COMPSCI 753

Algorithms for Massive Data

Semester 2, 2020

Tutorial 1: Locality-sensitive Hashing

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1 Computing MinHash signatures and estimating Jaccard similarities

Given the 4 sets $S_1 = \{c, f\}, S_2 = \{a, b\}, S_3 = \{d, e\}, S_4 = \{a, c, e\}.$

- 1. Present these sets as a binary matrix.
- 2. Compute the minhash values of each set using the permutation $\pi = \{b, e, a, f, c, d\}$.

Solution:

| Elements | Integers | S_1 | S_2 | S_3 | S_4 |
|--------------|----------|-------|-------|-------|-------|
| a | 0 | 0 | 1 | 0 | 1 |
| b | 1 | 0 | 1 | 0 | 0 |
| \mathbf{c} | 2 | 1 | 0 | 0 | 1 |
| d | 3 | 0 | 0 | 1 | 0 |
| e | 4 | 0 | 0 | 1 | 1 |
| f | 5 | 1 | 0 | 0 | 0 |

Table 1: Binary matrix presents the sets.

| Integer | π | Elements | S_1 | S_2 | S_3 | S_4 |
|---------|-------|----------|-------|-------|-------|-------|
| 1 | b | a | 0 | 1 | 0 | 1 |
| 4 | e | b | 0 | 1 | 0 | 0 |
| 0 | a | c | 1 | 0 | 0 | 1 |
| 5 | f | d | 0 | 0 | 1 | 0 |
| 2 | c | e | 0 | 0 | 1 | 1 |
| 3 | d | f | 1 | 0 | 0 | 0 |

Following the procedure from the lecture note, we have the answer:

2 Fast computing MinHash signatures

Since it is not feasible to permute a very large matrix explicitly, we will simulate random permutations by using random universal hash functions below:

$$h_1(x) = 2x + 1 \mod 6$$
, $h_2(x) = 3x + 2 \mod 6$, and $h_3(x) = 5x + 2 \mod 6$.

- 1. Compute the minhash values using these universal hash functions. Note that you have to map a string to an integer, e.g. $a \mapsto 0, b \mapsto 1, \dots$
- 2. Which of these hash functions are true permutations?
- 3. How close are the estimated Jaccard similarities of the six pairs of columns to the true Jaccard similarities?

Solution:

| Integers | S_1 | S_2 | S_3 | S_4 | $h_1(x) = 2x + 1 \mod 6$ | $h_2(x) = 3x + 2 \mod 6$ | $h_3(x) = 5x + 2 \mod 6$ |
|----------|-------|-------|-------|-------|--------------------------|--------------------------|--------------------------|
| 0 | 0 | 1 | 0 | 1 | 1 | 2 | 2 |
| 1 | 0 | 1 | 0 | 0 | 3 | 5 | 1 |
| 2 | 1 | 0 | 0 | 1 | 5 | 2 | 0 |
| 3 | 0 | 0 | 1 | 0 | 1 | 5 | 5 |
| 4 | 0 | 0 | 1 | 1 | 3 | 2 | 4 |
| 5 | 1 | 0 | 0 | 0 | 5 | 5 | 3 |

| Hash functions | S_1 | S_2 | S_3 | S_4 |
|----------------|-------|-------|-------|-------|
| $h_1(x)$ | 5 | 1 | 1 | 1 |
| $h_2(x)$ | 2 | 2 | 2 | 2 |
| $h_3(x)$ | 0 | 1 | 4 | 0 |

Table 4: The minhash values with universal hash functions.

| | S_1 | S_2 | S_3 | S_4 |
|-------|-------|-------|-------|-------|
| S_1 | 1 | 0 | 0 | 1/4 |
| S_2 | 0 | 1 | 0 | 1/3 |
| S_3 | 0 | 0 | 1 | 1/4 |
| S_4 | 1/4 | 1/3 | 1/4 | 1 |

Table 5: The actual Jaccard similarity values

| | S_1 | S_2 | S_3 | S_4 |
|------------------|-------|-------|-------|-------|
| $\overline{S_1}$ | 1 | 1/3 | 1/3 | 2/3 |
| S_2 | 1/3 | 1 | 2/3 | 2/3 |
| S_3 | 1/3 | 2/3 | 1 | 2/3 |
| S_4 | 2/3 | 2/3 | 2/3 | 1 |

Table 6: The estimated Jaccard similarity using these 3 hash functions.

3 Tuning the parameters for LSH

Evaluate the S-curve $1 - (1 - s^r)^b$, i.e. the probability of being a candidate pair, for $s = \{0.1, 0.2, \dots, 0.9\}$ using the following values of r and b.

- 1. r = 3 and b = 10.
- 2. r = 6 and b = 20.
- 3. r = 5 and b = 50.

For each value (r, b) above, compute the threshold, that is the value of s which the value of $1 - (1 - s^r)^b$ is exactly 1/2. How is it different from our approximation $(1/b)^{1/r}$? Which setting we should use in order to achieve the false negatives of 70%-similar pairs at most 5% and false positives of 30%-similar pairs at most 15%.

Solution:

| s | (3,10) | (6,20) | (5,50) |
|-----|--------|--------|--------|
| 0.1 | 0.0100 | 0.0000 | 0.0005 |
| 0.2 | 0.0772 | 0.0013 | 0.0159 |
| 0.3 | 0.2394 | 0.0145 | 0.1145 |
| 0.4 | 0.4839 | 0.0788 | 0.4023 |
| 0.5 | 0.7369 | 0.2702 | 0.7956 |
| 0.6 | 0.9123 | 0.6154 | 0.9825 |
| 0.7 | 0.9850 | 0.9182 | 0.9999 |
| 0.8 | 0.9992 | 0.9977 | 1.0000 |
| 0.9 | 1.0000 | 1.0000 | 1.0000 |

| | (3, 10) | (6, 20) | (5,50) |
|------------------------------|---------|---------|--------|
| $\overline{\text{Exact } s}$ | 0.4062 | 0.5694 | 0.4244 |
| Estimate $(1/b)^{1/r}$ | 0.4642 | 0.6070 | 0.4573 |

It is clearly that we need to use r = 5 and b = 50 since the probability of collision of 70%-similar pairs is 0.9999 and 30%-similar pairs is 0.1145.