COMP9313: Big Data Management



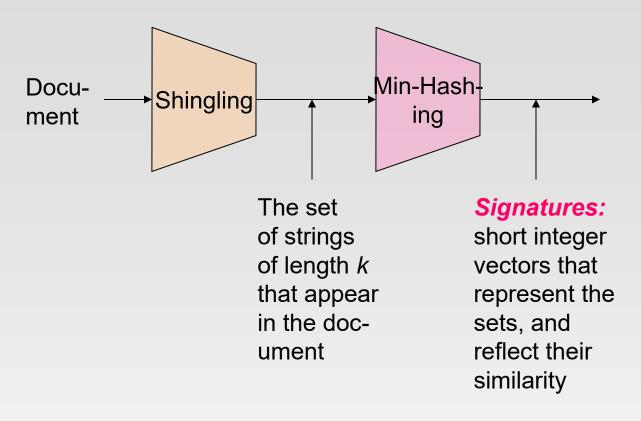
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Course web site: http://www.cse.unsw.edu.au/~cs9313/

Chapter 7.2: Finding Similar Items

Motivation for Minhash/LSH

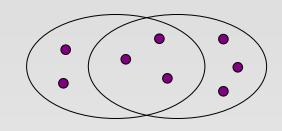
- **Suppose we need to find near-duplicate documents among** N = 1 million documents
- Naïvely, we would have to compute pairwise Jaccard similarities for every pair of docs
 - $N(N-1)/2 \approx 5*10^{11}$ comparisons
 - > At 10⁵ secs/day and 10⁶ comparisons/sec, it would take **5 days**
- \bullet For N = 10 million, it takes more than a year...



Step 2: Minhashing: Convert large sets to short signatures, while preserving similarity

Encoding Sets as Bit Vectors

Many similarity problems can be formalized as finding subsets that have significant intersection



- Encode sets using 0/1 (bit, boolean) vectors
 - One dimension per element in the universal set
- Interpret set intersection as bitwise AND, and set union as bitwise OR
- **Example:** $C_1 = 101111$; $C_2 = 10011$
 - Size of intersection = 3; size of union = 4,
 - Jaccard similarity (not distance) = 3/4
 - ▶ Distance: $d(C_1,C_2) = 1 (Jaccard similarity) = 1/4$

From Sets to Boolean Matrices

- 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:

Documents

	1	1	1	0
	1	1	0	1
	0	1	0	1
OI III ISICS	0	0	0	1
5	1	0	0	1
	1	1	1	0
	1	0	1	0

From Sets to Boolean Matrices

Example: $S_1 = \{a, d\}, S_2 = \{c\}, S_3 = \{b, d, e\}, \text{ and } S_4 = \{a, c, d\}$

Element	S_1	S_2	S_3	S_4
\overline{a}	1	0	0	1
b	0	0	1	0
c	0	1	0	1
d	1	0	1	1
e	0	0	1	0

- > sim(S₁, S₃) = ?
 - Size of intersection = 1; size of union = 4,
 Jaccard similarity (not distance) = 1/4
 - \rightarrow d(S₁, S₃) = 1 (Jaccard similarity) = 3/4

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

Outline: Finding Similar Columns

- Next Goal: Find similar columns, Small signatures
- Naïve approach:
 - > 1) Signatures of columns: small summaries of columns
 - > 2) Examine pairs of signatures to find similar columns
 - Essential: Similarities of signatures and columns are related
 - > 3) Optional: Check that columns with similar signatures are really similar

Warnings:

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

Hashing Columns (Signatures)

- Key idea: "hash" each column C to a small signature h(C), such that:
 - (1) h(C) is small enough that the signature fits in RAM
 - \triangleright (2) $sim(C_1, C_2)$ is the same as the "similarity" of signatures $h(C_1)$ and $h(C_2)$
- ❖ Goal: Find a hash function h(·) such that:
 - If $sim(C_1, C_2)$ is high, then with high prob. $h(C_1) = h(C_2)$
 - ▶ If $sim(C_1, C_2)$ is low, then with high prob. $h(C_1) \neq h(C_2)$
- Hash docs into buckets. Expect that "most" pairs of near duplicate docs hash into the same bucket!

Min-Hashing

- **Goal:** Find a hash function $h(\cdot)$ such that:
 - \rightarrow if $sim(C_1, C_2)$ is high, then with high prob. $h(C_1) = h(C_2)$
 - \rightarrow 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: Min-Hashing

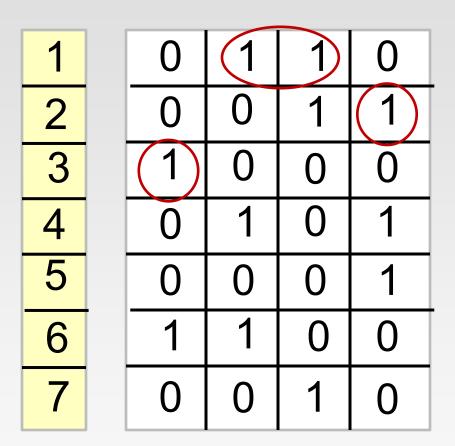
Min-Hashing

- Imagine the rows of the boolean matrix permuted under random permutation π
- Define a "hash" function $h_{\pi}(C)$ = the index of the first (in the permuted order π) row in which column C has value 1:

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

Use several (e.g., 100) independent hash functions (that is, permutations) to create a signature of a column

Min-Hashing Example



3 | 1 | 1 | 2

Signature Matrix

Input Matrix

7.13 13

Min-Hashing Example

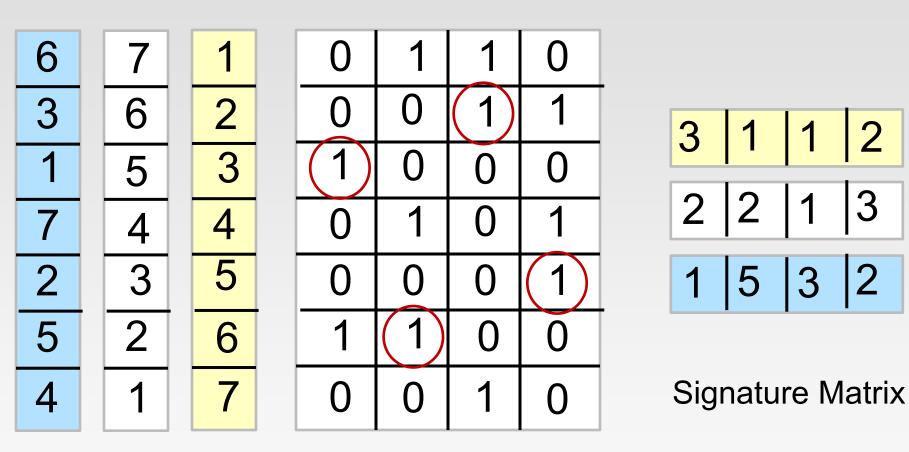
7	1	0	1	1	0
6	2	0	0	1	1
5	3	1	0	0	0
4	4	0	1	0	1
3	5	0	0	0	(1)
2	6	(1		0	0
1	7	0	0	1	0

Signature Matrix

Input Matrix

7.14

Min-Hashing Example



Input Matrix

7.15

15

Min-Hashing Exar

Note: Another (equivalent) way is to store row indexes: 1 5 1 5

2 3 1 3

6 4 6

4

2nd element of the permutation is the first to map to a 1

Permutation π Input matrix (Shingles x Documents)

Signature matrix *M*

2	[4]	3	1	0	1 "	0
3	2	4		0	0	7
7	1	7	0	7	0	1
6	3	2	0	1	0	7
1	6	6	0	1	0	1
5	7	1	1	0	1	0
4	5	5	1	0	1	0

2	1	2	1
2	1	4	1
1	2 /	1	2

4th element of the permutation is the first to map to a 1

The Min-Hash Property

- Choose a random permutation π
- Why?
 - ▶ Let X be a doc (set of shingles), y ∈ X is a shingle
 - > Then: $Pr[\pi(y) = min(\pi(X))] = 1/|X|$
 - It is equally likely that any $y \in X$ 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 $y \in C_2$
 - ▶ So the prob. that **both** are true is the prob. $y \in C_1 \cap C_2$
 - Pr[min(π(C₁))=min(π(C₂))]=|C₁∩C₂|/|C₁∪C₂|= sim(C₁, C₂)

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

Four Types of Rows

❖ Given cols C₁ and C₂, rows may be classified as:

	<u>C₁</u>	<u> </u>
Α	1	1
В	1	0
С	0	1
D	0	0

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

Similarity for Signatures

Permutation π

Input matrix (Shingles x Documents)

Signature matrix M	
--------------------	--

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

1	0	1	0
1	0	0	1
0	1	0	1
0	1	0	1
0	1	0	1
1	0	1	0
1	0	1	0

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
0.75	0.75	0	0
0.67	1.00	0	0

Similarity for Signatures

- Arr 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
- Note: Because of the Min-Hash property, the similarity of columns is the same as the expected similarity of their signatures

Min-Hash Signatures

- **❖** Pick K=100 random permutations of the rows
- Think of sig(C) as a column vector
- sig(C)[i] = according to the i-th permutation, the index of the first row that has a 1 in column C

$$sig(C)[i] = min(\pi_i(C))$$

- ❖ Note: The sketch (signature) of document C is small ~100 bytes!
- We achieved our goal! We "compressed" long bit vectors into short signatures

Implementation Trick

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

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

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

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

Implementation Example

Row	S_1	S_2	S_3	S_4	$x+1 \mod 5$	$3x + 1 \mod 5$
0	1	0	0	1	1	1
1	0	0	1	0	2	4
2	0	1	0	1	3	2
3	1	0	1	1	4	0
4	$\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$	0	1	0	0	3

*	Row 0: we see that the values of $h_1(0)$ and
	$h_2(0)$ are both 1, thus $sig(S_1)[0] = 1$,
	$sig(S_1)[1] = 1$, $sig(S_4)[0] = 1$, $sig(S_4)[1] = 1$,

*	Row 1, we see $h_1(1) = 2$ and $h_2(1) = 4$,
	thus $sig(S_3)[0] = 2$, $sig(S_3)[1] = 4$

	S_1	S_2	S_3	S_4
h_1	∞	∞	∞	∞
h_2	∞	∞	∞	∞

	S_1	S_2	S_3	S_4
h_1	1	∞	2	1
h_2	1	∞	4	1

Implementation Example

Ro	w	S_1	S_2	S_3	S_4	$x+1 \mod 5$	$3x + 1 \mod 5$
0		1	0	0	1	1	1
1		0	0	1	0	2	4
2		0	1	0	1	3	2
3		1	0	1	1	4	0
4		0	0	1	0	0	3

* Row 2: $h_1(2) = 3$ and $h_2(2) = 2$, thus $sig(S_2)[0] = 3$, $sig(S_2)[1] = 2$, no update for S_4

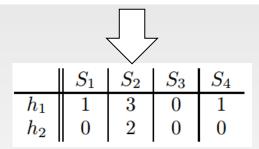
	S_1	S_2	S_3	S_4
h_1	1	3	2	1
h_2	1	2	4	1

Row 3: $h_1(3) = 4$ and $h_2(3) = 0$, update $sig(S_1)[1] = 0$, $sig(S_3)[1] = 0$, $sig(S_4)[1] = 0$,

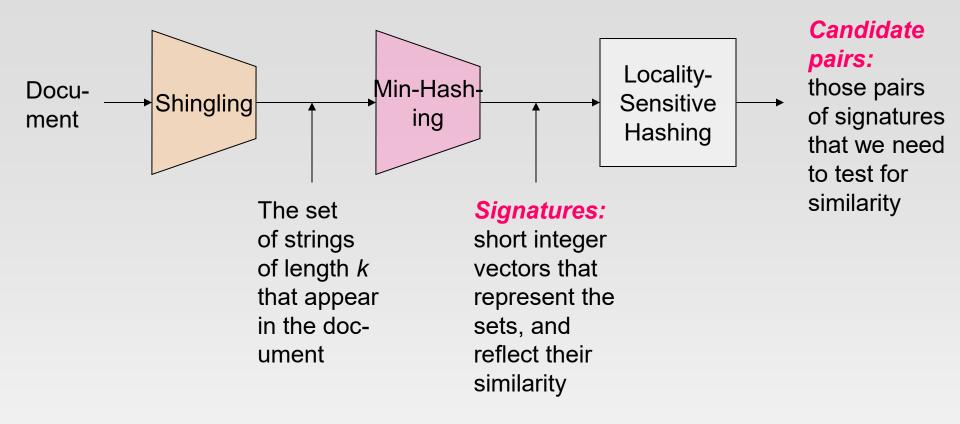
Row 4: $h_1(4) = 0$ and $h_2(4) = 3$, update $sig(S_3)[0] = 0$,

Implementation Example

Row	S_1	S_2	S_3	S_4	$x+1 \mod 5$	$3x + 1 \mod 5$
0	1	0	0	1	1	1
1	0	0	1	0	2	4
2	0	1	0	1	3	2
3	1	0	1	1	4	0
4	1 0	0	1	0	0	3



- We can estimate the Jaccard similarities of the underlying sets from this signature matrix.
 - > Signature matrix: $SIM(S_1, S_4) = 1.0$
 - > Jaccard Similarity: $SIM(S_1, S_4) = 2/3$



Step 3: Locality-Sensitive Hashing: Focus on pairs of signatures likely to be from similar documents

LSH: First Cut

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 function f(x,y) 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

Candidates from Min-Hash

• Pick a similarity threshold s (0 < s < 1)

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

- 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

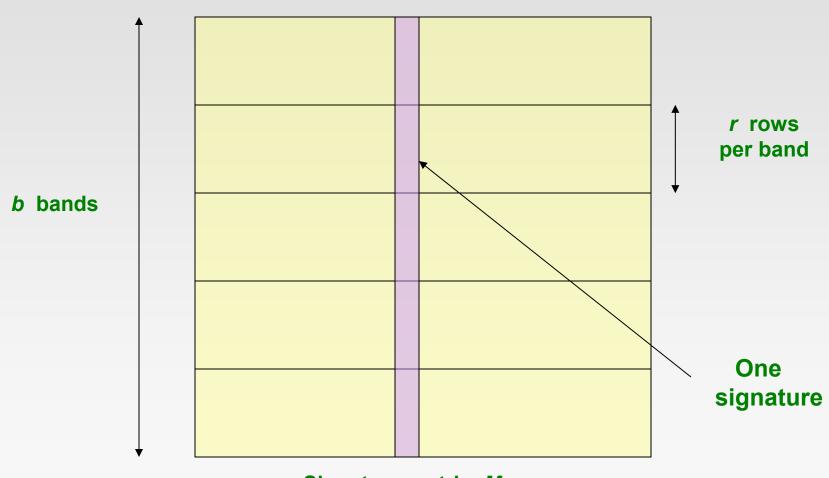
LSH for Min-Hash

Big idea: Hash columns of signature matrix M several times

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

- 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

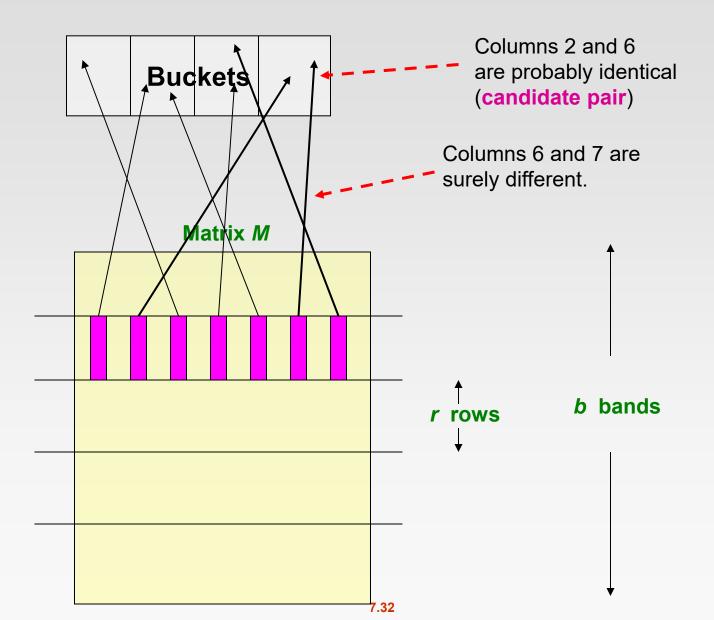


Signature matrix *M*

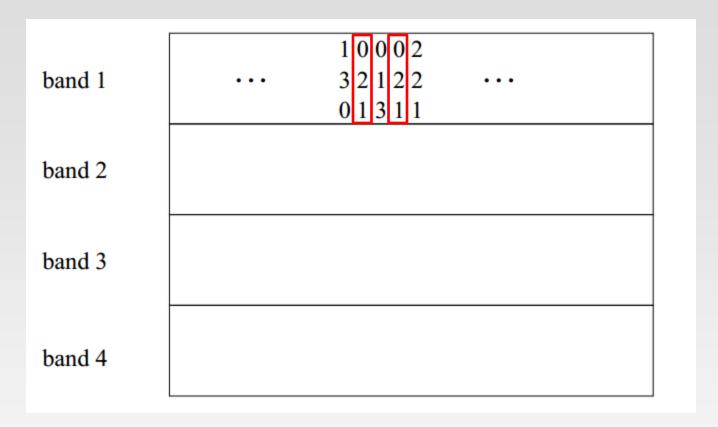
Partition M into Bands

- 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



Hashing Bands



- Regardless of what those columns look like in the other three bands, this pair of columns will be a candidate pair
- Two columns that do not agree in band 1 have three other chances to become a candidate pair; they might be identical in any one of these other 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

Assume the following case:

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

C₁, C₂ are 80% Similar

- ❖ 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** 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 miss them)
 - We would find 99.965% pairs of truly similar documents

C₁, C₂ are 30% Similar

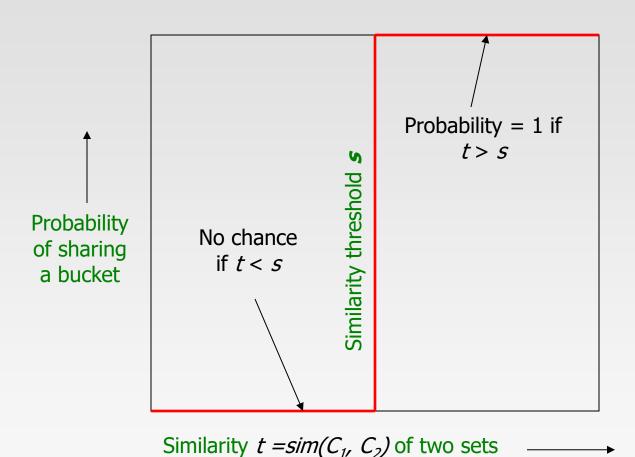
- ❖ Find pairs of \geq s=0.8 similarity, set b=20, r=5
- **Assume:** $sim(C_1, C_2) = 0.3$
 - Since $sim(C_1, C_2) < s$ we want C_1, C_2 to hash to **NO** common buckets (all bands should be different)
- Probability C_1 , C_2 identical in one particular band: $(0.3)^5 = 0.00243$
- Probability C₁, C₂ 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 Involves a Tradeoff

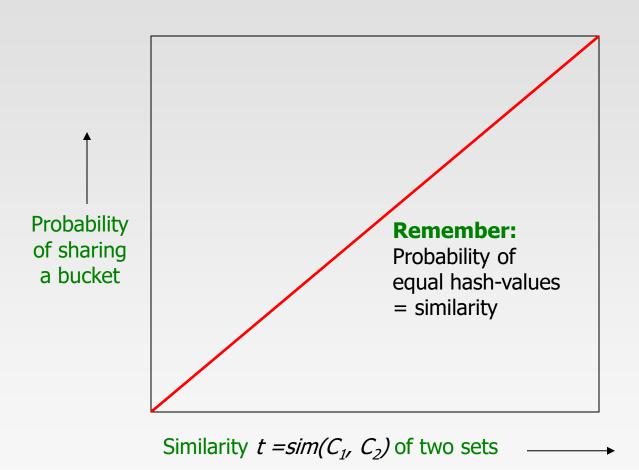
Pick:

- > 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
- Example: If we had only 15 bands of 5 rows, the number of false positives would go down, but the number of false negatives would go up

Analysis of LSH – What We Want



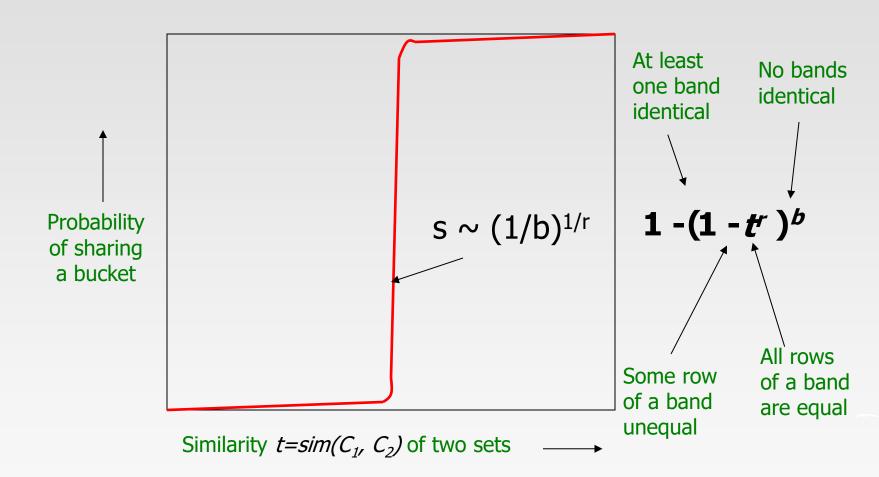
What 1 Band of 1 Row Gives You



b bands, r rows/band

- The probability that the minhash signatures for the documents agree in any one particular row of the signature matrix is t ($sim(C_1, C_2)$)
- 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



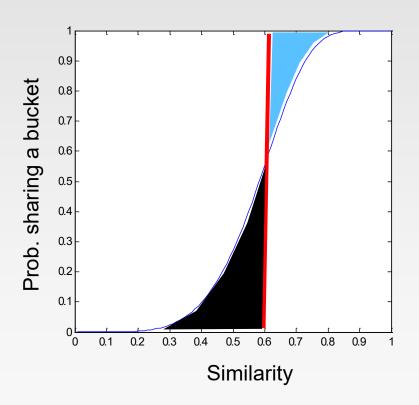
Example: b = 20, r = 5

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

S	1-(1-s ^r) ^b
.2	.006
.3	.047
.4	.186
.5	.470
.6	.802
.7	.975
.8	.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 Black 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

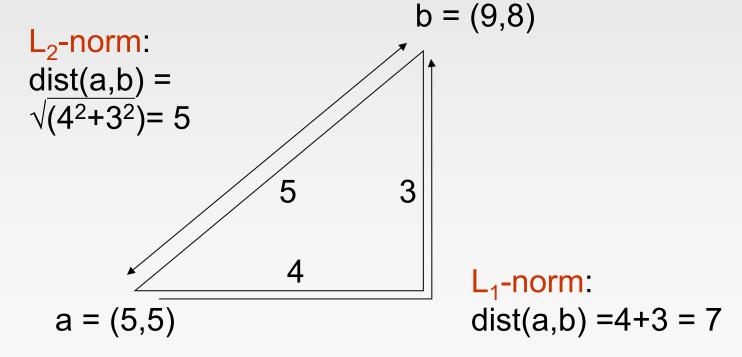
- Shingling: Convert documents to sets
 - We used hashing to assign each shingle an ID
- Min-Hashing: Convert large sets to short signatures, while preserving similarity
 - We used **similarity preserving hashing** to generate signatures with property $Pr[h_{\pi}(C_1) = h_{\pi}(C_2)] = sim(C_1, C_2)$
 - 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 ≥ s

Distance Measures

- Generalized LSH is based on some kind of "distance" between points.
 - Similar points are "close."
- Example: Jaccard similarity is not a distance; 1 minus Jaccard similarity is.
- d is a distance measure if it is a function from pairs of points to real numbers such that:
 - 1. $d(x,y) \ge 0$.
 - 2. d(x,y) = 0 iff x = y.
 - 3. d(x,y) = d(y,x).
 - 4. $d(x,y) \le d(x,z) + d(z,y)$ (triangle inequality).

Some Euclidean Distances

- * L_2 norm: d(x,y) = square root of the sum of the squares of the differences between x and y in each dimension.
 - The most common notion of "distance."
- ❖ L₁ norm: sum of the differences in each dimension.
 - Manhattan distance = distance if you had to travel along coordinates only.



Some Non-Euclidean Distances

- Jaccard distance for sets = 1 minus Jaccard similarity.
- Cosine distance for vectors = angle between the vectors.
- Edit distance for strings = number of inserts and deletes to change one string into another.

Cosine Distance

- Think of a point as a vector from the origin [0,0,...,0] to its location.
- ❖ Two points' vectors make an angle, whose cosine is the normalized dot-product of the vectors: p₁.p₂/|p₂||p₁|.
 - ightharpoonup Example: $p_1 = [1,0,2,-2,0]$; $p_2 = [0,0,3,0,0]$.
 - $p_1.p_2 = 6$; $|p_1| = |p_2| = \sqrt{9} = 3$.
 - ightharpoonup cos(θ) = 6/9; θ is about 48 degrees.

Edit Distance

- The edit distance of two strings is the number of inserts and deletes of characters needed to turn one into the other.
- ❖ An equivalent definition: d(x,y) = |x| + |y| 2|LCS(x,y)|.
 - LCS = longest common subsequence = any longest string obtained both by deleting from x and deleting from y.
- Example:
 - \rightarrow x = abcde; y = bcduve.
 - Turn x into y by deleting a, then inserting u and v after d.
 - Edit distance = 3.
 - Or, computing edit distance through the LCS, note that LCS(x,y) = bcde.
 - \rightarrow Then:|x| + |y| 2|LCS(x,y)| = 5 + 6 -2*4 = 3 = edit distance.

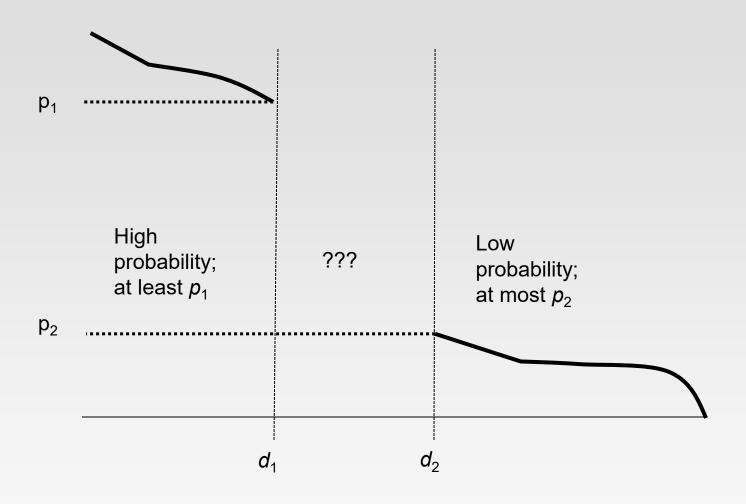
Hash Functions Decide Equality

- There is a subtlety about what a "hash function" is, in the context of LSH families.
- A hash function h really takes two elements x and y, and returns a decision whether x and y are candidates for comparison.
- Example: the family of minhash functions computes minhash values and says "yes" iff they are the same.
- Shorthand: "h(x) = h(y)" means h says "yes" for pair of elements x and y.

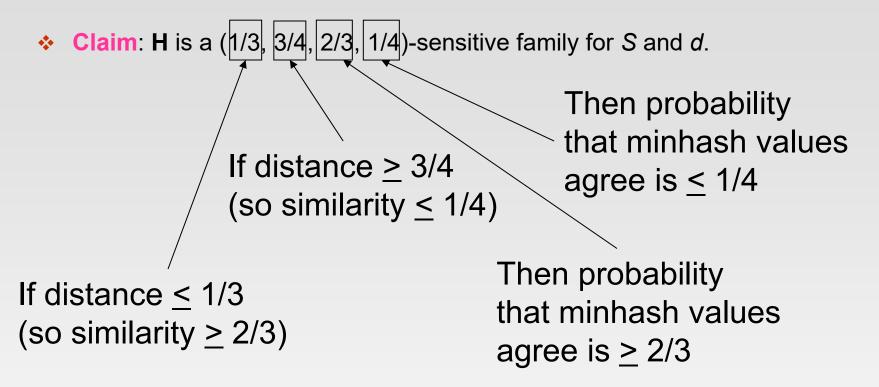
LSH Families Defined

- Suppose we have a space S of points with a distance measure d.
- A family **H** of hash functions is said to be (d_1, d_2, p_1, p_2) -sensitive if for any x and y in S:
 - 1. If $d(x,y) \le d_1$, then the probability over all h in H, that h(x) = h(y) is at least p_1 .
 - If $d(x,y) \ge d_2$, then the probability over all h in H, that h(x) = h(y) is at most p_2 .

LSH Families: Illustration



Example: LSH Family – (2)

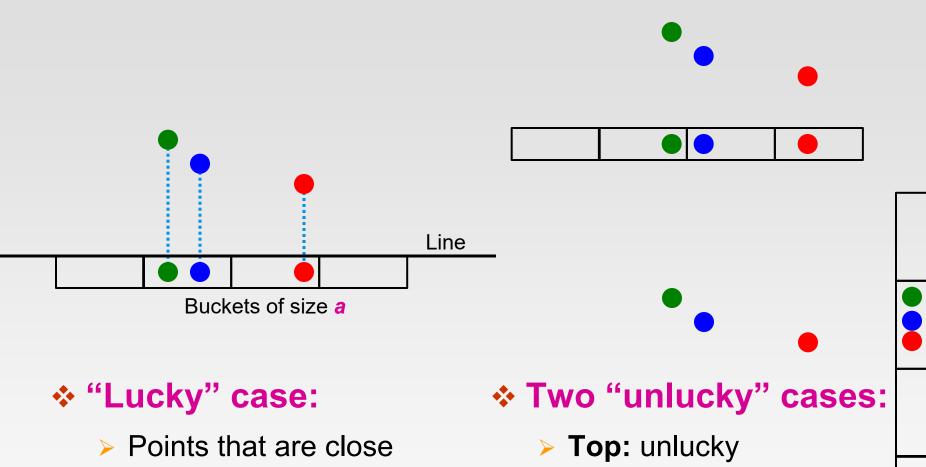


For Jaccard similarity, minhashing gives us a $(d_1,d_2,(1-d_1),(1-d_2))$ -sensitive family for any $d_1 < d_2$.

LSH for Euclidean Distance

- Idea: Hash functions correspond to lines
- Partition the line into buckets of size a
- Hash each point to the bucket containing its projection onto the line
 - An element of the "Signature" is a bucket id for that given projection line
- Nearby points are always close; distant points are rarely in same bucket

Projection of Points

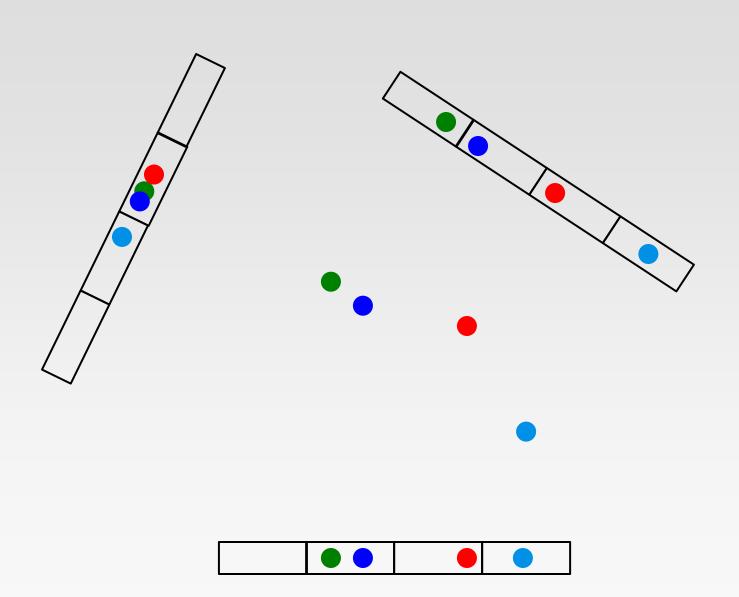


Distant points end up in different buckets

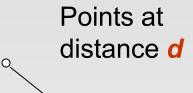
hash in the same bucket

- quantization
- > Bottom: unlucky projection

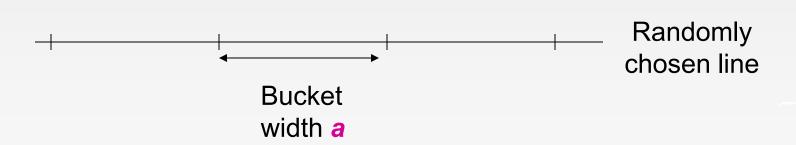
Multiple Projections



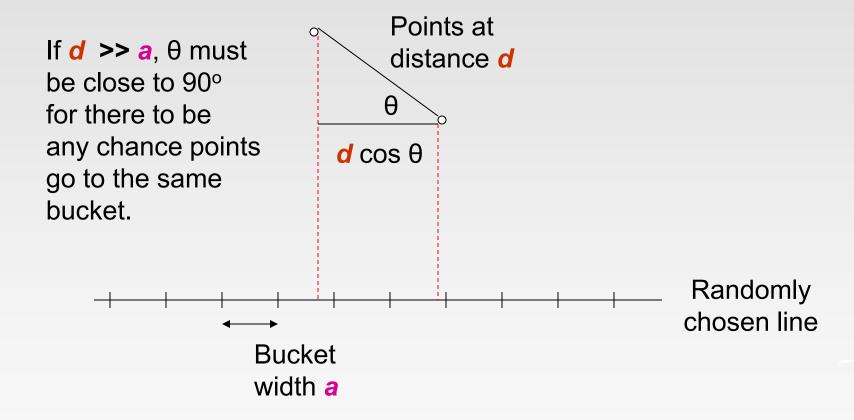
Projection of Points



If **d** << **a**, then the chance the points are in the same bucket is at least **1** – **d/a**.



Projection of Points



An LS-Family for Euclidean Distance

- ❖ If points are distance $d \le a/2$, prob, they are in same bucket ≥ 1- d/a = $\frac{1}{2}$
- ❖ If points are distance $d \ge 2a$ apart, then they can be in the same bucket only if $d \cos \theta \le a$
 - $\rightarrow \cos \theta \leq \frac{1}{2}$
 - \rightarrow 60 < θ < 90, i.e., at most 1/3 probability
- ❖ Yields a (a/2, 2a, 1/2, 1/3)-sensitive family of hash functions for any a

References

Chapter 3 of Mining of Massive Datasets.

End of Chapter 7.2