

CS 521
Data Mining Techniques
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LECTURE 8: LOCALITY SENSITIVE HASHING

Locality Preserving Dimensionality Reduction

If two points are close → they are close in low-dim space

True for most dim-reduction techniques

If two points are far → they are far in low-dim space

Only true in some dim-reduction technique

ϵ -NNS problem

Given a set P of points in a metric space, preprocess P so as to efficiently return a point $p \in P$ for any given query point q , such that $d(q, p) \leq (1 + \epsilon)d(q, P)$, where $d(q, P)$ is the distance of q to the its closest point in P .

Hashing

For each object p

- For $j = 1$ to L
 - Project p on k random directions $r_{j1}, r_{j2}, \dots, r_{jk}$
 - Form a hash key $g_j(p)$ for the projected point
 - Insert p in the j^{th} hash table
- Set $k = \log(M)$ and $L = M^a$ where M is the number of buckets in each hash function and $0 < a < 1$ is a parameter to specify sensitivity. The success of the method depends on the value of a .
- M depends on the memory available.

Searching

For the query q

- Calculate L hash keys
- Find the colliding objects in the buckets and search exactly to find NN
- The NNs will be within a small approximation away from the true NN

```
data = E.ECG;
```

```
Q = reshape(data(1:128*700), 128 , [] )';
```

```
r = randn(10,128);
```

```
Q1 = sum(Q*r',2);
```

```
hist(Q1)
```

```
min(Q1)
```

```
max(Q1)
```

```
table = norminv(0.000001:1/100:1-0.00000001,mean(Q1),std(Q1,1))
```

```
hist(Q1, table)
```

Papers

<http://www.mit.edu/~andoni/LSH/>