Online Generation of Locality Sensitive Hash Signatures

BENJAMIN VAN DURME & ASHWIN LALL







Data Overload

Our access to data is growing fast

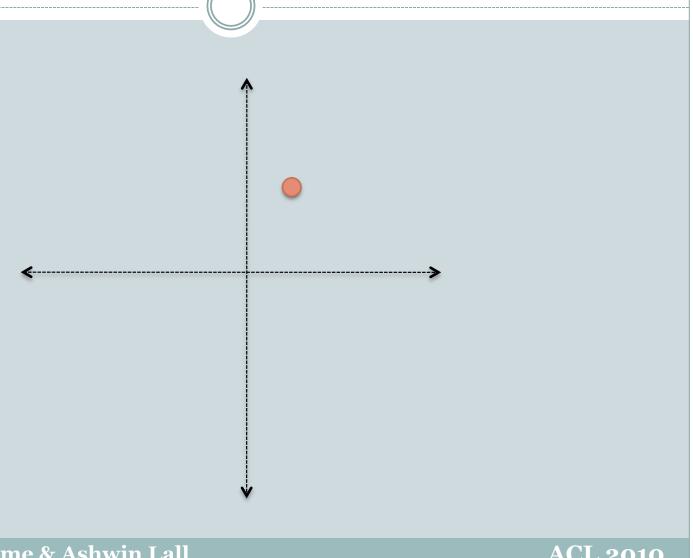
Data Overload

 Our access to data is growing faster than our ability to process it

Data Overload

- Our access to data is growing faster than our ability to process it
- Complementary solutions:
 - o Distributed environments (e.g., MapReduce)
 - Streaming / Randomized Algorithms

- Goal: fast comparison between points in very high dimensional space
- Indyk & Motwani ('98) => Charikar ('02)
 - Randomly project points to low dimensional bit signatures such that cosine distance is approximately preserved
- Example Applications in HLT
 - o Noun clustering [Ravichandran et al '05]
 - o Topic Detection and Tracking (TDT) [Petrovic et al '10]



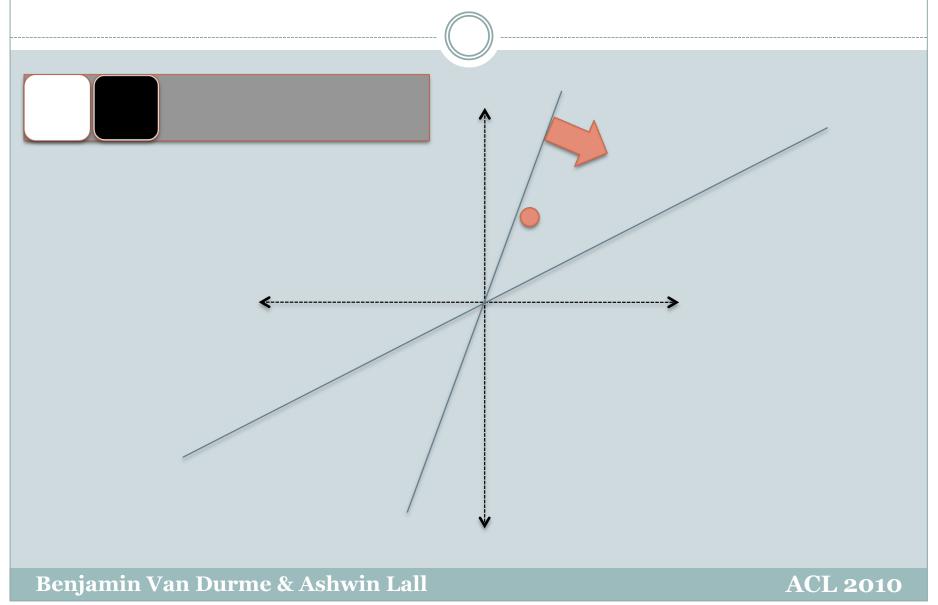
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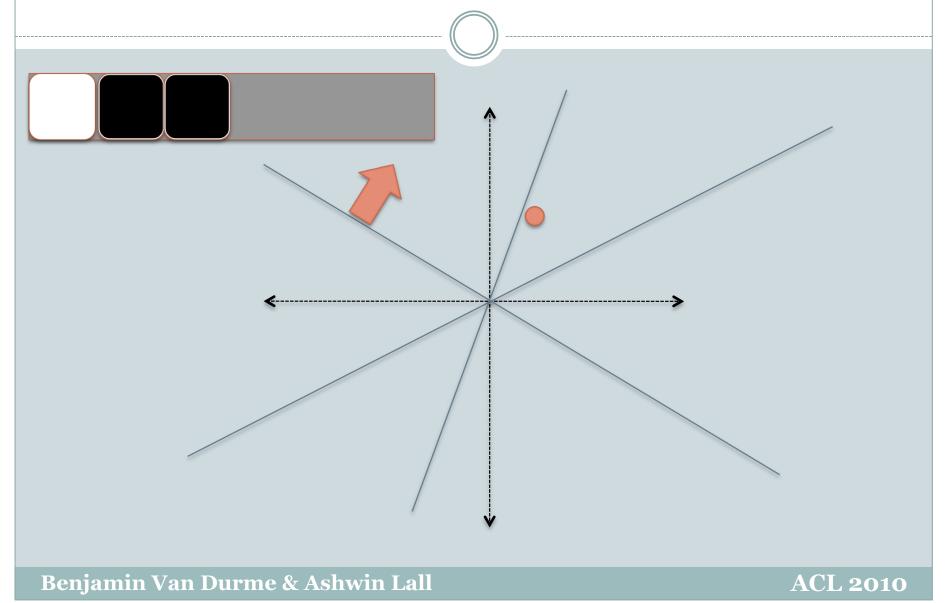
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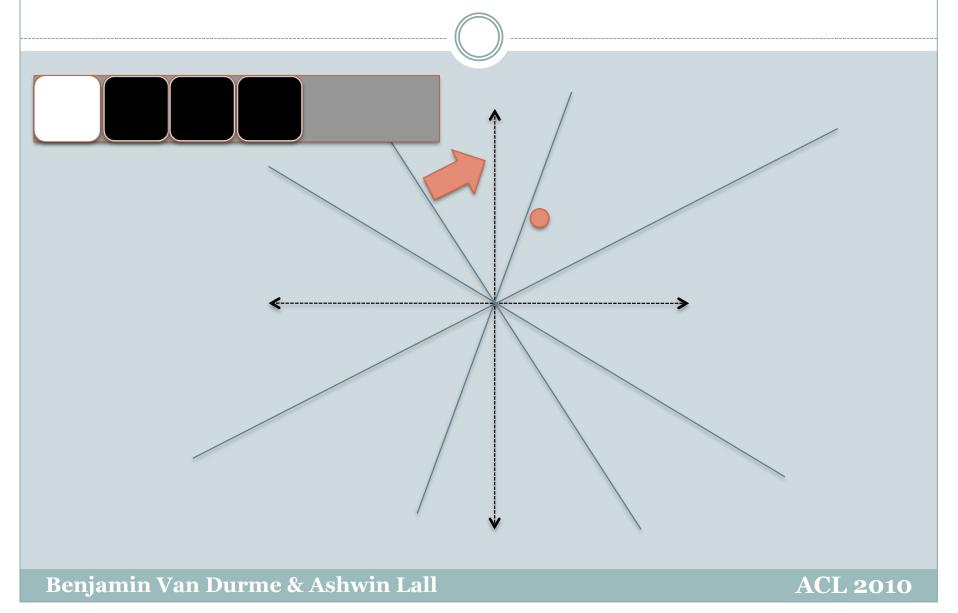
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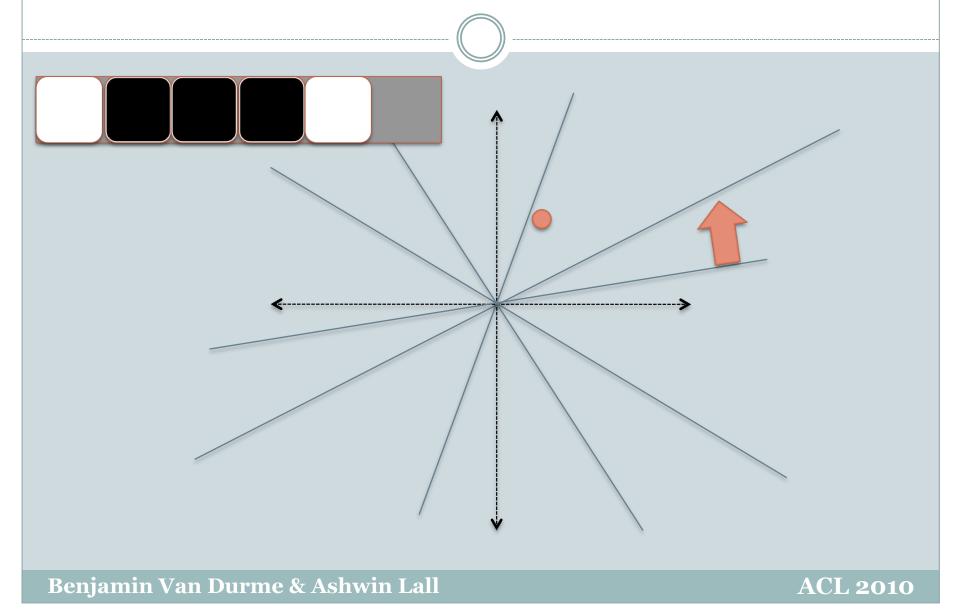


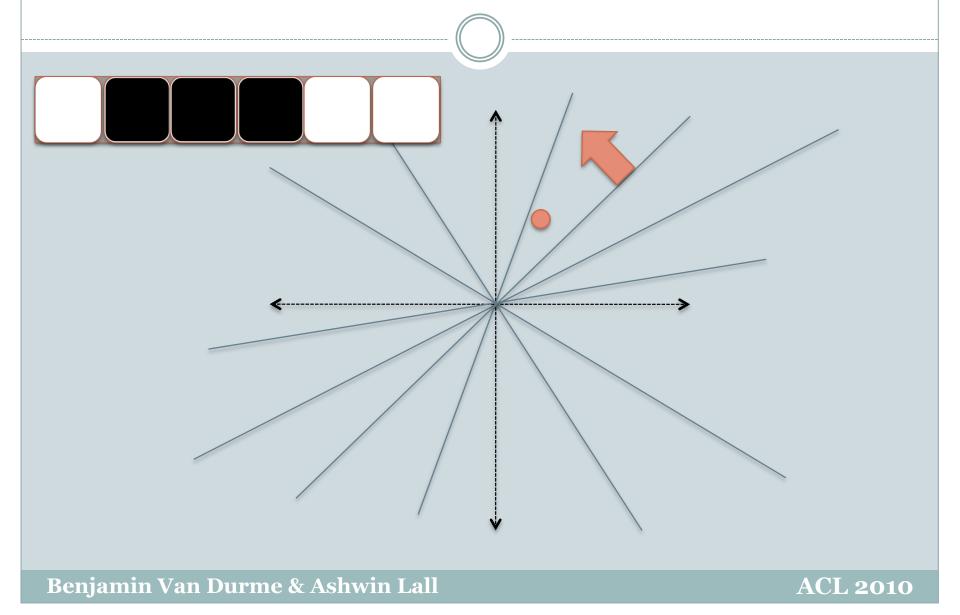


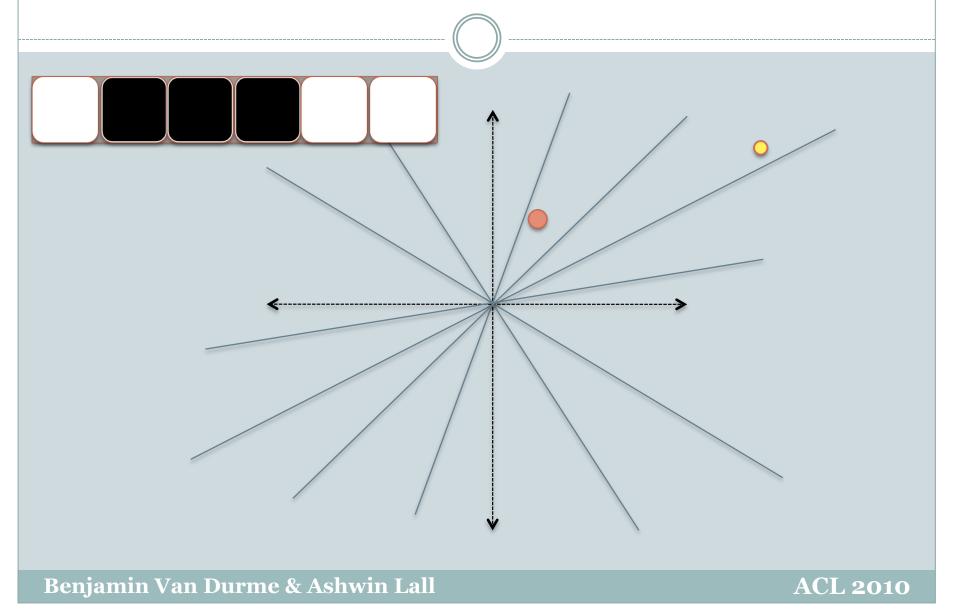


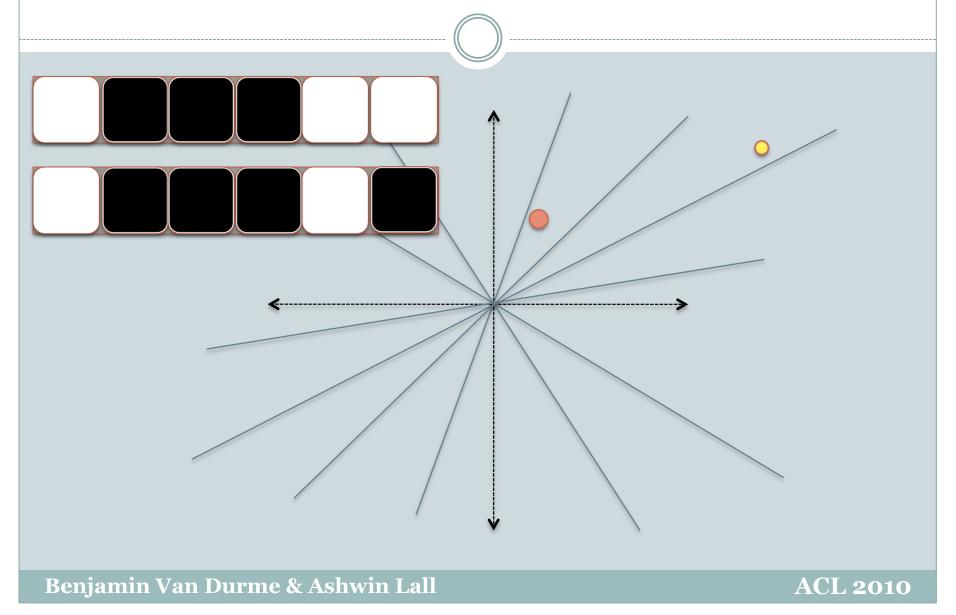




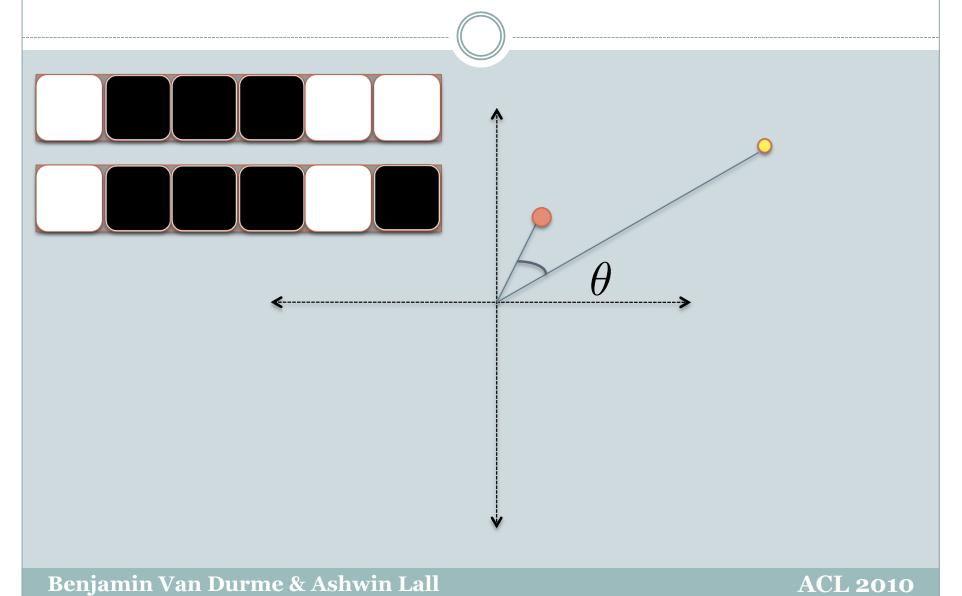


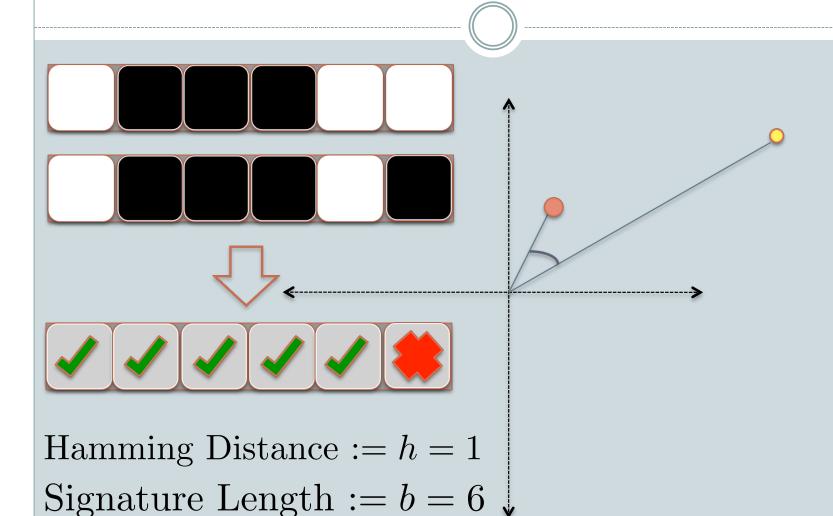






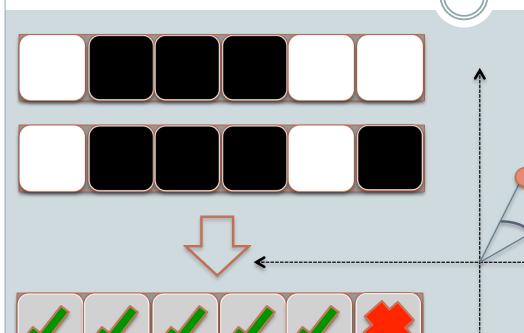






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Hamming Distance := h = 1

Signature Length := b = 6

$$\cos(\theta) \approx \cos(\frac{h}{b}\pi)$$

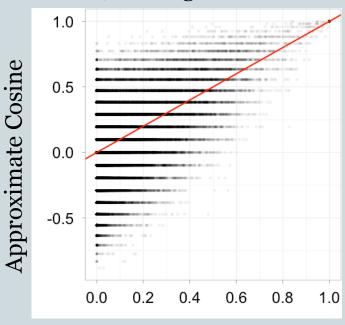
$$=\cos(\frac{1}{6}\pi)$$

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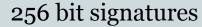
Accuracy as function of bit length

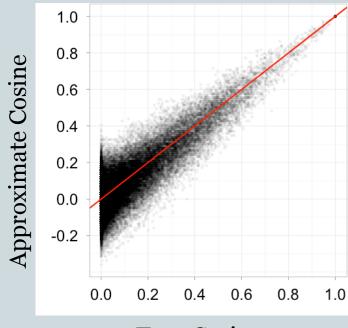




True Cosine







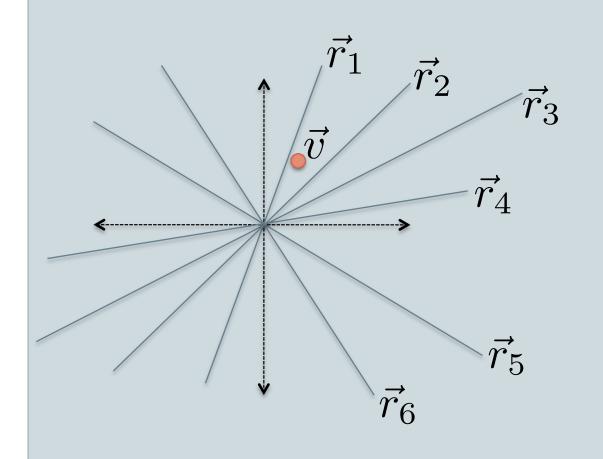
True Cosine

Accurate

Novel Points Here

1. Online hash function

2. Pooling trick



$$\vec{v} \in \mathbb{R}^d$$

$$\vec{r}_i \sim N(0,1)^d$$

$$\vec{v} \in \mathbb{R}^d$$

$$\vec{r}_i \sim N(0,1)^d$$

$$h_i(\vec{v}) = \begin{cases} 1 & \text{if } \vec{v} \cdot \vec{r_i} \ge 0, \\ 0 & \text{otherwise.} \end{cases}$$

if
$$\vec{v} = \Sigma_j \vec{v}_j$$

then $\vec{v} \cdot \vec{r}_i = \Sigma_j \vec{v}_j \cdot \vec{r}_i$

Break into local products

$$h_i(\vec{v}) = \begin{cases} 1 & \text{if } \vec{v} \cdot \vec{r_i} \ge 0, \\ 0 & \text{otherwise.} \end{cases}$$

Offline

if
$$\vec{v} = \Sigma_j \vec{v}_j$$

then $\vec{v} \cdot \vec{r}_i = \Sigma_j \vec{v}_j \cdot \vec{r}_i$

Online
$$h_{it}(\vec{v}) = \begin{cases} 1 & \text{if } \Sigma_j^t \vec{v}_j \cdot \vec{r}_i \ge 0, \\ 0 & \text{otherwise.} \end{cases}$$

$$\vec{r}_i \sim N(0,1)^d$$

$$\left(\begin{array}{c} \vec{r}_1 \\ \dots \\ \vec{r}_b \end{array} \right) = \left(\begin{array}{cccc} N(0,1) & \dots & N(0,1) \\ \dots & \dots & \dots \\ N(0,1) & \dots & N(0,1) \end{array} \right)$$

The random projection matrix can easily require gigabytes of memory

$$\left(\begin{array}{c} \vec{r}_1 \\ \dots \\ \vec{r}_b \end{array}\right) = \left(\begin{array}{cccc} N(0,1) & \dots & N(0,1) \\ \dots & \dots & \dots \\ N(0,1) & \dots & N(0,1) \end{array}\right)$$

$$\vec{p} \sim N(0,1)^m$$

$$\vec{p} = (N(0,1) \dots N(0,1))$$

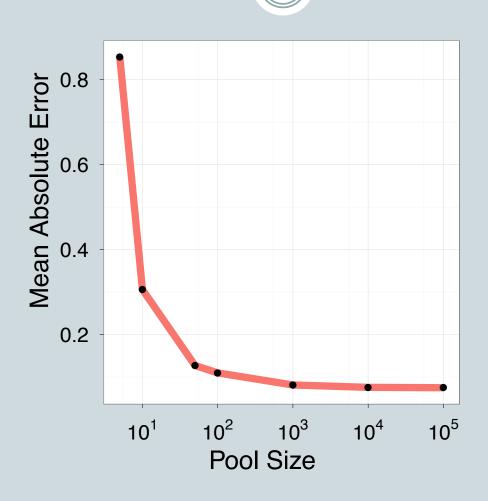
Define
$$\vec{r}_i[j] = \vec{p}[\operatorname{hash}(i,j) \operatorname{MOD} m]$$

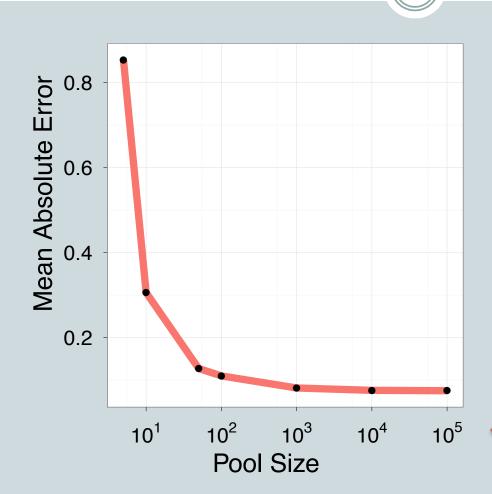
$$m \ll b \times d$$

Define
$$\vec{r}_i[j] = \vec{p}[\operatorname{hash}(i,j) \operatorname{MOD} m]$$

$$\left(\begin{array}{ccc} \dots & \dots & \dots \\ \dots & (i,j) \end{array}\right)$$

$$(N(0,1) \dots N(0,1))$$





That is 400 kilobytes

Example

London

Milan_{.97}, Madrid_{.96}, Stockholm_{.96}, Manila_{.95}, Moscow_{.95} ASHER₀, Champaign₀, MANS₀, NOBLE₀, come₀ Prague₁, Vienna₁, suburban₁, synchronism₁, Copenhagen₂ Frankfurt₄, Prague₄, Taszar₅, Brussels₆, Copenhagen₆ Prague₁₂, Stockholm₁₂, Frankfurt₁₄, Madrid₁₄, Manila₁₄ Stockholm₂₀, Milan₂₂, Madrid₂₄, Taipei₂₄, Frankfurt₂₅

Accurate

Closest based on true cosine

London

Milan_{.97}, Madrid_{.96}, Stockholm_{.96}, Manila_{.95}, Moscow_{.95}

ASHER₀, Champaign₀, MANS₀, NOBLE₀, come₀

Prague₁, Vienna₁, suburban₁, synchronism₁, Copenhagen₂

Frankfurt₄, Prague₄, Taszar₅, Brussels₆, Copenhagen₆

Prague₁₂, Stockholm₁₂, Frankfurt₁₄, Madrid₁₄, Manila₁₄

Stockholm₂₀, Milan₂₂, Madrid₂₄, Taipei₂₄, Frankfurt₂₅

London

Milan_{.97}, Madrid_{.96}, Stockholm_{.96}, Manila_{.95}, Moscow_{.95}

ASHERo, Champaigno, MANSo, NOBLEo, comeo

Prague₁, Vienna₁, suburban₁, synchronism₁, Copenhagen₂

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Stockholm₂₀, Milan₂₂, Madrid₂₄, Taipei₂₄, Frankfurt₂₅

Closest based on 32 bit sig.'s



London

Milan_{.97}, Madrid_{.96}, Stockholm_{.96}, Manila_{.95}, Moscow_{.95} ASHER₀, Champaign₀, MANS₀, NOBLE₀, come₀ Prague₁, Vienna₁, suburban₁, synchronism₁, Copenhagen₂ Frankfurt₄, Prague₄, Taszar₅, Brussels₆, Copenhagen₆ Prague₁₂, Stockholm₁₂, Frankfurt₁₄, Madrid₁₄, Manila₁₄ Stockholm₂₀, Milan₂₂, Madrid₂₄, Taipei₂₄, Frankfurt₂₅

Closest based on 256 bit sig.'s

Cheap-ish

No Questions.

See Poster.

Also: these algorithms distribute to the cloud.







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