

## Portfolio Theory Of Information Retrieval

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The Confusion with Portfolio Variance

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Lecture 19 — Probabilistic Retrieval Model Basic Idea | UIUC Information Retrieval System THEORY VOLUME 1 FIRST YEAR - Computer Application Accounting and Publishing Portfolio Theory: Calculating a Minimum Variance Two Asset Portfolio - Part 3 Portfolio Theory Of Information Retrieval

Modern portfolio theory, Mean-variance analysis, Probability ranking principle, Ranking under uncertainty 1 Introduction Information retrieval (IR) concerns how to retrieve documents for a user information need. The process of retrieving documents may be divided into two stages.

Portfolio Theory of Information Retrieval

Portfolio Theory of Information Retrieval. Conference Paper (PDF Available) · January 2009 ... Along this line, inspired by the modern portfolio theory [5], [6] ...

(PDF) Portfolio Theory of Information Retrieval

Inspired by the Modern Portfolio Theory, an economic theory dealing with investment in financial markets, we argue that ranking under uncertainty is not just about picking individual relevant documents, but about choosing the right combination of relevant documents.

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Portfolio Theory of Information Retrieval

Portfolio theory of information retrieval It is tackled in a general situation where the relevance predictions of individual documents have uncertainty, and are dependent between each other.

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Portfolio Theory in IR (2) Weight  $w_i$  is similar to the discount factors that have been applied to IR evaluation in order to penalize late-retrieved relevant documents [Jä rvelin and

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Kekäläinen(2002)] It can be easily shown that when  $w_1 > w_2 \dots > w_n$ , the maximum value of  $R_n$  gives the ranking order  $r_1 > r_2 \dots > r_n$ . This follows immediately that maximizing  $R$  – by which the document with highest relevance score is retrieved first, the document with next highest is retrieved second, etc ...

### Portfolio Theory of Information Retrieval

In general, the process of retrieving information consists of two phases. In the first phase, probabilistic retrieval models [1] compute the relevance between a given user's information need (query) and each of the documents in a collection. The second phase focuses on how to rank the calculated documents; the classic Probability Ranking Principle (PRP) [2] forms the theoretical basis of this phase, which ranks the documents with the order of decreasing probabilities of relevance to ...

### Post-Modern Portfolio Theory for Information Retrieval ...

Recently, modern portfolio theory has been applied to modelling the uncertainty and correlation between documents in information retrieval. Given a query, the aim is to maximize the overall relevance of a ranked list of documents and at the same time minimize the overall uncertainty of the ranked list.

### Modern portfolio theory - Wikipedia

Portfolio Theory Of Information Retrieval Portfolio Theory Of Information Retrieval Modern portfolio theory, Mean-variance analysis, Probability ranking principle, Ranking under uncertainty 1 Introduction Information retrieval (IR) concerns how to retrieve documents for a user information need. The process of retrieving documents may be divided into two stages. Portfolio Theory of Information Retrieval

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### Portfolio theory of information retrieval - CORE

Portfolio theory of information retrieval - This paper studies document ranking under uncertainty. It is tackled in a general situation where the relevance predictions of individual documents have uncertainty, and are dependent between each other. Inspired by the Modern Portfolio Theory, an economic theory dealing with investment in financial markets, we argue that ranking under uncertainty ...

### Portfolio theory of information retrieval | Sciweavers

information retrieval portfolio theory document ranking overall relevance ranked list relevance prediction risk level improved retrieval performance financial market right combination paper study theoretical insight individual relevant document general situation modern portfolio theory optimal rank order relevant document latter self effective way well-known probability individual document ...

### CiteSeerX — Portfolio theory of information retrieval

Information Retrieval (IR) aims to discover relevant information according to a user's information need. In general, the process of retrieving information consists of two phases. In the first phase, probabilistic retrieval models [1] compute the relevance between a given user's information need (query) and each of the documents in a collection.

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