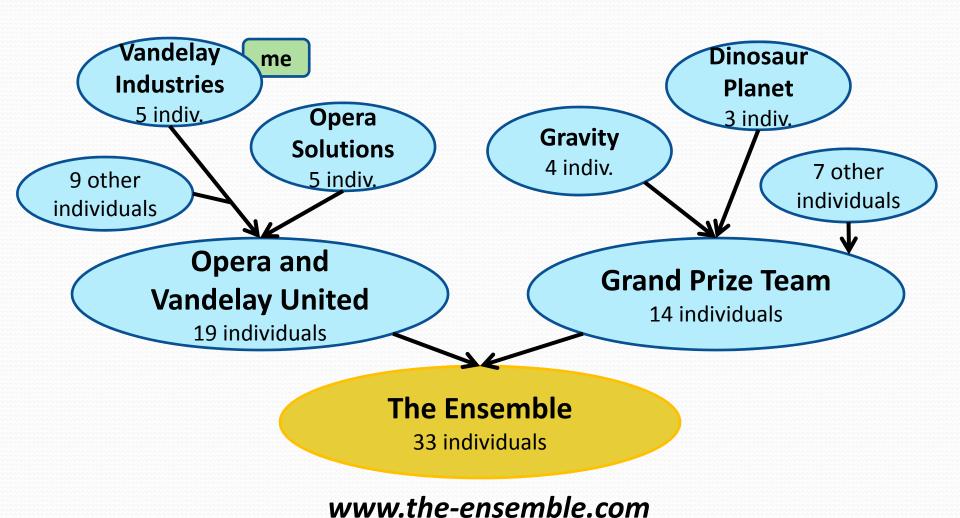
### June 25, 2009 20:28 GMT

	Rank	Team Name	Best Score	% Improvement	Last Submit Time					
		No Grand Prize candidates yet								
Grand Prize - RMSE <= 0.8563										
	1	<u>PragmaticTheory</u>	0.8582	9.80	2009-06-24 12:06:56					
	2	BellKor in BigChaos	0.8590	9.71	2009-05-13 08:14:09					
	3	Grand Prize Team	0.8593	9.68	2009-06-12 08:20:24					
	4	<u>Dace</u>	0.8604	9.56	2009-04-22 05:57:03					
	5	<u>BigChaos</u>	0.8613	9.47	2009-06-23 23:06:52					
	Progre	ess Prize 2008 - RMSE = 0.8616 -	Winning Team:	: BellKor in BigCha	os					
	6	BellKor	0.8620	9.40	2009-06-24 07:16:02					
	7	Gravity	0.8634	9.25	2009-04-22 18:31:32					
	8	Opera Solutions	0.8638	9.21	2009-06-22 05:53:30					
	9	xivector	0.8639	9.20	2009-06-25 11:53:49					
	10	xiangliang	0.8639	9.20	2009-06-23 14:22:37					
	11	BruceDengDaoCiYiYou	0.8641	9.18	2009-06-02 17:08:31					
	12	Ces	0.8642	9.17	2009-06-24 14:34:14					
	13	majia2	0.8642	9.17	2009-06-23 08:07:50					
	14	Feeds2	0.8647	9.11	2009-06-16 22:21:19					
	15	Just a guy in a garage	0.8650	9.08	2009-05-24 10:02:54					
	16	Team ESP	0.8651	9.07	2009-06-25 16:29:45					
	17	pengpengzhou	0.8654	9.04	2009-05-05 18:18:03					
	18	NewNetflixTeam	0.8657	9.01	2009-05-31 07:30:22					
	19	J Dennis Su	0.8658	9.00	2009-03-11 09:41:54					
	20	Vandelay Industries !	0.8658	9.00	2009-05-11 00:43:14					

#### June 26, 18:42 GMT – BPC Team Breaks 10%

		Rank	Team Name	Best Score	% Improvement	Last Submit Time
n <b>→</b> •	23	1	BellKor's Pragmatic Chaos	0.8558	10.05	2009-06-26 18:42:37
blending		Grand	Prize - RMSE <= 0.8563			
		2	<u>PragmaticTheory</u>	0.8582	9.80	2009-06-25 22:15:51
ੁਰ 👝 🖪		3	BellKor in BigChaos	0.8590	9.71	2009-05-13 08:14:09
	70.7 70.7 70.7 70.7	4	Grand Prize Team	0.8592	9.69	2009-06-27 20:02:29
		5	Dace	0.8604	9.56	2009-06-27 22:59:46
		6	<u>BigChaos</u>	0.8613	9.47	2009-06-23 23:06:52
		Progre	ss Prize 2008 - RMSE = 0.8616 - V	Winning Team:	: BellKor in BigCha	os
		7	BellKor		1	24 07:16:02
		8	Solar System			27 22:55:42
		9	xlvector	30	day last call	27 14:08:39
		10	<u>Gravity</u>		•	22 18:31:32
		11	Opera Solutions	pe	riod begins	26 23:18:13
		12	<u>BruceDengDaoCiYiYou</u>			27 00:55:55
		13	pengpengzhou .			27 01:06:43
		14	Feeds2	0.8641	9.18	2009-06-26 22:51:55
		15	<u>Ces</u>	0.8642	9.17	2009-06-24 14:34:14
		16	majia2	0.8642	9.17	2009-06-23 08:07:50
		17	Just a guy in a garage	0.8650	9.08	2009-05-24 10:02:54
		18	Team ESP	0.8650	9.08	2009-06-27 17:01:43
		19	NewNetflixTeam	0.8657	9.01	2009-05-31 07:30:22
		20	<u>J Dennis Su</u>	0.8658	9.00	2009-03-11 09:41:54

#### Genesis of The Ensemble



### June 30, 16:44 GMT

Rank	Team Name	Best Score	% Improvement	Last Submit Time
1	BellKor's Pragmatic Chaos	0.8558	10.05	2009-06-26 18:42:37
Grand	Prize - RMSE <= 0.8563			
2	Grand Prize Team	0.8578	9.84	2009-06-30 15:26:35
3	<u>PragmaticTheory</u>	0.8582	9.80	2009-06-25 22:15:51
4	BellKor in BigChaos	0.8590	9.71	2009-05-13 08:14:09
5	<u>Dace</u>	0.8604	9.56	2009-06-30 01:28:47
6	xlvector	0.8609	9.51	2009-06-29 14:32:33
7	<u>BigChaos</u>	0.8613	9.47	2009-06-23 23:06:52
Progr	ess Prize 2008 - RMSE = 0.8616 -	Winning Team	: BellKor in BigCha	05
8	BellKor	0.8620	9.40	2009-06-24 07:16:02
9	Vandelay Industries !	0.8623	9.37	2009-06-30 02:15:06
10	Gravity	0.8634	9.25	2009-04-22 18:31:32
11	Opera Solutions	0.8638	9.21	2009-06-26 23:18:13
12	<u>BruceDengDaoCiYiYou</u>	0.8638	9.21	2009-06-27 00:55:55
13	<u>pengpengzhou</u>	0.8638	9.21	2009-06-27 01:06:43
14	Team ESP	0.8639	9.20	2009-06-30 06:20:30
15	Feeds2	0.8640	9.19	2009-06-29 10:57:13
16	Ces	0.8642	9.17	2009-06-29 03:36:56
17 j	majia2	0.8642	9.17	2009-06-29 03:25:01
18	Just a guy in a garage	0.8650	9.08	2009-05-24 10:02:54
19	NewNetflix Team	0.8657	9.01	2009-05-31 07:30:22
20	<u>J Dennis Su</u>	0.8658	9.00	2009-03-11 09:41:54

## July 8, 14:22 GMT

Rank	Team Name	Reet Score	% Improvement	Last Submit Time
1	BellKor's Pragmatic Chaos	0.8558	10.05	2009-07-07 18:26:16
		0.0550	10.05	2009-07-07 16.20.10
Grand	Prize - RMSE <= 0.8563			
2	Grand Prize Team	0.8572	9.90	2009-07-07 21:37:25
3	Opera Solutions and Vandelay United	0.8576	9.86	2009-07-07 22:49:58
4	xlvector	0.8579	9.83	2009-07-08 08:36:52
5	Three Kingdoms	0.8581	9.81	2009-07-07 14:53:41
6	<u>PragmaticTheory</u>	0.8582	9.80	2009-07-05 11:02:53
7	Peloponnesian League	0.8582	9.80	2009-07-07 16:02:42
8	Vandelay Industries !	0.8584	9.78	2009-07-08 12:15:35
9	BellKor in BigChaos	0.8590	9.71	2009-07-08 06:55:44
10	Team ESP	0.8598	9.63	2009-07-08 08:03:14
11	<u>BigChaos</u>	0.8613	9.47	2009-06-23 23:06:52
12	Opera Solutions	0.8614	9.46	2009-07-02 17:32:37
13	BellKor	0.8615	9.45	2009-07-06 21:37:37
Progre	ss Prize 2008 - RMSE = 0.8616 - Wi	nning Team:	BellKor in BigChao	5
14	space drop	0.8621	9.39	2009-07-07 18:27:20
15 į	Feeds2	0.8624	9.35	2009-07-07 23:24:03
16	Gravity	0.8634	9.25	2009-04-22 18:31:32
17	BruceDengDaoCiYiYou	0.8638	9.21	2009-06-27 00:55:55
18	pengpengzhou	0.8638	9.21	2009-06-27 01:06:43
19	majia2	0.8638	9.21	2009-07-07 07:13:18
20	Ces	0.8642	9.17	2009-07-07 03:14:03

## July 17, 16:01 GMT

	Rank	Team Name	Best Score	% Improvement	Last Submit Time
	1	BellKor's Pragmatic Chaos	0.8556	10.07	2009-07-17 10:24:54
	Grand	Prize - RMSE <= 0.8563			
$\Rightarrow$	2	Grand Prize Team	0.8571	9.91	2009-07-17 12:35:45
	3	Opera Solutions and Vandelay United	0.8573	9.89	2009-07-16 23:29:47
	4	Vandelay Industries !	0.8579	9.83	2009-07-16 16:42:26
	5	<u>PragmaticTheory</u>	0.8582	9.80	2009-07-12 15:09:53
	6	BellKor in BigChaos	0.8590	9.71	2009-07-15 13:14:59
	7	Dace	0.8605	9.55	2009-07-16 07:28:44
	8	<u>BigChaos</u>	0.8613	9.47	2009-06-23 23:06:52
	9	Feeds2	0.8613	9.47	2009-07-13 17:17:28
	10	BellKor	0.8613	9.47	2009-07-17 09:20:57
	11	Opera Solutions	0.8614	9.46	2009-07-02 17:32:37
	Progre	ss Prize 2008 - RMSE = 0.8616 - Wi	inning Team:	BellKor in BigChao	5
	12	xiangliang	0.8633	9.26	2009-07-17 04:54:04
	13	Gravity	0.8634	9.25	2009-07-12 14:11:18
	14	Ces	0.8642	9.17	2009-07-11 23:33:26
	15 į	Invisible Ideas	0.8644	9.14	2009-07-17 00:07:55
	16	Just a guy in a garage	0.8650	9.08	2009-07-06 16:12:33
	17	J Dennis Su	0.8658	9.00	2009-03-11 09:41:54
	18	<u>acmehill</u>	0.8659	8.99	2009-04-16 06:29:35
	19	MonteCarlo	0.8661	8.97	2009-03-25 15:00:05
	20	IDEA2	0.8661	8.97	2009-03-25 15:37:59

#### July 25, 18:32 GMT – The Ensemble First Appears!

	Rank	Team Na	me	Best Score	% Improvement	Last Submit Time
	1	The Ensemble		0.8554	10.09	2009-07-25 18:32:29
	2	BellKor's Pragmatic C	<u>haos</u>	0.8555	10.08	2009-07-25 15:53:34
	Grand I	Prize - RMSE <= 0.8	563			
	3	Grand Prize Team	i	0.8571	9.91	2009-07-24 13:07:49
$\Rightarrow$	4	Opera Solutions and	/andelay United	0.8573	9.89	2009-07-25 20:05:52
	5	Vandelay Industries!		0.8579	9.83	2009-07-24 05:26:13
	6	<u>PragmaticTheory</u>		0.8582	9.80	2009-07-12 15:09:53
	7	BellKor in BigChaos		0.8590	9.71	2009-07-20 19:09:34
	8	<u>Dace</u>	i	0.8603 i	9.58	2009-07-24 17:18:43
	9	Opera Soluti			9	2009-07-25 00:48:38
	10	BellKor	24 hours	. 10 min	8	2009-07-22 20:30:30
	11	<u>BigChaos</u>	_	•	7	2009-06-23 23:06:52
	12	Feeds2	before cor	itest end	S 7	2009-07-24 20:06:46
	Progres	ss Prize 200			BigChad	)5
	13	xiangliang	#1 and #	2 teams	6	2009-07-21 02:04:40
	14	<u>Gravity</u>	ooch ba		5	2009-07-24 16:45:05
	15 į	Ces	each ha	ive one	7 į	2009-07-25 17:42:38
	16	Invisible Idea	more sub	mission	4	2009-07-20 03:26:12
	17 j	Just a guy in			8	2009-07-22 14:10:42
	18	Craig Carmicnaer		0.0000	ə.∪2	2009-07-25 16:00:54
	19	J Dennis Su	i	0.8658	9.00	2009-03-11 09:41:54
	20	<u>acmehill</u>		0.8659	8.99	2009-04-16 06:29:35

#### July 26, 18:18 GMT BPC Makes Their Final Submission

Rank	Team Name	<b>Best Score</b>	½ Improvement	Last Submit Time
1	The Ensemble	0.8554	10.09	2009-07-25 18:32:29
2	BellKor's Pragmatic Chaos	0.8554	10.09	2009-07-26 18:18:28

24 minutes before contest ends

The Ensemble can make one more submission – window opens 10 minutes before contest ends

### July 26, 18:43 GMT – Contest Over!

Rank	Team Name	Best Score	% Improvement	Last Submit Time
1	The Ensemble	0.8553	10.10	2009-07-26 18:38:22
2	BellKor's Pragmatic Chaos	0.8554	10.09	2009-07-26 18:18:28
Grand	Prize - RMSE <= 0.8563			
3	Grand Prize Team	0.8571	9.91	2009-07-24 13:07:49
4	Opera Solutions and Vandelay United	0.8573	9.89	2009-07-25 20:05:52
5	Vandelay Industries!	0.8579	9.83	2009-07-26 02:49:53
6	PragmaticTheory	0.8582	9.80	2009-07-12 15:09:53
7	BellKor in BigChaos	0.8590	9.71	2009-07-26 12:57:25
в į	<u>Dace</u>	0.8603	9.58	2009-07-24 17:18:43
9	Opera Solutions	0.8611	9.49	2009-07-26 18:02:08
10	BellKor	0.8612	9.48	2009-07-26 17:19:11
11	<u>BigChaos</u>	0.8613	9.47	2009-06-23 23:06:52
2	Feeds2	0.8613	9.47	2009-07-24 20:06:46
Progre	ess Prize 2008 - RMSE = 0.8616 - W	inning Team:	BellKor in BigChao	95
13	xiangliang	0.8633	9.26	2009-07-21 02:04:40
14	<u>Gravity</u>	0.8634	9.25	2009-07-26 15:58:34
15 į	Ces	0.8642	9.17	2009-07-25 17:42:38
16	Invisible Ideas	0.8644	9.14	2009-07-20 03:26:12
17	Just a guy in a garage	0.8650	9.08	2009-07-22 14:10:42
18	Craig Carmichael	0.8656	9.02	2009-07-25 16:00:54
19	J Dennis Su	0.8658	9.00	2009-03-11 09:41:54
20	acmehill	0.8659	8.99	2009-04-16 06:29:35

#### **Final Test Scores**

Rank	Team Name	Best Test Score	% Improvement	Best Submit Time	
Grand Prize - RMSE = 0.8567 - Winning Team: BellKor's Pragmatic Chaos					
1	BellKor's Pragmatic Chaos	0.8567	10.06	2009-07-26 18:18:28	
2	The Ensemble	0.8567	10.06	2009-07-26 18:38:22	
3	Grand Prize Team	0.8582	9.90	2009-07-10 21:24:40	
4	Opera Solutions and Vandelay United	0.8588	9.84	2009-07-10 01:12:31	
5	Vandelay Industries !	0.8591	9.81	2009-07-10 00:32:20	
6	<u>PragmaticTheory</u>	0.8594	9.77	2009-06-24 12:06:56	
7	BellKor in BigChaos	0.8601	9.70	2009-05-13 08:14:09	
8	Dace_	0.8612	9.59	2009-07-24 17:18:43	
9	Feeds2	0.8622	9.48	2009-07-12 13:11:51	
10	<u>BigChaos</u>	0.8623	9.47	2009-04-07 12:33:59	
11	Opera Solutions	0.8623	9.47	2009-07-24 00:34:07	
12	BellKor	0.8624	9.46	2009-07-26 17:19:11	
Progress Prize 2008 - RMSE = 0.8627 - Winning Team: BellKor in BigChaos					
13	xiangliang	0.8642	9.27	2009-07-15 14:53:22	
14	Gravity	0.8643	9.26	2009-04-22 18:31:32	
15	Ces	0.8651	9.18	2009-06-21 19:24:53	
16	Invisible Ideas	0.8653	9.15	2009-07-15 15:53:04	
17	Just a guy in a garage	0.8662	9.06	2009-05-24 10:02:54	
18	J Dennis Su	0.8666	9.02	2009-03-07 17:16:17	
19	Craig Carmichael	0.8666	9.02	2009-07-25 16:00:54	
20	<u>acmehill</u>	0.8668	9.00	2009-03-21 16:20:50	
Progress Prize 2007 - RMSE = 0.8723 - Winning Team: KorBell					

Cinematch score - RMSE = 0.9525

#### Final Test Scores

Rank	Team Name	Best Test Score	% Improvement	Best Submit Time			
Grand Prize - RMSE = 0.8567 - Winning Team: BellKor's Pragmatic Chaos							
1	BellKor's Pragmatic Chaos	0.8567	10.06	2009-07-26 18:18:28			
2	The Ensemble	0.8567	10.06	2009-07-26 18:38:22			
3	Grand Prize Team	0.8582	9.90	2009-07-10 21:24:40			
4	Opera Solutions and Vandelay United	0.8588	9.84	2009-07-10 01:12:31			
5	Vandelay Industries !	0.8591	9.81	2009-07-10 00:32:20			
6	PragmaticTheory	0.8594	9.77	2009-06-24 12:06:56			
7	BellKor in BigChaos	0.8601	9.70	2009-05-13 08:14:09			
8	<u>Dace</u>	0.8612	9.59	2009-07-24 17:18:43			
9	Feeds2	0.8622	9.48	2009-07-12 13:11:51			
10	<u>BigChaos</u>	0.8623	9.47	2009-04-07 12:33:59			
11	Opera Solutions	0.8623	9.47	2009-07-24 00:34:07			
12	BellKor	0.8624	9.46	2009-07-26 17:19:11			
Prog	Progress Prize 2008 - RMSE = 0.8627 - Winning Team: BellKor in BigChaos						
13	xiangliang	0.8642	9.27	2009-07-15 14:53:22			
14	Gravity	0.8643	9.26	2009-04-22 18:31:32			
15	Ces	0.8651	9.18	2009-06-21 19:24:53			
16	Invisible Ideas	0.8653	9.15	2009-07-15 15:53:04			
17	Just a guy in a garage	0.8662	9.06	2009-05-24 10:02:54			
18	J Dennis Su	0.8666	9.02	2009-03-07 17:16:17			
19	Craig Carmichael	0.8666	9.02	2009-07-25 16:00:54			
20	<u>acmehill</u>	0.8668	9.00	2009-03-21 16:20:50			
21	MonteCarlo	0.8669	8.99	2009-03-24 10:45:14			
22	IDEA2	0.8669	8.99	2009-03-25 15:37:59			
23	just_a_student	0.8675	8.92	2009-07-17 08:37:11			
24	<u>Howbert</u>	0.8677	8.90	2009-07-26 07:13:00			
25	My Brain and His Chain	0.8678	8.89	2008-09-30 02:19:47			

#### Netflix Prize: What Did We Learn?

- Significantly advanced science of recommender systems
  - Properly tuned and regularized matrix factorization is a powerful approach to collaborative filtering
  - Ensemble methods (blending) can markedly enhance predictive power of recommender systems
- Crowdsourcing via a contest can unleash amazing amounts of sustained effort and creativity
  - Netflix made out like a bandit
  - But probably would not be successful in most problems

#### Netflix Prize: What Did I Learn?

- Several new machine learning algorithms
- A lot about optimizing predictive models
  - Stochastic gradient descent
  - Regularization
- A lot about optimizing code for speed and memory usage
- Some linear algebra and a little PDQ
- Enough to come up with one original approach that actually worked
- Money and fame make people crazy, in both good ways and bad

COST: about 1000 hours of my free time over 13 months