Locality-Sensitive Hashing (LSH)

Mining Massive Datasets

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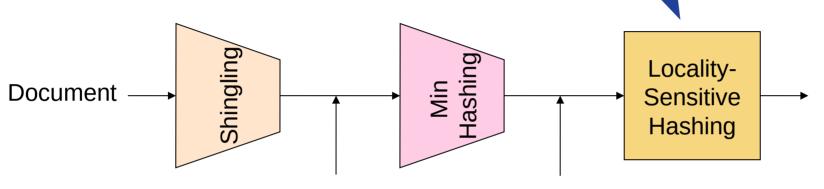


Source for this deck

• Mining of Massive Datasets 2nd edition (2014) by Leskovec et al. (Chapter 3) [slides ch3]

Locality-sensitive hashing

Final step: locality-sensitive hashing



Candidate pairs

those pairs of signatures that we need to test for similarity

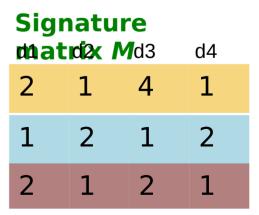
Sets of **k** letters or words that appear consecutively in the document

Signatures:

short integer vectors that represent the sets, and reflect their similarity

LSH: first idea

- Goal: Find documents with Jaccard similarity at least s
 (for some similarity threshold, e.g., s=0.8)
- LSH General idea: Use a function f(x,y) that tells whether (x,y) is a "candidate pair", with similarity likely to be ≥ s
- We will compute an auxiliary structure over M
 - 1) Hash each column of the signature matrix **M** to a bucket
 - 2) A pair of columns that hashes to the same bucket is a **candidate pair**



Selecting candidates

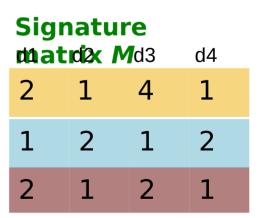
- Pick a similarity threshold s (0 < s < 1)
- Columns x and y of M are a candidate pair if their signatures agree (M (i, x) = M (i, y)) on at least fraction s of their rows

Remember we showed that documents ²
x and y will have the same (Jaccard) 1
similarity as their signatures 2

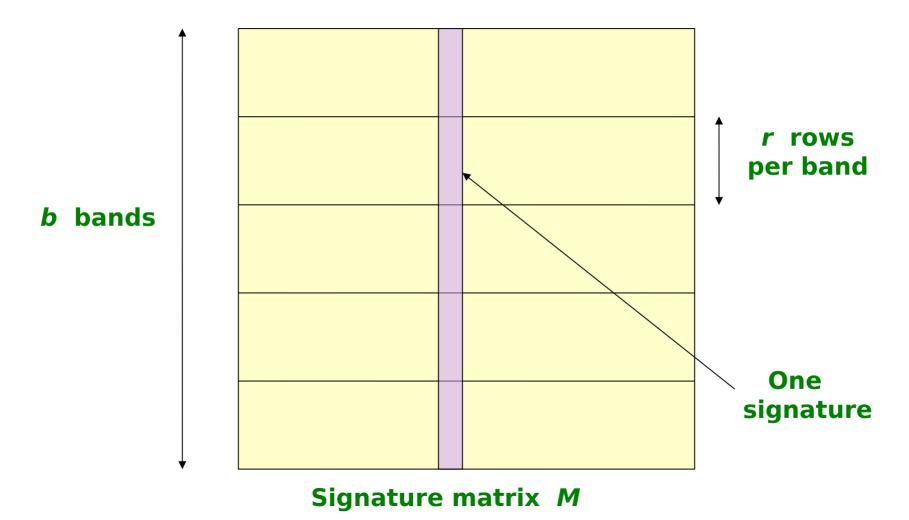
Signature matrix Md3

Creating buckets of similar documents

- Hash columns of signature matrix M
- Make sure 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

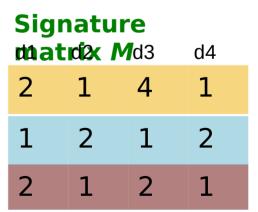


Partition M into b bands of size r

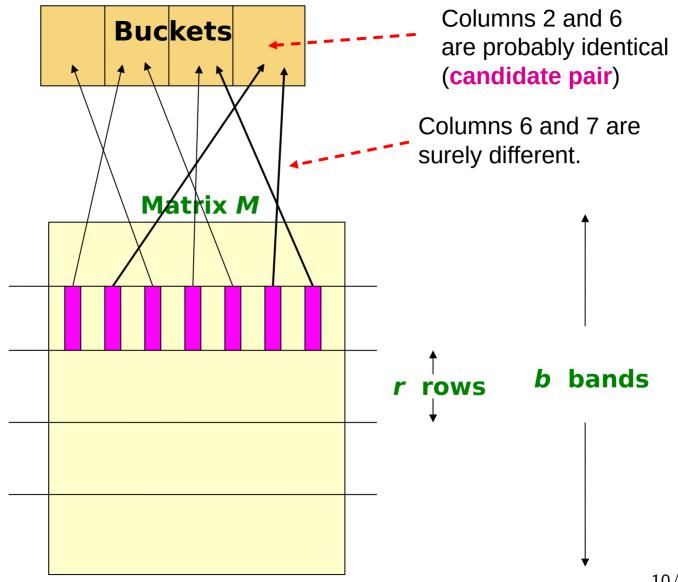


Partition M into b bands of size r (cont.)

- Remember that M has one column per document and as many rows as the signature length
- Partition matrix M into b bands of r rows
- For each band, hash its portion of each column to a hash table with k buckets
 - If k is large we use more memory but there are less spurious collisions
- Candidate column pairs are those that hash to the same bucket for ≥ 1 band
- Tune b and r to catch many similar pairs, but few non-similar pairs



Hashing bands



Simplifying assumption:

no collisions (no false positives)

- We will assume 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

Assume the following case:

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

Suppose $sim(C_1, C_2) = 0.8$

- Find pairs of s=0.8 similarity, set b=20, r=5
- Since sim(C₁, C₂) s, we want C₁, C₂ 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 C₁, C₂ are **not** similar 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 will miss them)
- We would find 99.965% pairs of truly similar documents

Suppose $sim(C_1, C_2) = 0.3$

- Find pairs of s=0.8 similarity, set b=20, r=5
- Since $sim(C_1, C_2) < s$, we **do not** want C_1 , C_2 to be a **candidate pair**
- Probability C₁, C₂ identical in one particular band:

$$(0.3)^5 = 0.00243$$

Probability C₁, C₂ 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 summary

- Tune K (permutations), b (bands), r (permutations/band) to get almost all pairs with similar signatures, but eliminate most pairs that do not have similar signatures
- After finding candidates, check in main memory that candidate pairs really do have similar signatures

Summary

Things to remember

- Locality-Sensitive Hashing: Focus on pairs of signatures likely to be from similar documents
 - We used hashing to find candidate pairs of similarity s

Exercises for TT08-TT09

- Mining of Massive Datasets 2nd edition (2014) by Leskovec et al.
 - Exercises 3.1.4 (Jaccard similarity)
 - Exercises 3.2.5 (Shingling)
 - Exercises 3.3.6 (Min hashing)
 - Exercises 3.4.4 (Locality-sensitive hashing)