

Approximate nearest neighbor search using the Hierarchical Navigable Small World (HNSW) algorithm

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Outline

1 Theoretical foundations

- Voronoi diagram
- Delaunay graph
- Greedy NN search using Delaunay graph

2 HNSW algorithm

- Idea behind algorithm
- Construction of search index
- Nearest neighbor search using index

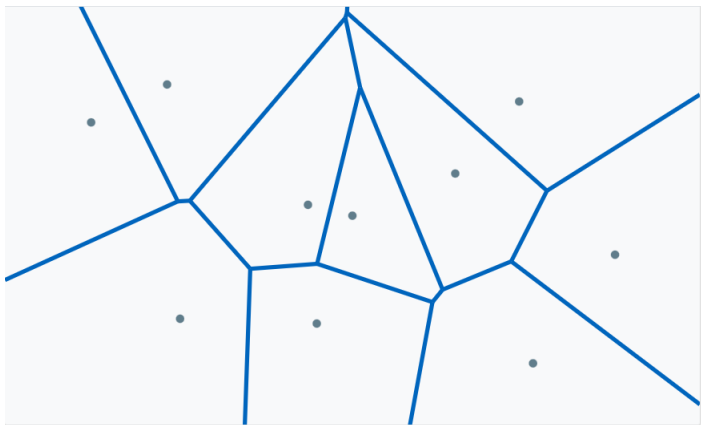
3 Performance

- Search accuracy
- Build time

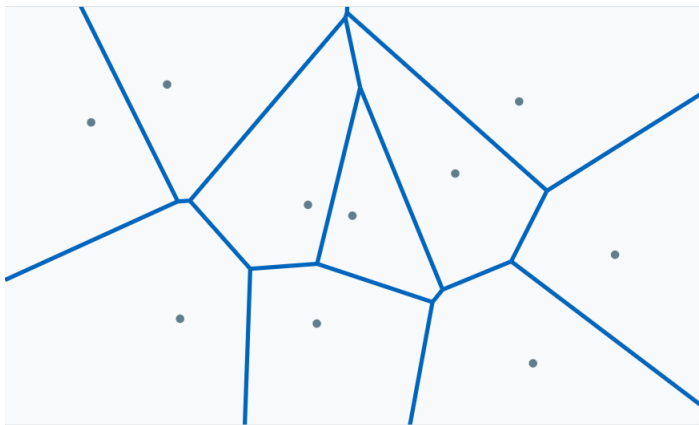
Voronoi diagram for a set of points



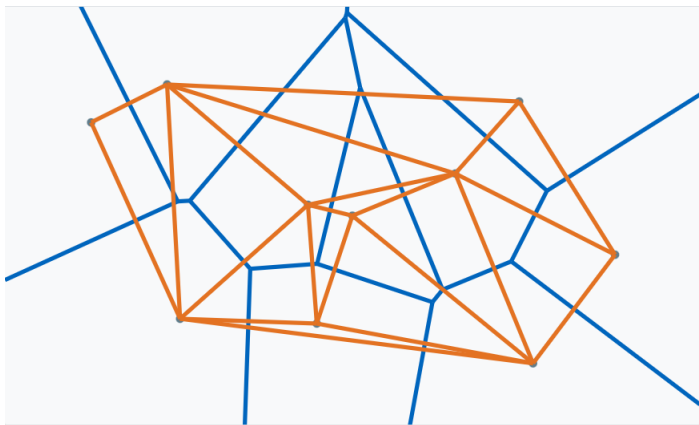
Voronoi diagram for a set of points



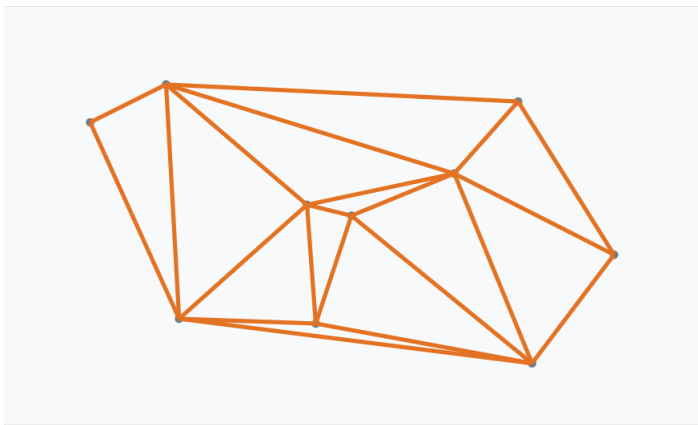
Voronoi diagram to Delaunay graph



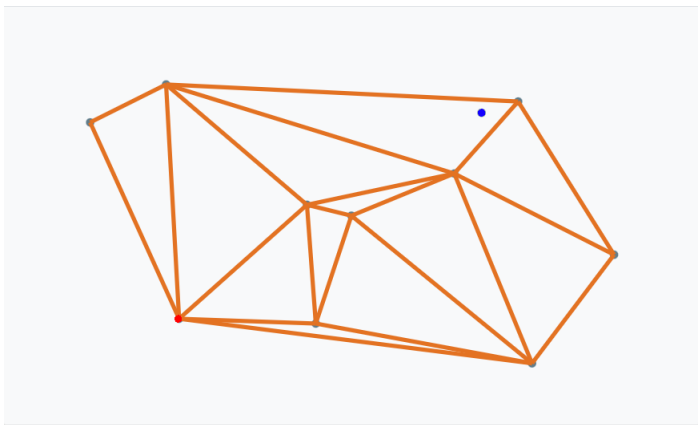
Voronoi diagram to Delaunay graph



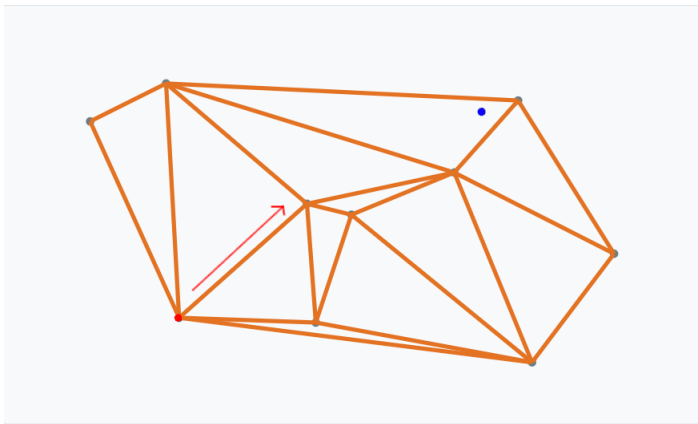
Delaunay graph



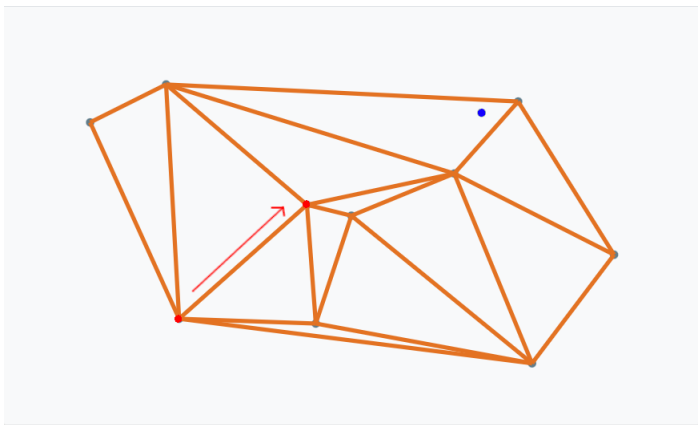
Greedy NN search start - Query and entry point



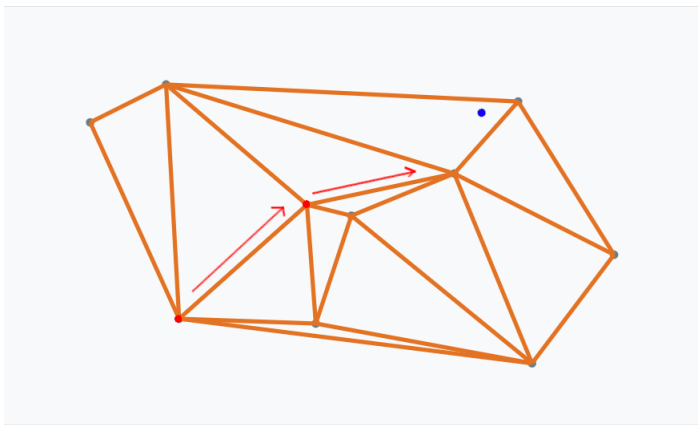
Greedy NN search - iteration



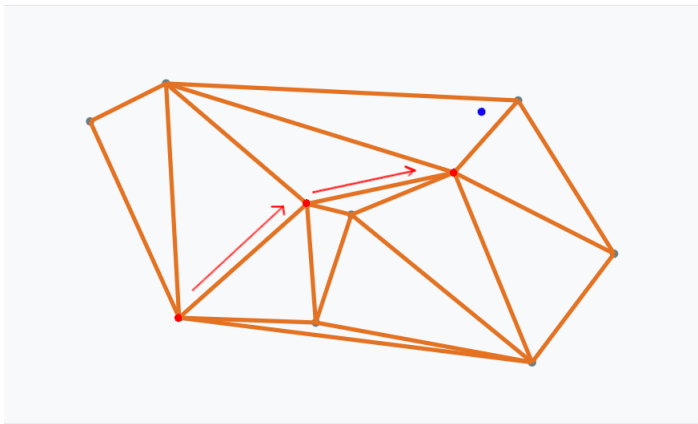
Greedy NN search - iteration



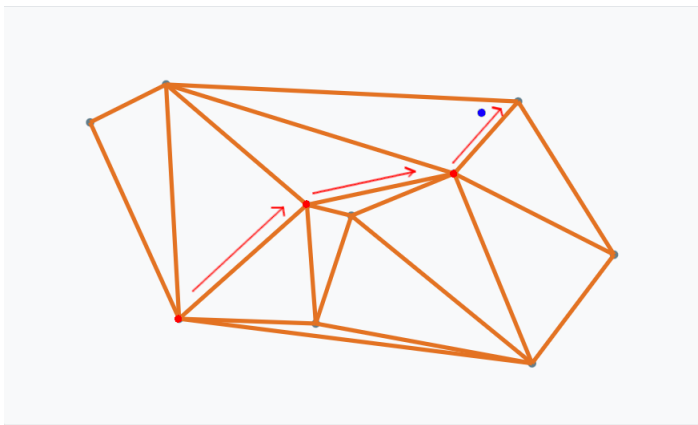
Greedy NN search - iteration



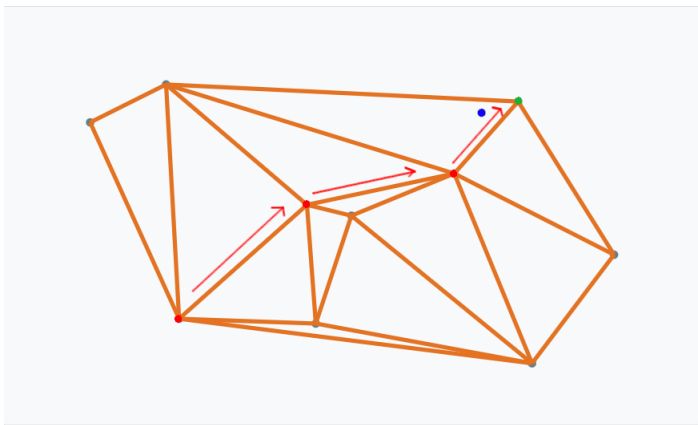
Greedy NN search - iteration



Greedy NN search - iteration



Greedy NN search done!



Drawbacks

- Delaunay graph intractable to construct for large, high-dimensional data sets
- Greedy search might be slow if graph is large

Navigable small world (NSW) graph

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■ Small world graph

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■ Navigability

- Greedy search algorithm has logarithmic scalability

Why is an NSW useful for nearest neighbor search?

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- Logarithmic distance allows us to get anywhere in the graph quickly

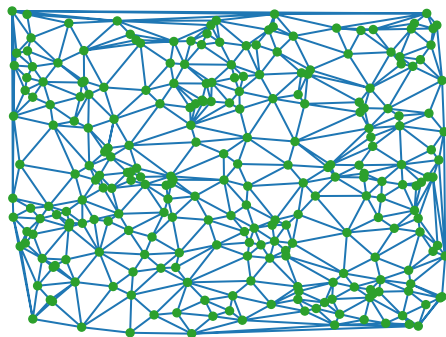
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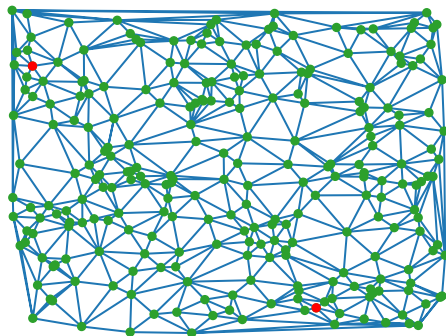
- Logarithmic distance allows us to get anywhere in the graph quickly
- Navigability ensures that the greedy algorithm finds the logarithmic path
- High clustering coefficient lets us zoom in on the actual correct node when we're in the right area

Making Delaunay graph navigable

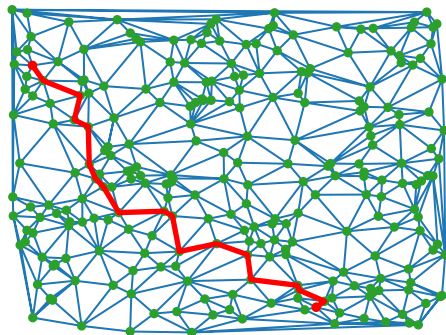


256 nodes

Making Delaunay graph navigable

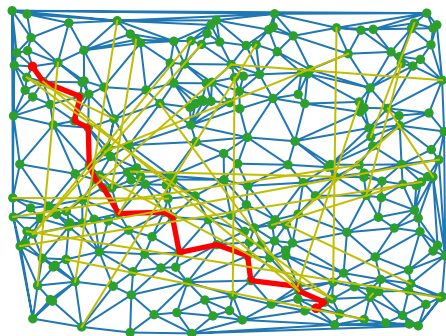


Making Delaunay graph navigable



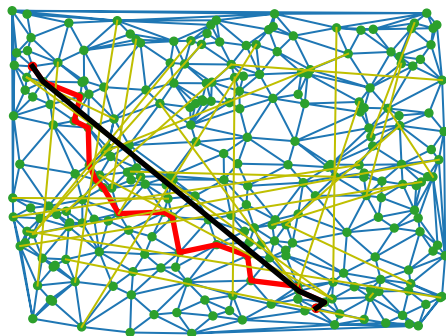
Length of path: 19

Making Delaunay graph navigable



32 random edges added

Making Delaunay graph navigable



Length of path: 5

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- Ok since we're doing approximate nearest neighbor search!

Constructing NSW graph

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- Goal: Construct a graph that has the Delaunay graph as a subgraph, but also has longer connections to make it navigable

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- Approximation of Delaunay graph is sufficient

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- 1 Randomize order of data points

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Constructing NSW graph

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- 2 Add data point to graph
- 3 Add edges from data point to its k nearest neighbors that are already present in the graph
- 4 Repeat 2 and 3 until all data points have been added

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- Adding enough nearest neighbor edges approximates Delaunay graph

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- Adding enough nearest neighbor edges approximates Delaunay graph
- The edges added for the early nodes give long-range connections, enabling navigability

References

- *Efficient and robust approximate nearest neighbor search using Hierarchical Navigable Small World graphs (Malkov et al.*
<https://arxiv.org/abs/1603.09320>
- *Approximate nearest neighbor algorithm based on navigable small world graphs (Malkov et al*
<https://doi.org/10.1016/j.is.2013.10.006>
- *Voronoi diagrams—a survey of a fundamental geometric data structure (Aurenhammer)*
<https://dl.acm.org/doi/10.1145/116873.116880>
- *Hierarchical Navigable Small Worlds (HNSW) (Pinecone blog)*
<https://www.pinecone.io/learn/hnsw/>