A Bayesian Mallows approach to non-transitive pair comparison data: an application to sounds perception

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Ingredients for preference data

A set of **items**, to be evaluated...



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...and a pool of assessors to evaluate them



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A ranking is a linear ordering of the items (representing e.g. individual preferences).



Pair comparisons arise when users state their binary preferences between pairs of items, repeatedly



Typical output we collect when

- number of items is large
- items are difficult to rank or rate

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Robust way of collecting data

Basic story

Pair comparisons can lead to a unique ranking.



Basic story

Pair comparisons can lead to a partial ranking.



Basic story

Pair comparisons can be **non-transitive**, no ranking available.



From non-transitive and incomplete pair comparison data:

- i) estimate the modal ranking of a pool of assessors (rank aggregation task)
- ii) estimate individual preferences (personalized recommendation task)
- iii) do i) and ii) when the population is heterogeneous, **cluster** the assessors based on their preferences

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Challenge

• Ideally we want to "coherentize" the preferences, and estimate the latent truth.



Equivalent to the minimum feedback arc set problemon a digraph ≡ remove (or reverse) as few edges as possible so that the remaining graph is acyclic →
 NP-hard optimization problem

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- Equivalent to the minimum feedback arc set problemon a digraph ≡ remove (or reverse) as few edges as possible so that the remaining graph is acyclic →
 NP-hard optimization problem
- Our strategy: sampling rather than optimizing
- Setting: Bayesian Mallows model for ranking data, adapted to pair comparisons

General setting of the Mallows model

- Let \mathcal{P}_n , be the space of *n*-dim permutations
- A ranking, $R = (R_1, ..., R_n)$, of *n* labelled items $\mathcal{A} = \{A_1, ..., A_n\}$ is an element of \mathcal{P}_n , where, for all *i*, R_i is the rank assigned to item A_i .

e.g.
$$A_1 \quad A_2 \quad A_3 \quad A_4 \quad A_5 \quad A_6 \quad A_7 \quad A_8 \quad A_9 \quad A_{10}$$

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e.g.
$$R = \begin{pmatrix} A_1 & A_2 & A_3 & A_4 & A_5 & A_6 & A_7 & A_8 & A_9 & A_{10} \\ 1, & 7, & 8, & 2, & 10, & 4, & 6, & 9, & 3, & 5 \end{pmatrix}$$

• The Mallows model (Mallows, 1957) gives the probability density for $\mathbf{R} \in \mathcal{P}_n$,

$$P(\boldsymbol{R} \mid \alpha, \rho) := \frac{1}{Z_n(\alpha)} \exp\left[-\frac{\alpha}{n} d(\boldsymbol{R}, \rho)\right]$$

- o $oldsymbol{
 ho}\in \mathcal{P}_n$: location parameter, shared consensus ranking
- o $d(\cdot, \cdot)$: right-invariant (Diaconis, 1988) distance between permutations (example)
- o $\alpha \ge 0$: scale parameter
- o $Z_n(\alpha)$: partition function

Bayesian inference: full rankings

- N users rank n items $\mathcal{A} = \{A_1, ..., A_n\}$
- Data $\mathbf{R} = {\mathbf{R}_j}_{j=1}^N \rightarrow \text{full rankings}$
- $\mathbf{R}_j = (R_{j1}, ..., R_{jn}) \in \mathcal{P}_n$: ranking given by user j to the full set of items
- R_{ji} : rank given to item A_i by user j.

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- Statistical model: $\mathbf{R}_1, \ldots, \mathbf{R}_N | \alpha, \rho \stackrel{i.i.d}{\sim} \mathsf{Mallows}(\alpha, \rho)$

$$P(\mathbf{R}_1,\ldots,\mathbf{R}_N;\alpha,\boldsymbol{
ho}) = rac{1}{Z_n(\alpha)^N} \exp\left\{-rac{\alpha}{n}\sum_{j=1}^N d(\mathbf{R}_j,\boldsymbol{
ho})
ight\}$$

- Prior: assume independence between ho and lpha and no prior information
 - ρ : uniform over $\mathcal{P}_n o \pi(\rho) = rac{1}{n!} \mathbb{1}_{\mathcal{P}_n}(\rho)$
 - α: (truncated) exponential prior
- Posterior density

$$\pi\left(\boldsymbol{\rho}, \alpha | \mathbf{R}_1, \dots, \mathbf{R}_N\right) \propto \frac{1}{Z_n(\alpha)^N} \exp\left\{-\alpha \left[n^{-1} \sum_{j=1}^N d\left(\mathbf{R}_j, \boldsymbol{\rho}\right) + \lambda\right]\right\}$$

Bayesian inference: transitive pair comparisons

- N users do not see all the possible items, but only express binary preferences between pairs of them
- Data {B_j}^N_{j=1} are sets of pair preferences, of the form (A_{m1} ≺ A_{m2}) if A_{m1} preferred to A_{m2}

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- Define augmented full rankings $\tilde{R}_1, \ldots, \tilde{R}_N$, where each \tilde{R}_j is compatible with the partial informations in the data \mathcal{B}_j



Posterior density

$$\pi\left(\alpha,\rho|\mathcal{B}_{1},\ldots,\mathcal{B}_{N}\right)=\sum_{\tilde{R}_{1}\in\mathsf{tc}(\mathcal{B}_{1})}\cdots\sum_{\tilde{R}_{N}\in\mathsf{tc}(\mathcal{B}_{N})}P\left(\alpha,\rho|\tilde{R}_{1},\ldots,\tilde{R}_{N}\right).$$

When announcing her pairwise preferences, she mentally compares the ranks of the items in her latent ranking ${\bf R}$



Bayesian inference: non-transitive pair comparisons

• Same setting as before BUT users allowed to be inconsistent in their choices



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• Idea: assume non-transitive patterns arise because of mistakes made by the users

• Identification/correction of mistakes: borrowing strength

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$$\pi\left(lpha, oldsymbol{
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- Assumption: $P\left(\tilde{\mathbf{R}}_{1},...,\tilde{\mathbf{R}}_{N}|\mathcal{B}_{1},...,\mathcal{B}_{N}\right) = \prod_{j=1}^{N} P\left(\tilde{\mathbf{R}}_{j}|\mathcal{B}_{j}\right)$
- $P\left(\tilde{R}_{j}|\mathcal{B}_{j}\right)$: Weight of each full rank in the sum
- Interpretation: probability of ordering the pairs as in \mathcal{B}_j when the latent ranking for user j is $\tilde{\mathbf{R}}_j \rightarrow$ probability of making mistakes in the binary choices
 - o Random mistake: independent of the pair of items
 - Logistic model: the likelihood of a mistake increases if the items are perceived as similar by the user (details)

Implementation: Metropolis within Gibbs MCMC, with data augmentation

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How important is 3-D spatial motion to our understanding of human agency?

• *n* = 12 **abstract sounds**, made from the action of a cellist while playing, each obtained starting at the best representation of the original gesture, and then reducing or removing some aspects of the sound

SOUND1 Full sonification, the best one can make to capture motion - based on what we know about our perception and hearing

SOUND7 Like the previous one, with pitch modulation removed

SOUND10 The 'worst' sonification, spatial variation is flattened, both pitch and volume variations removed.

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To what extent listeners report non-transitive sets of preferences?

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We expect the listeners to be **clustered**: differences in the interpretation of the test and in how people listen to sounds \rightarrow Mixture model generalization of the main model

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Posterior modal ranking ho of the 3 clusters



Expert explanation of the clusters:

- Cluster 1: listeners who like slower spatial variation
- Cluster 2: listeners who are listening spatially
- Cluster 3: negative preference for spatial motion

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Posterior probabilities for all the sonifications of being ranked among the top-4 for the 3 clusters $% \left({{{\rm{s}}_{\rm{s}}}} \right)$



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Probability that the best sonified sounds are amongst the top-4 ranked sounds (obtained thanks to the estimated individual rankings).

SAA: index measuring listeners' awareness of spatial audio (3 is highly aware)



Spatial listening is a skill that is enhanced through training

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 - Extension to rankings with ties (to model indifference in the preference)
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Thanks for your attention!

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Right-invariance

Definition: Right-invariant distance

A distance function is right-invariant, if $d(\rho_1, \rho_2) = d(\rho_1 \eta, \rho_2 \eta)$ for all $\eta, \rho_1, \rho_2 \in \mathcal{P}_n$, where $\rho \eta = \rho \circ \eta = \rho \eta = (\rho_{\eta_1}, ..., \rho_{\eta_n})$.

Example

- 4 students, (A₁, A₂, A₃, A₄), admitted in a PhD program
- initial ranking $\rho_1 = (1, 3, 4, 2)$ (admission)
- final ranking $\rho_2 = (3, 4, 1, 2)$ (general exam)
- d(ρ₁, ρ₂) can be thought of as a measure of the goodness of judgement of the PhD admission board.
- If the students are relabelled in a different ordering, for example (A_4, A_2, A_1, A_3) , then $\rho_1\eta = (2, 3, 1, 4)$ and $\rho_2\eta = (2, 4, 3, 1)$, where $\eta = (4, 2, 1, 3)$ determines the relabelling of the students.
- Natural to assume d(ρ₁, ρ₂) = d(ρ₁η, ρ₂η), because the situation depicted is the same.

	A_1	A_2	A ₃	A_4]		A_4	A_2	A_1	A ₃		
$ ho_1$	1	3	4	2	\rightarrow	$ ho_1\eta$	2	3	1	4		
$ ho_2$	3	4	1	2]	$ ho_2\eta$	2	4	3	1		
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Consequence of right-invariance

For any $\rho_1, \rho_2 \in \mathcal{P}_n$, it holds $d(\rho_1, \rho_2) = d(\rho_1 \rho_2^{-1}, \mathbf{1}_n)$, where $\mathbf{1}_n = (1, 2, ..., n)$. Then $Z_n(\alpha, \rho)$ is free of ρ , as

$$Z_n(\alpha,\rho) = \sum_{\boldsymbol{r}\in\mathcal{P}_n} e^{-\frac{\alpha}{n}d(\boldsymbol{r},\rho)} = \sum_{\boldsymbol{r}\in\mathcal{P}_n} e^{-\frac{\alpha}{n}d(\boldsymbol{r}\rho^{-1},\mathbf{1}_n)} = \sum_{\boldsymbol{r}'\in\mathcal{P}_n} e^{-\frac{\alpha}{n}d(\boldsymbol{r}',\mathbf{1}_n)} = Z_n(\alpha)$$

Common right-invariant distances between permutations $\rho_1, \rho_2 \in \mathcal{P}_n$

- Footrule (I_1): $d_F(\rho_1, \rho_2) = \sum_{i=1}^n |\rho_{1i} \rho_{2i}|$
- Spearman (l_2): $d_S(\rho_1, \rho_2) = \sum_{i=1}^n (\rho_{1i} \rho_{2i})^2$
- Kendall: minimum number of adjacent transpositions which convert ρ_1 into ρ_2
- Cayley: minimum number of transpositions which convert ho_1 into ho_2
- Ulam: minimum number of **deletion-insertion** operations to convert ρ_1 into ρ_2 .
- Hamming: minimum number of substitutions required to convert ρ_1 into ρ_2 .

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Consider the following two permutations:

$$oldsymbol{\sigma} = (1,\ 2,\ 3,\ 4,\ 5,\ 6,\ 7,\ 8,\ 9,\ 10)$$

 $oldsymbol{ au} = (9,\ 10,\ 3,\ 4,\ 5,\ 6,\ 7,\ 8,\ 1,\ 2)$

First and second elements of σ , are at the bottom of τ .

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Normalized Spearman (l_2): $d_S(\sigma, \tau) \approx 0.5$ Normalized Cayley: $d_C(\sigma, \tau) \approx 0.28$

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3 / 24

The Mallows density



Exact computation of $Z_n(\alpha)$



where

- $d(\mathbf{r}, \mathbf{1}_n) \in \mathcal{D} = \{d_1, ..., d_h\}, h \text{ depends on } n \text{ and } d(\cdot, \cdot)$
- $L_i = {\mathbf{r} \in \mathcal{P}_n : d(\mathbf{r}, \mathbf{1}_n) = d_i} \subset \mathcal{P}_n, i = 1, ..., h.$

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Sufficient to know $|L_i|$, for all values $d_i \in \mathcal{D} \to \text{Easier}$, but still unfeasible for large n

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Special cases solution (from the computer programming field)

- Footrule distance; D = {0, 2, 4, ..., [n²/2]}, |L_i| is the sequence A062869 tabulated for n ≤ 50 in the On-Line Encyclopedia of Integer Sequences (OEIS)
- Spearman's distance: $\mathcal{D}\{0, 2, 4, ..., 2\binom{n+1}{3}\}$, $|L_i|$ is the sequence A175929 tabulated only until $n \le 14$ in the OEIS

Importance Sampling approximation of $Z_n(\alpha)$

Let $\mathbf{R}^1, \ldots, \mathbf{R}^K$ sampled from auxiliary distribution $q(\mathbf{R})$, then

$$\hat{Z}_n(\alpha) = K^{-1} \sum_{k=1}^K \exp\left[-(\alpha/n)d(\mathbf{R}^k, \mathbf{1}_n)\right] q(\mathbf{R}^k)^{-1}.$$

Pseudo-likelihood approach: Let $\{i_1, \ldots, i_n\}$ be a uniform sample from \mathcal{P}_n , giving the order of the pseudo-likelihood factorization. Then

$$P(R_{i_{n}}|\mathbf{1}_{n}) = \frac{\exp\left[-(\alpha/n)d(R_{i_{n}},i_{n})\right] \cdot \mathbb{1}_{[1,...,n]}(R_{i_{n}})}{\sum_{r_{n} \in \{1,...,n\}} \exp\left[-(\alpha/n)d(r_{n},i_{n})\right]},$$

$$P(R_{i_{n-1}}|R_{i_{n}},\mathbf{1}_{n}) = \frac{\exp\left[-(\alpha/n)d(R_{i_{n-1}},i_{n-1})\right] \cdot \mathbb{1}_{[\{1,...,n\}\setminus\{R_{i_{n}}\}}[R_{i_{n-1}})}{\sum_{r_{n-1}\in\{1,...,n\}\setminus\{R_{i_{n}}\}} \exp\left[-(\alpha/n)d(r_{n-1},i_{n-1})\right]},$$

$$P\left(R_{i_{2}}|R_{i_{3}},...,R_{i_{n}},\mathbf{1}_{n}\right) = \frac{\exp\left[-(\alpha/n)d\left(R_{i_{2}},i_{2}\right)\right] \cdot \mathbb{1}_{\left[\{1,...,n\}\setminus\{R_{i_{3}},...,R_{i_{n}}\}\right]}(R_{i_{2}})}{\sum_{r_{2}\in\{1,...,n\}\setminus\{R_{i_{3}},...,R_{i_{n}}\}}\exp\left[-(\alpha/n)d\left(r_{2},i_{2}\right)\right]},$$

$$P\left(R_{i_{1}}|R_{i_{2}},...,R_{i_{n}},\mathbf{1}_{n}\right) = \mathbb{1}_{\left[\{1,...,n\}\setminus\{R_{i_{2}},...,R_{i_{n}}\}\right]}(R_{i_{1}}).$$

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IS approximation of $Z_n(\alpha)$



Mukherjee (2016) limit: asymptotic approximation of $Z_n(\alpha)$

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Effect of the approximation of $Z_n(\alpha)$ on inference









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- 0.4

0.3

- 0.2

- 0.1

- 0.0

8 / 24

Go back

Conjugate prior for ρ (joint work with I. Antoniano-Villalobos)

Consider a sample of rankings $R_1, ..., R_N | \rho, \theta \stackrel{i.i.d}{\sim} \mathcal{M}_S(\theta, \rho)$, where $\mathcal{M}_S(\cdot, \cdot)$ is the Mallows density with $\theta = \alpha/n$, and Spearman (l_2) distance,

$$d(oldsymbol{
ho}, oldsymbol{\sigma}) = \sum_{i=1}^n (
ho_i - \sigma_i)^2$$

Assume θ known, then

$$P(\boldsymbol{R}_1,...,\boldsymbol{R}_N;\theta,\rho) = \prod_{j=1}^{N} \frac{1}{Z(\theta)} \exp\left\{-\theta \sum_{i=1}^{n} (R_i - \rho_i)^2\right\} \propto \exp\left\{2\theta N \sum_{i=1}^{n} \rho_i \bar{\boldsymbol{R}}_i\right\},$$

where $\bar{R}_i = \frac{1}{N} \sum_{j=1}^{N} R_{ji}$, i = 1, ..., n, is the sample average of the *i*-th rank.

Proposition

Let pp_n be the n-dim permutation polytope, that is, the convex hull of the elements of \mathcal{P}_n . Then $\mathbf{\bar{R}} = (\mathbf{\bar{R}}_1, ..., \mathbf{\bar{R}}_n) \in pp_n$.

Conjugate prior for ho (joint work with I. Antoniano-Villalobos)

Keeping θ fixed, the conjugate prior for $\rho \in \mathcal{P}_n$ is

$$\pi(\boldsymbol{\rho}|\boldsymbol{\rho}_{0},\theta_{0}) = \frac{1}{Z^{*}(\theta_{0},\boldsymbol{\rho}_{0})} \exp\left[-\theta_{0}\sum_{i=1}^{n}(\rho_{0i}-\rho_{i})^{2}\right] \mathbb{1}(\boldsymbol{\rho}_{0}\in\mathbb{PP}_{n})\mathbb{1}(\theta_{0}\in\mathbb{R}^{+})$$
$$\propto \exp\left[2\theta_{0}\sum_{i=1}^{n}\rho_{i}\rho_{0i}\right]$$

The posterior density for ho is

$$\pi(\boldsymbol{\rho}|\boldsymbol{R}_{1},...,\boldsymbol{R}_{N}) \propto \exp\left\{2(\theta_{0}+\theta N)\sum_{i=1}^{n}\rho_{i}\left[\frac{\theta N}{\theta_{0}+\theta N}\bar{R}_{i}+\frac{\theta_{0}}{\theta_{0}+\theta N}\rho_{0,i}\right]\right\}$$

i.e. $\pi(\rho|\mathbf{R}_1,...,\mathbf{R}_N)$ same parametric density of the prior, with updated parameters

$$\rho_{N} = \frac{\theta N}{\theta_{0} + \theta N} \bar{R} + \frac{\theta_{0}}{\theta_{0} + \theta N} \rho_{0}$$
$$\theta_{N} = \theta_{0} + \theta N$$

The result reminds Diaconis and Ylvisaker (1979)

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Conjugate prior for ρ (joint work with I. Antoniano-Villalobos)

Example: n = 3, N = 40, $\theta = 0.5$, $\rho = (3, 2, 1)$. Sample and obtain $\bar{R} = (2.25, 2.125, 1.625)$.

 $\rho_0 = (1, 2, 3)$, varying $\theta_0 = 0, 10, 20, 30$. $\rho_0 = (1, 2.5, 2.5)$, varying $\theta_0 = 0, 10, 20, 30$.



Non-transitive pairwise preferences

Mouse click mistake:

 $P(\text{mistake} | \theta, \mathbf{R}_j) = \theta, \quad \theta \in [0, 0.5)$

Logistic model

$$ext{logit} P(ext{mistake} \,|\, extbf{ extsf{ extsf extsf{ extsf extsf{ extsf} extsf{ extsf} extsf{ extsf{ extsf} extsf{ extsf{ extsf} extsf{ extsf{ extsf{ extsf} extsf{ extsf{ extsf extsf{ extsf} extsf extsf{ extsf{ extsf} extsf{ extsf$$

where
$$d_{R_{j},m} = |R_{j1} - R_{j2}|$$
 if $\mathcal{B}_{j,m} = (O_1 \prec O_2)$.



• Go back



How important is 3-D spatial motion to our understanding of human agency?

• *n* = 12 **abstract sounds**, made from the action of a cellist while playing, each obtained starting at the best representation of the original gesture, and then reducing or removing some aspects of the sound

SOUND1 Full sonification, the best one can make to capture motion - based on what we know about our perception and hearing

SOUND7 Like the previous one, with pitch modulation removed

SOUND10

The 'worst' sonification, spatial variation is flattened, both pitch and volume variations removed.

Go back

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A group of N = 46 listeners repeatedly presented with pairs of sounds and asked to choose the one that most evokes the sense of human causation (or physicality)

To what extent listeners report non-transitive sets of preferences?

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To what extent listeners report non-transitive sets of preferences? The percentage of listeners who report at least one non-transitivity is **80%**.

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To what extent listeners report non-transitive sets of preferences? The percentage of listeners who report at least one non-transitivity is **80%**.

We expect the listeners to be **clustered**: differences in the interpretation of the test and in how people listen to sounds \rightarrow Mixture model generalization of the main model

Go back

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Posterior consensus ranking ho of the 3 clusters



Expert explanation of the clusters:

- Cluster 1: listeners who like slower spatial variation
- Cluster 2: listeners who are listening spatially
- Cluster 3: negative preference for spatial motion



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Posterior probabilities for all the sonifications of being ranked among the top-4 for the 3 clusters $% \left({{\left[{{{\rm{s}}} \right]}_{{\rm{s}}}}} \right)$



Go back

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Probability that the best sonified sounds are amongst the top-4 ranked sounds (obtained thanks to the estimated individual rankings).

SAA: index measuring listeners' awareness of spatial audio (3 is highly aware)



Spatial listening is a skill that is enhanced through training

Go back

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N = 5000 Japanese people interviewed: each gives his/her complete ranking of n = 10 sushi variants (items)



N = 5000 Japanese people interviewed: each gives his/her complete ranking of n = 10 sushi variants (items)







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• Go back

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Sushi data: full rankings

MAP estimate

	c = 1	c = 2	c = 3	c = 4	c = 5	c = 6
τ_c	0.243(0.23, 0.26)	0.131 (0.12, 0.14)	0.107(0.1,0.11)	0.117(0.11, 0.12)	0.121(0.11, 0.13)	0.278(0.27, 0.29)
α_c	3.62(3.52, 3.75)	2.55(2.35,2.71)	3.8(3.42, 4.06)	4.02(3.78, 4.26)	4.46(4.25, 4.68)	1.86(1.77, 1.94)
1	fatty tuna	shrimp	sea urchin	fatty tuna	fatty tuna	fatty tuna
2	sea urchin	sea eel	fatty tuna	salmon roe	tuna	tuna
3	salmon roe	egg	shrimp	tuna	tuna roll	sea eel
4	sea eel	squid	tuna	tuna roll	shrimp	shrimp
5	tuna	cucumber roll	squid	shrimp	squid	salmon roe
6	shrimp	tuna	tuna roll	egg	sea eel	tuna roll
7	squid	tuna roll	salmon roe	squid	egg	squid
8	tuna roll	fatty tuna	cucumber roll	cucumber roll	cucumber roll	sea urchin
9	egg	salmon roe	egg	sea eel	salmon roe	egg
10	cucumber roll	sea urchin	sea eel	sea urchin	sea urchin	cucumber roll



• Go back

Beaches data: pairwise comparisons

- n = 15 images of tropical beaches shown in pairs to N = 60 users (25 random pairs each)
- Question: "Which of the two beaches would you prefer to go to in your next vacation?"

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Beaches data: pairwise comparisons

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- Question: "Which of the two beaches would you prefer to go to in your next vacation?"

	B1	B2	B3	B4	85
Rank	7	15	3	12	9
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	B6	B7	B8	B9	B10
Rank	2	10	11	1	6
	- 11		Kater and the second	- Secret 1	**->
	B11	B12	B13	B14	B15
Rank	4	14	8	13	5

Beaches data: pairwise comparisons

• We can also estimate the individual rankings



▶ Go back

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Context:

• Studies of differential gene expression between two conditions produce a list of genes, ranked according to their level of differential expression as measured by some test statistics.

Context:

- Studies of differential gene expression between two conditions produce a list of genes, ranked according to their level of differential expression as measured by some test statistics.
- Little agreement among gene lists found by independent studies comparing the same conditions leads to difficulties in finding a consensus list over all available studies. This situation raises the question of whether a consensus top list over all available studies can be found.

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Context:

- Studies of differential gene expression between two conditions produce a list of genes, ranked according to their level of differential expression as measured by some test statistics.
- Little agreement among gene lists found by independent studies comparing the same conditions leads to difficulties in finding a consensus list over all available studies. This situation raises the question of whether a consensus top list over all available studies can be found.
- Biologists are often concerned with the few most relevant genes in the specific context of the pathology, to set in place further more detailed lab experiments.
- N = 5 studies comparing prostate cancer patients with healthy controls, based on differential gene expression
- Each study produces top-25 (i.e. k = 25) list of genes (unique genes n = 89)

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- The fact that n >> N, and having partial data, both contribute to keeping precision small
- However, the posterior probability for each gene to be among the top-10 or top-25 is not so low, thus demonstrating that our approach can provide a valid criterion for consensus (with uncertainty quantification).

Marta Crispino

Go back

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Bayesian Mallows model VS Collaborative Filtering (with Q. Liu)



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