Hello Neighbor

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Problem

The Nearest Neighbors Search (NNS) algorithm is one of the most natural ML algorithms. The search identifies a training data point that is closest to the desired point. Nearest Neighbor algorithms rely on the underlying assumption that the nearest datapoint within the training set provides useful information. NNS has been applied to problems such as data mining, recommendation systems, pattern recognition, data compression, and databases [1] [2] [3] [6] [7].

More formally, we can define this problem for a metric space \((M, d)\), which consists of a set of points \(y \in M\) and a distance metric \(d : M \times M \rightarrow \mathbb{R}^+\). The distance metric must uphold the triangle inequality \(d(x, z) \leq d(x, y) + d(y, z)\) and symmetry \(d(x, y) = d(y, x)\), and it must satisfy \(d(x, y) = 0 \iff x = y\). With this, the nearest neighbor is defined as:

\[
NN(x) = \min_{y \in M} d(x, y)
\]

A very concrete example is given a set \(S\) of \(n\) vectors \(S \in \mathbb{R}^d\), we want to find the nearest vector to \(\vec{x}\) using the Euclidean distance. A naive way to do this would be to compute the Euclidean distance for every vector in \(S\). This takes \(O(nd)\) time.

Problem Formulation

This runtime can pose a problem when considering a very computationally expensive distance metric \(d\) that dominates other steps, such as the Euclidean distance for a huge vector. Additionally, data structures such as \(k\)-d trees break down if the "points" exist in an exotic space that don't behave like \(\mathbb{R}^n\). An example of this is a set of vertices in a graph and the shortest-path.

The linear approximating and eliminating search algorithm (LAESA) algorithm [5] achieves \(O(1)\) distance computations and \(O(n + d \log(n))\) time complexity (\(d\) is the time to calculate the distance and doesn’t grow with \(n\)). Another benefit is that it only requires loading \(O(1)\) data into memory outside of preprocessing, as we only need to load the data point for the distance computation. However, a drawback is the linear preprocessing cost, which is \(O(n)\) distance computations.
The way we accomplish NNS is by eliminating candidates by finding a lower bound for their distance without explicitly computing the distance to a point \( t \), instead using preprocessed distances [4]. We do this by using properties of the triangle inequality. Given a target \( t \), candidate \( c \), and an active candidate \( a \) whose distance to \( t \) we know, the lower bound \( d(t, c) \) is:

\[
\begin{align*}
    d(t, a) &\leq d(t, c) + d(a, c) \quad (1) \\
    d(t, a) - d(a, c) &\leq d(t, c) \quad (2)
\end{align*}
\]

By symmetry:

\[
\begin{align*}
    d(a, c) &\leq d(t, a) + d(t, c) \quad (3) \\
    d(a, c) - d(t, a) &\leq d(t, c) \quad (4) \\
    \therefore \quad |d(t, a) - d(a, c)| &\leq d(t, c) \quad (5) 
\end{align*}
\]

For a visual representation where \( t \) is the target, \( b \) is the best match so far, \( a \) is the "active" candidate, and \( c \) is another candidate being considered:

Once we have our lower bounds, we go through the lower bounds in ascending order and compute the actual distance. Once the lower bounds of data exceeds the lowest distance so far, that means
there’s no way the subsequent data is better than what we’ve seen. This step should happen in a constant number of comparisons.

**Targets for Improvement**

There are multiple steps that can be parallelized.

1. Computing the inter-candidate distances during preprocessing
2. Computing the lower bounds between a target and a candidate during searching

These help "erase" an inner-loop in both the preprocessing and search steps.

**Deliverables**

A sequential and parallel LAESA with benchmarks w.r.t. time using one of the Approximate Nearest Neighbors datasets or something similar. We can benchmark the algorithm by selecting subsets of the dataset. Additionally, we’d like to benchmark subsequent searches (exclusive of preprocessing). Finally, we also want see how many distance calls are actually called during a search and if that changes with the dataset size.
class Laesa[T]:
    """Computes approximate Nearest Neighbor with linear preprocessing.

References
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   “A new version of the nearest–neighbour approximating and eliminating search al
   .. [2] F. Moreno-Seco, L. Mico, and J. Oncina,
   “A modification of the LAESA algorithm for approximated k-NN classification,”

Parameters
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candidates : list[T]
    List of candidates for a neighbor. Referred to as the set of all points $M$.
distance : Callable[[T, T], float]
    Distance metric between candidates T, referred to as $d$ for a metric space.
um_bases : int, optional
    To limit the number of inter-candidate distance calculated, we only compute the
    inter-candidate distance distances for the bases in the preprocessing. Selectin
    `num_bases` of bases is done by maximizing the distances between, by default 25

def __init__(
    self, candidates: list[T], distance: Callable[[T, T], float], num_bases: int=25
):
    self.dist = distance
    self.candidates = candidates
    self.num_candidates = len(candidates)
    self.num_bases = num_bases

    # Used for LAESA algorithm, we compute the distance between every point to the
    # base candidates so we can narrow our search with the traingle inequality
    self.base_indices = [random.choice(range(self.num_candidates))]  # arbitrary
    self.base_dist = [
        [0 for _ in range(self.num_candidates)] for _ in range(num_bases)
    ]
    lower_bounds = [0 for _ in range(self.num_candidates)]
for i in range(num_bases):
    current_base = candidates[self.base_indices[i]]
    max_dist_index = 0

    for j in range(self.num_candidates): # TODO this step is parallelizable
        if j in self.base_indices or self.base_indices[i] == j: # d(x, x) = 0
            continue

        self.base_dist[i][j] = self.dist(current_base, candidates[j])
        lower_bounds[j] += self.base_dist[i][j]
        # We want the next base to be as far from the others as possible
        max_dist_index = max(j, max_dist_index, key=lambda k: lower_bounds[k])

    self.base_indices.append(max_dist_index)
    self.base_indices.pop() # Removes last base as we don't compute distances

def predict(self, target: T) -> T:
    # TODO parellize
    target_dist = [self.dist(target, self.candidates[p]) for p in self.base_indices]

    # Computes initial guess lower bounds TODO this step is parallelizable
    def compute_lb(j: int) -> float:
        """Computes highest lb using the triangle inequality and the bases."""
        return max(
            abs(target_dist[i] - self.base_dist[i][j]) for i in range(self.num_base)
        )
    lower_bounds = [compute_lb(j) for j in range(self.num_candidates)]

    base_index = min(range(self.num_bases), key=lambda i: target_dist[i])
    best_dist = target_dist[base_index]
    best_candidate = self.base_indices[base_index]

    # We assume our lowerbounds total ordering is approximately correct
    # The heap ensures that all further lower bounds are greater than the best dist
    # Heapify is O(n) and this value should converge in O(1) steps
    lb_heap = Heap(range(self.num_candidates), key=lambda i: lower_bounds[i])
    while lb_heap and lower_bounds[lb_heap.peak()] <= best_dist:
        cand_index = lb_heap.pop()
        if (new_dist := self.dist(self.candidates[cand_index], target)) < best_dist
            best_dist, best_candidate = new_dist, cand_index

    return self.candidates[best_candidate]
Further Discussion

A $k$-NN algorithm would be a not-too-difficult modification to the project, as instead of tracking the best candidates, we would also track the top $k$ candidates with another heap. Further, we could compare it against AESA, which has a quadratic preprocessing cost.

References


