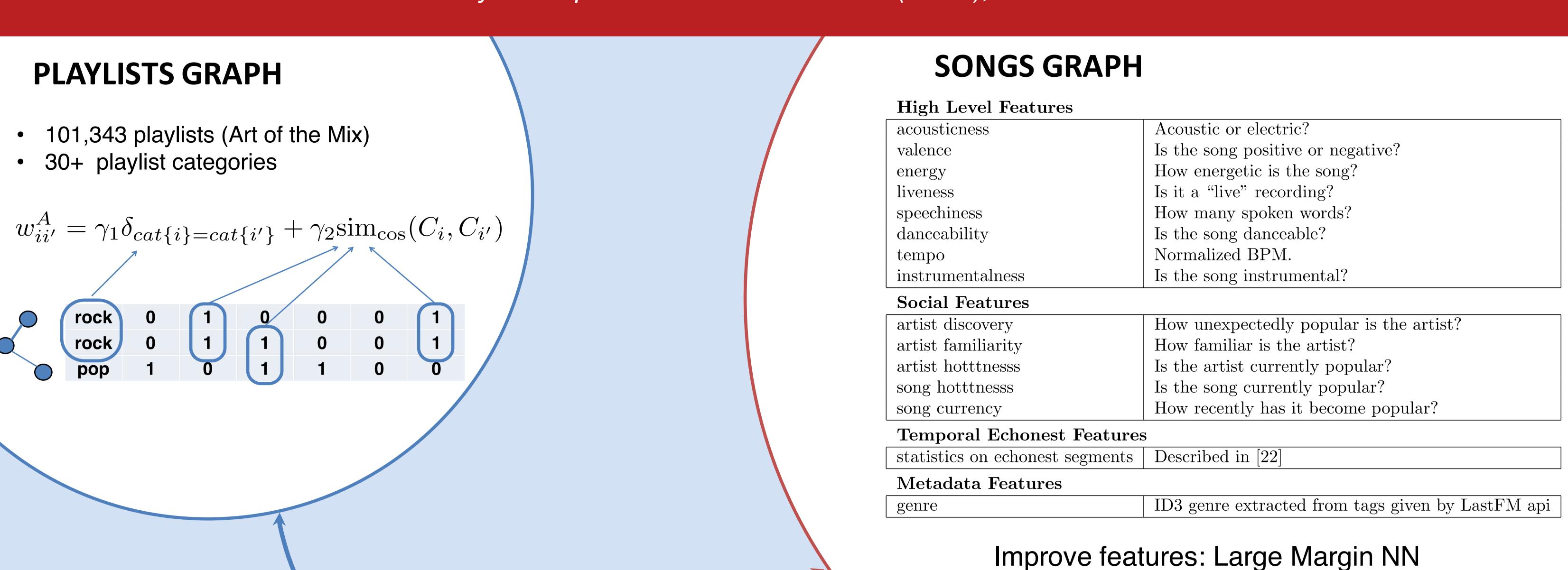
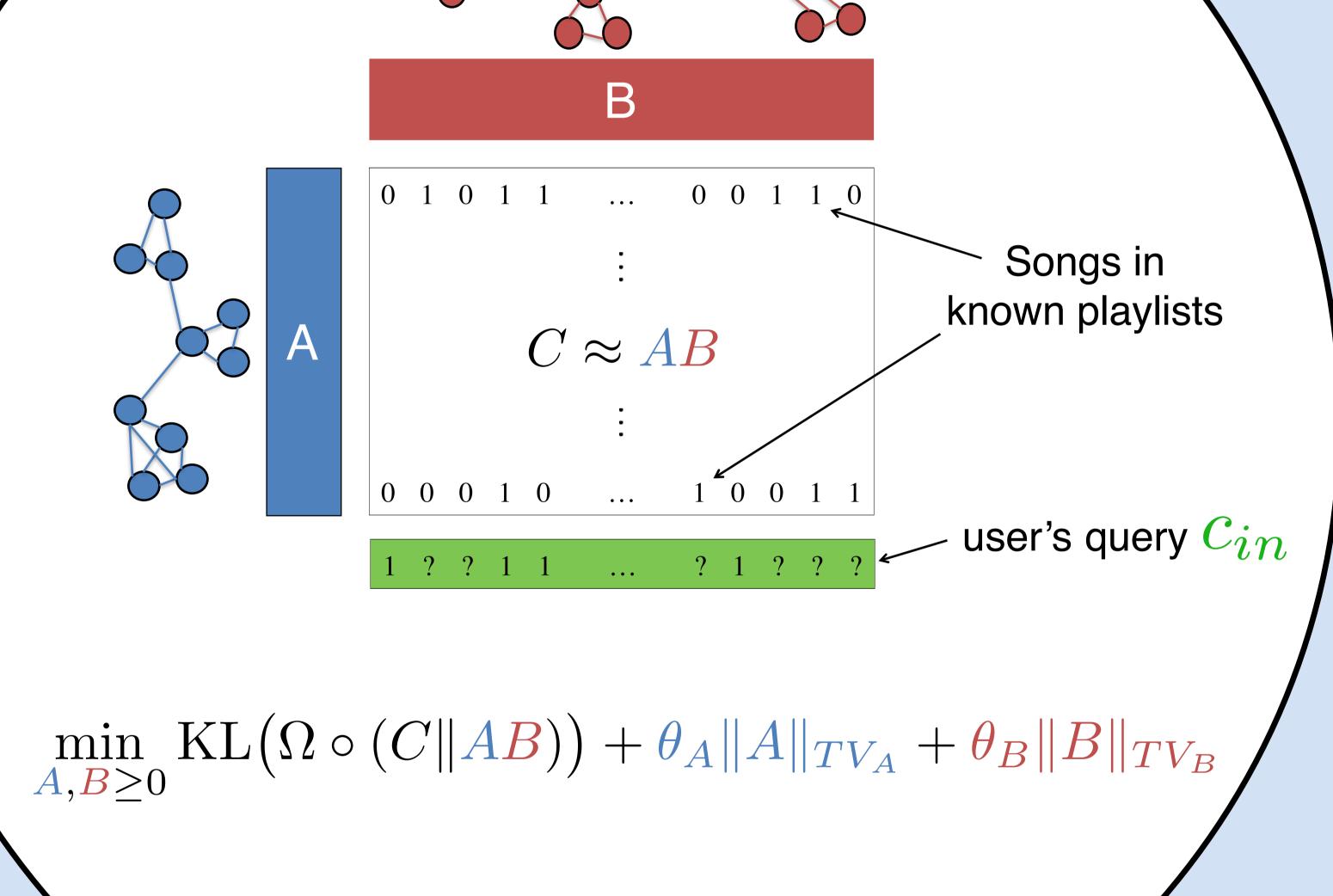
Song recommendation with Non-Negative Matrix factorization and graph total variation

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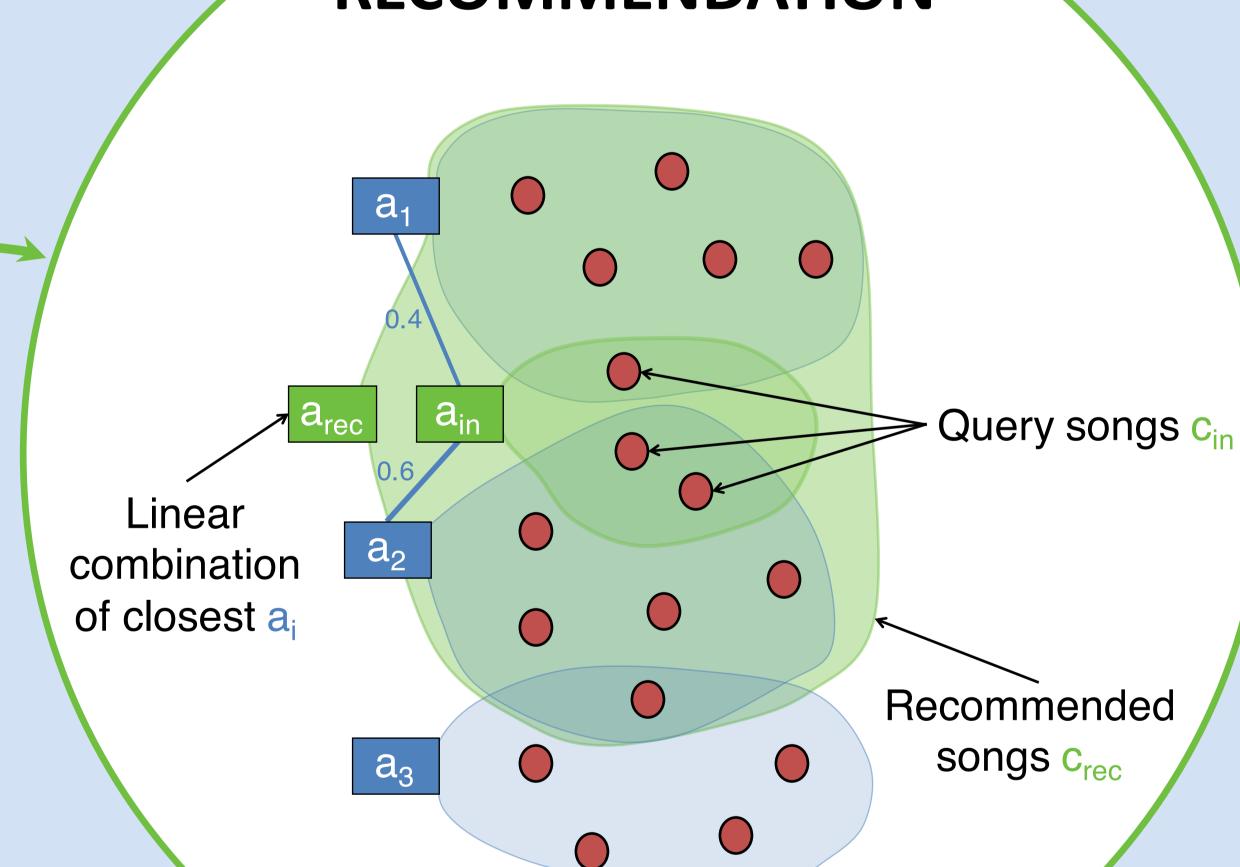


OUR HYBRID SYSTEM



RECOMMENDATION

 $w_{jj'}^B = \exp(-\|x_j - x_{j'}\|_1/\sigma)$



OPTIMIZATION

Convex sub-problems:

$$\min_{\boldsymbol{B} \geq 0} \quad \text{KL}(\Omega \circ (C \| \boldsymbol{A} \boldsymbol{B})) + \theta_{B} \| K_{B} \boldsymbol{B} \|_{1} \\
F(\boldsymbol{A} \boldsymbol{B}) \quad G(K_{B} \boldsymbol{B})$$

Fenchel duality:

$$\min_{B} F(AB) = \max_{Y} \operatorname{tr}(Y^{\top}AB) - F^{*}(Y)$$
Dual variable

Saddle point problem:

$$\min_{B \ge 0} \max_{Y_1, Y_2} \operatorname{tr}(Y_1^\top A_B) - F^*(Y_1) + \operatorname{tr}(Y_1^\top K_B B) - G^*(Y_2)$$

Primal dual algorithm:

$$Y_1^{k+1} = \operatorname{prox}_{\sigma_1 F^*} (Y_1^k + \sigma_1 A B^k)$$

$$Y_2^{k+1} = \operatorname{prox}_{\sigma_2 G^*} (Y_2^k + \sigma_2 K_B B^k)$$

$$B^{k+1} = (B^k - \tau_1 A^T Y_1^{k+1} - \tau_2 (K_B^T Y_2^{k+1})^T)_+$$

RESULTS

