Hyper-Parameter Optimization for Latent Spaces in Dynamic Recommender Systems
Bruno Veloso, Luciano Caroprese, Matthias König, Sónia Teixeira,
Giuseppe Manco, Holger H. Hoos, João Gama
INESC TEC, CNR, LIACS

Goal:
- Our problem deals with Online AutoML in environments where the working conditions change over time.
- The main goal consists of studying online optimization methods for hyper-parameter tuning. In dynamic environments, the “optimal” hyper-parameters might change over time.
- A responsible design (considering the ethical and technological concerns) for a better society.
- This is important to support Europe to lead a new, automated, technological era.

Recommendation Problem:
- Problem: Make predictions for unseen items
- We use streaming data to train and validate the model using the prequential protocol
- Initial Setup: a simple embedding model

Online AutoML:
- Nelder-Mead Algorithm
  - It uses a set of heuristics to optimize a loss function
  - Starts with random hyperparameter values
  - The stopping criteria uses a distance metric

Results:
- Achievements
  - Outperformed two strong baselines on Movielens dataset (left picture)
  - Outperformed two strong baselines on data generator (right picture)

Outputs:
- Paper accepted on ECML PKDD 2021
- AutoML prototype for latent spaces in dynamic recommendation systems
- Data Generator prototype