Announcements

Ed Discussion Board

Recitation sessions:

- Review of linear algebra: April 11, 7:30-8:30 PM, Zoom
- Big data tricks: April 16, 7:30-8:30 PM, Zoom

Deadlines next Wed, 6 PM:

- HW1 We ask you to tag questions in your PDFs on gradescope
- Colab 2 (You can submit many times and will get immediate feedback)

For office hours – please check our website

How to find teammates for project?

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

Attendance is required for final project presentations during finals week.

Please continue to give us feedback (Link to Google form on Ed)

Concern about workload: We respect everyone's time and responsibilities. Relative to the non-PMP version of the course we have reduced homework requirements. Most (theory) questions have partial credit opportunities. Nobody expects 100/100 homeworks. Grades will be curved in the end. What is most important to us, is to support your learning.

Finding Similar Items: Locality Sensitive Hashing

CSEP590A Machine Learning for Big Data Tim Althoff



New thread: High dim. data

High dim.

Locality sensitive hashing

Clustering

Dimensionality reduction Graph data

PageRank, SimRank

Network Analysis

Spam Detection

Infinite data

Sampling data streams

Filtering data streams

Queries on streams

Machine learning

SVM

Decision Trees

Perceptron, kNN

Apps

Recommen der systems

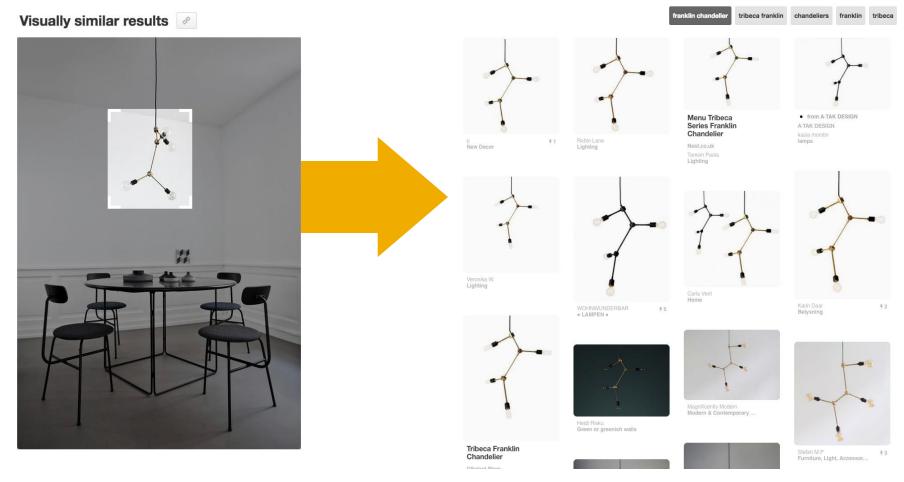
Association Rules

Duplicate document detection

Pinterest Visual Search

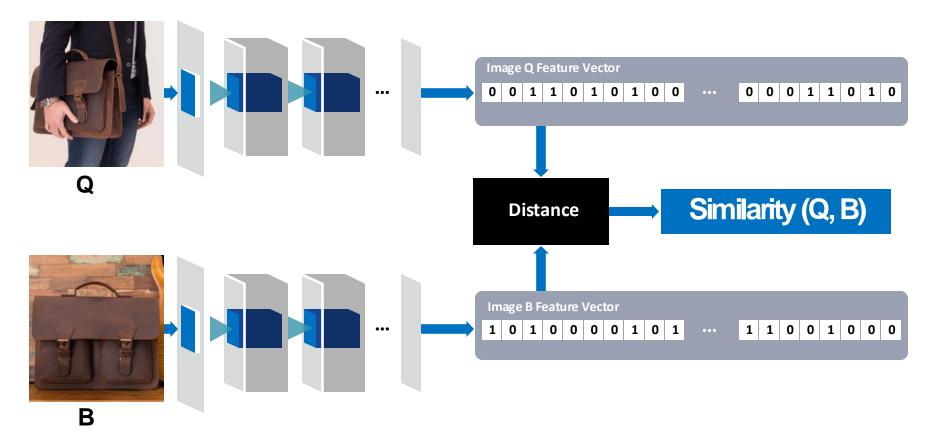


Given a query image patch, find similar images



How does it work?





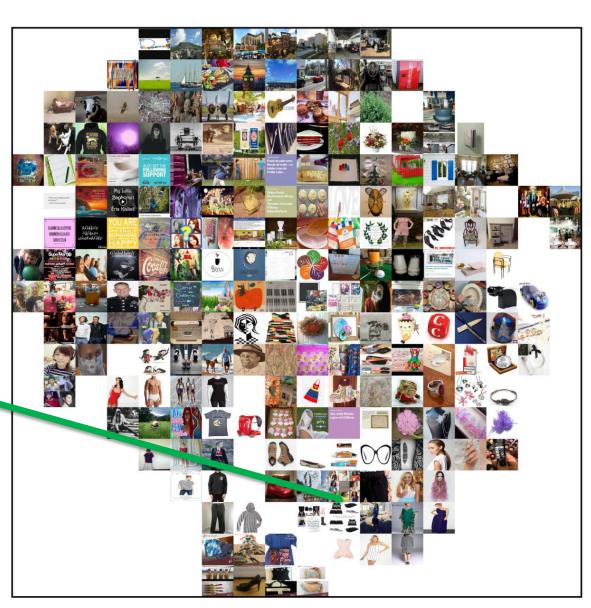
- Collect billions of images
- Determine feature vector for each image (4k dim)
- Given a query Q, find nearest neighbors FAST

How does it work?



Q

Nearest neighbor query in the embedding space

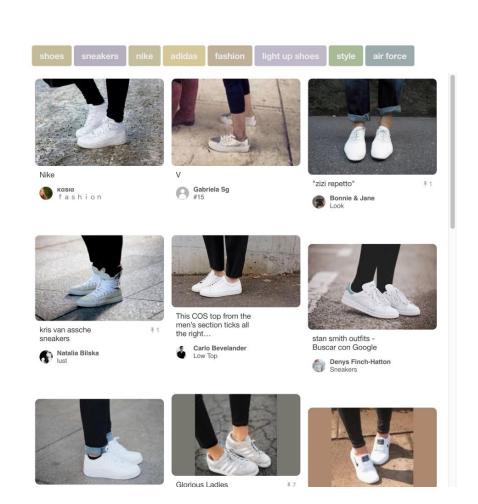


Application: Visual Search



Visually similar results





A Common Metaphor

- Many problems can be expressed as finding "similar" sets:
 - Find near-neighbors in <u>high-dimensional</u> space
- Examples:
 - Pages with similar words
 - For duplicate detection, classification by topic
 - Customers who purchased similar products
 - Products with similar customer sets
 - Images with similar features
 - Image completion
 - Recommendations and search

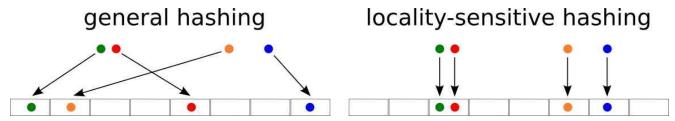


Problem for today's lecture

- Given: High dimensional data points $x_1, x_2, ...$
 - For example:
 - An image is a long vector of pixel colors
 - A documents might be a bag-of-words or set of shingles
- And some distance function $d(x_1, x_2)$
 - which quantifies the "distance" between x_1 and x_2
- Goal: Find all pairs of data points (x_i, x_j) that are within distance threshold $d(x_i, x_j) \leq s$
- Note: Naïve solution would take $O(N^2)$ where N is the number of data points
- **MAGIC:** This can be done in O(N)!! How??

LSH: Locality Sensitive Hashing

- LSH is really a family of related techniques
- In general, one throws items into buckets using several different hash functions
- You examine only those pairs of items that share a bucket for at least one of these hash functions
- Upside: Designed correctly, only a small fraction of pairs are ever examined
- Downside: There are false negatives pairs of similar items that never even get considered



Motivating Application: Finding Similar Documents

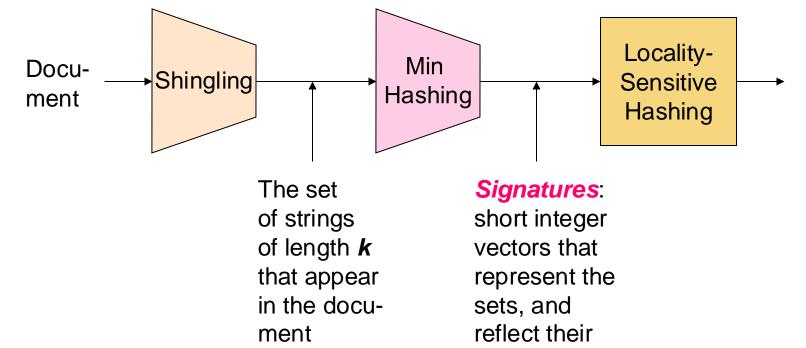
Motivation for Min-Hash/LSH

- Suppose we need to find near-duplicate documents among N=1 million documents
 - Naïvely, we would have to compute pairwise similarities for every pair of docs
 - $N(N-1)/2 \approx 5*10^{11}$ comparisons
 - At 10⁵ secs/day and 10⁶ comparisons/sec, it would take 5 days
 - For N = 10 million, it takes more than a year...
- Similarly, we have a dataset of 3b images,
 quickly find the most similar to query image Q

3 Essential Steps for Similar Docs

- 1. Shingling: Converts a document into a set representation (Boolean vector)
- 2. Min-Hashing: Convert large sets to short signatures, while preserving similarity
- 3. Locality-Sensitive Hashing: Focus on pairs of signatures likely to be from similar documents
 - Candidate pairs!

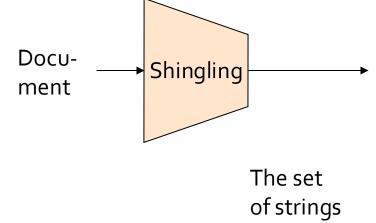
The Big Picture



Candidate pairs

those pairs of signatures that we need to test for similarity

similarity



of strings of length *k* that appear in the document

Shingling

Step 1: Shingling:

Convert a document into a set

Documents as High-Dim Data

Step 1: Shingling: Converts a document into a set

- A k-shingle (or k-gram) for a document is a sequence of k tokens that appears in the doc
 - Tokens can be characters, words or something else, depending on the application
 - Assume tokens = characters for lecture examples
- To compress long shingles, we can hash them to (say) 4 bytes
- Represent a document by the set of hash values of its k-shingles

Compressing Shingles

- Example: k=2; document D_1 = abcab Set of 2-shingles: $S(D_1)$ = {ab, bc, ca} Hash the shingles: $h(D_1)$ = {1, 5, 7}
- $\mathbf{k} = 8$, 9, or 10 is often used in practice

Benefits of shingles:

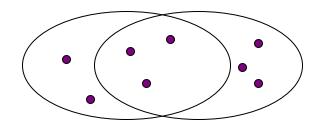
- Documents that are intuitively similar will have many shingles in common
- Changing a word only affects k-shingles within distance k-1 from the word

Similarity Metric for Shingles

- Document D₁ is represented by a SET of its kshingles C₁=S(D₁)
- A natural similarity measure is the Jaccard similarity:

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

Jaccard distance: $d(C_1, C_2) = 1 - |C_1 \cap C_2| / |C_1 \cup C_2|$



3 in intersection.8 in union.Jaccard similarity= 3/8

From Sets to Boolean Matrices

Encode sets using 0/1 (bit, Boolean) vectors

- Rows = elements (shingles)
- Columns = sets (documents)
 - 1 in row e and column s if and only if e is a member of s
 - Column similarity is the Jaccard similarity of the corresponding sets (rows with value 1)
 - Typical matrix is sparse!
- Each document is a column:
 - Example: sim(C₁,C₂) = ?
 - Size of intersection = 3; size of union = 6,
 Jaccard similarity (not distance) = 3/6
 - $d(C_1,C_2) = 1 (Jaccard similarity) = 3/6$

Documents

	1	1	1	0
	1	1	0	1
S	О	1	О	1
Shingles	0	0	0	1
S	1	0	0	1
	1	1	1	0
	1	0	1	0

We don't really construct the matrix; just imagine it exists

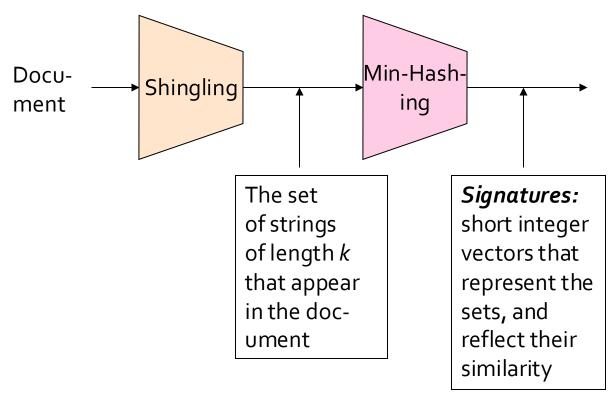
Outline: Finding Similar Columns

So far:

- Documents → Sets of shingles
- Represent sets as Boolean vectors in a matrix
- Next goal: Find similar columns while computing small signatures
 - Similarity of columns == similarity of signatures

Warnings:

- Comparing all pairs takes too much time: Job for LSH
 - These methods can produce false negatives, and even false positives (if the optional check is not made)



Min-Hashing

Step 2: Min-Hashing: Convert large sets to short signatures, while preserving similarity

Hashing Columns (Signatures)

- Key idea: "hash" each column C to a small **signature** h(C), such that:
 - $sim(C_1, C_2)$ is the same as the "similarity" of signatures $h(C_1)$ and $h(C_2)$
- Goal: Find a hash function h(·) such that:
 - If sim(C₁,C₂) is high, then with high prob. h(C₁) = h(C₂)
 If sim(C₁,C₂) is low, then with high prob. h(C₁) ≠ h(C₂)
- Idea: Hash docs into buckets. Expect that "most" pairs of near duplicate docs hash into the same bucket!

Min-Hashing: Goal

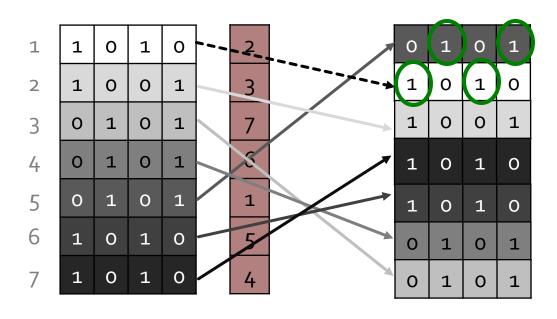
- Goal: Find a hash function h(·) such that:
 - if $sim(C_1, C_2)$ is high, then with high prob. $h(C_1) = h(C_2)$
 - if $sim(C_1, C_2)$ is low, then with high prob. $h(C_1) \neq h(C_2)$
- Clearly, the hash function depends on the similarity metric:
 - Not all similarity metrics have a suitable hash function
- There is a suitable hash function for the Jaccard similarity: It is called Min-Hashing

Min-Hashing: Overview

- Permute the rows of the Boolean matrix using some permutation π
 - Thought experiment not actually materialize
- Define minhash function for this permutation π , $\mathbf{h}_{\pi}(\mathbf{C})$ = the number of the first (in the permuted order) row in which column C has value 1.
 - Denoted this as: $h_{\pi}(C) = \min_{\pi} \pi(C)$
 - Here π(C) refers to the set of row indices where column C has value 1 (after permutation mapping)
- Apply, to all columns, several randomly chosen permutations π to create a signature for each column
- Result is a signature matrix: Columns = sets, Rows = minhash values for each permutation π

Input matrix (Shingles x Documents)

Permutation π

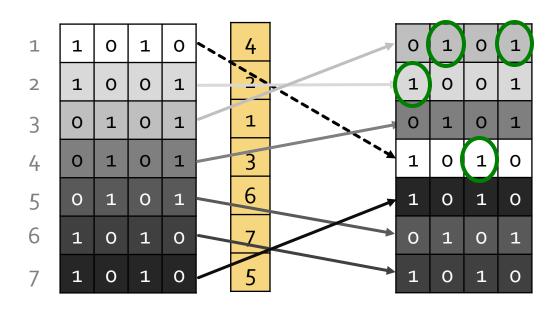


 $h_{\pi}(C) = min_{\pi} \pi(C)$ Signature matrix M

2	1	2	1
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Input matrix (Shingles x Documents)

Permutation π

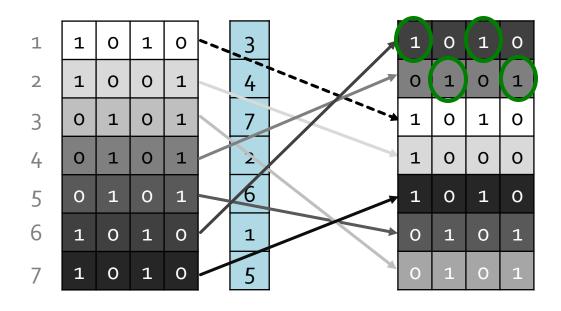


 $h_{\pi}(C) = min_{\pi} \pi(C)$ Signature matrix M

2	1	2	1
2	1	4	1

Input matrix (Shingles x Documents)

Permutation π



$$h_{\pi}(C) = min_{\pi} \pi(C)$$

Signature matrix M

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

A Subtle Point

 Students sometimes ask whether the minhash value should be the original number of the row, or the number in the permuted order (as we did in our example)

Answer: it doesn't matter

 We only need to be consistent, and assure that two columns get the same value if and only if their first 1's in the permuted order are in the same row

The Min-Hash Property

- Choose a random permutation π
- Claim: $Pr[h_{\pi}(C_1) = h_{\pi}(C_2)] = sim(C_1, C_2)$
- Why?
 - Let X be a doc (set of shingles), z∈ X is a shingle
 - Then: $Pr[\pi(z) = min(\pi(X))] = 1/|X|$
 - It is equally likely that any $z \in X$ is mapped to the min element
 - Let **y** be s.t. $\pi(y) = \min(\pi(C_1 \cup C_2))$
 - Then either: $\pi(y) = \min(\pi(C_1))$ if $y \in C_1$, or $\pi(y) = \min(\pi(C_2))$ if $y \in C_2$

One of the two cols had to have 1 at position **y**

- So the prob. that **both** are true is the prob. $\mathbf{y} \in C_1 \cap C_2$
- $Pr[min(\pi(C_1))=min(\pi(C_2))]=|C_1 \cap C_2|/|C_1 \cup C_2|=sim(C_1, C_2)$

Four Types of Rows

0001100

 \mathbf{O}

■ Given cols C₁ and C₂, rows are classified as:

	<u>C</u> ₁	<u>C</u> 2
Α	1	1
В	1	0
C	0	1
D	0	0

- Define: a = # rows of type A, etc.
- Note: $sim(C_1, C_2) = a/(a + b + c)$
- Then: $Pr[h(C_1) = h(C_2)] = Sim(C_1, C_2) = |C_1 \cap C_2|/|C_1 \cup C_2|$
 - Look down the permuted cols C₁ and C₂ until we see a 1
 - If it's a type-A row, then h(C₁) = h(C₂)
 If a type-B or type-C row, then not

Similarity for Signatures

- We know: $Pr[h_{\pi}(C_1) = h_{\pi}(C_2)] = sim(C_1, C_2)$
- Now generalize to multiple hash functions
- The similarity of two signatures is the fraction of the hash functions in which they agree
- Thus, the expected similarity of two signatures equals the Jaccard similarity of the columns or sets that the signatures represent
 - And the longer the signatures, the smaller will be the expected error

Permutation π

4	3
2	4
1	7
3	2
6	6
7	1
5	5

Input matrix (Shingles x Documents)

1	0	1	0
1	O	О	1
0	1	О	1
0	1	О	1
0	1	О	1
1	О	1	O
1	О	1	0

Signature matrix M

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



Similarities:

Col/Col Sig/Sig

	1-3	2-4	1-2	3-4
l	0.75	0.75	0	0
g	0.67	1.00	0	0

6

1

Implementation Trick

- Permuting rows even once is prohibitive
- Row hashing!
 - Pick K = 100 hash functions h_i
 - Ordering under h_i gives a random permutation π of rows!
- One-pass implementation
 - For each column c and hash-func. h_i keep a "slot" M(i, c) for the min-hash value of
 - Initialize all $M(i, c) = \infty$
 - Scan rows looking for 1s
 - Suppose row j has 1 in column c
 - Then for each h_i :
 - If $h_i(j) < M(i, c)$, then $M(i, c) \leftarrow h_i(j)$

How to pick a random hash function h(x)? Universal hashing:

 $h_{a,b}(x)=((a\cdot x+b) \bmod p) \bmod N$ where:

a,b ... random integers p ... prime number (p > N)

Implementation

```
Initialize M(i, c) := \infty for all i,c
for each row r do begin
  for each hash function h, do
      compute h_i(r);
                                      Important: so you hash r only
  for each column c
                                      once per hash function, not
                                      once per 1 in row r.
       if c has 1 in row r
         for each hash function h, do
            if h_i(r) < M(i, c) then
               M(i, c) := h_i(r);
 end;
```

Example Implementation

			. 6	
റല	rm	uta	1†f	റn
		acc	<i>A</i> C I	OI.

	natation	
n(x)	g(x)	
1	3	
2	0	
3	2	
4	4	
0	1	

OW	C_1	C_2
1	1	0
2	0	1
3	1	1
4	1	0
5	0	1

$$h(x) = x \mod 5$$
$$g(x) = (2x+1) \mod 5$$

$$h(1) = 1$$

 $g(1) = 3$
 $h(2) = 2$
 $g(2) = 0$

$$h(3) = 3$$

 $g(3) = 2$

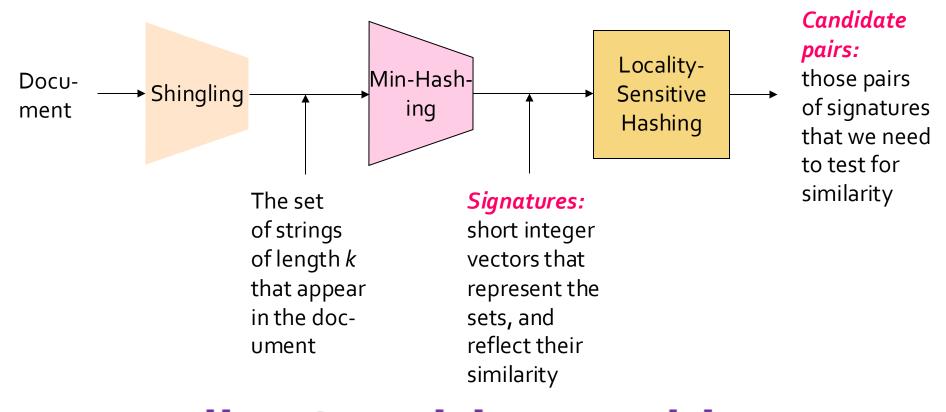
$$h(4) = 4$$
$$g(4) = 4$$

$$h(5) = 0$$
$$g(5) = 1$$

$$M(i, C_1)$$
 $M(i, C_2)$

1	∞
3	∞

Signature matrix M



Locality Sensitive Hashing

Step 3: Locality Sensitive Hashing:

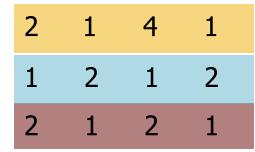
Focus on pairs of signatures likely to be from similar documents

LSH: Overview

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

- Goal: Find documents with Jaccard similarity at least s (for some similarity threshold, e.g., s=0.8)
- LSH General idea: Use a hash function that tells whether x and y is a candidate pair: a pair of elements whose similarity must be evaluated
- For Min-Hash matrices:
 - Hash columns of signature matrix M to many buckets
 - Each pair of documents that hashes into the same bucket is a candidate pair

LSH: Overview



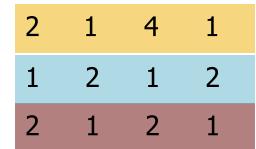
- Pick a similarity threshold s (0 < s < 1)</p>
- Columns x and y of M are a candidate pair if their signatures agree on at least fraction s of their rows:
 - M(i, x) = M(i, y) for at least frac. s values of i
 - We expect documents x and y to have the same (Jaccard) similarity as their signatures

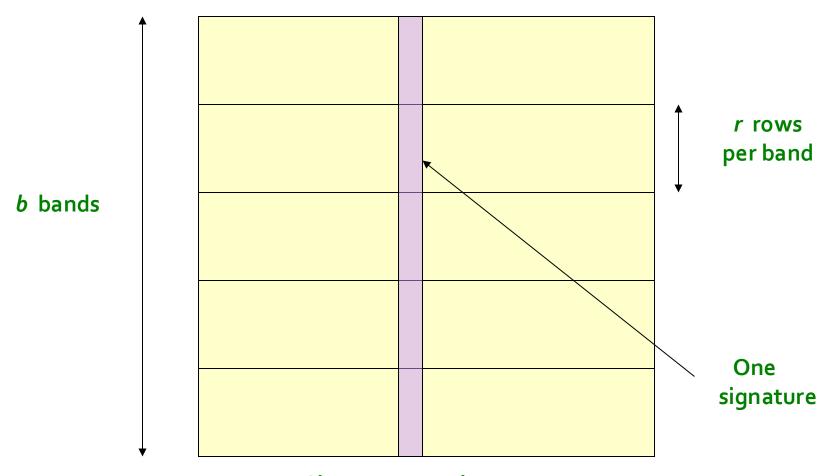
LSH for Min-Hash

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

- Key idea: Hash columns of signature matrix M several times
- Arrange that (only) similar columns are likely to hash to the same bucket, with high probability
- Candidate pairs are those that hash to the same bucket

Partition *M* into *b* Bands



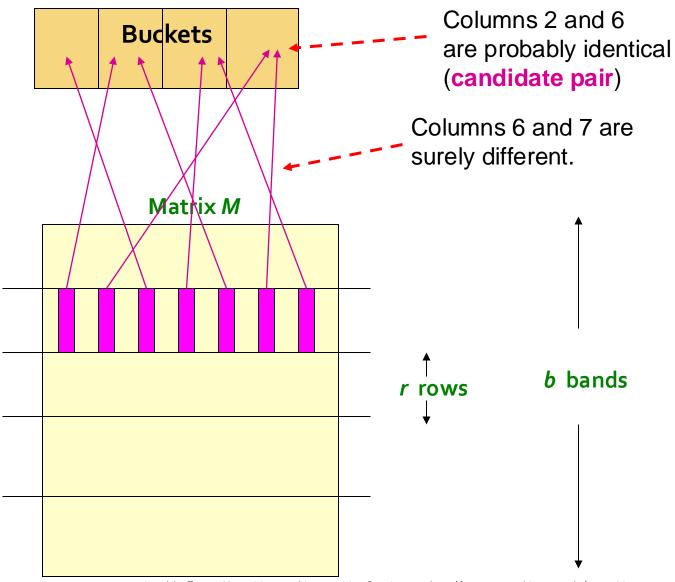


Signature matrix *M*

Partition M into Bands

- Divide matrix M into b bands of r rows
- For each band, hash its portion of each column to a hash table with k buckets
 - Make k as large as possible
- Candidate column pairs are those that hash to the same bucket for ≥ 1 band
- Tune b and r to catch most similar pairs, but few non-similar pairs

Hashing Bands



Simplifying Assumption

- There are enough buckets that columns are unlikely to hash to the same bucket unless they are identical in a particular band
- Hereafter, we assume that "same bucket" means "identical in that band"
- Assumption needed only to simplify analysis, not for correctness of algorithm

Example of Bands

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

Assume the following case:

- Suppose 100,000 columns of *M* (100k docs)
- Signatures of 100 integers (rows)
- Therefore, signatures take 40MB
- **Goal:** Find pairs of documents that are at least s = 0.8 similar
- Choose b = 20 bands of r = 5 integers/band

C₁, C₂ are 80% Similar

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

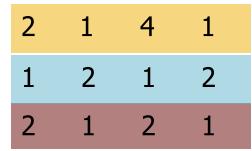
- **Find pairs of** \geq *s*=0.8 similarity, set **b**=20, **r**=5
- **Assume:** $sim(C_1, C_2) = 0.8$
 - Since $sim(C_1, C_2) \ge s$, we want C_1, C_2 to be a candidate pair: We want them to hash to at least 1 common bucket (at least one band is identical)
- Probability C_1 , C_2 identical in one particular band: $(0.8)^5 = 0.328$
- Probability C_1 , C_2 are **not** identical in all of the 20 bands: $(1-0.328)^{20} = 0.00035$
 - i.e., about 1/3000th of the 80%-similar column pairs are false negatives (we miss them)
 - We would find 99.965% pairs of truly similar documents

C₁, C₂ are 30% Similar

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

- **Find pairs of** \geq *s*=0.8 similarity, set **b**=20, **r**=5
- **Assume:** $sim(C_1, C_2) = 0.3$
 - Since $sim(C_1, C_2) < s$ we want C_1, C_2 to hash to NO common buckets (all bands should be different)
- Probability C_1 , C_2 identical in one particular band: $(0.3)^5 = 0.00243$
- Probability C_1 , C_2 identical in at least 1 of 20 bands: $1 (1 0.00243)^{20} = 0.0474$
 - In other words, approximately 4.74% pairs of docs with similarity 0.3 end up becoming candidate pairs
 - They are false positives since we will have to examine them (they are candidate pairs) but then it will turn out their similarity is below threshold s

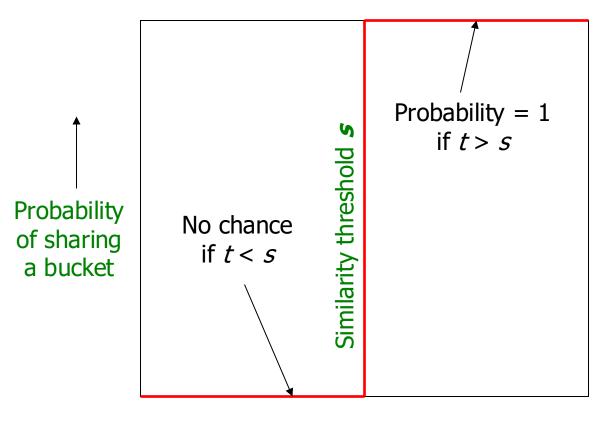
LSH Involves a Tradeoff



Pick:

- The number of Min-Hashes (rows of M)
- The number of bands b, and
- The number of rows r per band to balance false positives/negatives
 - Note, M=b*r
- Example: If we had only 10 bands of 10 rows, how would FP/FN change?
- Answer: The number of false positives would go down, but the number of false negatives would go up (it's harder to become a candidate pair in a bucket now).

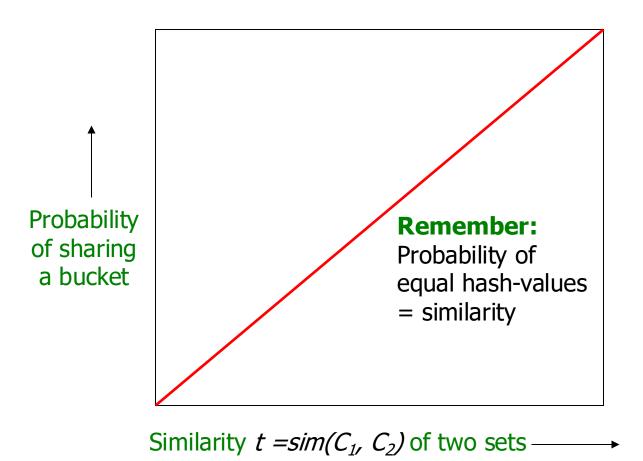
Analysis of LSH – What We Want



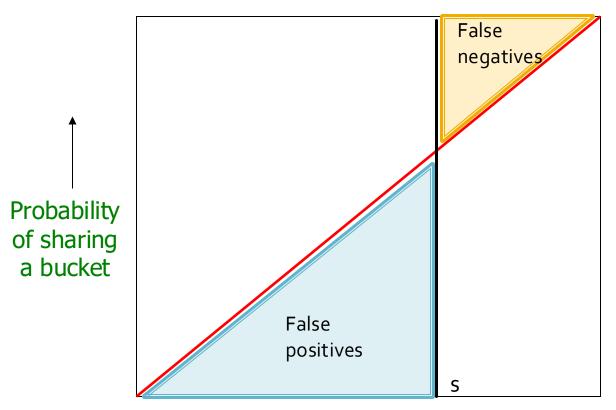
Say "yes" if you are below the red line.

Similarity $t = sim(C_1, C_2)$ of two sets

What 1 Band of 1 Row Gives You



What 1 Band of 1 Row Gives You



Say "yes" if you are below the line.

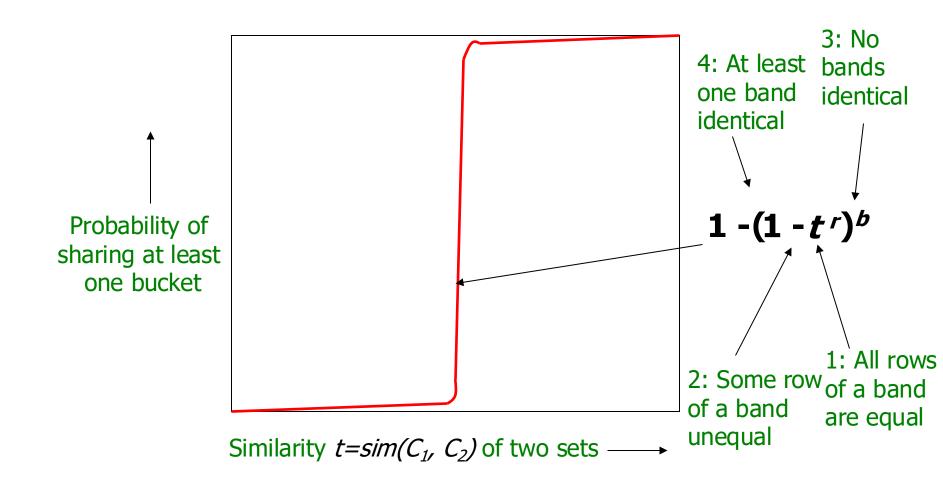
Similarity $t = sim(C_1, C_2)$ of two sets

Question: What is worse, false positives or false negatives?

b bands, r rows/band

- Say columns C₁ and C₂ have similarity t
- Pick any band (r rows)
 - Prob. that all rows in band equal = t'
 - Prob. that some row in band unequal = 1 t'
- Prob. that no band identical = $(1 t^r)^b$
- Prob. that at least 1 band identical = $1 (1 t^r)^b$

What b Bands of r Rows Gives You



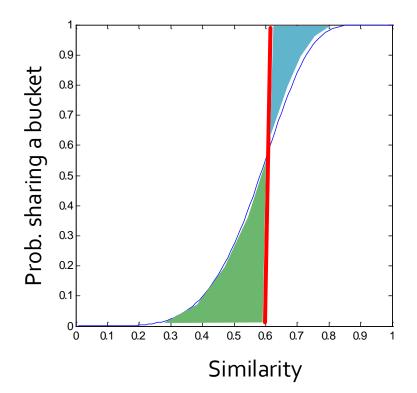
Example: b = 20; r = 5

- Similarity threshold s
- Prob. that at least 1 band is identical:

S	1-(1-s ^r) ^b
0.2	0.006
0.3	0.047
0.4	0.186
0.5	0.470
0.6	0.802
0.7	0.975
8.0	0.9996

Picking *r* and *b*: The S-curve

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



Blue area: False Negative rate

Green area: False Positive rate

LSH Summary

- Tune M, b, r to get almost all pairs with similar signatures, but eliminate most pairs that do not have similar signatures
- Check in main memory that candidate pairs really do have similar signatures
- Optional: In another pass through data, check that the remaining candidate pairs really represent similar documents

Summary: 3 Steps

- Shingling: Convert documents to set representation
 - We used hashing to assign each shingle an ID
- Min-Hashing: Convert large sets to short signatures, while preserving similarity
 - We used similarity preserving hashing to generate signatures with property $Pr[h_{\pi}(C_1) = h_{\pi}(C_2)] = sim(C_1, C_2)$
 - We used hashing to get around generating random permutations
- Locality-Sensitive Hashing: Focus on pairs of signatures likely to be from similar documents
 - We used hashing to find **candidate pairs** of similarity \geq **s**

10 minute break