Proyecto: GriSPy

Grid Search in Python

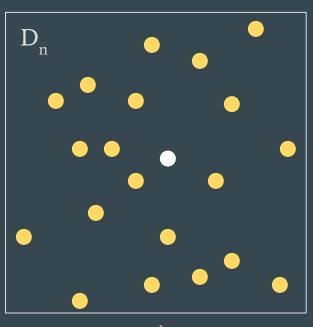
•••

Martin Chalela - Emanuel Sillero - Luis Pereyra - Alejandro Garcia

Problema: Búsqueda de vecinos cercanos

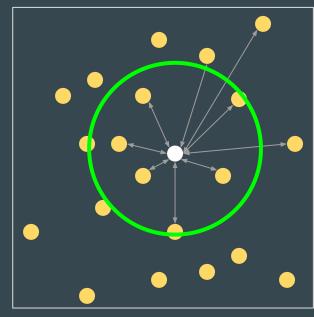
k-esimo

vecino de c



$$P = \{x \in \mathbb{R}^d \mid x \in D_n^{}\}$$





$$S = \{x_k \in D_n \mid d_k \le r_S\}$$

Búsqueda de vecinos más cercano (NNS)

Métodos (según su solución):

- Aproximados (Maneewong-vatana y Mount 1999):
 - De interés para conjuntos de alta dimensión y recuperan puntos tal que:

$$D(q, p) \le (1+\epsilon) D(q, p)^*$$

- donde $D(q, p)^*$ es la distancia real y ϵ el parámetro de incertidumbre.
- Exatos (Particionado Indexado):
 - Binary tree (k-d tree Friedman+ 1977; Bentley 1975): Dividen el espacio en dos nodos en cada iteración hasta que se alcanza un cierto número de hojas.
 - Cell techniques: Crean una red de hipercubos y cada punto se asigna a su celda. Luego usan el indexado (tabla hash) para consultas futuras.

Objetivo del proyecto:

Desarrollar una paquete (Python) para la búsqueda de vecinos en k-dimensiones

$$N \times N = N^{d}$$

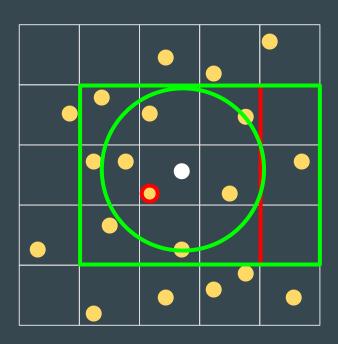
1	2	3	4	• ₅
6	•	8	9 🖜	10
11	• ₁₂ •	13	14	15
16	17	18	19	20
21	22	23	• <u>24</u>	25

$$\Delta x_{d} = [\max(x_{d}) - \min(x_{d})]/N$$

CONSTRUCCIÓN DE LA GRILLA

- Elegir N
- Calcular Δx_d
- Recorrer S indexando x_i $g_{i,d} = int(N [(x_{i,d} max(x_d)) / \Delta x_d])$
- Aplanar indices g_{i.d}
- Agrupar puntos por indice
- Eliminar celdas vacías
- Crear tabla hash

Grid =
$$\{ (g_c,) : [i, ..., n_c] \}$$



BÚSQUEDA DE VECINOS

Esfera

$$S = \{x_k \in D_n \mid d_k \le r_S\}$$

Cascara

$$S = \{x_k \in D_n \mid r_{min} \le d_k \le r_{max}\}$$

Radios de búsqueda individuales

• k-esimos vecinos $d(c,x_k) = d_k \in \{d_1, d_2, ..., d_n\}$

Calculo de distancias - Metricas

Euclidea

$$D(x_0, x) = \sqrt{\sum_{i=1}^{k} (x_{0,i} - x_i)^2}$$

Haversine

$$D(x_0, x) = 2 \arcsin \sqrt{A + B}$$

$$A = \sin^2 \left(\frac{\Delta \varphi}{2}\right)$$

$$B = \cos^2 \varphi_0 \cos^2 \varphi \sin^2 \left(\frac{\Delta \lambda}{2}\right)$$

Vincenty

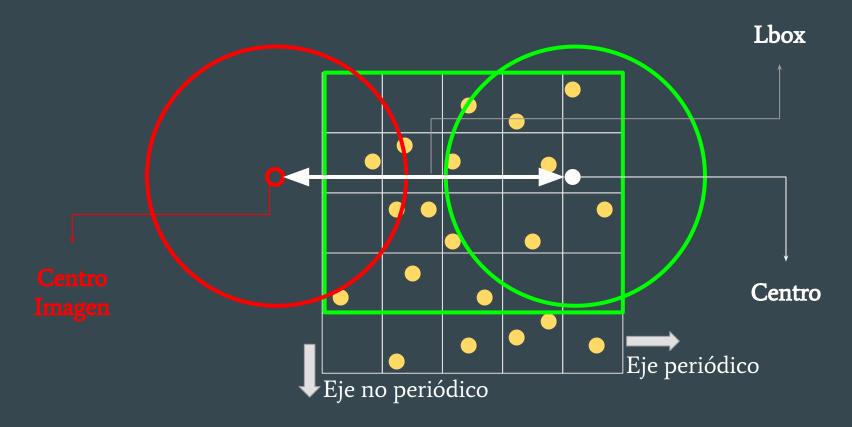
$$D(x_0, x) = \arctan \frac{\sqrt{E^2 + F^2}}{G}$$

$$E = \cos(\varphi) \sin(\Delta \varphi)$$

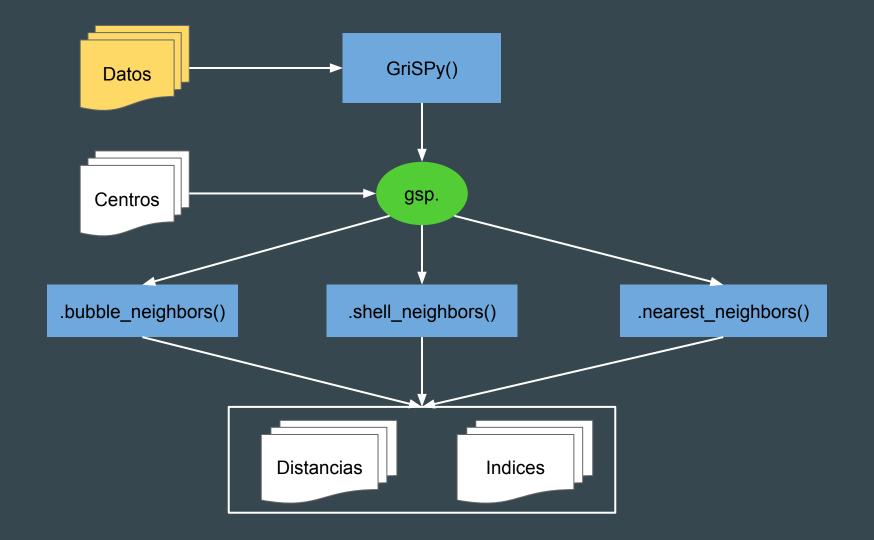
$$F = \cos(\varphi_0) \sin(\varphi) - \sin(\varphi_0) \cos(\varphi) (\Delta \lambda)$$

$$G = \sin(\varphi_0) \sin(\varphi) - \cos(\varphi_0) \cos(\varphi) (\Delta \lambda)$$

Periodicidad



Desarrollo de GriSPy: Implementación interna y API



Dependencias:

```
13 from scipy.spatial.distance import cdist
14 import numpy as np
15 import time
16 import datetime
17 import attr
18 from . import utils
19
```

Construcción de la Grilla:

```
21
    attr.s
    class GriSPy(object):
22
29
        data = attr.ib(
            default=None, kw only=False, repr=False, validator=utils.validate data,
        N cells = attr.ib(default=20, validator=utils.validate N cells)
        periodic = attr.ib(default={}) # The validator runs in set periodicity()
34
        metric = attr.ib(default="euclid", validator=utils.validate metric)
        copy data = attr.ib(
            default=False, validator=attr.validators.instance of(bool),
            attrs post init (self):
            if self.copy data:
42
43
                self.data = self.data.copy()
            self.dim = self.data.shape[1]
44
            self.set periodicity(self.periodic)
            self. build grid()
            self. empty = np.array([], dtype=int) # Useful for empty arrays
```

```
def build grid(self, epsilon=1.0e-6):
    t0 = time.time()
    data ind = np.arange(len(self.data))
    self.k bins = np.zeros((self.N cells + 1, self.dim))
    k digit = np.zeros(self.data.shape, dtype=int)
    for k in range(self.dim):
        k data = self.data[:, k]
        self.k bins[:, k] = np.linspace(
            k data.min() - epsilon,
            k data.max() + epsilon,
            self.N cells + 1,
        k digit[:, k] = self. digitize(k data, bins=self.k bins[:, k])
    compact ind = np.ravel multi index(
        k digit.T, (self.N cells,) * self.dim, order="F",
    compact ind sort = np.argsort(compact ind)
    compact ind = compact ind[compact ind sort]
    k digit = k digit[compact ind sort]
    split ind = np.searchsorted(
        compact ind, np.arange(self.N cells ** self.dim)
    deleted cells = np.diff(np.append(-1, split ind)).astype(bool)
    split ind = split ind[deleted cells]
    if split ind[-1] > data ind[-1]:
        split ind = split ind[:-1]
    list ind = np.split(data ind[compact ind sort], split ind[1:])
    k digit = k digit[split ind]
    self.grid = {}
    for i, j in enumerate(k digit):
        self.grid[tuple(j)] = list(list_ind[i])
    self.time = {"buildtime": time.time() - t0}
    currentDT = datetime.datetime.now()
    self.time["datetime"] = currentDT.strftime("%Y-%b-%d %H:%M:%S")
```

Búsqueda de vecinos: bubble_neighbors()

```
if self.periodic flag:
   terran centres, terran indices = self. mirror universe(
        centres, distance upper bound
   terran neighbor cells = self. get neighbor cells(
        terran centres, distance upper bound[terran indices]
   terran neighbors distances. \
        terran neighbors indices = self. get neighbor distance(
            terran centres, terran neighbor cells
   for i, t in zip(terran indices, np.arange(len(terran centres))):
       neighbors distances[i] = np.concatenate(
            (neighbors distances[i], terran neighbors distances[t])
        neighbors indices[i] = np.concatenate(
            (neighbors indices[i], terran neighbors indices[t])
for i in range(len(centres)):
   mask distances = neighbors distances[i] <= distance upper bound[i]
   neighbors distances[i] = neighbors distances[i][mask distances]
   neighbors indices[i] = neighbors indices[i][mask distances]
    if sorted:
       sorted ind = np.argsort(neighbors distances[i], kind=kind)
       neighbors distances[i] = neighbors distances[i][sorted ind]
       neighbors indices[i] = neighbors indices[i][sorted ind]
return neighbors distances, neighbors indices
```

1. Celdas vecinas

```
def get neighbor cells(self, centres, distance upper bound,
                                                                                            cell size = self.k bins[1, :] - self.k bins[0, :]
                                                                                            cell radii = 0.5 * np.sum(cell size ** 2) ** 0.5
    distance lower bound=0, shell flag=False):
                                                                                            neighbor cells = []
                                                                                             for i in range(len(centres)):
    cell point = np.zeros((len(centres), self.dim), dtype=int)
    out of field = np.zeros(len(cell point), dtype=bool)
     for k in range(self.dim):
                                                                                                 k arids = [
                                                                                                     np.arange(k cell min[i, k], k cell max[i, k] + 1)
        cell point[:, k] = (
                                                                                                     for k in range(self.dim)
             self, digitize(centres[:, k], bins=self,k bins[:, k])
                                                                                                k grids = np.meshgrid(*k grids)
        out of field[
                                                                                                neighbor cells += [
             (centres[:, k] - distance upper bound > self.k bins[-1, k])
                                                                                                     np.array(list(map(np.ndarray.flatten, k grids))).T
        out of field[
            (centres[:, k] + distance upper bound < self.k bins[0, k])
    if np.all(out of field):
                                                                                                cells physical = [
        return [self. empty] * len(centres) # no neighbor cells
                                                                                                    self.k bins[neighbor cells[i][:, k], k] + 0.5 * cell size[k]
                                                                                                     for k in range(self.dim)
    k_cell_min = np.zeros((len(centres), self.dim), dtype=int)
                                                                                                 cells physical = np.array(cells physical).T
    k cell max = np.zeros((len(centres), self.dim), dtype=int)
                                                                                                mask cells = (
    for k in range(self.dim):
                                                                                                     self. distance(
        k cell min[:, k] = (
                                                                                                        centres[i], cells physical
                                                                                                    ) < distance upper bound[i] + cell radii
                centres[:, k] - distance upper bound.
                 bins=self.k bins[:, k],
                                                                                                 if shell flag:
                                                                                                    mask cells *= (
        k \text{ cell max}[:, k] = (
                                                                                                         self. distance(
                                                                                                             centres[i]. cells physical
                 centres[:, k] + distance upper bound,
                                                                                                         ) > distance lower bound[i] - cell radii
                 bins=self.k bins[:, k],
                                                                                                 if np.anv(mask cells):
                                                                                                    neighbor cells[i] = neighbor cells[i][mask cells]
        k cell min[k cell min[:, k] < 0, k] = 0
        k \text{ cell max}[k \text{ cell max}[:, k] < 0, k] = 0
                                                                                                    neighbor_cells[i] = self._empty
        k cell min[k cell min[:, k] >= self.N cells, k] = self.N cells - 1
                                                                                             return neighbor cells
        k cell max[k cell max[:, k] >= self.N cells, k] = self.N cells
```

2. Distancias a los vecinos

```
def distance(self, centre 0, centres):
    if len(centres) == 0:
        return self. empty
    if self.metric == "euclid":
        c0 = centre 0.reshape((-1, self.dim))
        d = cdist(c0, centres).reshape((-1,))
    elif self.metric == "haversine":
        lon1 = np.deg2rad(centre 0[0])
        lat1 = np.deg2rad(centre 0[1])
        lon2 = np.deg2rad(centres[:, 0])
        lat2 = np.deg2rad(centres[:, 1])
        sdlon = np.sin((lon2
                               lon1) / 2.)
        sdlat = np.sin((lat2
                               lat1) / 2.)
        clat1 = np.cos(lat1)
        clat2 = np.cos(lat2)
        num1 = sdlat ** 2
        num2 = clat1 * clat2 * sdlon ** 2
        sep = 2 * np.arcsin(np.sqrt(num1 + num2))
        return np.rad2deg(sep)
    elif self.metric == "vincenty":
        lon1 = np.deg2rad(centre 0[0])
        lat1 = np.deg2rad(centre 0[1])
        lon2 = np.deg2rad(centres[:, 0])
        lat2 = np.deg2rad(centres[:, 1])
        sdlon = np.sin(lon2
                              lon1)
        cdlon = np.cos(lon2
                              lon1)
        slat1 = np.sin(lat1)
        slat2 = np.sin(lat2)
        clat1 = np.cos(lat1)
        clat2 = np.cos(lat2)
        num1 = clat2 * sdlon
        num2 = clat1 * slat2
                             slat1 * clat2 * cdlon
        denominator = slat1 * slat2 + clat1 * clat2 * cdlon
        sep = np.arctan2(np.sqrt(num1 *** 2 + num2 *** 2), denominator)
        return np.rad2deg(sep)
```

3. Periodicidad

```
def near boundary(self, centres, distance upper bound):
    mask = np.zeros((len(centres), self.dim), dtype=bool)
    for k in range(self.dim):
        if self.periodic[k] is None:
        mask[:, k] = abs(
            centres[:, k] - self.periodic[k][0]
        ) < distance upper bound
        mask[:, k] += abs(
            centres[:, k] - self.periodic[k][1]
        ) < distance upper bound
    return mask.sum(axis=1, dtype=bool)
def mirror(self, centre, distance upper bound):
    mirror centre = centre - self. periodic edges
    mask = self. periodic direc * distance upper bound
    mask += mirror centre
    mask = (mask >= self. pd low) * (mask <= self. pd hi)
    mask = np.prod(mask, 1, dtype=bool)
    return mirror centre[mask]
def mirror universe(self, centres, distance upper bound):
    terran centres = np.array([[]] * self.dim).T
    terran indices = np.array([], dtype=int)
    near boundary = self. near boundary(centres, distance upper bound)
    if not np.any(near boundary):
        return terran centres, terran indices
    for i, centre in enumerate(centres):
        if not near boundary[i]:
        mirror centre = self. mirror(centre, distance upper bound[i])
        if len(mirror centre) > 0:
            terran centres = np.concatenate(
                (terran centres, mirror centre), axis=0
            terran indices = np.concatenate(
                (terran indices, np.repeat(i, len(mirror centre)))
    return terran centres, terran indices
```

shell_neighbors()

```
def shell neighbors(self, centres, distance lower bound=-1.0,
   distance upper bound=-1.0. sorted=False, kind="quicksort"):
                                                                                                if self.periodic flag:
                                                                                                    terran_centres, terran_indices = self. mirror universe(
                                                                                                        centres, distance upper bound)
   utils.validate centres(centres, self.data)
                                                                                                    terran neighbor cells = self. get neighbor cells(
   utils.validate bool(sorted)
                                                                                                        terran centres, distance upper bound[terran indices])
   utils.validate sortkind(kind)
   utils.validate shell distances(
                                                                                                    terran neighbors distances.\
        distance lower bound, distance upper bound, self.periodic,
                                                                                                        terran neighbors indices = self. get neighbor distance(
                                                                                                            terran centres, terran neighbor cells)
                                                                                                    for i, t in zip(terran indices, np.arange(len(terran centres))):
   if np.isscalar(distance lower bound):
       distance lower bound *= np.ones(len(centres))
                                                                                                        neighbors distances[i] = np.concatenate(
        utils.validate equalsize(centres, distance lower bound)
                                                                                                            (neighbors distances[i], terran neighbors distances[t]) )
    if np.isscalar(distance upper bound):
                                                                                                        neighbors indices[i] = np.concatenate(
       distance upper bound *= np.ones(len(centres))
                                                                                                            (neighbors indices[i], terran neighbors indices[t]) )
       utils.validate equalsize(centres, distance upper bound)
                                                                                                for i in range(len(centres)):
                                                                                                    mask distances upper = neighbors distances[i] <= distance upper bound[i]
   neighbor cells = self. get neighbor cells(
                                                                                                    mask distances lower = neighbors distances[i][mask distances upper]
                                                                                                    mask distances lower = mask distances lower > distance lower bound[i]
       distance upper bound=distance upper bound,
        distance lower bound-distance lower bound,
                                                                                                    aux = neighbors distances[i]
        shell flag=True.
                                                                                                    aux = aux[mask distances upper]
                                                                                                    aux = aux[mask distances lower]
                                                                                                    neighbors distances[i] = aux
   neighbors distances, neighbors indices = self, get neighbor distance(
       centres, neighbor cells)
                                                                                                    aux = neighbors indices[i]
                                                                                                    aux = aux[mask distances upper]
                                                                                                    aux = aux[mask distances lower]
                                                                                                    neighbors indices[i] = aux
                                                                                                        sorted ind = np.argsort(neighbors distances[i], kind=kind)
                                                                                                        neighbors distances[i] = neighbors distances[i][sorted ind]
                                                                                                        neighbors indices[i] = neighbors indices[i][sorted ind]
                                                                                                return neighbors distances, neighbors indices
```

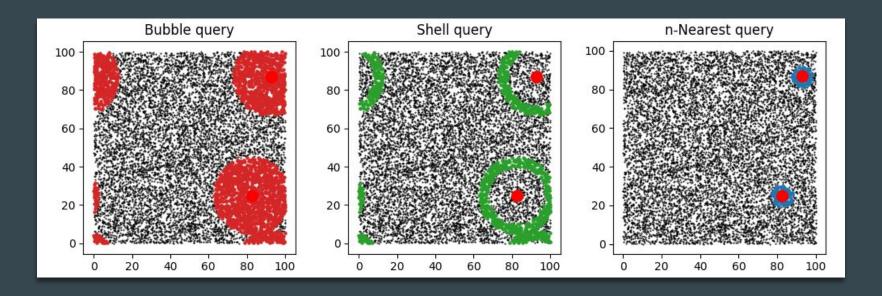
nearest_neighbors()

```
neighbors indices = [self. empty] * N centres
def nearest neighbors(self, centres, n=1, kind="quicksort"):
                                                                                        neighbors_distances = [self. empty] * N centres
                                                                                        while not np.all(n found):
                                                                                            neighbors distances tmp.\
    utils.validate centres(centres, self.data)
                                                                                                neighbors indices tmp = self.shell neighbors(
    utils.validate n nearest(n, self.data, self.periodic)
                                                                                                    centres[ n found],
                                                                                                    distance lower bound=lower distance tmp[~n found],
    utils.validate sortkind(kind)
                                                                                                    distance upper bound=upper distance tmp[~n found],
    N centres = len(centres)
    centres lookup ind = np.arange(0, N centres)
                                                                                             for i tmp, i in enumerate(centres lookup ind[~n found]):
    n found = np.zeros(N centres, dtype=bool)
                                                                                                if n found[i]:
    lower distance tmp = np.zeros(N centres)
    upper distance tmp = np.zeros(N centres)
                                                                                                if n <= len(neighbors indices tmp[i tmp]) + len(</pre>
                                                                                                    neighbors indices[i]
    centre cell = self. get neighbor cells(
                                                                                                    n more = n - len(neighbors indices[i])
        centres, distance upper bound=upper distance tmp
                                                                                                    n found[i] = True
                                                                                                    n more = len(neighbors indices tmp[i tmp])
    neighbors distances, neighbors indices = self. get neighbor distance(
                                                                                                    lower distance tmp[i tmp] = upper distance tmp[
        centres, centre cell
                                                                                                        i tmp
                                                                                                    1.copy()
                                                                                                    upper distance tmp[i tmp] += cell size.min()
                                                                                                sorted ind = np.arqsort(
                                                                                                    neighbors distances tmp[i tmp], kind=kind
    mean distance factor = 1.0
                                                                                                )[:n more]
    cell size = self.k bins[1, :] - self.k bins[0, :]
                                                                                                neighbors distances[i] = np.hstack(
    cell volume = np.prod(cell size.astype(float))
    neighbors number = np.array(list(map(len, neighbors indices)))
                                                                                                        neighbors distances[i],
    mask zero neighbors = neighbors number == 0
                                                                                                        neighbors distances tmp[i tmp][sorted ind],
    neighbors number[mask zero neighbors] = 1
    mean distance = 0.5 * (n / (neighbors number / cell volume)) ** (
        1.0 / self.dim)
                                                                                                neighbors indices[i] = np.hstack(
    upper distance tmp = mean distance factor * mean distance
                                                                                                        neighbors indices[i].
                                                                                                        neighbors indices tmp[i tmp][sorted ind],
                                                                                        return neighbors distances, neighbors indices
```

Save & Load

```
def save grid(self, file="grispy.gsp", overwrite=False):
   utils.validate filename(file)
   utils.validate bool(overwrite)
   utils.validate canwrite(file, overwrite)
   import pickle
   with open(file, "wb") as fp:
        pickle.dump(self, fp, protocol=pickle.HIGHEST PROTOCOL)
    print("GriSPy grid attributes saved to: {}".format(file))
    return None
@classmethod
def load grid(cls, file):
   utils.validate filename(file)
    import os.path
    if not os.path.isfile(file):
        raise FileNotFoundError("There is no file named {}".format(file))
    import pickle
    with open(file, "rb") as fp:
        gsp = pickle.load(fp)
        if not isinstance(gsp, cls):
            raise TypeError("Unpickled object is not a GriSPy instance.")
    print(
        "Succsefully loaded GriSPy grid created on {}".format(
            gsp.time["datetime"])
   return gsp
```

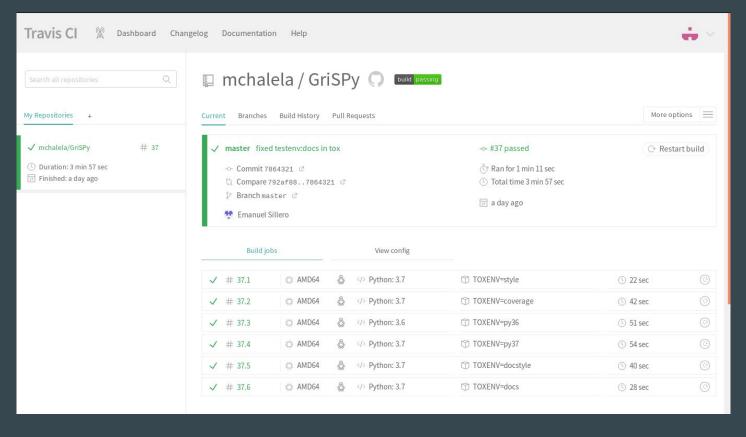
Ejemplo



Calidad:

Testing e integración continua

Integración continua con Travis CI



Se divide en cuatro áreas:

- Core (13)
- Distancias (12)
- Consistencia de datos (25)
- I/O (7)

Core:

- GriSPy (8)
 - Orden correcto del vector de distancias en nearest neighbors.
 - o Puntos dentro de la burbuja en bubble neighbors.
 - o Puntos dentro del rango en shell neighbors.
 - Precisión para todos los métodos de búsqueda de vecinos.
- Periodicidad (2)
 - o Control para bubble neighbors y shell neighbors.
- Hiperesfera (3)
 - Pruebas de cálculo para todos los métodos de búsqueda de vecinos.

Distancias:

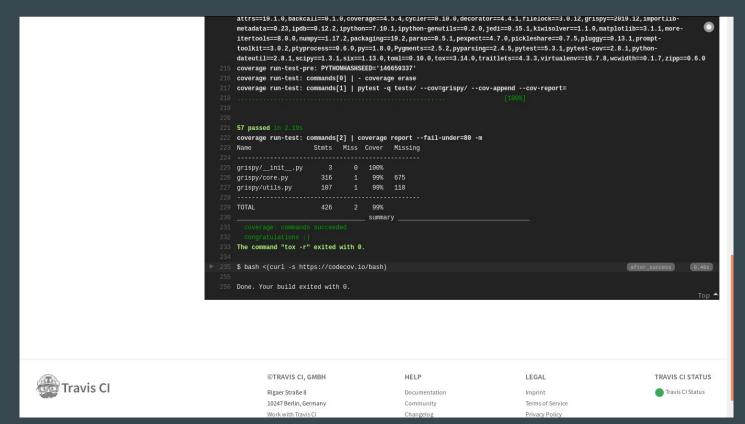
Se ejecuta un test de cada condición para cada una de las métricas (euclid, vincenty y haversine).

- Condición I (3)
 - o dist(a, b) != NaN
- Condición II (3)
 - \circ 0 \leq dist(a, b)
- Condición III (3)
 - $\circ \quad dist(a, b) = dist(b, a)$
- Condición IV (3)
 - \circ dist(a, c) \leq dist(a, b) + dist(b, c)

Consistencia de datos:

- Datos retornados (9)
 - Tipo y tamaño de los datos retornados para todos los métodos de búsqueda de vecinos (un centro y múltiples centros).
 - Periodicidad. Tipo y tamaño de datos retornados por mirror_universe, _mirror y _near_boundary.
- Inicialización (10)
 - o Tipo, valor y estructura de data.
 - o Tipo y valor de periodic, metric, copy data, y N cells.
- Inputs de queries (6)
 - En bubble_neighbors, tipo y forma forma de centros y radios, valor y tipo de kind y sorted.
 - o En shell neighbors, tipo y forma forma de centros y radios.
 - o En nearest neighbors, tipo y valor de n.

Coverage: 99%



Benchmarking

Métodos

El código puede separarse en dos partes

- Build
- Query

Objetivo

Encontrar los mejores parámetros que minimicen los tiempos Build y Query.

Además entender las limitaciones de nuestro código (Peores Casos)

Parámetros libres del problema

- N Celdas
- N Puntos
- N Centros
- K dimensiones
- Radio de búsqueda
- Métrica
- Condiciones Periódicas
- El grado de clustering de los datos

Parámetros libres del problema

- N Celdas
- N Puntos
- N Centros
- K dimensiones
- Radio de búsqueda
- Métrica
- Condiciones Periódicas
- El grado de clustering de los datos

fracción del Box

Euclidiana

No periódicas

Uniforme

$$Lbox = [0.0, 1.0]$$

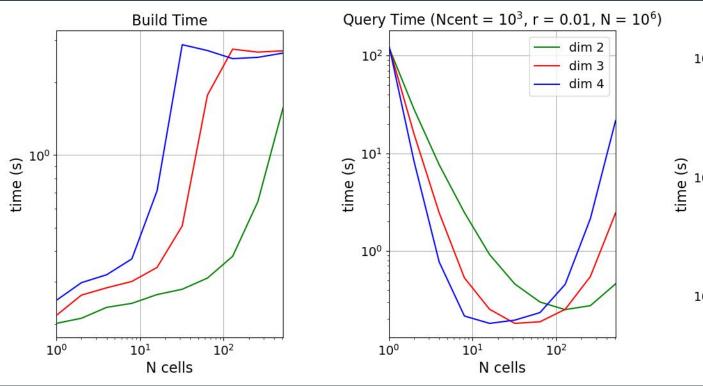
Núm. de centros - Ncent = 10^3

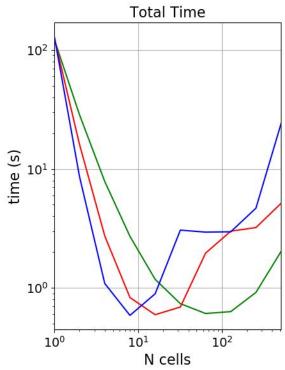
Núm. de puntos - $N = 10^6$

Núm. de celdas -

[1, 2, 4, 8, 16, 32, 64, 128, 264, 512]

UNIFORME





Variando N [10³, 10⁴, 10⁵, 10⁶]

$$Lbox = [0.0, 1.0]$$

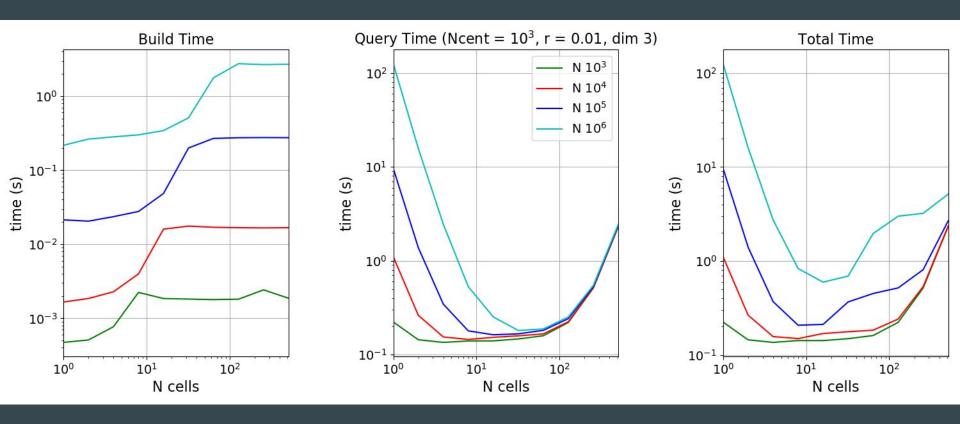
Núm. de centros - Ncent = 10^3

Núm. de dimensiones -K = 3

Núm. de celdas -

[1, 2, 4, 8, 16, 32, 64, 128, 264, 512]

UNIFORME



Variando Ncentros [10³, 10⁴, 10⁵, 10⁶]

$$Lbox = [0.0, 1.0]$$

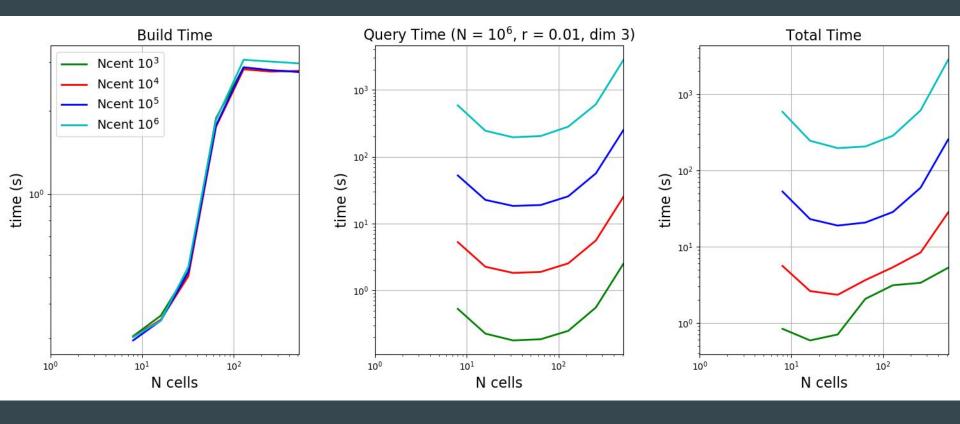
Núm. de centros - $N = 10^6$

Núm. de dimensiones -K = 3

Núm. de celdas -

[8, 16, 32, 64, 128, 264, 512]

UNIFORME



Pruebas con Clustering

Variando N [10³, 10⁴, 10⁵, 10⁶]

Lbox = [0.0, 1.0]

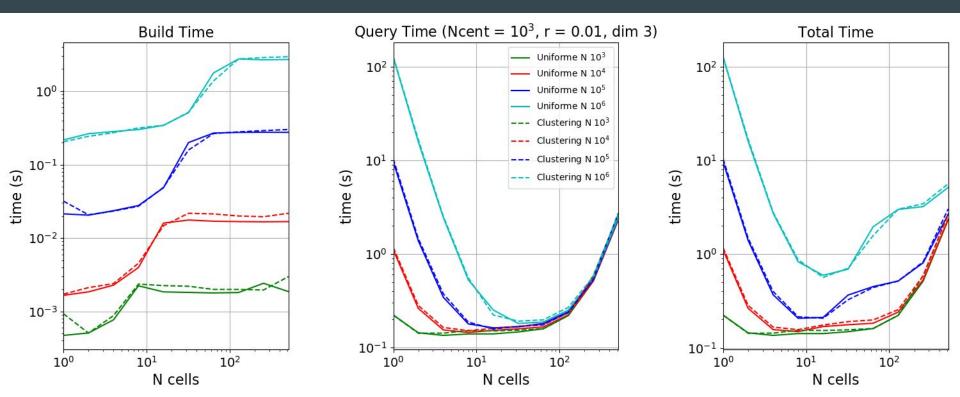
Núm. de centros - Ncent = 10^3

Núm. de dimensiones -K = 3

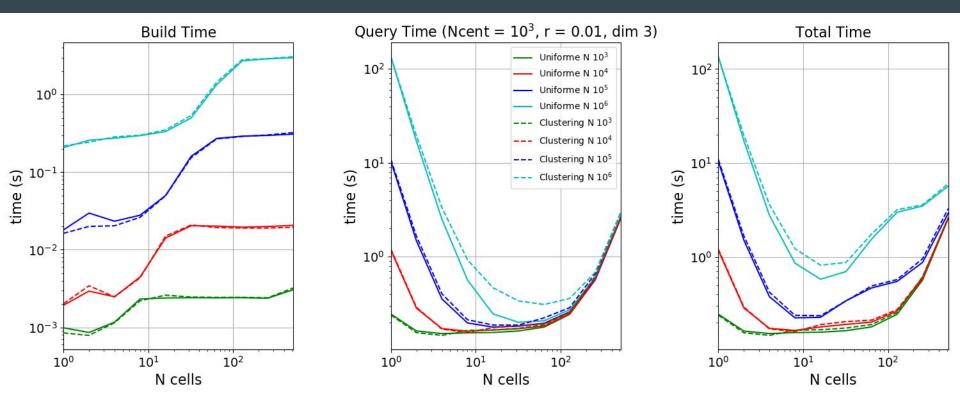
Núm. de celdas -

[1, 2, 4, 8, 16, 32, 64, 128, 264, 512]

CLUSTERING <u>Centros Random simulación vs Centros Random uniforme</u>



CLUSTERING Centros FoF vs Centros Random en la simulación



Resumen

Dimensiones

 Se comporta de manera adecuada con el número de dimensiones

Número de centros

 En el rango de prueba el tiempo de Query escala bien con el número de centros

Número de celdas

- Número óptimo depende de la dimensión
- Aumentar Ncells no mejora la performance
- Depende de la dimensión y el grado de Clustering de los datos