

# Lecture 3

## Finding Similar Items II

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# LEARNING GOALS TODAY

- ▶ Understand Minhashing
- ▶ Understand the technique of *Locality Sensitive Hashing (LSH)*

*Minhashing II*  
—  
*Rapidly Computing Similarity of Sets*

# MINHASH - INTERMEDIATE SUMMARY / EXPANSION OF IDEA

- ▶ Computing a minhash means turning a set into one number
- ▶ For different sets, numbers agree with probability equal to their Jaccard similarity.
- ▶ Can we expand on this idea? Can we compute (ensembles of) numbers that enable us to determine their Jaccard similarity?
- ▶ Immediate idea: compute several minhashes. The fraction of times the minhashes of two sets agree equals their Jaccard similarity.
- ▶ Several sufficiently well chosen minhashes yield a *minhash signature*.

# MINHASH SIGNATURES

Consider

- ▶ the  $m$  rows of the characteristic matrix
- ▶  $n$  permutations  $\{1, \dots, m\} \rightarrow \{1, \dots, m\}$
- ▶ the corresponding *minhash* functions  $h_1, \dots, h_n : \{0, 1\}^m \rightarrow \{1, \dots, m\}$
- ▶ and a particular column  $S \in \{0, 1\}^m$ 
  - ☞  $h_i(S) \in \{1, \dots, m\}$  for each  $i \in \{1, \dots, n\}$

DEFINITION [MINHASH SIGNATURE]

The *minhash signature*  $SIG_S$  of  $S$  given  $h_1, \dots, h_n$  is the array

$$[h_1(S), \dots, h_n(S)] \in \{1, \dots, m\}^n$$

# MINHASH SIGNATURES

## DEFINITION [MINHASH SIGNATURE]

The *minhash signature*  $SIG_S$  of  $S$  given  $h_1, \dots, h_n$  is the array

$$[h_1(S), \dots, h_n(S)] \in \{1, \dots, m\}^n$$

*Meaning:* Computing the minhash signature for a column  $S$  turns

- ▶ the binary-valued array of length  $m$  that represents  $S$   
 $\leftrightarrow S \in \{0, 1\}^m$
- ▶ into an  $m$ -valued array of length  $n$   
 $\leftrightarrow [h_1(S), \dots, h_n(S)] \in \{1, \dots, m\}^n$

Because  $n < m$  (even  $n \ll m$ ), the minhash signature is a (*much*) *reduced representation of a set*.

# SIGNATURE MATRIX

Consider a characteristic matrix, and  $n$  permutations  $h_1, \dots, h_n$ .

DEFINITION [SIGNATURE MATRIX]

The signature matrix  $SIG$  is a matrix with  $n$  rows and as many columns as the characteristic matrix (i.e. the number of sets), where entries  $SIG_{ij}$  are defined by

$$SIG_{ij} = h_i(S_j) \tag{1}$$

where  $S_j$  refers to the  $j$ -th column in the characteristic matrix.

# SIGNATURE MATRICES: FACTS

Let  $M$  be a signature matrix.

- ▶ Because usually  $n \ll m$ , that is  $n$  is much smaller than  $m$ , a signature matrix is much smaller than the original characteristic matrix.
- ▶ The probability that  $SIG_{ij_1} = SIG_{ij_2}$  for two sets  $S_{j_1}, S_{j_2}$  equals the Jaccard similarity  $SIM(S_{j_1}, S_{j_2})$
- ▶ The expected number of rows where columns  $j_1, j_2$  agree, divided by  $n$ , is  $SIM(S_{j_1}, S_{j_2})$ .



# SIGNATURE MATRICES: ISSUES

## *Issue:*

- ▶ For large  $m$ , it is time-consuming / storage-intense to determine permutations

$$\pi : \{1, \dots, m\} \rightarrow \{1, \dots, m\}$$

- ▶ Re-sorting rows relative to a permutation is even more expensive

## *Solution:*

- ▶ Instead of permutations, use hash functions (watch the index shift!)

$$h : \{0, \dots, m - 1\} \rightarrow \{0, \dots, m - 1\}$$

- ▶ Likely, a hash function is not a bijection, so at times
  - ▶ places two rows in the same bucket
  - ▶ leaves other buckets empty
- ▶ Effects are negligible for our purposes, however

# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
 $\{0, \dots, m - 1\}, i = 1, \dots, n$
- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $i$  and  $c$  index rows and columns in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

```
for each  $c$  do
  for  $0 \leq i \leq n$  do
     $SIG(i, c) = \infty$ 
  end for
end for
for each row  $r$  do
  for each column  $c$  do
    if  $M(r, c) = 1$  then
      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
end for
```

# COMPUTING SIGNATURE MATRICES: EXAMPLE

<i>Row</i>	$S_1$	$S_2$	$S_3$	$S_4$	$x + 1 \pmod{5}$	$3x + 1 \pmod{5}$
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

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
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- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $c$  also index columns, while  $i$  indexes rows in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

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      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
end for
```

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2	0	1	0	1	3	2
3	1	0	1	1	4	0
4	0	0	1	0	0	3

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	$\infty$	$\infty$	$\infty$	$\infty$
$h_2$	$\infty$	$\infty$	$\infty$	$\infty$

Signature matrix *SIG*: after initialization

# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
 $\{0, \dots, m - 1\}, i = 1, \dots, n$
- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $c$  also index columns, while  $i$  indexes rows in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

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for each  $c$  do
  for  $0 \leq i \leq n$  do
     $SIG(i, c) = \infty$ 
  end for
end for
for each row  $r$  do
  for each column  $c$  do
    if  $M(r, c) = 1$  then
      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
end for
```

# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
 $\{0, \dots, m - 1\}, i = 1, \dots, n$
- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $c$  also index columns, while  $i$  indexes rows in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

```
for each  $c$  do
  for  $0 \leq i \leq n$  do
     $SIG(i, c) = \infty$ 
  end for
end for
for each row  $r$  do
  // Iteration 1: first row
  for each column  $c$  do
    if  $M(r, c) = 1$  then
      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
  // End first row
end for
```

# COMPUTING SIGNATURE MATRICES: EXAMPLE

Row	$S_1$	$S_2$	$S_3$	$S_4$	$x + 1 \pmod 5$	$3x + 1 \pmod 5$
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

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

**First iteration:** row # 0 has 1's in  $S_1$  and  $S_4$ , so put

$$SIG_{11} = SIG_{14} = \min\{\infty, h_1(0)\} = 0 + 1 \pmod 5 = 1,$$

$$SIG_{21} = SIG_{24} = \min\{\infty, h_2(0)\} = 3 \cdot 0 + 1 \pmod 5 = 1$$

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	$\infty$	$\infty$	1
$h_2$	1	$\infty$	$\infty$	1

Signature matrix after considering first row



# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
 $\{0, \dots, m - 1\}, i = 1, \dots, n$
- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $c$  also index columns, while  $i$  indexes rows in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

```
for each  $c$  do
  for  $0 \leq i \leq n$  do
     $SIG(i, c) = \infty$ 
  end for
end for
for each row  $r$  do
  // Iteration 2: second row
  for each column  $c$  do
    if  $M(r, c) = 1$  then
      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
  // End second row
end for
```

# COMPUTING SIGNATURE MATRICES: EXAMPLE

Row	$S_1$	$S_2$	$S_3$	$S_4$	$x + 1 \pmod{5}$	$3x + 1 \pmod{5}$
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

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

**Second iteration:** row #1 has 1 in  $S_3$ , so put

$$SIG_{13} = \min\{\infty, h_1(1)\} = 1 + 1 \pmod{5} = 2,$$

$$SIG_{23} = \min\{\infty, h_2(1)\} = 3 + 1 \pmod{5} = 4.$$

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	$\infty$	2	1
$h_2$	1	$\infty$	4	1

Signature matrix  $M$  after considering second row

# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
 $\{0, \dots, m - 1\}, i = 1, \dots, n$
- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $c$  also index columns, while  $i$  indexes rows in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

```
for each  $c$  do
  for  $0 \leq i \leq n$  do
     $SIG(i, c) = \infty$ 
  end for
end for
for each row  $r$  do
  // Iteration 3: third row
  for each column  $c$  do
    if  $M(r, c) = 1$  then
      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
  // End third row
end for
```

# COMPUTING SIGNATURE MATRICES: EXAMPLE

<i>Row</i>	$S_1$	$S_2$	$S_3$	$S_4$	$x + 1 \pmod{5}$	$3x + 1 \pmod{5}$
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

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

**Third iteration:** row # 2 has 1's in  $S_2$  and  $S_4$ , so put

$$SIG_{12} = \min\{\infty, h_1(2)\} = 2 + 1 \pmod{5} = 3,$$

$$SIG_{14} = \min\{SIG_{14}, h_1(2)\} = \min(1, 2 + 1 \pmod{5} = 3) = 1,$$

$$SIG_{22} = \min\{\infty, h_2(2)\} = 6 + 1 \pmod{5} = 2,$$

$$SIG_{24} = \min\{SIG_{24}, h_2(2)\} = \min(1, 6 + 1 \pmod{5} = 2) = 1$$

# COMPUTING SIGNATURE MATRICES: EXAMPLE

<i>Row</i>	$S_1$	$S_2$	$S_3$	$S_4$	$x + 1 \pmod{5}$	$3x + 1 \pmod{5}$
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

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

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

Signature matrix after considering third row

# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
 $\{0, \dots, m - 1\}, i = 1, \dots, n$
- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $c$  also index columns, while  $i$  indexes rows in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

```
for each  $c$  do
  for  $0 \leq i \leq n$  do
     $SIG(i, c) = \infty$ 
  end for
end for
for each row  $r$  do
  // Iteration 4: fourth row
  for each column  $c$  do
    if  $M(r, c) = 1$  then
      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
  // End fourth row
end for
```

# COMPUTING SIGNATURE MATRICES: EXAMPLE

<i>Row</i>	$S_1$	$S_2$	$S_3$	$S_4$	$x + 1 \pmod{5}$	$3x + 1 \pmod{5}$
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

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

**Fourth iteration:**  $SIG_{11}$  stays 1,  $SIG_{21}$  changes to 0,  $SIG_{13}$  stays 2,  $SIG_{23}$  changes to 0,  $SIG_{14}$  stays 1,  $SIG_{24}$  changes to 0

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	3	2	1
$h_2$	0	2	0	0

Signature matrix after considering fourth row

# COMPUTING SIGNATURE MATRICES IN PRACTICE

- ▶ Consider  $n$  hash functions  
 $h_i : \{0, \dots, m - 1\} \rightarrow$   
 $\{0, \dots, m - 1\}, i = 1, \dots, n$
- ▶ Let  $r$  and  $c$  index rows and columns in the characteristic matrix  $M \in \{0, 1\}^{m \times |C|}$
- ▶ So  $c$  also index columns, while  $i$  indexes rows in the signature matrix  $SIG \in \{1, \dots, m\}^{n \times |C|}$

```
for each  $c$  do
  for  $0 \leq i \leq n$  do
     $SIG(i, c) = \infty$ 
  end for
end for
for each row  $r$  do
  // Iteration 5: fifth (final) row
  for each column  $c$  do
    if  $M(r, c) = 1$  then
      for  $i=1$  to  $n$  do
         $SIG(i, c) =$ 
           $\min(SIG(i, c), h_i(r))$ 
      end for
    end if
  end for
  // End fifth (final) row
end for
```



# COMPUTING SIGNATURE MATRICES: EXAMPLE

<i>Row</i>	$S_1$	$S_2$	$S_3$	$S_4$	$x + 1 \pmod{5}$	$3x + 1 \pmod{5}$
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

Hash functions computed for a characteristic matrix, with rows indexed from 0 to 4

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	3	0	1
$h_2$	0	2	0	0

Signature matrix after considering fifth row: final signature matrix

# COMPUTING SIGNATURE MATRICES: EXAMPLE

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	3	0	1
$h_2$	0	2	0	0

Signature matrix after considering fifth row: final signature matrix

- ▶ *Estimates* for Jaccard similarity:  $\text{SIM}(S_1, S_3) = \frac{1}{2}$ ,  $\text{SIM}(S_1, S_4) = 1$
- ▶ *True* Jaccard similarities:  $\text{SIM}(S_1, S_3) = \frac{1}{4}$ ,  $\text{SIM}(S_1, S_4) = \frac{2}{3}$
- ▶ Estimates will be better when raising number of hash functions that is increasing number of rows of the signature matrix



# SPEEDING UP MINHASHING: BASIC IDEA

- ▶ Minhashing is time-consuming, because iterating through all  $m$  rows of  $M$  necessary, and  $m$  is large (huge!)
- ▶ *Thought experiment:*
  - ▶ Recall: minhash is first row in permuted order with a 1
  - ▶ Consider permutations  $\pi : \{1, \dots, \bar{m}\} \rightarrow \{1, \dots, \bar{m}\}$  for  $\bar{m} < m$
  - ▶ Consider only examining the first  $\bar{m}$  of the permuted rows
  - ▶ Speed up of a factor of  $\frac{m}{\bar{m}}$

# SPEEDING UP MINHASHING: BASIC IDEA II

- ▶ Minhashing is about *estimates*
- ▶ Minhashing on subsets of the real sets may provide good estimates already?
- ▶ How do estimates behave more concretely?

## SPEEDING UP MINHASHING: BASIC IDEA III

- ▶ Continue thought experiment...
- ▶ Consider computing signature matrices by only examining  $\bar{m} < m$  rows in the characteristic matrix, and using permutations  $\pi : \{1, \dots, \bar{m}\} \rightarrow \{1, \dots, \bar{m}\}$
- ▶ By the way: the chosen  $\bar{m}$  rows need not be the first  $\bar{m}$  rows
- ▶ For each column where no 1 shows, keep  $\infty$  as symbol in the signature matrix *SIG*

# SPEEDING UP MINHASHING: ISSUES I

- ▶ There may be columns where all first  $\bar{m}$  rows contain zeroes
- ▶ Using the algorithm discussed previously, we will have  $\infty$  symbols in the signature matrix

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	$\infty$	2	1
$h_2$	1	$\infty$	4	1

Signature matrix  $M$  with  $\infty$  remaining (not referring to example from slide before)

## SPEEDING UP MINHASHING: ISSUES II

- ▶ *Situation:* Much faster to compute  $SIG$ , but  $SIG(i, c) = \infty$  in some places (how many? is this bad?)
- ▶ How to deal with that? Can we nevertheless work with only  $\bar{m} < m$  rows and compute sufficiently accurate estimates for the Jaccard similarity of two columns?



# SPEEDING UP MINHASHING: PRACTICE I

## Situation:

- ▶ Compute Jaccard similarities for pairs of columns, while possibly
- ▶  $SIG(i, c) = \infty$  for some  $(i, c)$
- ▶ *Algorithm for estimating Jaccard similarity:*
  - ▶ Row by row, by iterative updates,
  - ▶ Maintain count of rows  $a$  where columns agree
  - ▶ Maintain count of rows  $d$  where columns disagree
  - ▶ Estimate SIM as  $\frac{a}{a+d}$

# SPEEDING UP MINHASHING: PRACTICE II

- ▶ Maintain count of rows  $a$  where columns agree
- ▶ Maintain count of rows  $d$  where columns disagree
- ▶ Estimate SIM as  $\frac{a}{a+d}$

## Three cases:

1. *Both columns do not contain  $\infty$  in row:* update counts as usual (either  $a \rightarrow a + 1$  or  $d \rightarrow d + 1$ )
2. *Only one column has  $\infty$  in row:*
  - ▶ Let two columns be  $c_1, c_2$ , and  $SIG(i, c_1) = \infty$ , but  $SIG(i, c_2) \neq \infty$ :
  - ▶ It follows that  $SIG(i, c_1) > SIG(i, c_2)$
  - ▶ So increase count of disagreeing rows by one ( $d \rightarrow d + 1$ )
3. *Both columns have  $\infty$  in a row:* unclear, skip updating counts

# SPEEDING UP MINHASHING: PRACTICE III

**Summary:** One determines  $\frac{a}{a+d}$  as estimate for  $SIM(c_1, c_2)$

- ▶ (\*) Counts rely on less rows than before
- ▶ (\*\*) However, since each permutation only refers to  $\bar{m} < m$  rows, we can afford more permutations
- ▶ (\*) makes counts less reliable, while (\*\*) compensates for it
- ▶ Can we control the corresponding trade-off to our favour?

# SPEEDING UP MINHASHING: THEORY I

- ▶ Let  $T$  be the set of elements of the universal set that correspond to the initial  $\bar{m}$  rows in the characteristic matrix.
- ▶ When executing the above algorithm on only these  $\bar{m}$  rows, we determine

$$\frac{|S_1 \cap S_2 \cap T|}{|(S_1 \cup S_2) \cap T|} \quad (2)$$

as an estimate for the true Jaccard similarity  $\frac{|S_1 \cap S_2|}{|S_1 \cup S_2|}$ .

- ▶ If  $T$  is chosen randomly, the expected value of (2) is the Jaccard similarity  $\text{SIM}(S_1, S_2)$
- ▶ But: there may be some disturbing variation to this estimate

# SPEEDING UP MINHASHING: PRACTICE IV

- ▶ Divide  $m$  rows into  $\frac{m}{\bar{m}}$  blocks of  $\bar{m}$  rows each
- ▶ For each hash function  $h : \{0, \dots, \bar{m} - 1\} \rightarrow \{0, \dots, \bar{m} - 1\}$ , compute minhash values for each block of  $\bar{m}$  rows
- ▶ Yields  $\frac{m}{\bar{m}}$  minhash values for a single hash function, instead of just one
- ▶ *Extreme:* If  $\frac{m}{\bar{m}}$  is large enough, only one hash function may be necessary
- ▶ *Possible advantage:*
  - ▶ Type X rows are distributed across blocks of  $\bar{m}$  rows
  - ▶ Type Y rows are distributed across blocks of  $\bar{m}$  rows
  - ▶ Using all  $m$  rows balances out irregularities across blocks

## SPEEDING UP MINHASHING: EXAMPLE

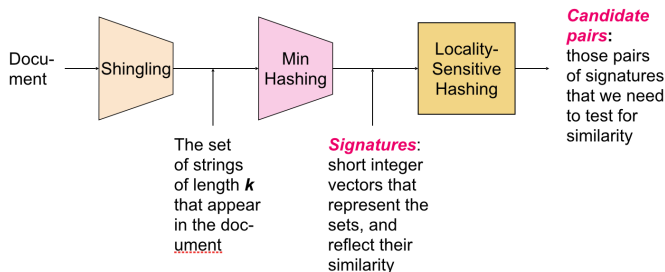
$S_1$	$S_2$	$S_3$
0	0	0
0	0	0
0	0	1
0	1	1
1	1	1
1	1	0
1	0	0
0	0	0

Characteristic matrix for three sets  $S_1, S_2, S_3$ .  $m = 8, \bar{m} = 4$ .

- ▶ *Truth:*  $\text{SIM}(S_1, S_2) = \frac{1}{2}, \text{SIM}(S_1, S_3) = \frac{1}{5}, \text{SIM}(S_2, S_3) = \frac{1}{2}$
- ▶ *Estimate for first four rows:*  
 $\text{SIM}(S_1, S_2) = 0$
- ▶ *Estimate for last four rows:*  
 $\text{SIM}(S_1, S_2) = \frac{2}{3}$  on average across randomly picked hash functions
- ▶ *Overall estimate (expected across randomly picked hash functions):*  $\text{SIM}(S_1, S_2) = \frac{1}{3}$ ,  
Ok estimate for two hash functions



# SUMMARY OF CURRENT STATUS



From [mmds.org](http://mmds.org)

- ▶ *Shingling*: turning text files into sets ☞ Done!
- ▶ *Minhashing*: computing similarity for large sets ☞ Done!
- ▶ *Locality Sensitive Hashing*: avoids  $O(N^2)$  comparisons by determining candidate pairs ☞ **Coming next!**



## CURRENT STATUS: ISSUES STILL REMAINING

- ▶ Minhashing enabled to compute similarity between two sets very fast
- ▶ Shingling enabled to turn documents into sets such that minhashing could be applied
- ▶ But if number of items  $N$  is too large,  $O(N^2)$  similarity computations are infeasible, even using minhashing
- ▶ *Idea:* Browse through items and determine *candidate pairs*:
  - ▶ Number of candidate pairs is much smaller than  $O(N^2)$
  - ▶ One performs minhashing only for candidate pairs
  - ▶ Candidate pairs can be determined with a very fast procedure
- ▶ *Solution: Locality Sensitive Hashing (a.k.a. Near Neighbor Search)*



# SIGNATURE MATRIX: REMINDER

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	3	2	1
$h_2$	0	2	0	0

Signature matrix  $SIG$  for two permutations (hash functions)  $h_1, h_2$ , and four sets  $S_1, S_2, S_3, S_4$

- ▶ Figure:
  - ▶ Size of universal set:  $m = 5$
  - ▶ Number of hash functions:  $n = 2$
  - ▶ Number of sets:  $N = 4$
- ▶ Originally: each set is from  $\{0, 1\}^m$  (a bitvector of length  $m$ )
- ▶ Now: each set is from  $\{0, \dots, m - 1\}^n$
- ▶ Much reduced representation, because  $n \ll m$

# LOCALITY SENSITIVE HASHING: IDEA

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	3	2	1
$h_2$	0	2	0	0

Signature matrix *SIG* for two permutations (hash functions)  $h_1, h_2$ , and four sets  $S_1, S_2, S_3, S_4$

*Idea:*

- ▶ Hash columns in *SIG* using several hash functions into buckets
- ▶ *Candidate pair*: Pair of columns hashed to same bucket by any function

*Runtime:*

- ▶ Hashing all columns is  $O(N)$  (much faster than  $O(N^2)$ )
- ▶ Examining buckets requires little time

# LOCALITY SENSITIVE HASHING: CHALLENGE

	$S_1$	$S_2$	$S_3$	$S_4$
$h_1$	1	3	2	1
$h_2$	0	2	0	0

Signature matrix *SIG* for two permutations (hash functions)  $h_1, h_2$ , and four sets  $S_1, S_2, S_3, S_4$

*Challenge:*

- ▶ Hash similar columns to same buckets
- ▶ Hash dissimilar columns to different buckets

**How to design hash functions?**

# LOCALITY SENSITIVE HASHING: BANDING TECHNIQUE

band 1	...	1 0 0 0 2	...
band 2		3 2 1 2 2	
band 3		0 1 3 1 1	
band 4			

Signature matrix divided into  $b = 4$  bands of  $r = 3$  rows each

- ▶ Divide rows of signature matrix into  $b$  bands of  $r$  rows each
- ▶ For each band, a hash function hashes  $r$  integers to buckets
- ▶ Number of buckets is large to avoid collisions
- ▶ *Candidate pair*: a pair of columns hashed to the same bucket, in any band

# BANDING TECHNIQUE: EXAMPLE

band 1	...	1 0 0 2	...
band 2		3 2 1 2 2	
band 3		0 1 3 1 1	
band 4			

Signature matrix divided into  $b = 4$  bands of  $r = 3$  rows each

- ▶ The columns showing  $[0, 2, 1]$  in band 1 are declared a candidate pair
- ▶ Other pairs of columns no candidate pairs because of first band
  - ▶ apart from collisions occurring ☞ designed to happen very rarely
- ▶ Columns hashed to same bucket in another band ☞ candidate pairs

# BANDING TECHNIQUE: THEOREM

Let  $SIG$  be a signature matrix grouped into

- ▶  $b$  bands of
- ▶  $r$  rows each

and consider

- ▶ a pair of columns of Jaccard similarity  $s$

THEOREM [LSH CANDIDATE PAIR]:

The probability that the pair of columns becomes a candidate pair is

$$1 - (1 - s^r)^b \tag{3}$$



# BANDING TECHNIQUE: PROOF OF THEOREM

PROOF.

Consider a pair of columns whose sets have Jaccard similarity  $s$ .

- ▶ Given any row, by Theorem “Minhash and Jaccard Similarity” of last lecture, they agree in that row with probability  $s$

Because minhash values are independent of each other, the probability to

- ▶ agree in all rows of one band is  $s^r$
- ▶ disagree in at least one of the rows in a band  $1 - s^r$
- ▶ disagree in at least one row in each band is  $(1 - s^r)^b$
- ▶ agree in all rows for at least one band is  $1 - (1 - s^r)^b$

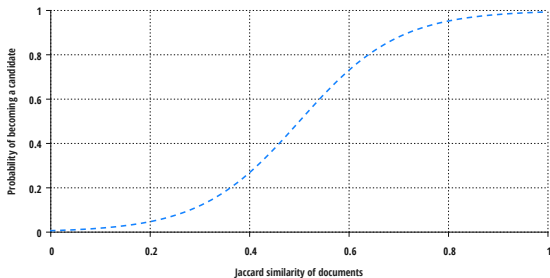


# BANDING TECHNIQUE: THE S-CURVE

DEFINITION: [S-CURVE]

For given  $b$  and  $r$ , the *S-curve* is defined by the prescription

$$s \mapsto 1 - (1 - s^r)^b \quad (4)$$



Exemplary S-curve

# BANDING TECHNIQUE: THE S-CURVE

DEFINITION: [S-CURVE]

For given  $b$  and  $r$ , the *S-curve* is defined by the prescription

$$s \mapsto 1 - (1 - s^r)^b \quad (5)$$

$s$	$1 - (1 - s^r)^b$
.2	.006
.3	.047
.4	.186
.5	.470
.6	.802
.7	.975
.8	.9996

Table: Values for S-curve with  $b = 20$  and  $r = 5$

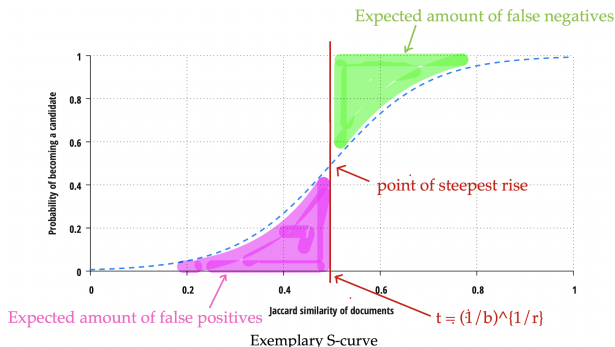
# LOCALITY SENSITIVE HASHING: GUIDELINES

- ▶ One needs to determine  $b, r$  where  $br = n$
- ▶ One needs to determine threshold  $t$ :
  - ▶  $s \geq t$ : candidate pair
  - ▶  $s < t$ : no candidate pair
- ▶  $t$  corresponds with point of steepest rise on S-curve:  
approximately  $(1/b)^{(1/r)}$

## *Motivation:*

- ▶ *False Positive*: dissimilar pair hashing to the same bucket
- ▶ *False Negative*: similar pair never hashing to the same bucket
- ▶ *Motivation*: limit both false positives and negatives

# LSH: FALSE NEGATIVES / POSITIVES



- ▶ Pick threshold  $t$ , number of bands  $b$  and rows  $r$
- ▶ Avoiding false negatives: have  $t \approx (1/b)^{1/r}$  low
- ▶ Avoiding false positives, or enhancing speed: have  $t \approx (1/b)^{1/r}$  large



# FINDING SIMILAR DOCUMENTS: SUMMARY

## 1. *Shingling*:

- ▶ Pick  $k$  and determine  $k$ -shingles for each document
- ▶ Sort shingles, document is bitvector over universe of shingles

## 2. *Minhashing*:

- ▶ Pick  $n$  hash functions
- ▶ Compute minhash signatures as per earlier algorithm

## 3. *Locality Sensitive Hashing*:

- ▶ Pick number of bands  $b$  and rows  $r$
- ▶ Watch  $t \approx (1/b^{1/r})$  ⚠ avoid false negatives/positives
- ▶ Determine candidate pairs by applying the banding technique

## 4. Return to signatures of candidate pairs and determine whether fraction of components where they agree is at least $t$

# MATERIALS / OUTLOOK

- ▶ See *Mining of Massive Datasets*, chapter 3.3–3.4
- ▶ See <http://www.mmds.org/> for further resources
- ▶ Next lecture: Presentation by mindsquare & “Finding Similar Items III”
  - ▶ See *Mining of Massive Datasets* 3.5–3.7



# EXAMPLE / ILLUSTRATION