Query-Adaptative Locality Sensitive Hashing

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Problem setup

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We want to find the (k-)nearest neighbor(s) of a given query vector

 \rightarrow without computing all distances!

Curse of the dimensionality

• exact search inefficient

 \rightarrow approximate nearest neighbor

dataset: n d-dimensional vectors

$$i \equiv 1..n, x_i \equiv (x_1, \dots, x_d)$$

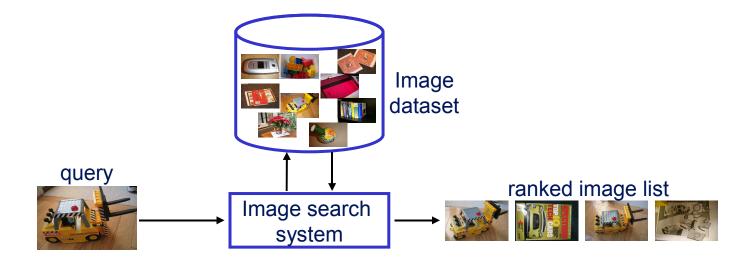
query $q \equiv (q_1, \ldots, q_d)$



 x_i

X

Application : large-scale (= 1 million) image search



State-of-the-art for image search:

- local description \approx 2000 local descriptors per image
- SIFT descriptors [Lowe 04]: d=128, Euclidean unitary vectors

INTENSIVE USE OF NEAREST NEIGHBOR SEARCH



Approximate nearest neighbor (ANN) search

Many existing approaches

- very popular one: Locality Sensitive Hashing (LSH)
- \rightarrow provides some guarantees on the search quality for some distributions

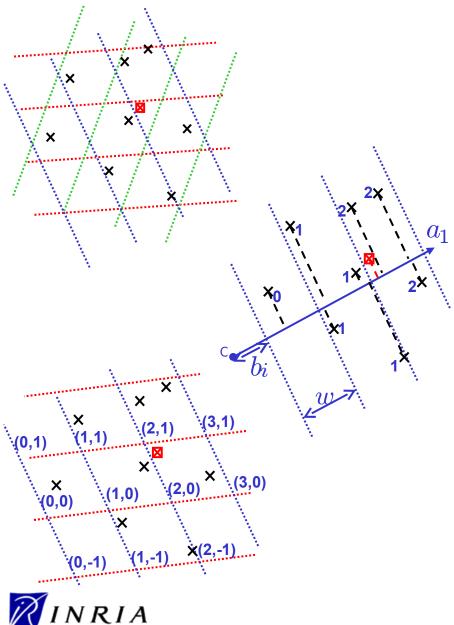
LSH: many variants, e.g.,

- for the Hamming space [Gionis, Indyk, Motwani, 99]
- Euclidean version [Datar, Indyk, Immorlica, Mirrokni, 04] $\rightarrow E^2LSH$
- using Leech lattice quantization [Andoni, Indyk, 06]
- spherical LSH [Terasawa, Tanaka, 07]

and applications: computer vision [Shakhnarovich & al, 05], music search [Casey, Slaney, 07], etc



Euclidean Locality Sensitive Hashing (E2LSH)



1) Projection on *m* random directions

 $h_i^r(x) \equiv \frac{\langle x | a_i \rangle - b_i}{w}$ $h_i(x) \equiv \lfloor h_i^r(x) \rfloor$

2) Construction of ℓ hash functions: concatenate k indexes h_i per hash function

$$g_j(x) \equiv (h_{j,1}(x), \dots, h_{j,k(x)})$$

3) For each g_j , compute two hash values universal hash functions: $u_1(.)$, $u_2(.)$ store the vector *id* in a hash table

Search: algorithm summary and complexity

- For all h_i , compute $h_i(q)$ O(*m d*)
- For j = 1.. ℓ , compute $g_i(q)$ and hash values $u_1(g_i(q))$ and $u_2(g_i(q))$ O(ℓk)
- For $j = 1..\ell$, retrieve the vectors *id* having the same hash keys $O(\ell \tau n)$
 - proportion τ of the dataset vectors, i.e. τ^*n vectors
- Exact distance computation between query and retrieved vectors $O(\ell \tau n d)$

Large dataset \Rightarrow step 4 is *by far* the most computationally intensive

Performance measure:

rate of correct nearest neighbors found vs average short-list size



Geometric hash function: the lattice choice [Andoni Indyk 06]

Motivation: instead of using

$$h_i: \mathbb{R}^d \to \mathbb{Z}$$

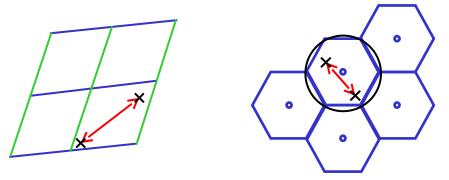
and in turn hash functions as

$$g_j(x) \equiv \left(h_{j,1}(x), \dots, h_{j,k(x)}\right)$$

Why not directly using a structured vector quantizer?

spheres would be the best choice (but no such space partitioning)

Well-know lattice quantizers: Hexagonal (d=2), E₈ (d=8), Leech (d=24)





LSH using Lattice

Several lattices or concatenation of lattices are used for geometric hashing

$$g_j(x) \equiv \text{lattice-idx}(x_{i,j,d^*} - b_j)$$

- *b_i* is now a vectorial random offset
- $x_{i,j,d'}$ is formed of d^* components of x (\neq for each g_i)

Previous work by Andoni and Indyk makes use of the Leech lattice (*d**=24)

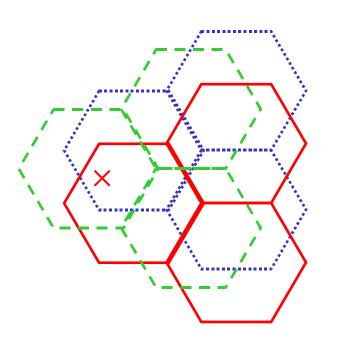
- very good quantization properties
- $d^* = 24, 48, \ldots$

Here, we use the E8 lattice

- very fast computation together with excellent quantization properties
- *d** = 8, 16, 24, ...

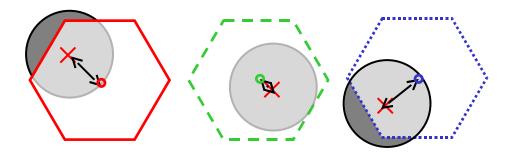


Hash function selection criterion: motivation



Let consider several hash functions and corresponding space partitioning

The position of the query within the cell has a strong impact on the probability that vectors which are close are in the same cell or not



HASH FUNCTION RELEVANCE CRITERION λ_j : the distance to the cell center in the projected *k*-dimensional subspace

= root square of the square Euclidean error in a quantization context

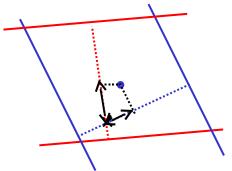


Hash function relevance criterion: E2LSH or lattice-based

E2LSH: Recall that

$$h_i'(x) \equiv \frac{\left\lfloor w \right\rfloor \left\lfloor w_i \right\rfloor}{w}$$
$$h_i(x) \equiv \left\lfloor h_i^r(x) \right\rfloor$$

 $1 m \langle \rangle = \langle x | a \rangle - b \rangle$

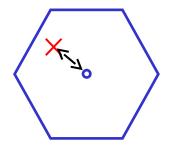


square of the relevance criterion = quantization error in the projected space

$$\lambda_j(x)^2 = \sum_{i=1..k} \left(h_{j,i}^r(x) - h_i(x) - 0.5 \right)^2$$

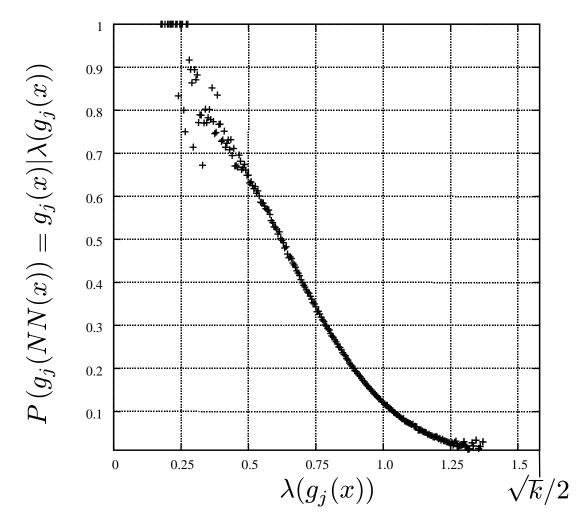
For lattice-based LSH, distance between query and lattice point Remark for E8: λ_j requires no extra-computation

 \rightarrow byproduct of the lattice point calculation





Relevance criterion: impact on quality (SIFT descriptors)



 λ closer to 0: much higher confidence in the vectors retrieved *NRIA*

Query adaptative LSH: exploiting the criterion

Idea:

- define a larger pool of ℓ hash functions
- use only for the most relevant ones

ℓ=3, ℓ'=1

- Search is modified as follows
 - for j = 1.. ℓ , compute criterion λ_i
 - select the ℓ' (<< ℓ) hash functions associated with the lowest values of λ_i

Perform the final steps as in standard LSH, using the hash function subset only

- compute u_1 and u_2 and parse the corresponding buckets
- compute the exact distances between query and vectors retrieved from buckets



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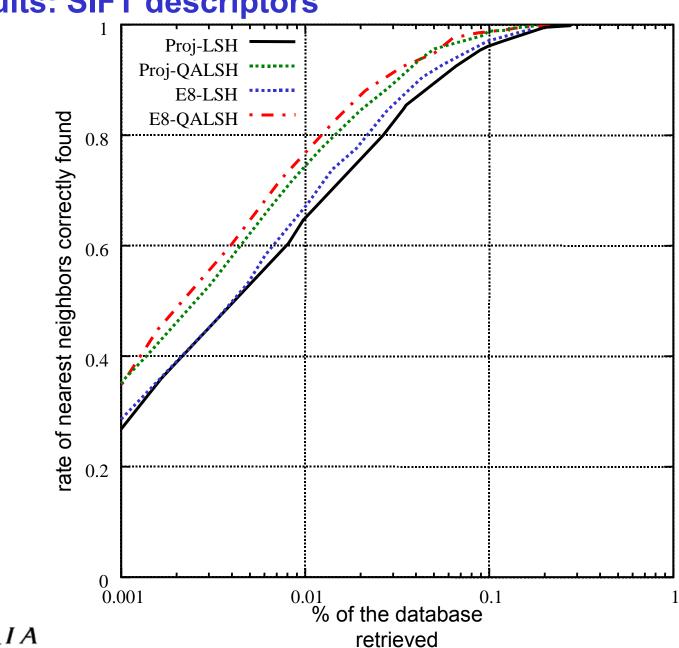
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Results: SIFT descriptors

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Conclusion

Using E8 Lattice for LSH provides

- excellent quantization properties
- high flexibility for *d**

QALSH trades memory against accuracy

 \rightarrow without noticably increasing search complexity for large datasets

This a quite generic approach: can be jointly used with other versions of LSH

• binary or spherical LSH

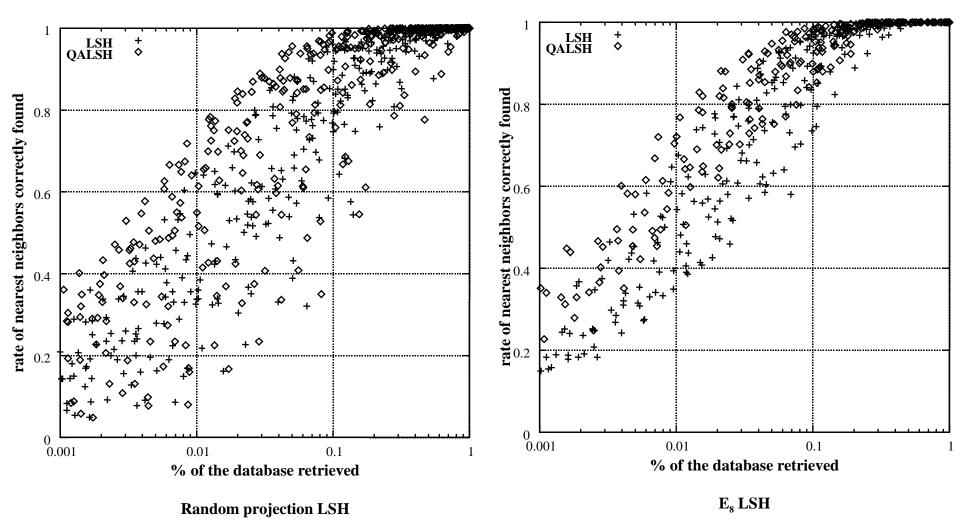


Thank you for your attention!



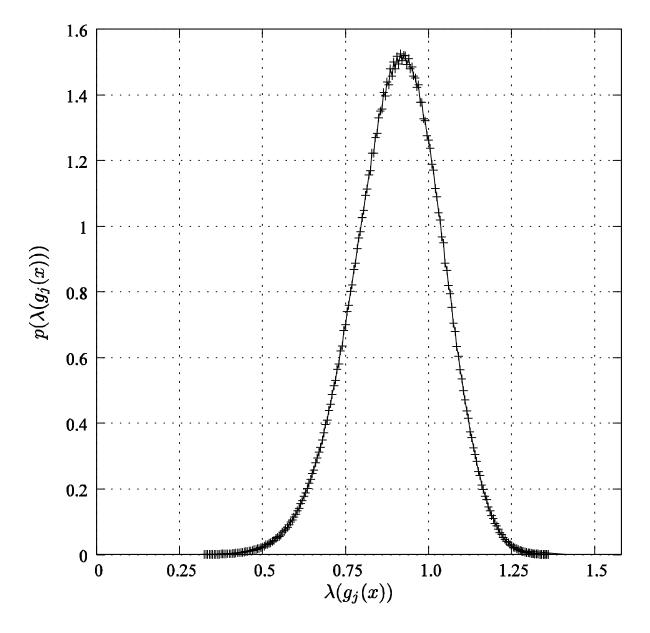


Brute force search of optimal parameters



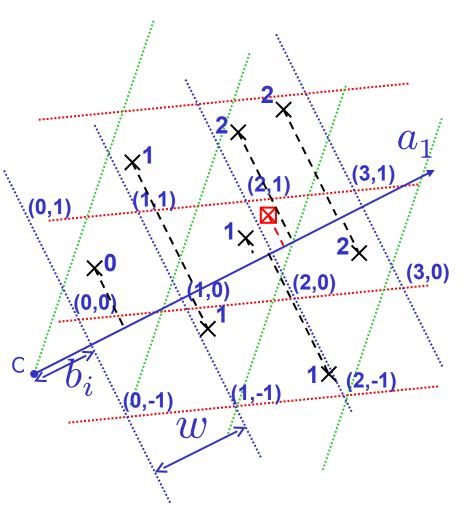
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p.d.f. of the relevance criterion

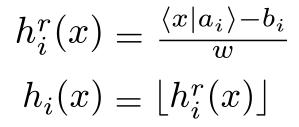


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