#### 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

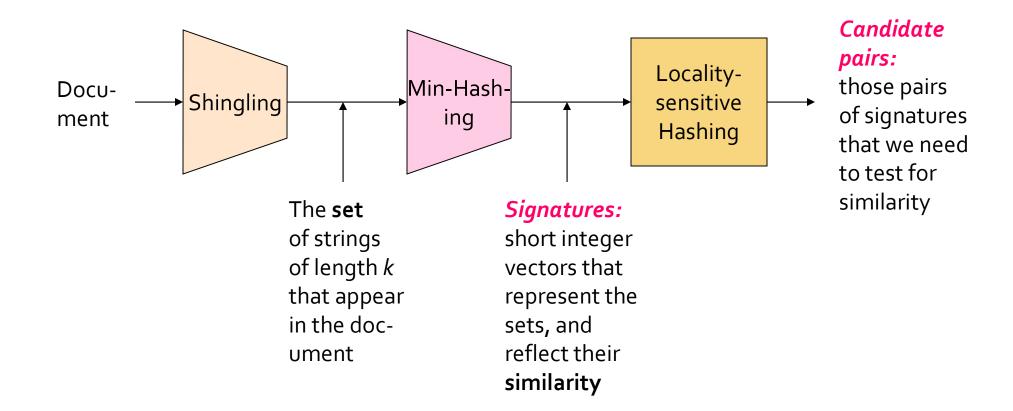
## **Recap: Finding similar documents**

 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; D<sub>1</sub> = abcab Set of 2-shingles: C<sub>1</sub> = S(D<sub>1</sub>) = {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(C<sub>1</sub>) = h(C<sub>2</sub>)] = sim(D<sub>1</sub>, D<sub>2</sub>)

Permutation $\pi$					
2	4	3			
3	2	4			
7	1	7			
6	3	2			
1	6	6			
5	7	1			
4/9/	2010	5			

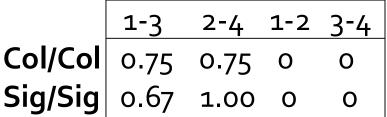
Input matrix	(Shinales x	(Documents)

1	<b>O</b> Tim Althoff, U	<b>1</b> W (\$547: Ma	<b>O</b>	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

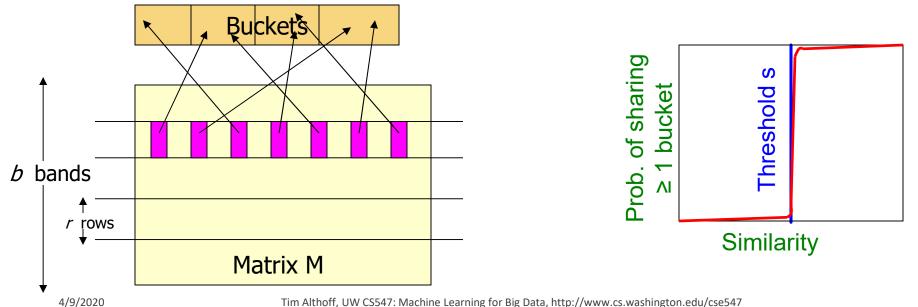
2	1	2	1
2	1	4	1
1	2	1	2

Similarities of columns and signatures (approx.) match!

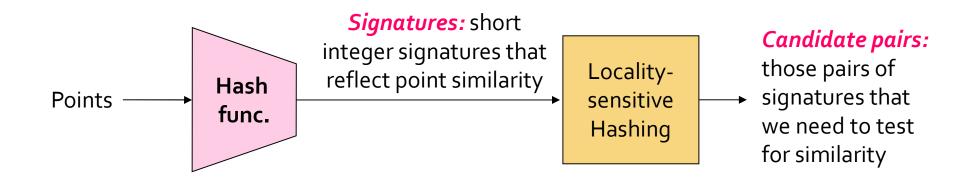


### **Recap: LSH**

- 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**

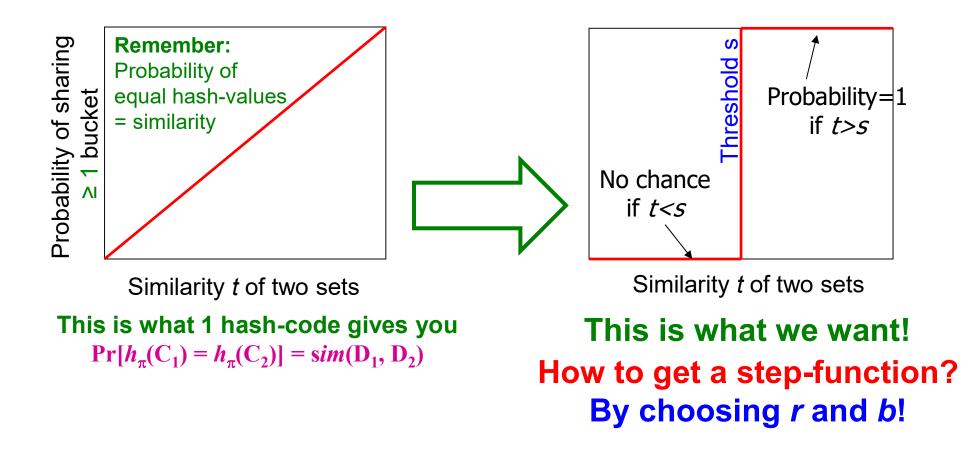


Design a locality sensitive hash function (for a given distance metric)

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(C<sub>1</sub>, C<sub>2</sub>) = s

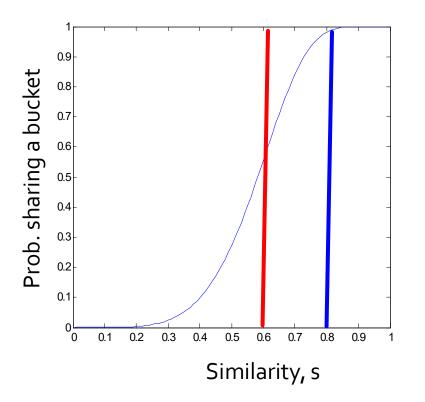
What's the prob. that at least 1 band is equal?

Pick some band (r rows)

- Prob. that elements in a single row of columns C<sub>1</sub> and C<sub>2</sub> are equal = s
- Prob. that all rows in a band are equal = s<sup>r</sup>
- Prob. that some row in a band is not equal = 1 s<sup>r</sup>
- Prob. that all bands are not equal = (1 s<sup>r</sup>)<sup>b</sup>
- 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

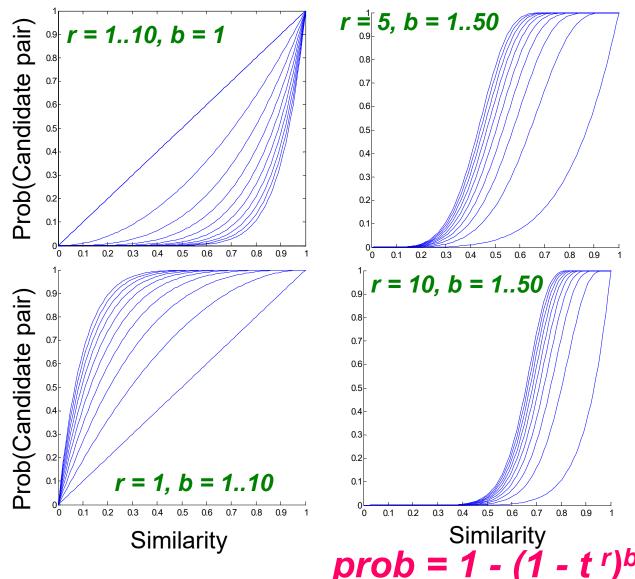
- Picking r and b to get the best S-curve
  - 50 hash-functions (r=5, b=10)

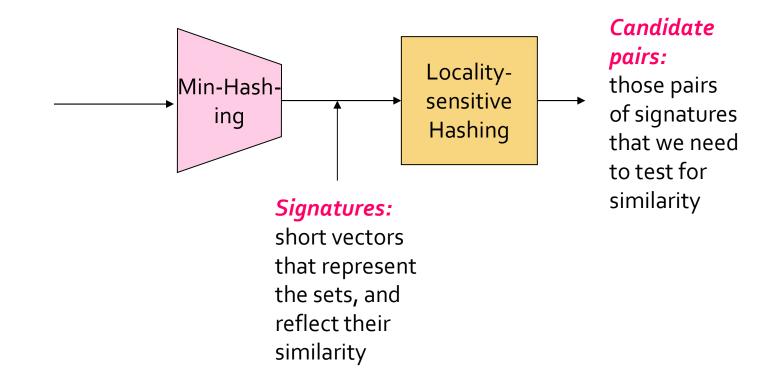


### S-curves as a func. of b and r

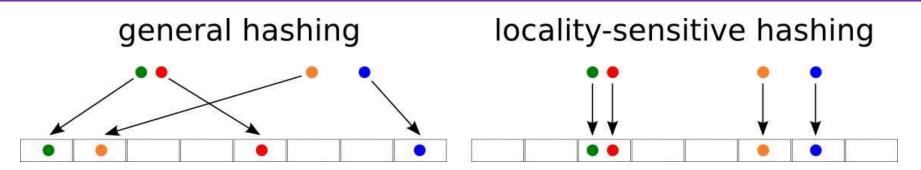
Given a fixed threshold **s**.

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:
  - L<sub>2</sub> 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"
  - L<sub>1</sub> 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).

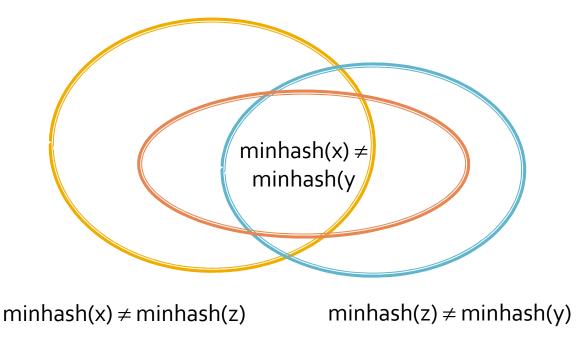
d(z,y)

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

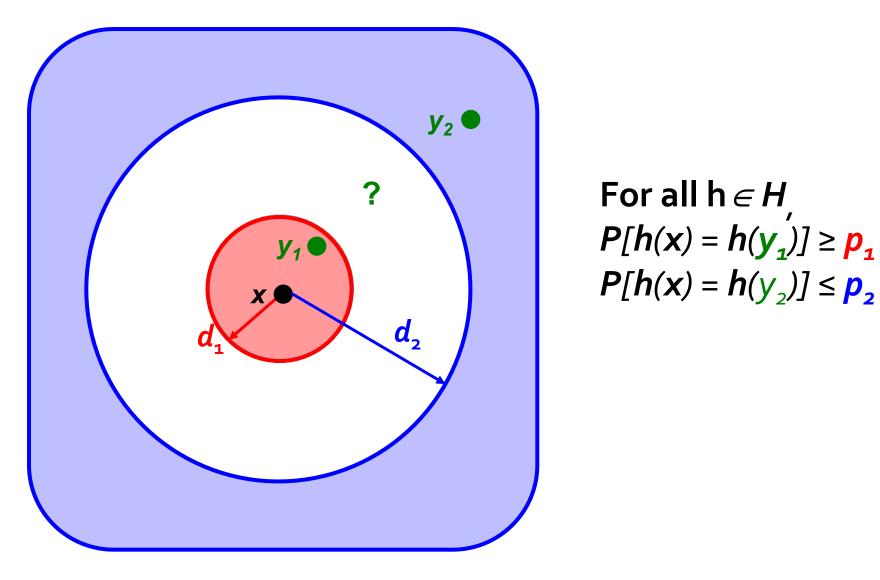
Suppose we have a space S of points with a <u>distance</u> metric d(x,y)

Critical assumption

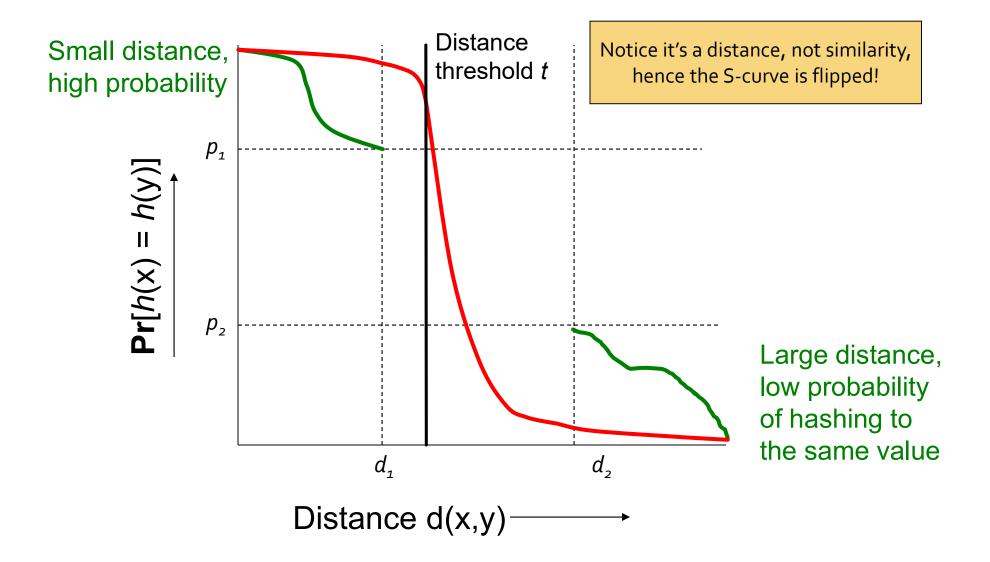
- A family *H* of hash functions is said to be (*d*<sub>1</sub>, *d*<sub>2</sub>, *p*<sub>1</sub>, *p*<sub>2</sub>)-*sensitive* if for any *x* and *y* in *S*:
- 1. If  $d(x, y) \le d_1$ , then the probability over all  $h \in H$ , that h(x) = h(y) is at least  $p_1$
- 2. If  $d(x, y) \ge d_2$ , then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

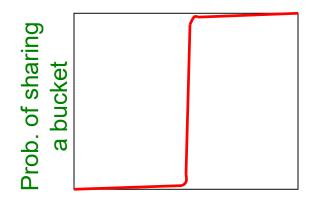
> If distance  $\leq 1/3$ (so similarity  $\geq 2/3$ )

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

For Jaccard similarity, Min-Hashing gives a
 (d<sub>1</sub>, d<sub>2</sub>, (1-d<sub>1</sub>), (1-d<sub>2</sub>))-sensitive family for any d<sub>1</sub><d<sub>2</sub>

# **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 (d<sub>1</sub>, d<sub>2</sub>, p<sub>1</sub>, p<sub>2</sub>)-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 = [h<sub>1</sub>,...,h<sub>r</sub>] in H', we say
   h(x) = h(y) if and only if h<sub>i</sub>(x) = h<sub>i</sub>(y) for all i

Note this corresponds to creating a band of size r

 Theorem: If H is (d<sub>1</sub>, d<sub>2</sub>, p<sub>1</sub>, p<sub>2</sub>)-sensitive, then H' is (d<sub>1</sub>, d<sub>2</sub>, (p<sub>1</sub>)', (p<sub>2</sub>)')-sensitive
 Proof: Use the fact that h<sub>i</sub>'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**

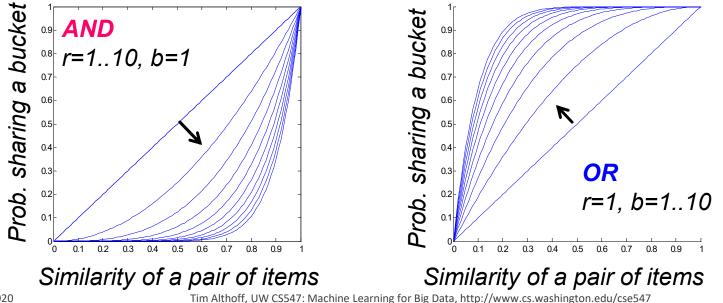
- Given family *H*, construct family *H*' consisting of *b* independent functions from *H*
- For h = [h<sub>1</sub>,...,h<sub>b</sub>] in H',
   h(x) = h(y) if and only if h<sub>i</sub>(x) = h<sub>i</sub>(y) for at least 1 i
- Theorem: If H is (d<sub>1</sub>, d<sub>2</sub>, p<sub>1</sub>, p<sub>2</sub>)-sensitive, then H' is (d<sub>1</sub>, d<sub>2</sub>, 1-(1-p<sub>1</sub>)<sup>b</sup>, 1-(1-p<sub>2</sub>)<sup>b</sup>)-sensitive
   Proof: Use the fact that h<sub>i</sub>'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**

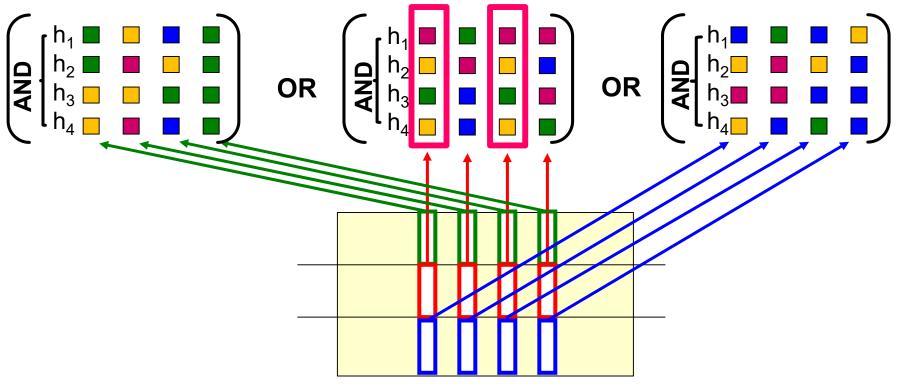
- By choosing b and r correctly, we can make the lower probability approach 0 while the higher approaches 1
- As for the signature matrix, we can use the AND construction followed by the OR construction
  - Or vice-versa
  - Or any sequence of AND's and OR's alternating

## **Composing Constructions**

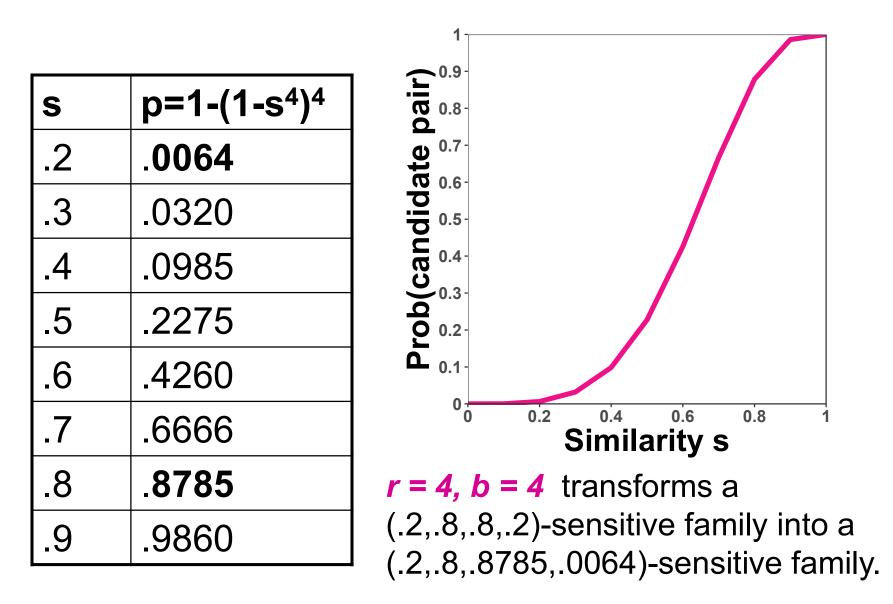
- *r*-way AND followed by *b*-way OR construction
  - Exactly what we did with Min-Hashing
    - AND: If bands match in all r values hash to same bucket
    - OR: Cols that have  $\geq$  1 common bucket  $\rightarrow$  Candidate
- Take points x and y s.t. Pr[h(x) = h(y)] = s
  - *H* will make (x,y) a candidate pair with prob. s
- Construction makes (x,y) a candidate pair with probability 1-(1-s<sup>r</sup>)<sup>b</sup>
   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**



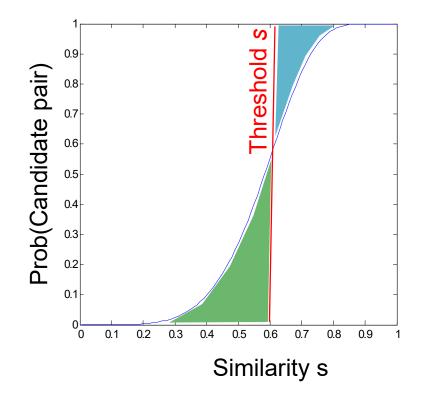
## Table for Function 1-(1-s4)4



#### 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)

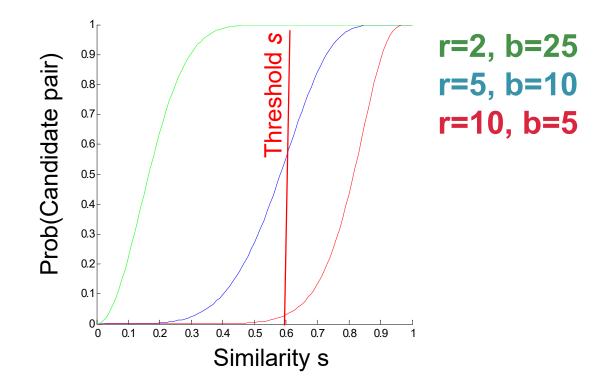


Blue area X: False Negative rate These are pairs with *sim* > *s* but the X fraction won't share a band and then will never become candidates. This means we will never consider these pairs for (slow/exact) similarity calculation!

**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)

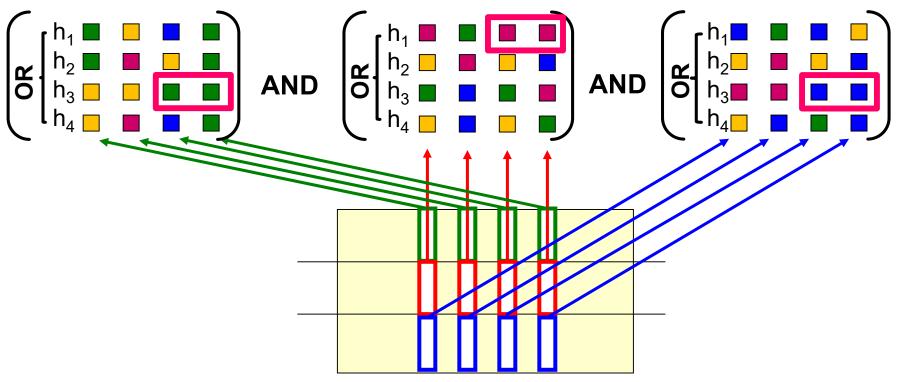


## **OR-AND** Composition

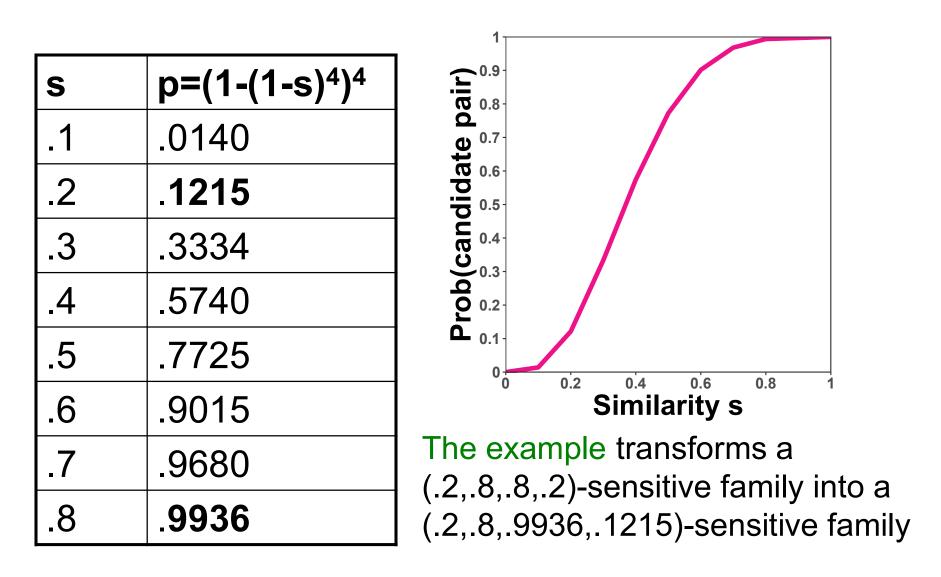
- Apply a *b*-way OR construction followed by an *r*-way AND construction
- Transforms similarity s (probability p) into (1-(1-s)<sup>b</sup>)<sup>r</sup>
  - The same S-curve, mirrored horizontally and vertically
- Example: Take H and construct H' by the OR construction with b = 4. Then, from H', construct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



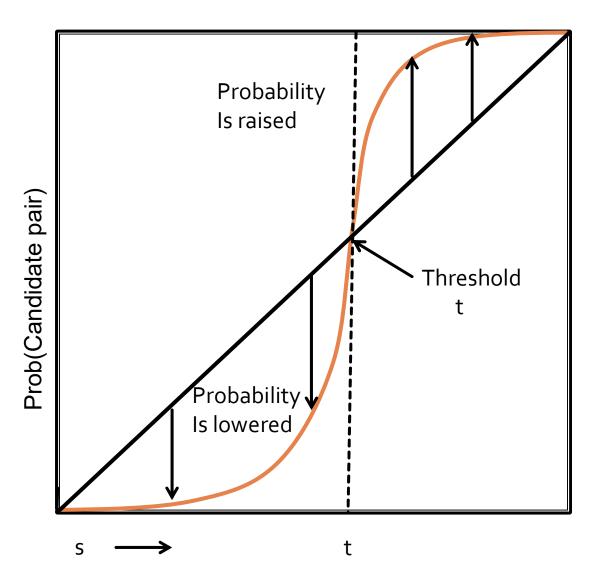
#### **Cascading Constructions**

- 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<sup>r</sup>)<sup>b</sup>, there is a *threshold t*, for which 1-(1-t<sup>r</sup>)<sup>b</sup> = 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)<sup>b</sup>)<sup>r</sup>

#### **Visualization of Threshold**



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

#### Summary

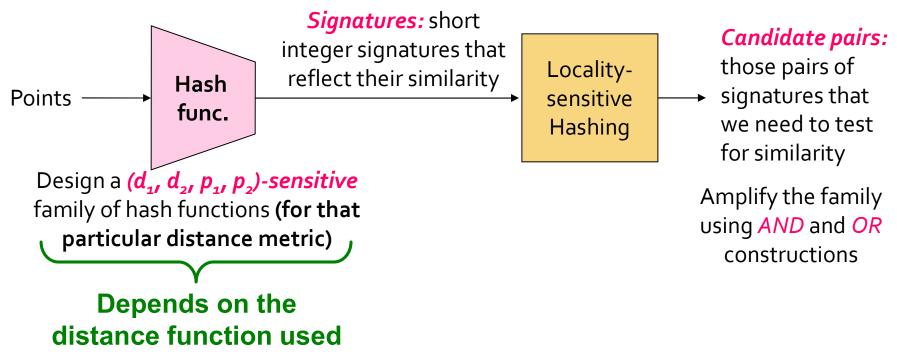
- Pick any two distances d<sub>1</sub> < d<sub>2</sub>
- Start with a (d<sub>1</sub>, d<sub>2</sub>, (1- d<sub>1</sub>), (1- d<sub>2</sub>))-sensitive family
- Apply constructions to amplify

   (d<sub>1</sub>, d<sub>2</sub>, p<sub>1</sub>, p<sub>2</sub>)-sensitive family,
   where p<sub>1</sub> is almost 1 and p<sub>2</sub> is almost 0
- The closer to 0 and 1 we want to get, the more hash functions must be used!

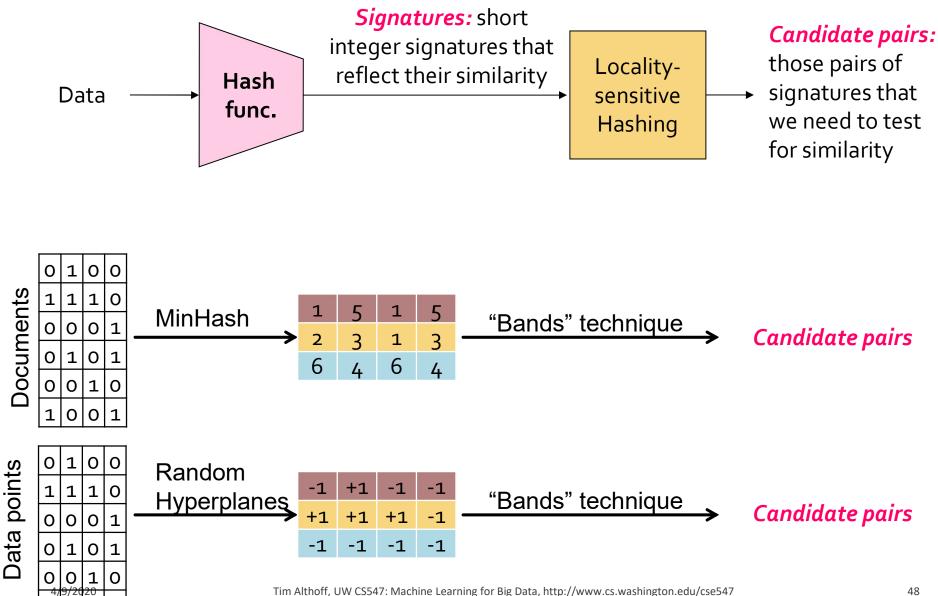
#### LSH for other distance metrics

# LSH for other Distance Metrics

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

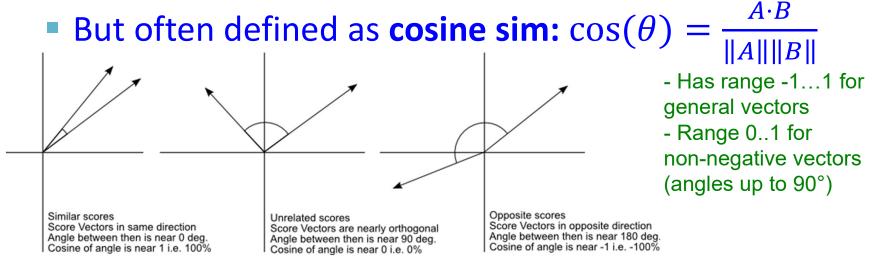


# Summary of what we will learn



#### **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  $\theta$  by  $\pi$  to have distance in range [0,1]
- Cosine similarity = 1-d(A,B)



Α

**||B**||

B

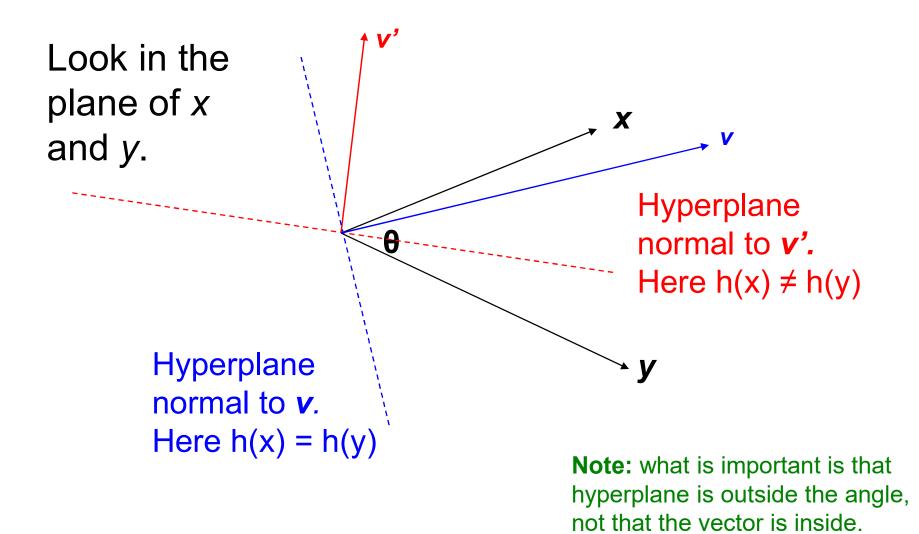
#### LSH for Cosine Distance

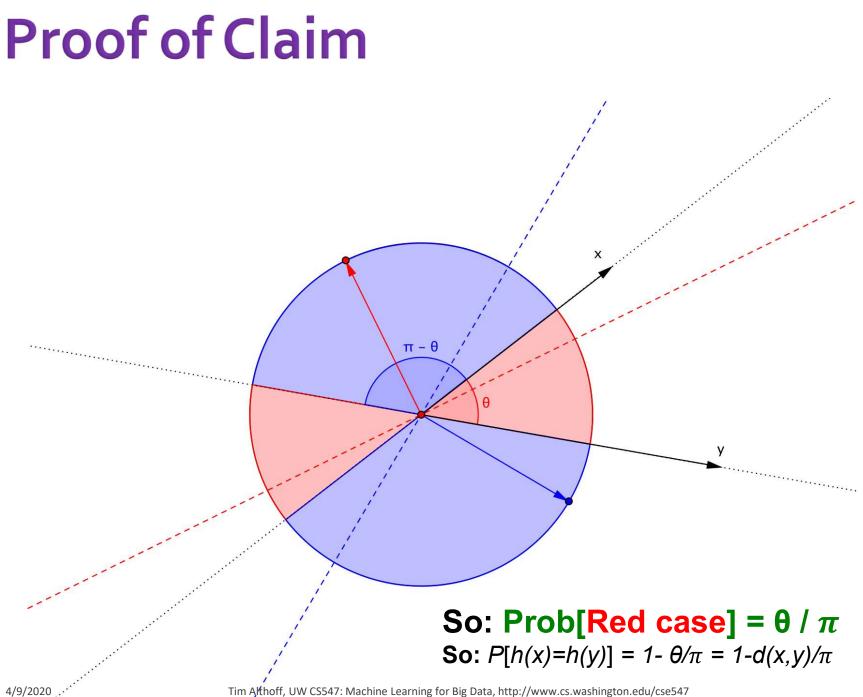
- For cosine distance, there is a technique called Random Hyperplanes
  - Technique similar to Min-Hashing
- Random Hyperplanes method is a  $(d_1, d_2, (1-d_1/\pi), (1-d_2/\pi))$ -sensitive family for any  $d_1$  and  $d_2$
- Reminder: (d<sub>1</sub>, d<sub>2</sub>, p<sub>1</sub>, p<sub>2</sub>)-sensitive
  - 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  $p_2$

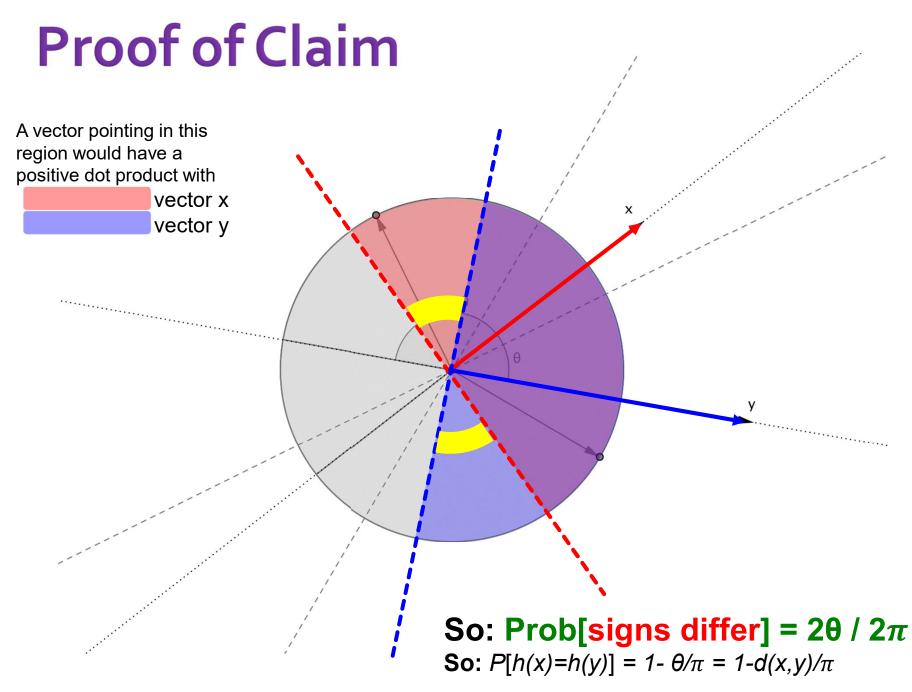
# **Random Hyperplanes**

- Each vector v determines a hash function h<sub>v</sub> 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?

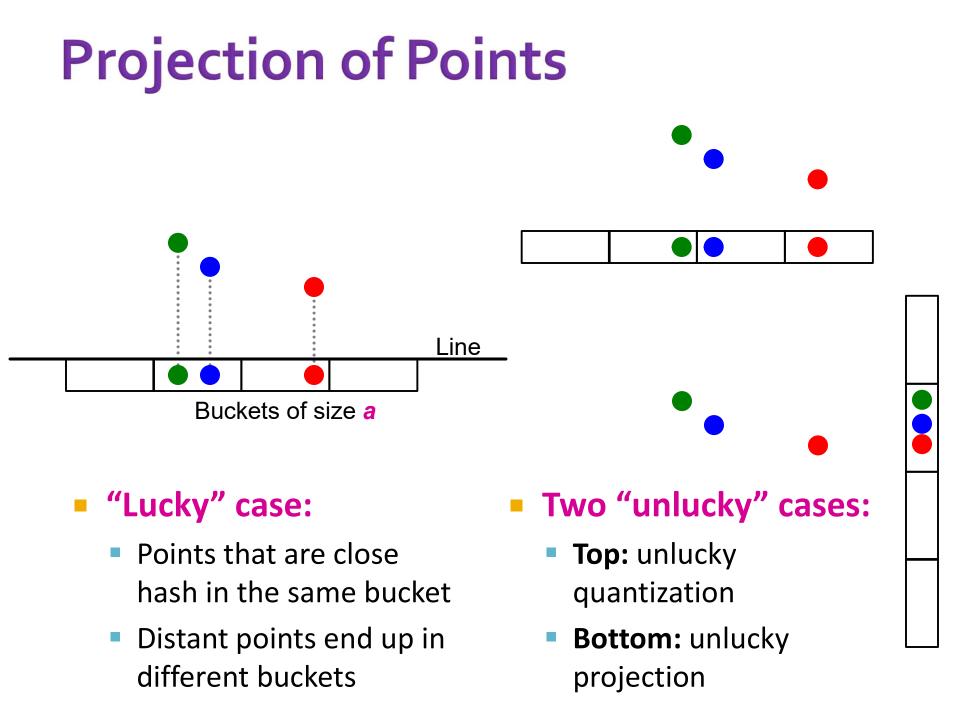
- Expensive to pick a random vector in *M* dimensions for large *M*
  - Would have to generate *M* random numbers

#### A more efficient approach

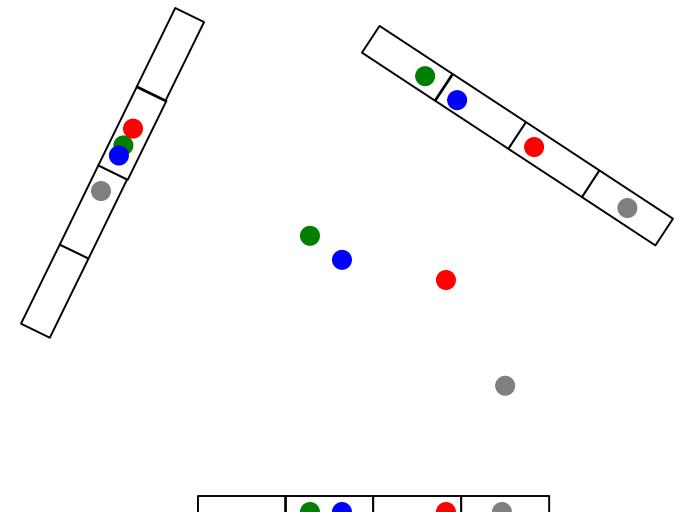
- It suffices to consider only vectors v consisting of +1 and -1 components
  - Why? Assuming data is random, then vectors of +/-1 cover the entire space evenly (and does not bias in any way)

# 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

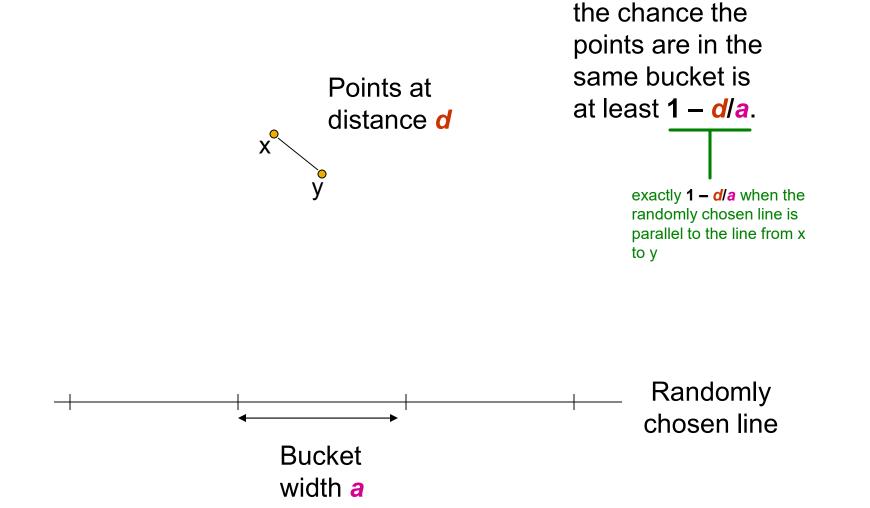


#### **Multiple Projections**



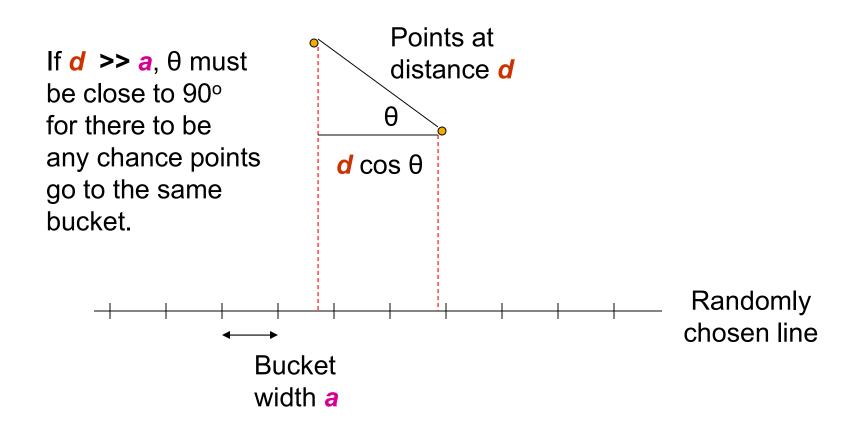
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# **Projection of Points**



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

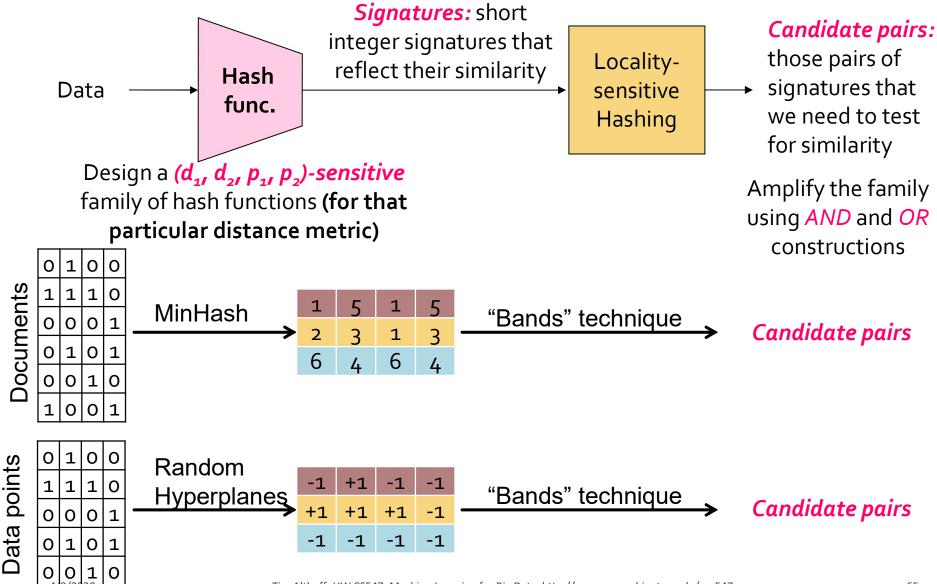
#### **Fixup: Euclidean Distance**

- 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 (d<sub>1</sub>, d<sub>2</sub>, p<sub>1</sub>, p<sub>2</sub>)-sensitive family for any d<sub>1</sub> < d<sub>2</sub>, and drive p<sub>1</sub> and p<sub>2</sub> 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 d<sub>1</sub> < d<sub>2</sub>, the probability of points at distance d<sub>1</sub> falling in the same bucket is greater than the probability of points at distance d<sub>2</sub> doing so
- Thus, the hash family formed by projecting onto lines is an (d<sub>1</sub>, d<sub>2</sub>, p<sub>1</sub>, p<sub>2</sub>)-sensitive family for some p<sub>1</sub> > p<sub>2</sub>
  - Then, amplify by AND/OR constructions

#### Summary



#### **Two Important Points**

- Property P(h(C<sub>1</sub>)=h(C<sub>2</sub>))=sim(C<sub>1</sub>,C<sub>2</sub>) 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.