Nearest Neighbor Methods

Shusen Wang

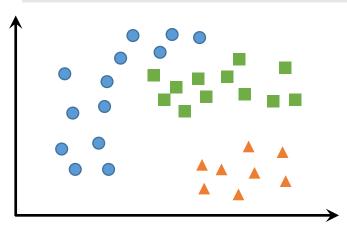
Nearest Neighbor Method for Multi-Class and Nonlinear Classification

Tasks

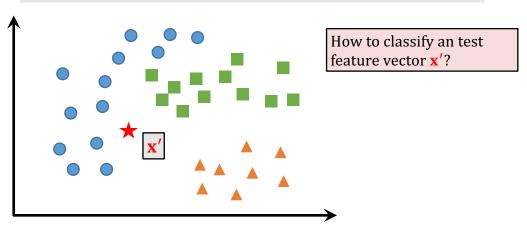
Methods

Algorithms

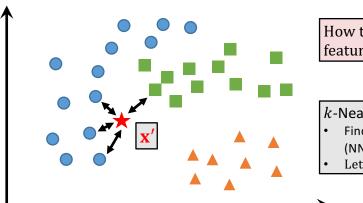
Input: feature vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ and labels $y_1, \dots, y_n \in \mathbb{N}$.



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How to classify an test feature vector **x**'?

k-Nearest Neighbor (KNN):

- Find the k nearest neighbors (NN) to \mathbf{x}' .
- · Let the NNs vote.

Input: feature vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ and labels $y_1, \dots, y_n \in \mathbb{N}$.

k-Nearest Neighbor (KNN) classifier:

- Find the k nearest neighbors to \mathbf{x}' .
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How to define similarity? Examples:

- Cosine similarity: $sim(\mathbf{x}, \mathbf{x}') = \frac{\mathbf{x}^T \mathbf{x}'}{||\mathbf{x}||_2 ||\mathbf{x}'||_2}$.
- ℓ_2 similarity: $\sin(\mathbf{x}, \mathbf{x}') = -||\mathbf{x} \mathbf{x}'||_2^2$.
- ℓ_1 similarity: $\operatorname{sim}(\mathbf{x}, \mathbf{x}') = -||\mathbf{x} \mathbf{x}'||_1$.

Input: feature vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ and labels $y_1, \dots, y_n \in \mathbb{N}$.

k-Nearest Neighbor (KNN) classifier:

- Find the k nearest neighbors to \mathbf{x}' .
- · Let the NNs vote.

How to find the nearest neighbors?

- Naïve algorithm
 - compute all the similarities $sim(\mathbf{x}_1, \mathbf{x}'), \dots, sim(\mathbf{x}_n, \mathbf{x}')$ and find the top k.
 - O(nd) time complexity (n: #samples, d: # features).
- Efficient algorithms (to be discussed later).

Input: feature vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ and labels $y_1, \dots, y_n \in \mathbb{N}$.

k-Nearest Neighbor (KNN) classifier:

- Find the k nearest neighbors to \mathbf{x}' .
- Let the NNs vote.

How to vote? Examples:

• Every neighbor has the same weight.



Input: feature vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ and labels $y_1, \dots, y_n \in \mathbb{N}$.

k-Nearest Neighbor (KNN) classifier:

- Find the k nearest neighbors to \mathbf{x}' .
- Let the NNs vote.

How to vote? Examples:

- Every neighbor has the same weight.
- Nearer neighbor has higher weight.
 - E.g., weight = $\exp(\sin(\mathbf{x}_i, \mathbf{x}'))$

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KNN: Naïve Algorithm

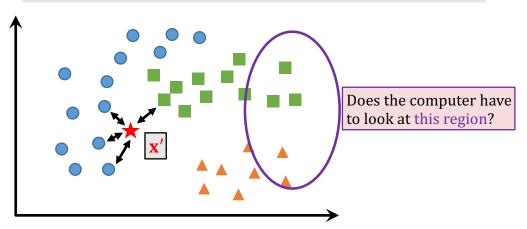
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Algorithm: find the k nearest neighbors to \mathbf{x}' .

- Naïve algorithm
 - compute all the similarities $sim(\mathbf{x}_1, \mathbf{x}'), \dots, sim(\mathbf{x}_n, \mathbf{x}')$ and find the top k.
- Training: no training at all.
- Test: for each query, O(nd) time complexity

KNN: Efficient Algorithm

Input: feature vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ and labels $y_1, \dots, y_n \in \mathbb{N}$.



Question: find your nearest post office (given longitude & latitude).





Training:

- Vector quantization (build landmarks)
- 2. Assign each post office to one or several landmarks.



Training:

- Vector quantization (build landmarks)
- Assign each post office to one or several landmarks.

Test

 Compare your location with all the landmarks and find the nearest landmarks.



Training:

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- 2. Assign each post office to one or several landmarks.

Test

 Compare your location with all the landmarks and find the nearest landmarks.



Training:

- Vector quantization (build landmarks)
- Assign each post office to one or several landmarks.

Test

- Compare your location with all the landmarks and find the nearest landmarks.
- 2. Compare with the postal offices assigned to the landmarks.

KNN: Efficient Algorithms

Input: feature vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ and labels $y_1, \dots, y_n \in \mathbb{N}$.

Algorithm: find the k nearest neighbors to \mathbf{x}' .

- Fast algorithms
 - · Vector Quantization
 - KD-tree
 - Locality sensitive hashing
- More resources:
 - KNN Search (Wikipedia)