Non-Linear Cross-Domain Collaborative Filtering via Hyper-Structure Transfer: Supplementary Materials

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1. Objective Solving

With the following Eqs.

$$
\tilde{\boldsymbol{B}}_{:,:,h}^{(k)} = \boldsymbol{A}^{(k)} \boldsymbol{\Phi}_h^{(k)} \boldsymbol{E}^{(k)\top}
$$
 (1)

and

$$
\text{proj}^{(k)}(\boldsymbol{B}) = \boldsymbol{A}^{(k)} \boldsymbol{\Psi}^{(k)} \boldsymbol{E}^{(k)\top} \tag{2}
$$

explained in the main text, we can employ the multiplicative gradient descent method [\(Ding et al.,](#page-1-0) [2006\)](#page-1-0) to update the $\tilde{U}^{(k)} = [U^{(k)}, 0], \tilde{V}^{(k)} = [V^{(k)}, 0], A^{(k)}, \text{ and } E^{(k)}$ in each iteration. The update rules for Eq. (5) of the main text are given below:

$$
\tilde{\boldsymbol{U}}^{(k)} \leftarrow \tilde{\boldsymbol{U}}^{(k)} \circ \sqrt{\frac{\boldsymbol{X}^{(k)} \tilde{\boldsymbol{V}}^{(k)} \boldsymbol{F}^{(k)\top}}{\tilde{\boldsymbol{U}}^{(k)} \boldsymbol{F}^{(k)} \tilde{\boldsymbol{V}}^{(k)\top} \tilde{\boldsymbol{V}}^{(k)} \boldsymbol{F}^{(k)\top}}},\quad(3)
$$

$$
\tilde{\boldsymbol{V}}^{(k)} \leftarrow \tilde{\boldsymbol{V}}^{(k)} \circ \sqrt{\frac{\boldsymbol{X}^{(k)} \tilde{\boldsymbol{U}}^{(k)} \boldsymbol{F}^{(k)}}{\tilde{\boldsymbol{V}}^{(k)} \boldsymbol{F}^{(k)\top} \tilde{\boldsymbol{U}}^{(k)\top} \tilde{\boldsymbol{U}}^{(k)} \boldsymbol{F}^{(k)}}},\quad(4)
$$

where $F^{(k)} = A^{(k)} \Psi^{(k)} E^{(k)\top} = \text{proj}^{(k)}(B)$.

$$
\bm{A}^{(k)} \leftarrow \bm{A}^{(k)} \circ \sqrt{\frac{[\tilde{\bm{U}}^{(k)\top} \bm{X}^{(k)} \tilde{\bm{V}}^{(k)} \bm{E}^{(k)} \bm{\Psi}^{(k)}]}{[\tilde{\bm{U}}^{(k)\top} \tilde{\bm{U}}^{(k)} \bm{A}^{(k)} \bm{\Psi}^{(k)} \bm{E}^{(k)\top} \tilde{\bm{V}}^{(k)\top} \tilde{\bm{V}}^{(k)} \bm{E}^{(k)} \bm{\Psi}^{(k)}]}}},\n \bm{E}^{(k)} \leftarrow \bm{E}^{(k)} \circ \sqrt{\frac{[\tilde{\bm{V}}^{(k)\top} \bm{X}^{(k)} \tilde{\bm{U}}^{(k)} \bm{A}^{(k)} \bm{\Psi}^{(k)}]}{[\tilde{\bm{V}}^{(k)\top} \tilde{\bm{V}}^{(k)} \bm{E}^{(k)} \bm{\Psi}^{(k)} \bm{A}^{(k)\top} \tilde{\bm{U}}^{(k)\top} \tilde{\bm{U}}^{(k)} \bm{A}^{(k)} \bm{\Psi}^{(k)}]}},\n \quad (6)
$$

where \circ denotes the elemental-wise product, $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ denotes the where \bullet denotes the elemental wise product, $\begin{bmatrix} . \ . \ . \end{bmatrix}$ denotes the elemental-wise square root. The detailed steps are given in Algorithm [1.](#page-1-0) Note that we initiate the last columns of $\tilde{U}^{(k)}$ and $\tilde{V}^{(k)}$ by zero vectors, and because they are updated by elementwise multiplications, the last columns of $\tilde{U}^{(k)}$ and $\tilde{V}^{(k)}$ will remain zeros during each iteration.

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2. More on Experiments

In this section, we give more details about our settings and conduct more experiments to further study the performance of MOTAR. Table 1 shows some statistics of our real datasets.

Datasets	DBLP	MovieLens
#users	180,640	69,878
#items	141,507	10,677
#rating events	1,495,081	10,000,054
Avg. #ratings/user	8.277	143.107
Avg. #ratings/item	10.565	936.598

Table 1: Statistics of the real datasets.

We validate that minimizing the MOTAR objective score does improve performance. Figure 1 shows the typical correlation between the objective score and MAE of MOTAR over real datasets. This justifies the validity of our MOTAR objective.

Figure 1: The correlation between the objective score and MAE of MOTAR.

Algorithm 1 The MOTAR training process.

Input: Dataset $\{\boldsymbol{X}^{(k)}\}_{1\leq k\leq d}$ and hyperparameters $\sigma, \beta,$ $\{p^{(k)}, q^{(k)}\}_k$, and z Output: $\{\boldsymbol{Y}^{(k)}\}_k$ Initialize $\{\tilde{\bm{U}}^{(k)}\}_k$ and $\{\tilde{\bm{V}}^{(k)}\}_k$ by random positives but set their last columns to $\bm{0}$ Initialize \hat{B} by random positives repeat for $k \in \{1, \cdots, d\}$ do Obtain the cubicization $\tilde{\mathcal{B}}^{(k)}$ from \mathcal{B} , CP-decompose it by Eq. [\(1\)](#page-0-0), and remember $\Phi_h^{(k)}$ $h^{(\kappa)}$'s Calculate $proj^{(k)}(\mathcal{B})$ by Eq. [\(2\)](#page-0-0) Update $\tilde{U}^{(k)}$, $\tilde{V}^{(k)}$, $A^{(k)}$, $E^{(k)}$ by Eqs. [\(3\)](#page-0-0)~[\(6\)](#page-0-0) Normalize each row of $\tilde{\bm{U}}^{(k)}, \tilde{\bm{V}}^{(k)}$ by its l_1 norm Reconstruct **B** by Eq.[\(1\)](#page-0-0) using the remembered $\Phi_h^{(k)}$ $h^{(\kappa)}$'s end for until convergence

References

Ding, Chris, Li, Tao, Peng, Wei, and Park, Haesun. Orthogonal nonnegative matrix t-factorizations for clustering. In *Proc. of KDD*, 2006.