Announcements

Ed Discussion Board

Recitation session:

- Review of linear algebra
 - Location: Thursday, April 9, 1-3 PM, Zoom

Deadlines today, 11:59 PM:

Colab 0, Colab 1

Deadlines next Thu, 11:59 PM:

HW1, Colab 2

How to find teammates for project?

- Ed Discussion Board
- Make sure you have a good dataset accessible

Theory of Locality Sensitive Hashing

CS547 Machine Learning for Big Data Tim Althoff PAUL G. ALLEN SCHOOL OF COMPUTER SCIENCE & ENGINEERING

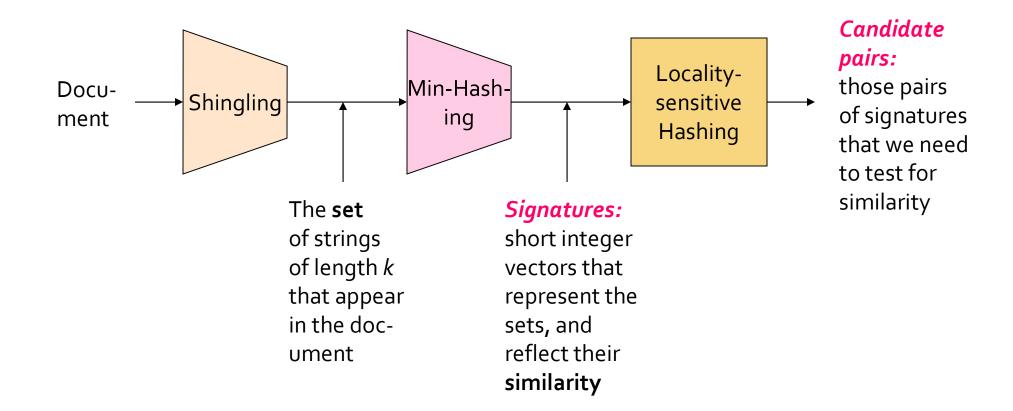
Recap: Finding similar documents

 Task: Given a large number (*N* in the millions or billions) of documents, find "near duplicates"

Problem:

- Too many documents to compare all pairs
- Solution: Hash documents so that similar documents hash into the same bucket
 - Documents in the same bucket are then
 candidate pairs whose similarity is then evaluated

Recap: The Big Picture



Recap: 3 Essential Steps

- 1. Shingling: Convert docs to sets of items
 - Document is a set of k-shingles
- 2. *Min-Hashing*: Convert large sets into short signatures, while preserving similarity
 - Want hash func. that $\Pr[h_{\pi}(C_1) = h_{\pi}(C_2)] = sim(C_1, C_2)$
 - For the Jaccard similarity Min-Hash has this property!
- 3. Locality-sensitive hashing: Focus on pairs of signatures likely to be from similar documents
 - Split signatures into bands and hash them
 - Documents with similar signatures get hashed into same buckets: Candidate pairs

Recap: Shingles

- A k-shingle (or k-gram) is a sequence of k tokens that appears in the document
 - Example: k=2; D₁ = abcab Set of 2-shingles: C₁ = S(D₁) = {ab, bc, ca}
- Represent a doc by a set of hash values of its k-shingles
- A natural similarity measure is then the Jaccard similarity:

 $sim(D_1, D_2) = |C_1 \cap C_2| / |C_1 \cup C_2|$

 Similarity of two documents is the Jaccard similarity of their shingles

Recap: Minhashing

 Min-Hashing: Convert large sets into short signatures, while preserving similarity: Pr[h(C₁) = h(C₂)] = sim(D₁, D₂)

Permutation π					
2	4	3			
3	2	4			
7	1	7			
6	3	2			
1	6	6			
5	7	1			
4/9/	2010	5			

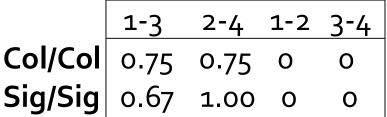
Input matrix	(Shinales x	(Documents)

1	O Tim Althoff, U	1 W (\$547: Ma	O	g for Rig
1	0	1	0	
0	1	0	1	
0	1	0	1	
0	1	0	1	
1	0	0	1	
1	0	1	Ο	

Signature matrix M

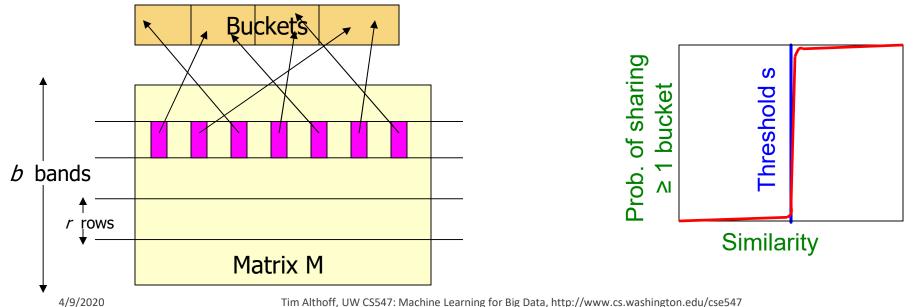
2	1	2	1
2	1	4	1
1	2	1	2

Similarities of columns and signatures (approx.) match!

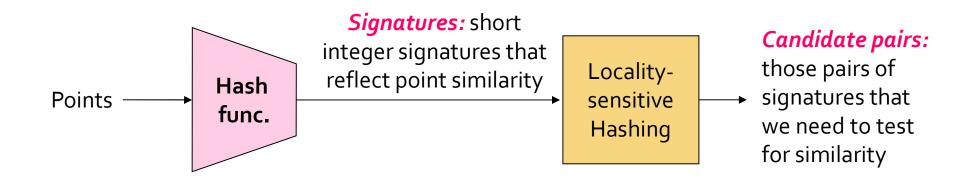


Recap: LSH

- Hash columns of the signature matrix *M*:
 Similar columns likely hash to same bucket
 - Divide matrix *M* into *b* bands of *r* rows (M=b·r)
 - Candidate column pairs are those that hash to the same bucket for ≥ 1 band



Today: Generalizing Min-hash

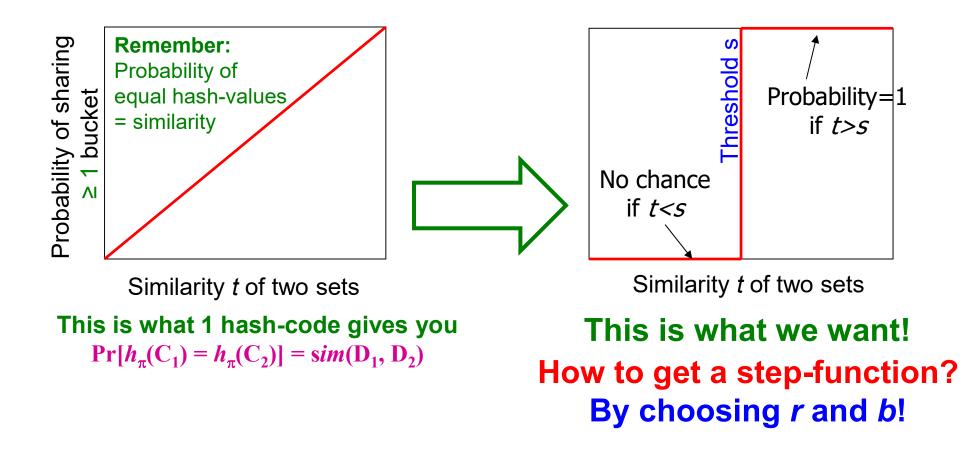


Design a locality sensitive hash function (for a given distance metric)

Apply the "Bands" technique

The S-Curve

The S-curve is where the "magic" happens



How Do We Make the S-curve?

- Remember: b bands, r rows/band
- Let sim(C₁, C₂) = s

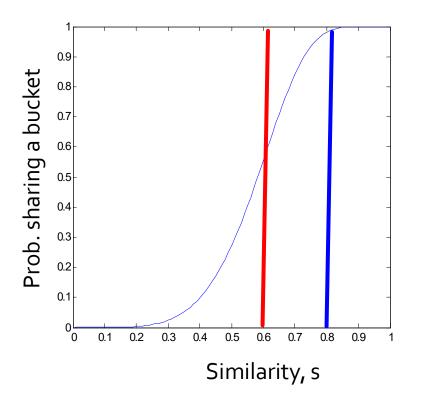
What's the prob. that at least 1 band is equal?

Pick some band (r rows)

- Prob. that elements in a single row of columns C₁ and C₂ are equal = s
- Prob. that all rows in a band are equal = s^r
- Prob. that some row in a band is not equal = 1 s^r
- Prob. that all bands are not equal = (1 s^r)^b
- Prob. that at least 1 band is equal = $1 (1 s^r)^b$ $P(C_1, C_2 \text{ is a candidate pair}) = 1 - (1 - s^r)^b$

Picking r and b: The S-curve

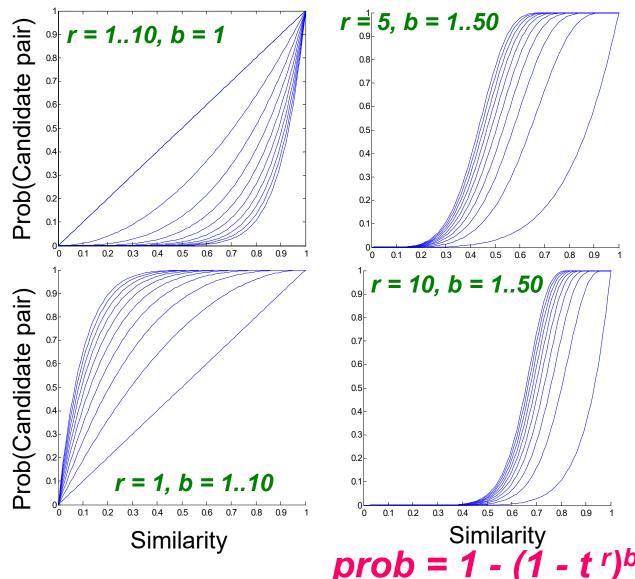
- Picking r and b to get the best S-curve
 - 50 hash-functions (r=5, b=10)

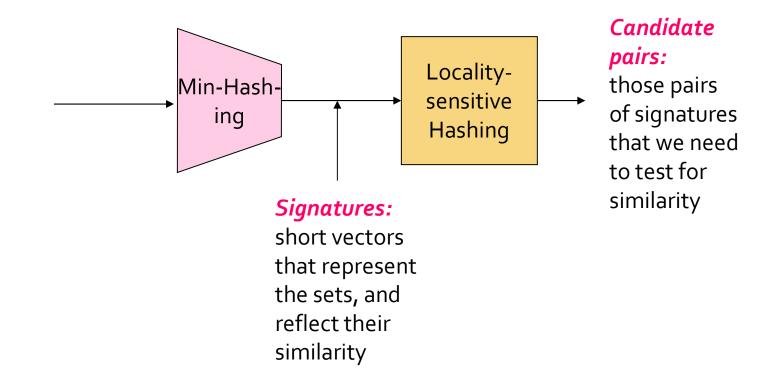


S-curves as a func. of b and r

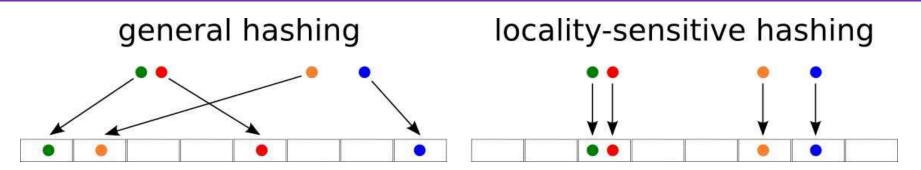
Given a fixed threshold **s**.

We want choose *r* and *b* such that the *P(Candidate pair)* has a "step" right around *s*.





Theory of LSH



Theory of LSH

- We have used LSH to find similar documents
 - More generally, we found similar columns in large sparse matrices with high Jaccard similarity
- Can we use LSH for other distance measures?
 - e.g., Euclidean distances, Cosine distance
 - Let's generalize what we've learned!

Distance Metric

- d() is a distance metric if it is a function from pairs of points x,y to real numbers such that:
 - $d(x,y) \ge 0$
 - d(x,y) = 0 iff x = y
 - d(x,y) = d(y,x)
 - $d(x,y) \le d(x,z) + d(z,y)$ (triangle inequality)
- Jaccard distance for sets = 1 Jaccard similarity
- Cosine distance for vectors = angle between the vectors
- Euclidean distances:
 - L₂ norm: d(x,y) = square root of the sum of the squares of the differences between x and y in each dimension
 - The most common notion of "distance"
 - L₁ norm: sum of absolute value of the differences in each dimension
 - Manhattan distance = distance if you travel along coordinates only

Why is J.D. a Distance Metric

- $d(x,y) \ge 0$ because $|x \cap y| \le |x \cup y|$
 - Thus, similarity < 1 and distance = 1 similarity > 0
- **d(x,x)** = 0 because x ∩ x = x ∪ x.
- And if $x \neq y$, then $|x \cap y|$ is strictly less than $|x \cup y|$, so sim(x,y) < 1; thus d(x,y) > 0
- d(x,y) = d(y,x) because union and intersection are symmetric
- d(x,y) < d(x,z) + d(z,y) trickier:</p>

$$\begin{array}{c|c} 1 - \underline{|x \cap z|} + 1 - \underline{|y \cap z|} \geq 1 & -\underline{|x \cap y|} \\ \hline |x \cup z| & |y \cup z| & |x \cup y| \end{array}$$

Triangle Inequality for J.D.

d(x,z)

$$1 - \frac{|x \cap z|}{|x \cup z|} + 1 - \frac{|y \cap z|}{|y \cup z|} \ge 1 - \frac{|x \cap y|}{|x \cup y|}$$

- Remember: |a ∩b|/|a ∪b| = probability that minhash(a) = minhash(b).
- Thus, 1 |a ∩b|/|a ∪b| = probability that minhash(a) ≠ minhash(b).

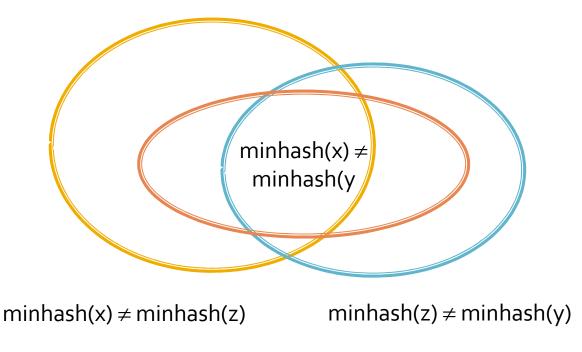
d(z,y)

d(x,y)

Need to show: prob[minhash(x) ≠ minhash(y)] < prob[minhash(x) ≠ minhash(z)] + prob[minhash(z) ≠ minhash(y)]

Proof: Triangle Inequality for J.D.

Whenever minhash(x) ≠ minhash(y), at least one of minhash(x) ≠ minhash(z) and minhash(z) ≠ minhash(y) must be true:



Families of Hash Functions

- For Min-Hashing signatures, we got a Min-Hash function for each permutation of rows
- A "hash function" is any function that allows us to say whether two elements are "equal"
 - Shorthand: h(x) = h(y) means "h says x and y are equal"
- A *family* of hash functions is any set of hash functions from which we can *pick one at random efficiently*
 - Example: The set of Min-Hash functions generated from permutations of rows

Locality-Sensitive (LS) Families

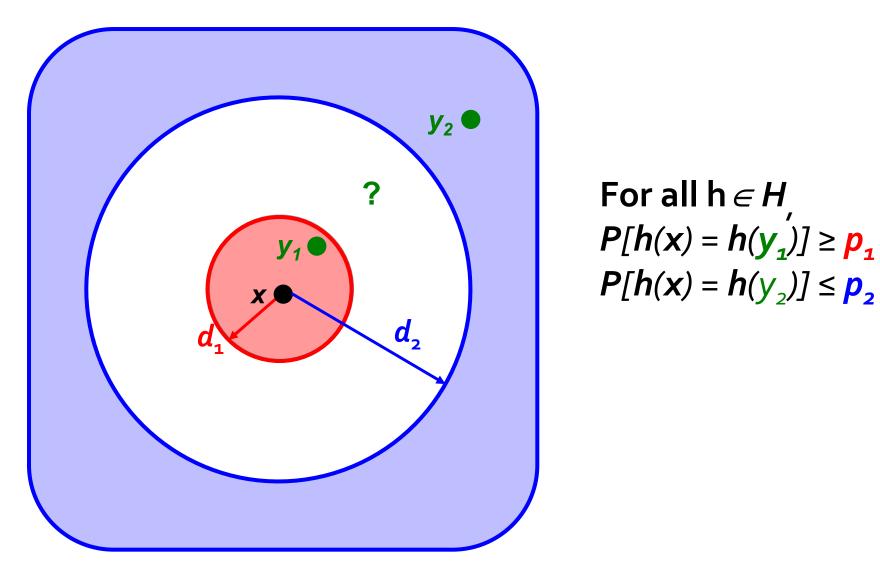
Suppose we have a space S of points with a <u>distance</u> metric d(x,y)

Critical assumption

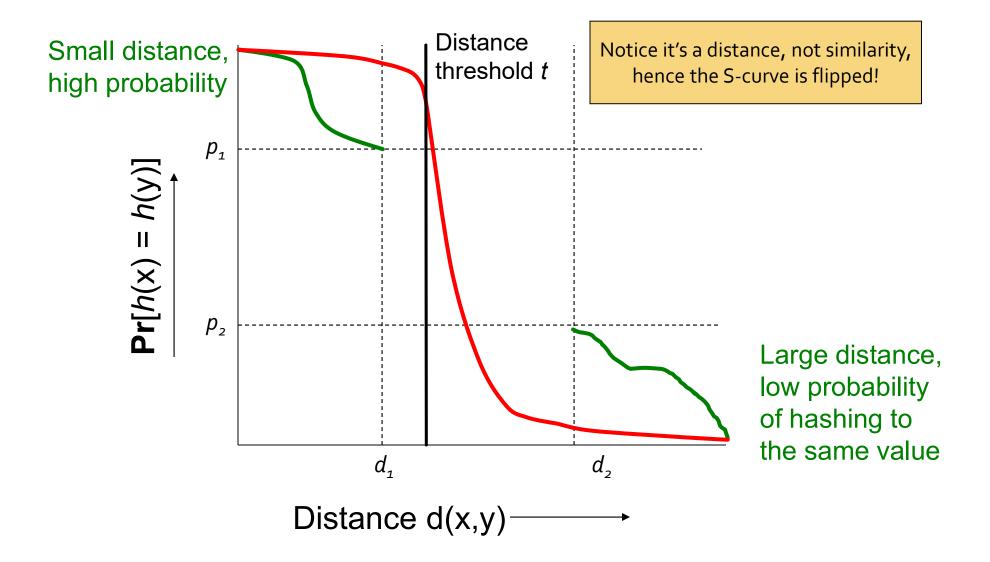
- A family *H* of hash functions is said to be (*d*₁, *d*₂, *p*₁, *p*₂)-*sensitive* if for any *x* and *y* in *S*:
- 1. If $d(x, y) \le d_1$, then the probability over all $h \in H$, that h(x) = h(y) is at least p_1
- 2. If $d(x, y) \ge d_2$, then the probability over all $h \in H$, that h(x) = h(y) is at most p_2

With a LS Family we can do LSH!

A (d_1, d_2, p_1, p_2) -sensitive function



A (d_1, d_2, p_1, p_2) -sensitive function



Example of LS Family: Min-Hash

Let:

- S = space of all sets,
- d = Jaccard distance,
- *H* is family of Min-Hash functions for all permutations of rows
- Then for any hash function h ∈ H:
 Pr[h(x) = h(y)] = 1 d(x, y)
 - Simply restates theorem about Min-Hashing in terms of distances rather than similarities

Example: LS Family – (2)

Claim: Min-hash H is a (1/3, 2/3, 2/3, 1/3)sensitive family for S and d.

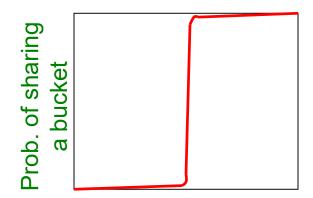
> If distance $\leq 1/3$ (so similarity $\geq 2/3$)

Then probability that Min-Hash values agree is $\geq 2/3$

For Jaccard similarity, Min-Hashing gives a
 (d₁, d₂, (1-d₁), (1-d₂))-sensitive family for any d₁<d₂

Amplifying a LS-Family

Can we reproduce the "S-curve" effect we saw before for any LS family?



 Similarity t
 The "bands" technique we learned for signature matrices carries over to this more general setting

Can do LSH with any (d₁, d₂, p₁, p₂)-sensitive family!

Two constructions:

- AND construction like "rows in a band"
- OR construction like "many bands"

Amplifying Hash Functions: AND and OR

AND of Hash Functions

- Given family *H*, construct family *H* consisting of *r* independent functions from *H*
- For h = [h₁,...,h_r] in H', we say
 h(x) = h(y) if and only if h_i(x) = h_i(y) for all i

Note this corresponds to creating a band of size r

 Theorem: If H is (d₁, d₂, p₁, p₂)-sensitive, then H' is (d₁, d₂, (p₁)', (p₂)')-sensitive
 Proof: Use the fact that h_i's are independent

Also lowers probability for small distances (Bad)

Lowers probability for large distances (Good)

Tim Althoff, UW CS547: Machine Learning for Big Data, http://www.cs.washington.edu/cse547

Subtlety Regarding Independence

- Independence of hash functions (HFs) really means that the prob. of two HFs saying "yes" is the product of each saying "yes"
 - But two particular hash functions could be highly correlated
 - For example, in Min-Hash if their permutations agree in the first one million entries
 - However, the probabilities in definition of a LSH-family are over all possible members of *H*, *H*' (i.e., average case and not the worst case)

OR of Hash Functions

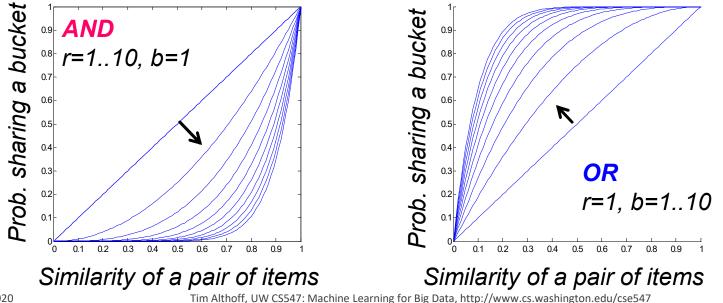
- Given family *H*, construct family *H*' consisting of *b* independent functions from *H*
- For h = [h₁,...,h_b] in H',
 h(x) = h(y) if and only if h_i(x) = h_i(y) for at least 1 i
- Theorem: If H is (d₁, d₂, p₁, p₂)-sensitive, then H' is (d₁, d₂, 1-(1-p₁)^b, 1-(1-p₂)^b)-sensitive
 Proof: Use the fact that h_i's are independent

Raises probability for small distances (Good)

Raises probability for large distances (Bad)

Effect of AND and OR Constructions

- AND makes all probs. shrink, but by choosing r correctly, we can make the lower prob. approach 0 while the higher does not
- OR makes all probs. grow, but by choosing b correctly, we can make the higher prob. approach 1 while the lower does not



Combine AND and OR Constructions

- By choosing b and r correctly, we can make the lower probability approach 0 while the higher approaches 1
- As for the signature matrix, we can use the AND construction followed by the OR construction
 - Or vice-versa
 - Or any sequence of AND's and OR's alternating

Composing Constructions

- *r*-way AND followed by *b*-way OR construction
 - Exactly what we did with Min-Hashing
 - AND: If bands match in all r values hash to same bucket
 - OR: Cols that have \geq 1 common bucket \rightarrow Candidate
- Take points x and y s.t. Pr[h(x) = h(y)] = s
 - *H* will make (x,y) a candidate pair with prob. s
- Construction makes (x,y) a candidate pair with probability 1-(1-s^r)^b
 The S-Curve!
 - Example: Take H and construct H' by the AND construction with r = 4. Then, from H', construct H'' by the OR construction with b = 4

Composing Constructions

- Example: r-way AND followed by b-way OR construction
 - **r** = 4, **b** = 3
 - Exactly what we did with Min-Hashing
 - AND: If bands match in all r values hash to same bucket
 - **OR:** Cols that have \geq 1 common bucket \rightarrow **Candidate**

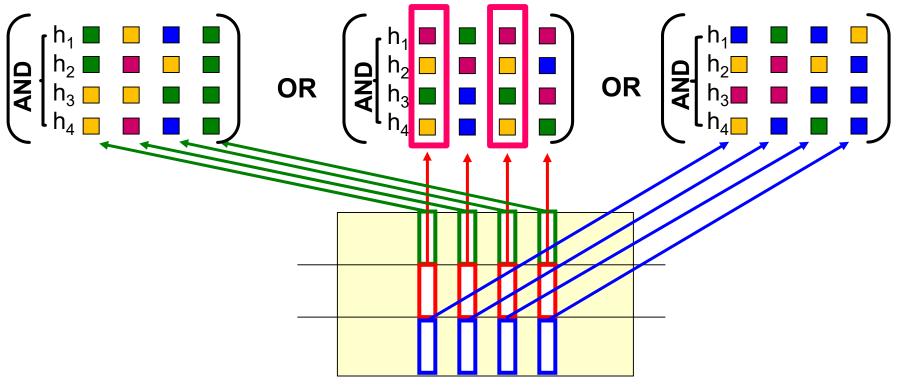
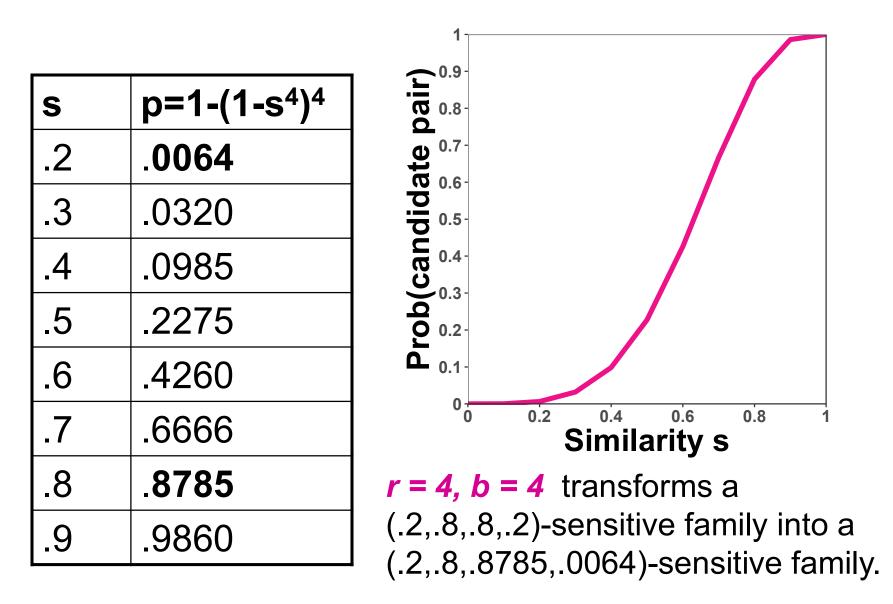


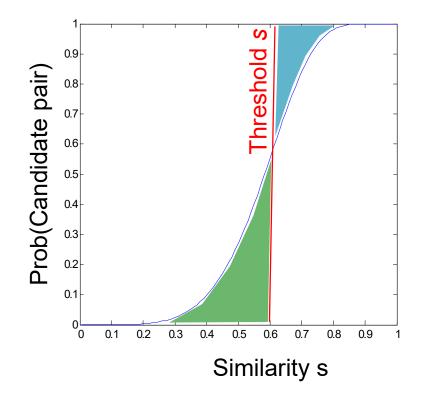
Table for Function 1-(1-s4)4



How to choose *r* and *b*

Picking r and b: The S-curve

Picking r and b to get desired performance 50 hash-functions (r = 5, b = 10)

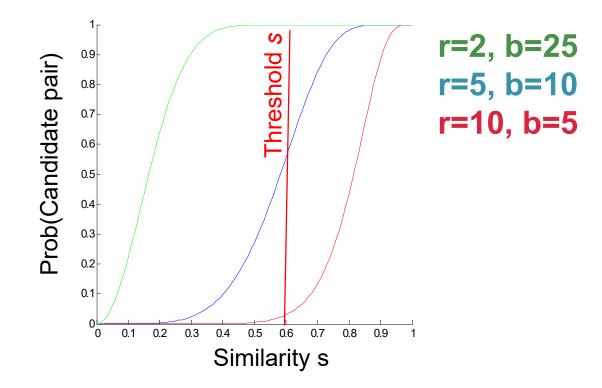


Blue area X: False Negative rate These are pairs with *sim* > *s* but the X fraction won't share a band and then will never become candidates. This means we will never consider these pairs for (slow/exact) similarity calculation!

Green area Y: False Positive rate These are pairs with *sim* < *s* but we will consider them as candidates. This is not too bad, we will consider them for (slow/exact) similarity computation and discard them.

Picking r and b: The S-curve

- Picking r and b to get desired performance
 - 50 hash-functions (*r* * *b* = 50)



OR-AND Composition

- Apply a *b*-way OR construction followed by an *r*-way AND construction
- Transforms similarity s (probability p) into (1-(1-s)^b)^r
 - The same S-curve, mirrored horizontally and vertically
- Example: Take H and construct H' by the OR construction with b = 4. Then, from H', construct H'' by the AND construction with r = 4

Composing Constructions

- Example: b-way OR followed by r-way AND construction
 - **b** = 3, **r** = 4
 - **OR:** Cols that have ≥ 1 common row
 - AND: If *all b* bands have at least one common row \rightarrow candidate

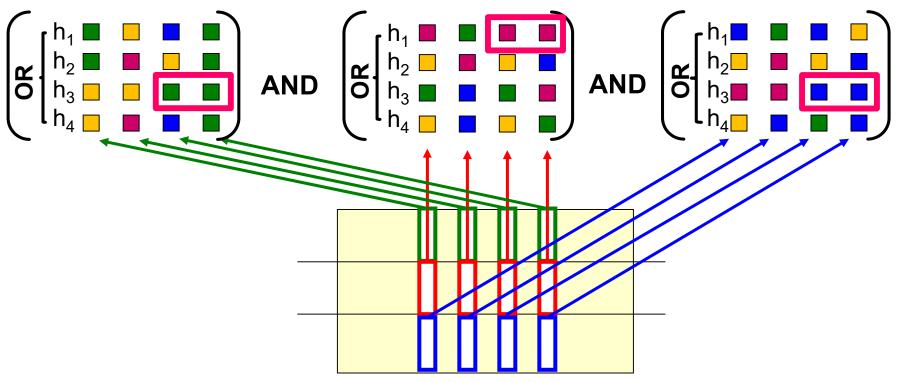
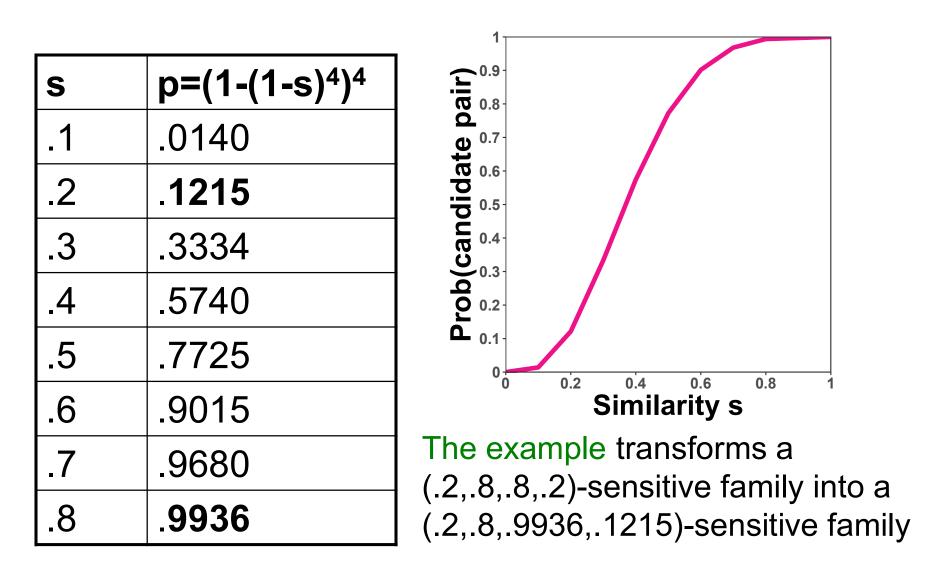


Table for Function (1-(1-s)⁴)⁴



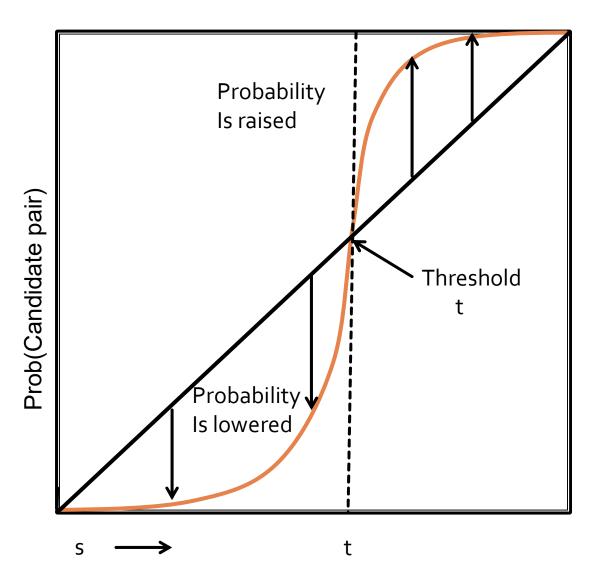
Cascading Constructions

- Example: Apply the (4,4) OR-AND construction followed by the (4,4) AND-OR construction
- Transforms a (.2, .8, .8, .2)-sensitive family into a (.2, .8, .9999996, .0008715)-sensitive family
 - Note this family uses 256 (=4*4*4*4) of the original hash functions

General Use of S-Curves

- Fixpoint: For each AND-OR S-curve 1-(1-s^r)^b, there is a *threshold t*, for which 1-(1-t^r)^b = t
- Above t, high probabilities are increased; below t, low probabilities are decreased
- You improve the sensitivity as long as the low probability is less than t, and the high probability is greater than t
 - Iterate as you like
- Similar observation for the OR-AND type of Scurve: (1-(1-s)^b)^r

Visualization of Threshold



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Summary

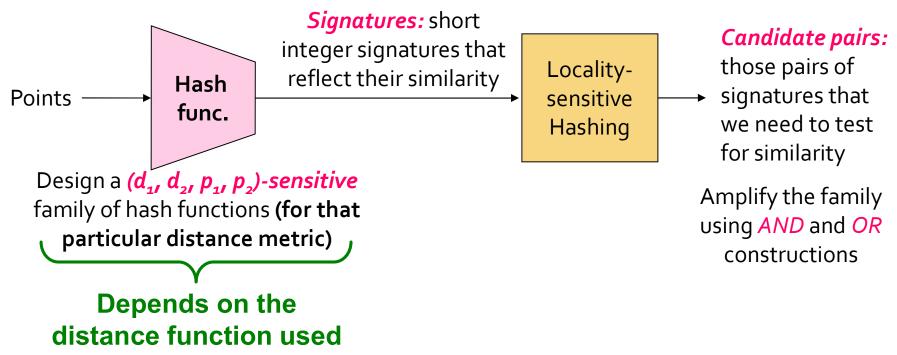
- Pick any two distances d₁ < d₂
- Start with a (d₁, d₂, (1- d₁), (1- d₂))-sensitive family
- Apply constructions to amplify

 (d₁, d₂, p₁, p₂)-sensitive family,
 where p₁ is almost 1 and p₂ is almost 0
- The closer to 0 and 1 we want to get, the more hash functions must be used!

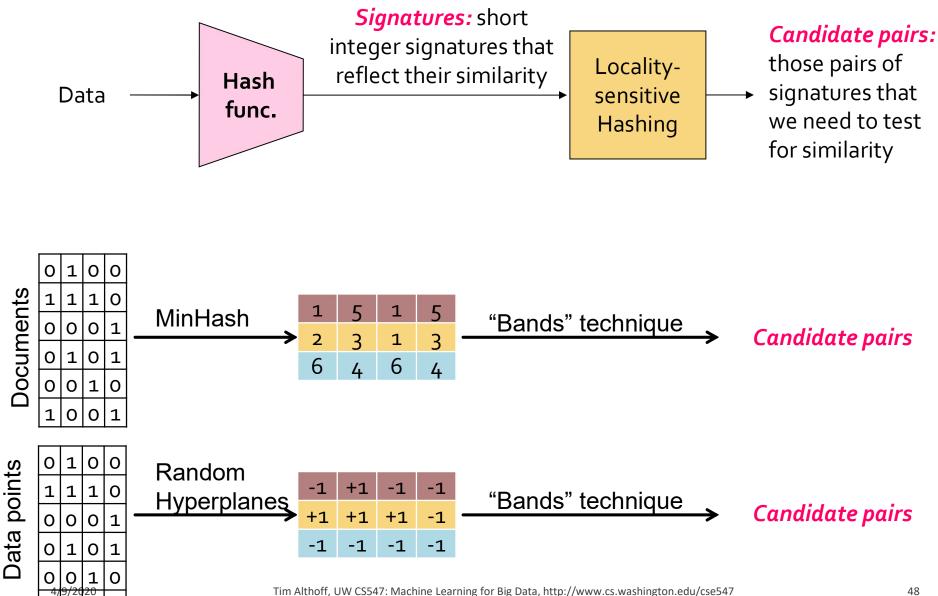
LSH for other distance metrics

LSH for other Distance Metrics

- LSH methods for other distance metrics:
 - Cosine distance: Random hyperplanes
 - Euclidean distance: Project on lines

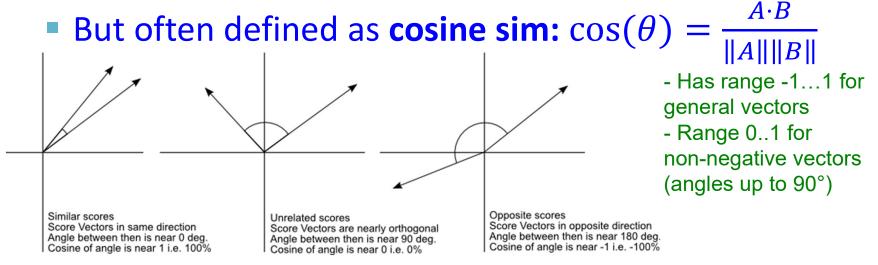


Summary of what we will learn



Cosine Distance

- Cosine distance = angle between vectors from the origin to the points in question $d(A, B) = \theta = \arccos(A \cdot B / \|A\| \cdot \|B\|)$ $\leftarrow A \cdot B$
 - Has range $[0, \pi]$ (equivalently [0,180°])
 - Can divide θ by π to have distance in range [0,1]
- Cosine similarity = 1-d(A,B)



Α

||B||

B

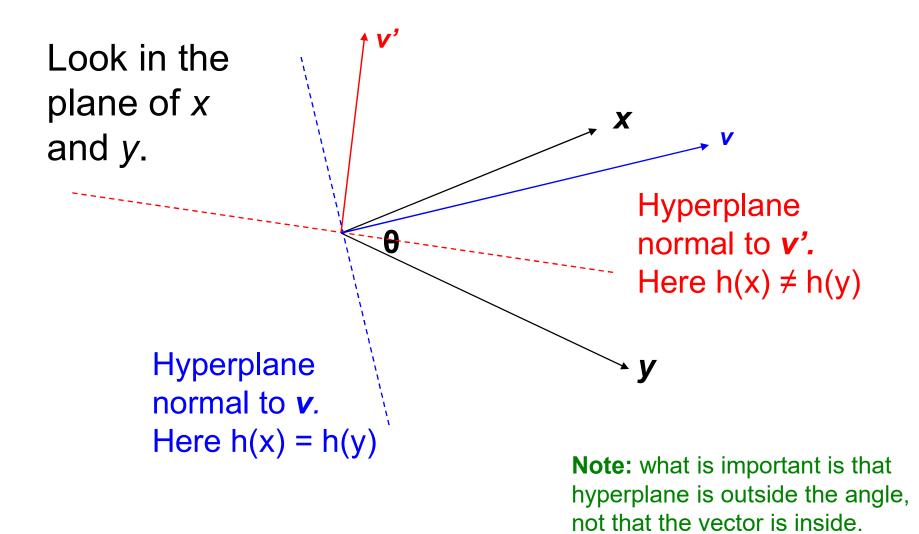
LSH for Cosine Distance

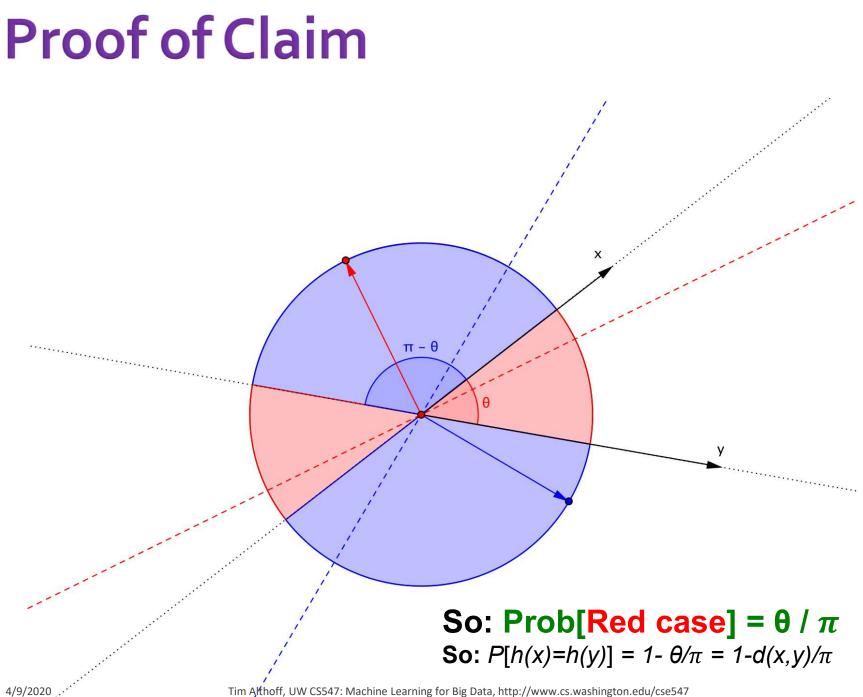
- For cosine distance, there is a technique called Random Hyperplanes
 - Technique similar to Min-Hashing
- Random Hyperplanes method is a $(d_1, d_2, (1-d_1/\pi), (1-d_2/\pi))$ -sensitive family for any d_1 and d_2
- Reminder: (d₁, d₂, p₁, p₂)-sensitive
 - 1. If $d(x,y) \le d_1$, then prob. that h(x) = h(y) is at least p_1
 - 2. If $d(x,y) \ge d_2$, then prob. that h(x) = h(y) is at most p_2

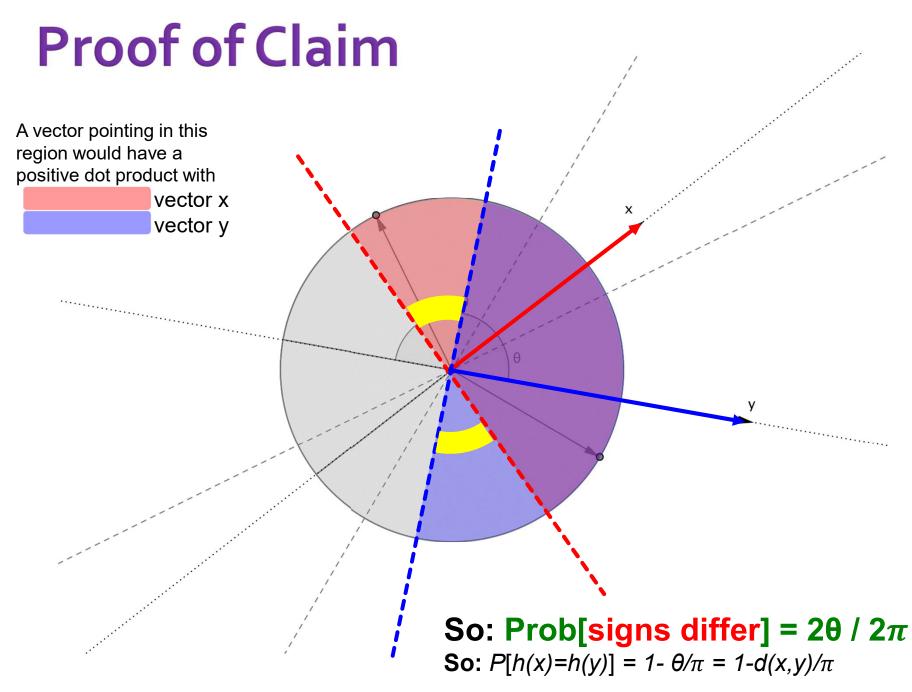
Random Hyperplanes

- Each vector v determines a hash function h_v with two buckets
- $h_v(x) = +1$ if $v \cdot x \ge 0$; = -1 if $v \cdot x < 0$
- LS-family H = set of all functions derived from any vector
- Claim: For points x and y,
 Pr[h(x) = h(y)] = 1 d(x,y) / π

Proof of Claim







Signatures for Cosine Distance

- Pick some number of random vectors, and hash your data for each vector
- The result is a signature (sketch) of +1's and -1's for each data point
- Can be used for LSH like we used the Min-Hash signatures for Jaccard distance
- Amplify using AND/OR constructions

How to pick random vectors?

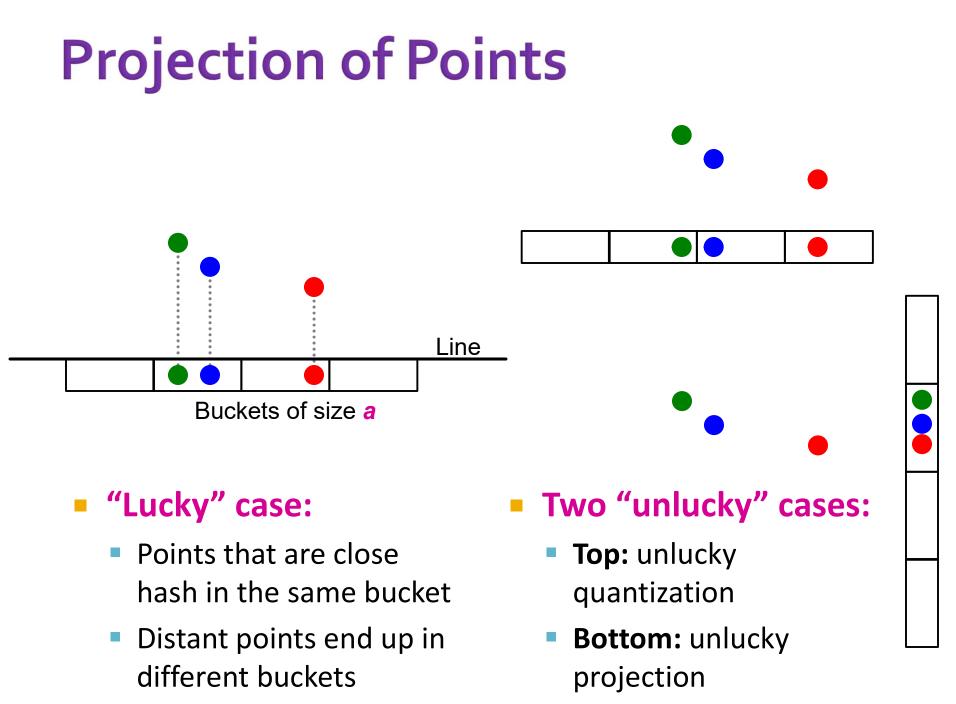
- Expensive to pick a random vector in *M* dimensions for large *M*
 - Would have to generate *M* random numbers

A more efficient approach

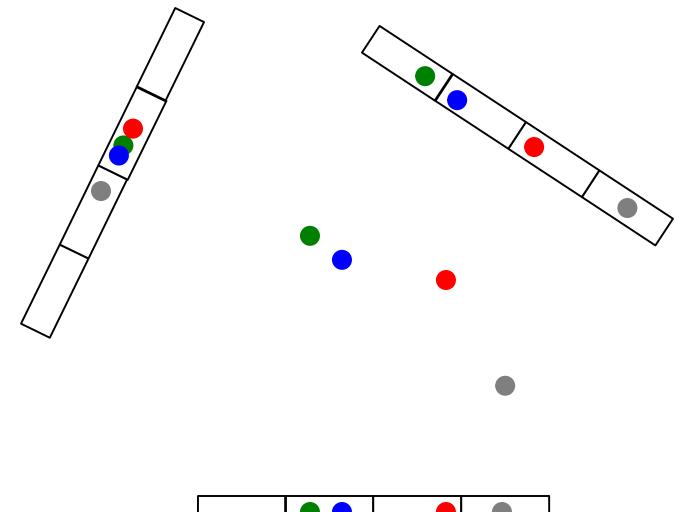
- It suffices to consider only vectors v consisting of +1 and -1 components
 - Why? Assuming data is random, then vectors of +/-1 cover the entire space evenly (and does not bias in any way)

LSH for Euclidean Distance

- Idea: Hash functions correspond to lines
- Partition the line into buckets of size *a*
- Hash each point to the bucket containing its projection onto the line
 - An element of the "Signature" is a bucket id for that given projection line
- Nearby points are always close; distant points are rarely in same bucket

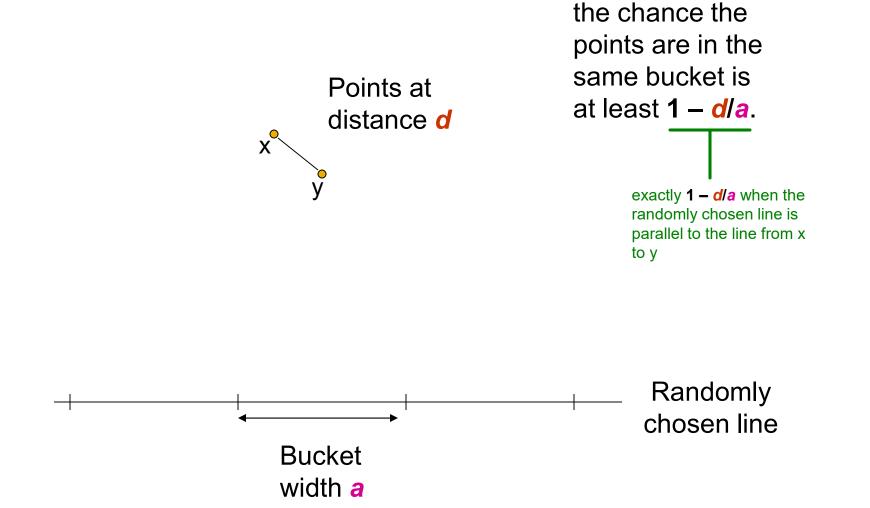


Multiple Projections



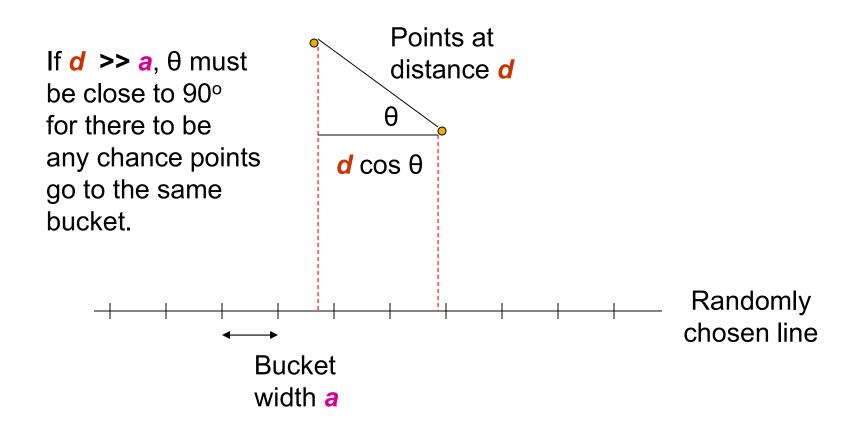
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Projection of Points



If *d* << *a*, then

Projection of Points



A LS-Family for Euclidean Distance

- If points are distance d ≤ a/2, prob. they are in same bucket ≥ 1- d/a = ½
- If points are distance $d \ge 2a$ apart, then they can be in the same bucket only if $d \cos \theta \le a$
 - $\cos \theta \leq \frac{1}{2}$
 - 60 ≤ θ ≤ 90, i.e., at most 1/3 probability
- Yields a (a/2, 2a, 1/2, 1/3)-sensitive family of hash functions for any a
- Amplify using AND-OR cascades

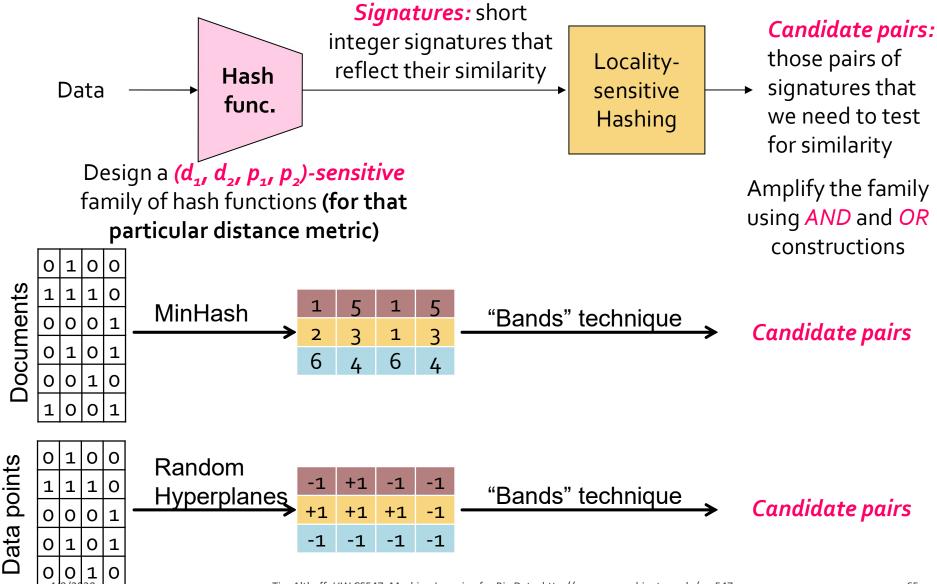
Fixup: Euclidean Distance

- Projection method yields a (a/2, 2a, 1/2, 1/3)-sensitive family of hash functions
- For previous distance metrics, we could start with an (d₁, d₂, p₁, p₂)-sensitive family for any d₁ < d₂, and drive p₁ and p₂ to 1 and 0 by AND/OR constructions
- Note: Here, we seem to need $d_1 \leq 4 d_2$
 - In the calculation on the previous slide we only considered cases d < a/2 and d > 2a

Fixup – (2)

- But as long as d₁ < d₂, the probability of points at distance d₁ falling in the same bucket is greater than the probability of points at distance d₂ doing so
- Thus, the hash family formed by projecting onto lines is an (d₁, d₂, p₁, p₂)-sensitive family for some p₁ > p₂
 - Then, amplify by AND/OR constructions

Summary



Two Important Points

- Property P(h(C₁)=h(C₂))=sim(C₁,C₂) of hash function h is the essential part of LSH, without which we can't do anything
- LS-hash functions transform data to signatures so that the bands technique (AND, OR constructions) can then be applied

Feedback 2019

- Don't pronounce cosine in german ③
- Distance measure is not a measure it's a metric or distance function.