Mathias Chouilly, Lefty

February 24, 2016

Goal

Constraints

How to start?

Product Quantization

Original Version (Jégou 2011)

Multi-Index (Yandex 2012)

Optimized Product Quantization (Microsoft 2013)

Fast Bilayer Product Quantization (Yandex 2014)

Implementation details

Lefty Product Quantization

Libraries

Machines and Servers

Conclusion



Goal

• Given an image, find similar image in our dataset

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- Mathy version: given a vector, find its nearest neighbors

- Handle very big dataset (possibly 1B elements)
- Fast (Ideally < 1s)
- Precise (Image should be similar to query)

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- · Let's use that

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- Quantize each subspace separately
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- Quantize each subspace separately
- A vector is represented by a short code composed of its subspace quantization indices.
- The euclidean distance between two vectors can be efficiently estimated from their codes.
- An asymmetric distance calculation scheme increases the precision by computing the approximate distance between a vector and a code.

Practical use

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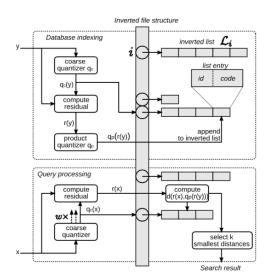
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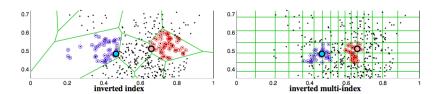
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- Use the quantization codes to compute distances and find the smallests

Practical use



Multi-Index (Yandex 2012)



- Build on Jégou work
- Replace the coarse quantizer by a product quantizer
- Use multi-sequence algorithm to sort coarse centroids
- Space can be divided into K^2 cells, just using 2K centroids
- The finer division of the space implies a higher retrieval accuracy, for the same list length as in the simple index case



- Replace Product Quantization by Optimized Product Quantization
- Find an optimal space decomposition when choosing low dimensional subspaces

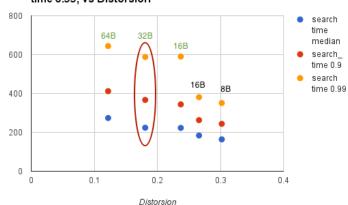
Optimized Product Quantization (Microsoft 2013)

- Replace Product Quantization by Optimized Product Quantization
- Find an optimal space decomposition when choosing low dimensional subspaces
- Compute covariance matrix of the data
- Use eigen value allocation algorithm to build a rotation matrix
- Do Product Quantization on the rotated data

- Use the assumption that all residuals are compressed in the same space
- Precompute the norms at launch
- Precompute scalar products at each query
- Use precomputed tables to compute distances very fast

Time (ms)

search time median, search time 0.9, and search time 0.99, vs Distorsion



- Use Optimized Product Quantization as an indexing-level quantizer with 16k centroids in each subspace of 512 dimensions. That is 256M possible centroids.
- Use Optimized Product Quantization as a compressing-level quantizer with 256 centroids in each subspace of 32 dimensions. That is 10⁷⁷ possible centroids.
- Thus each vector is associated with its indexing ids (2 int) and its compressing ids (32 bytes)

Lefty Product Quantization

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- Thus each vector is associated with its indexing ids (2 int) and its compressing ids (32 bytes)
- Precompute the norms and scalar products to speed up distances calculations (from 1024 multiplications and 1023 additions to 96 additions, for each candidate)

Indexing process

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- This takes around 10ms per vector

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- Rerank the list of candidates by increasing distance to query vector
- This takes around 500ms-1s per query*

Libraries used

- RocksDB (Facebook): embeddable persistent key-value store for fast storage. It stores the inverted multi index data.
- FlatBuffers (Google): serialization lib that provides access to data without parsing. Used as values in RocksDB.
- Eigen for matrix computation
- gRPC & Protocol Buffers as always

Machines and Servers

- 1 similia-indexer machine (2 vCPUs, 1.8 GB RAM) with 3 similia indexer processor
- 2 similia-server machines (4 vCPUs, 15 GB RAM, local SSD)
- Each similia-server machine has an inverted multi index server and a similia server
- Librarian GetSimilarImages RPC wraps the call to similia_server with features retrieval/computation/storage

- One can find similar images on instagram by providing to our API an url of a .jpg
- Currently 120M+ images indexed
- Fast (<1s) *
- Precise *
- *Mileage may vary

Thanks (everyone, with special thanks to Christian, Jean, and Mathieu)