# Similarity Search by Aggregation of Multiple Pivot-Permutation Ranking

David Novak, Pavel Zezula

Masaryk University Brno, Czech Republic



#### CEMI meeting, April 16, 2014

<span id="page-0-0"></span>

# Outline of the Talk

1 [Approximate Distance-based Similarity Search](#page-2-0)

#### 2 [PPP-Codes Approach](#page-8-0)

- [Multiple Pivot Space Partitioning](#page-12-0)
- [Ranking of the Data Objects](#page-20-0)
- [Indexing and Searching](#page-30-0)
- [Efficiency of our Approach](#page-35-0)



4 0 8

- **o** generic similarity search
- <span id="page-2-0"></span>• data modeled as metric space  $(D, \delta)$ , where D is a domain of objects and  $\delta$  is a total *distance function*  $\delta: \mathcal{D} \times \mathcal{D} \longrightarrow \mathbb{R}^+_0$  satisfying postulates of identity, symmetry, and triangle inequality

- **o** generic similarity search
- data modeled as metric space  $(D, \delta)$ , where D is a *domain* of objects and  $\delta$  is a total *distance function*  $\delta: \mathcal{D} \times \mathcal{D} \longrightarrow \mathbb{R}^+_0$  satisfying postulates of identity, symmetry, and triangle inequality
- <span id="page-3-0"></span>**query by example:**  $K-NN(q)$  returns K objects x from the dataset  $\mathcal{X} \subset \mathcal{D}$  with the smallest  $\delta(q, x)$

- **o** generic similarity search
- data modeled as metric space  $(D, \delta)$ , where D is a *domain* of objects and  $\delta$  is a total *distance function*  $\delta: \mathcal{D} \times \mathcal{D} \longrightarrow \mathbb{R}^+_0$  satisfying postulates of identity, symmetry, and triangle inequality
- **query by example:**  $K-NN(q)$  returns K objects x from the dataset  $\mathcal{X} \subset \mathcal{D}$  with the smallest  $\delta(q, x)$
- dataset  $\mathcal X$  may be very large
- <span id="page-4-0"></span>• distance function  $\delta$  may be time consuming

- **o** generic similarity search
- data modeled as metric space  $(D, \delta)$ , where D is a *domain* of objects and  $\delta$  is a total *distance function*  $\delta: \mathcal{D} \times \mathcal{D} \longrightarrow \mathbb{R}^+_0$  satisfying postulates of identity, symmetry, and triangle inequality
- **query by example:**  $K-NN(q)$  returns K objects x from the dataset  $\mathcal{X} \subset \mathcal{D}$  with the smallest  $\delta(q, x)$
- dataset  $\mathcal X$  may be very large
- distance function  $\delta$  may be time consuming
- <span id="page-5-0"></span>• requires approximate search

#### **Motivation**

current indexes for large-scale approximate search:

- dataset  $X$  is partitioned
- $\bullet$  given query q, the "most-promising" partitions form the candidate set
- the candidate set  $S_C$  is refined by calculating  $\delta(q, x)$ ,  $\forall x \in S_C$

<span id="page-6-0"></span>∢ □ ▶ ⊰ <sub>□</sub> ▶ ⊰ ∃ ▶ ⊰

#### **Motivation**

current indexes for large-scale approximate search:

- dataset  $X$  is partitioned
- $\bullet$  given query q, the "most-promising" partitions form the candidate set
- the candidate set  $S_C$  is refined by calculating  $\delta(q, x)$ ,  $\forall x \in S_C$

<span id="page-7-0"></span>reading and refinement of  $S<sub>C</sub>$  form majority of the search costs • accuracy of the candidate set is key

**1** data space is partitioned multiple-times independently

• each partitioning is defined by one pivot space

<span id="page-8-0"></span>イロト イ押 トイヨト イヨ

- **1** data space is partitioned multiple-times independently
	- each partitioning is defined by one pivot space
- 2 given query q, multiple ranked candidate sets are generated

<span id="page-9-0"></span>◂**◻▸ ◂<del>⁄</del>** ▸

- **1** data space is partitioned multiple-times independently • each partitioning is defined by one pivot space
- 2 given query q, multiple ranked candidate sets are generated
- <span id="page-10-0"></span>**3** these multiple candidate rankings are effectively merged
	- the merged candidate set is smaller and more accurate

- **1** data space is partitioned multiple-times independently • each partitioning is defined by one pivot space
- 2 given query q, multiple ranked candidate sets are generated
- **3** these multiple candidate rankings are effectively merged
	- the merged candidate set is smaller and more accurate
- <span id="page-11-0"></span>**4** the final candidate set is retrieved and refined

Pivot space is defined by a set of k pivots  $\{p_1, \ldots, p_k\} \subseteq \mathcal{D}$ 

メロト メ押 トメミト メミ

<span id="page-12-0"></span> $-990$ 

Pivot space is defined by a set of k pivots  $\{p_1, \ldots, p_k\} \subseteq \mathcal{D}$ 



<span id="page-13-0"></span>

Pivot space is defined by a set of k pivots  $\{p_1, \ldots, p_k\} \subseteq \mathcal{D}$ 

<span id="page-14-0"></span>

Pivot space is defined by a set of k pivots  $\{p_1, \ldots, p_k\} \subseteq \mathcal{D}$ 

Formally: object  $x \in \mathcal{X}$  is mapped to its pivot permutation (PP):  $\Pi_x$  on  $\{1, \ldots, k\}$  such that  $\Pi_x(i)$ is the *i*-th closest pivot from  $x$ 

<span id="page-15-0"></span>

Pivot space is defined by a set of k pivots  $\{p_1, \ldots, p_k\} \subseteq \mathcal{D}$ 

Formally: object  $x \in \mathcal{X}$  is mapped to its pivot permutation (PP):  $\Pi_x$  on  $\{1, \ldots, k\}$  such that  $\Pi_x(i)$ is the *i*-th closest pivot from  $x$ 

each Voronoi cell corresponds to a pivot permutation prefix (PPP) of length  $\Gamma$ :  $\Pi_{\rm x}(1..l)$ 

<span id="page-16-0"></span>

# Multiple Pivot Space Partitioning

We propose to create  $\lambda$  independent pivot space partitionings



<span id="page-17-0"></span>

# Multiple Pivot Space Partitioning

We propose to create  $\lambda$  independent pivot space partitionings



<span id="page-18-0"></span>

data objects  $x \in \mathcal{X}$  are encoded as

$$
PPP_l^{1..\lambda}(x)=\langle \Pi_x^1(1..l),\ldots,\Pi_x^{\lambda}(1..l)\rangle
$$

David Novak (MU Brno) **[PPP-Codes](#page-0-0)** PPP-Codes CEMI meeting 7 / 17

# Multiple Pivot Space Partitioning

We propose to create  $\lambda$  independent pivot space partitionings



<span id="page-19-0"></span>

data objects  $x \in \mathcal{X}$  are encoded as

$$
PPP_l^{1..\lambda}(x)=\langle \Pi_x^1(1..l),\ldots,\Pi_x^{\lambda}(1..l)\rangle
$$

in the example above  $\lambda = 2$ ,  $k = 8$ ,  $l = 4$ :

$$
PPP_4^{1..2}(x_5)=\langle\langle 7,4,8,5\rangle,\langle 7,8,4,6\rangle\rangle
$$

# Ranking within a Single Pivot Space

Task: Having data  $x \in \mathcal{X}$  encoded by PPP  $\Pi_x(1..l)$  (single recursive Voronoi partitioning), define ranking of the PPPs with respect to  $q \in \mathcal{D}$ 

<span id="page-20-0"></span> $QQ$ 

メロト メ押 トメミト メミ

#### Ranking within a Single Pivot Space

Task: Having data  $x \in \mathcal{X}$  encoded by PPP  $\Pi_{x}(1..l)$  (single recursive Voronoi partitioning), define ranking of the PPPs with respect to  $q \in \mathcal{D}$ 

<span id="page-21-0"></span>

#### Ranking within a Single Pivot Space

Solution: We define distance between Voronoi cell  $C_{(i_1,...,i_l)}$  and query q as a weighted arithmetic mean of distances  $\delta(q, p_{i_1}), \ldots, \delta(q, p_{i_l})$ 

<span id="page-22-0"></span>

#### Ranking using Multiple Pivot Spaces

Task: Having  $\lambda$  rankings of PPPs from  $\lambda$  pivot spaces, aggregate these rankings effectively into a final ranking

<span id="page-23-0"></span> $QQ$ 

イロト イ押 トイヨト イヨ

#### Ranking using Multiple Pivot Spaces

Task: Having  $\lambda$  rankings of PPPs from  $\lambda$  pivot spaces, aggregate these rankings effectively into a final ranking

 $q \in \mathcal{D}$ 

$$
\psi_q^1: \{x \ y_1 y_2\} \quad \text{rank}^{11} \quad \text{rank}^{12} \quad \text{rank}^{13} \quad \text{rank}^{14} \quad \text{rank}^{15} \quad \text{rank}^{16} \quad \text{rank}^{17} \quad \text{rank}^{18} \quad \text{rank}^{19} \quad \text{
$$

画

<span id="page-24-0"></span> $QQ$ 

メロト メ押 トメミト メミ

### Ranking using Multiple Pivot Spaces

Solution: Ranking of object x is p-percentile (e.g. median) of its  $\lambda$  ranks

$$
\Psi_{\mathbf{p}}(q,x) = \text{percentile}_{\mathbf{p}}(\psi_q^1(x), \psi_q^2(x), \dots, \psi_q^{\lambda}(x))
$$

 $q \in \mathcal{D}$ 

$$
\psi_q^1: \{\mathbf{x} \ y_1 y_2\} \{y_3 y_4 y_5\} \{y_6\} \dots
$$
\n
$$
\psi_q^2: \{y_3 y_2\} \{y_3 y_4 y_5\} \{y_6\} \dots
$$
\n
$$
\psi_q^2: \{y_3 y_2\} \{y_1 y_4 y_6 y_7\} \{\mathbf{x} y_8\} \dots
$$
\n
$$
\psi_q^3: \{\mathbf{x}\} \{y_3 y_4 y_5\} \{y_2 y_6\} \dots
$$
\n
$$
\psi_q^4: \{y_1 y_2\} \{y_3 y_4 y_5\} \{y_8\} \{y_6\} \dots
$$
\n
$$
\psi_q^5: \{y_1 y_2\} \{y_3 y_4 y_5\} \{y_8\} \{\mathbf{x} y_7\} \dots
$$
\n
$$
\Psi_{0.5} (q, x) = \text{percentile}_{0.5} \{1, 1, 3, 4, ?\} = 3
$$

<span id="page-25-0"></span>**KOD KAR KED KED E VAN** 

• the Voronoi cells span large areas of the space

**← ロ ▶ → イ 同** 

画

<span id="page-26-0"></span> $299$ 

- the Voronoi cells span large areas of the space
- **•** given a query, the "close" cells contain also distant data objects
	- there is many more distant ones

<span id="page-27-0"></span>4 0 8

- the Voronoi cells span large areas of the space
- **•** given a query, the "close" cells contain also distant data objects
	- there is many more distant ones
- <span id="page-28-0"></span>having several "orthogonal" partitionings
	- the query-relevant objects should be often at top positions
	- the distant objects vary

- the Voronoi cells span large areas of the space
- **•** given a query, the "close" cells contain also distant data objects
	- there is many more distant ones
- having several "orthogonal" partitionings
	- the query-relevant objects should be often at top positions
	- the distant objects vary
- <span id="page-29-0"></span>• the percentile-based aggregation increases probability that query-relevant objects are ranked higher than the distant ones

# Indexing the PPP-Codes

We build trie-like structure for each pivot space

- leafs: only suffixes of PPPs (spare memory)
- dynamic splits to optimize the memory usage
- possible grouping and delta-encoding of IDs in leaves

<span id="page-30-0"></span>



<span id="page-31-0"></span>
$$
\Psi_{0.5}(q, x) = percentile_{0.5}\{1, 1, 3, 4, ?\} = 3
$$

Given query  $q \in \mathcal{D}$ , our search algorithm:

David Novak (MU Brno) [PPP-Codes](#page-0-0) CEMI meeting 12 / 17



<span id="page-32-0"></span>
$$
\Psi_{0.5}(q, x) = percentile_{0.5}\{1, 1, 3, 4, ?\} = 3
$$

Given query  $q \in \mathcal{D}$ , our search algorithm:

 $\textcolor{black} \textbf{\textsf{I}}\textbf{\textsf{I}}$  generates one-by-one individual rankings  $\psi^j_{\textcolor{black} \textbf{\textsf{q}}}$ (GETNEXTIDS algorithm, it uses the trie structures)



<span id="page-33-0"></span>
$$
\Psi_{0.5}(q, x) = percentile_{0.5}\{1, 1, 3, 4, ?\} = 3
$$

Given query  $q \in \mathcal{D}$ , our search algorithm:

- $\textcolor{black} \textbf{\textsf{I}}\textbf{\textsf{I}}$  generates one-by-one individual rankings  $\psi^j_{\textcolor{black} \textbf{\textsf{q}}}$  $(GETNEXTIDS$  algorithm, it uses the trie structures)
- <sup>2</sup> outputs objects with the best aggregated ranks  $(PPPRANK$  algorithm based on MEDRANK by Fagin et al.)



Given query  $q \in \mathcal{D}$ , our search algorithm:

- $\textcolor{black}{{\mathbf{D}}}$  generates one-by-one individual rankings  $\psi^j_{\bm q}$  $(GETNEXTIDS$  algorithm, it uses the trie structures)
- <sup>2</sup> outputs objects with the best aggregated ranks  $(PPPRANK$  algorithm based on MEDRANK by Fagin et al.)

<span id="page-34-0"></span> $QQ$ 

ヨメ メラメ

**∢ ロ ▶ - ィ 何 ▶ - ィ** 

#### Evaluation: Accuracy of the Candidate Set

Given K-NN, we consider  $recall(A) = \frac{|A \cap A^P|}{K} \cdot 100\%$  vs. candidate set size

<span id="page-35-0"></span>K ロ ▶ K 個 ▶ K 로 ▶ K 로 ▶ - 로 - K 9 Q @

#### Evaluation: Accuracy of the Candidate Set

Given K-NN, we consider  $recall(A) = \frac{|A \cap A^P|}{K} \cdot 100\%$  vs. candidate set size



<span id="page-36-0"></span>Candidate set size R necessary to achieve 80% of 1-NN recall

Settings: 1M CoPhIR dataset,  $l = 8$  and  $p = 0.75$ 

# Experimental Evaluation Criteria

three datasets:

- **100M CoPhIR (280-dim, complex metric, obj.: 600 B,**  $\delta$  **time 0.01 ms)**
- 1M SQFD (quadratic form distance, obj.: 2 kB,  $\delta$  time 0.5 ms)
- <span id="page-37-0"></span>• 10M ADJ ( $[0, 1]^{32}$  uniform,  $L_2$ , obj.: 0.5–4.0 kB,  $\delta$  time 0.001–1.0 ms)

# Experimental Evaluation Criteria

three datasets:

- **100M CoPhIR (280-dim, complex metric, obj.: 600 B,**  $\delta$  **time 0.01 ms)**
- 1M SQFD (quadratic form distance, obj.: 2 kB,  $\delta$  time 0.5 ms)
- 10M ADJ ( $[0, 1]^{32}$  uniform,  $L_2$ , obj.: 0.5–4.0 kB,  $\delta$  time 0.001–1.0 ms)

technical evaluation of our approach:

- <span id="page-38-0"></span>• mutual influence of various parameters to recall
	- k, l,  $\lambda$ , **p**, size of the PPP-Code representation

# Experimental Evaluation Criteria

three datasets:

- **100M CoPhIR (280-dim, complex metric, obj.: 600 B,**  $\delta$  **time 0.01 ms)**
- 1M SQFD (quadratic form distance, obj.: 2 kB,  $\delta$  time 0.5 ms)
- 10M ADJ ( $[0, 1]^{32}$  uniform,  $L_2$ , obj.: 0.5–4.0 kB,  $\delta$  time 0.001–1.0 ms)

technical evaluation of our approach:

- mutual influence of various parameters to recall
	- k, l,  $\lambda$ , **p**, size of the PPP-Code representation

•  $k \in \{64, 128, 256, 512\}, l = 8, \lambda = 5$ ,  $p = 0.5$  (3rd rank out of 5)

<span id="page-39-0"></span> $\Omega$ 

イロト イ押ト イヨト イヨト

#### Evaluation: Candidate Set vs. Recall

candidate set size R vs. recall

<span id="page-40-0"></span> $\equiv$  990

イロト イ部 トイヨ トイヨト

#### Evaluation: Candidate Set vs. Recall

#### candidate set size R vs. recall



Recall and search time on while increasing candidate set size R.

Settings: 100M CoPhIR dataset,  $k = 512$ 

<span id="page-41-0"></span> $200$ 

#### Evaluation: Tradeoff

complexity of the PPPRank algorithm vs. candidate set reduction



<span id="page-42-0"></span> $E = \Omega Q$ 

 $\left\{ \begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 0 \end{array} \right.$ 

#### Evaluation: Tradeoff

complexity of the PPPRank algorithm vs. candidate set reduction



Settings: 10M ADJUSTABLE dataset, 10-NN recall =  $85\%$ ,  $k = 128$ ; PPP-Codes:  $R = 1000$ ; M-Index:  $R = 400000$ 

<span id="page-43-0"></span>**KOD KARD KED KED DA MAA** 

#### **Conclusions**

The PPP-Codes technique

- **•** use multiple pivot spaces to encode data objects
- rank data with respect to query within individual pivot spaces
- final candidate set is aggregation of these rankings
- **•** efficient indexing and searching mechanisms are defined

<span id="page-44-0"></span>**4 ロ ▶ 4 包** 

#### Conclusions

The PPP-Codes technique

- **•** use multiple pivot spaces to encode data objects
- rank data with respect to query within individual pivot spaces
- final candidate set is aggregation of these rankings
- **•** efficient indexing and searching mechanisms are defined

The results show that

- **•** even two pivot spaces help, more than five do not help much
- the candidate set is reduced by one–two orders of magnitude
- <span id="page-45-0"></span>• the rank & merge algorithm is complex but usually worth