Approximate similarity search in metric spaces

Dissertation

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Giuseppe Amato

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| Dekan: | i. V. Prof. Dr. Bernhard Steffen |
|------------|----------------------------------|
| Gutachter: | Prof. Dr. Norbert Fuhr |
| | Prof. Ing. Pavel Zezula |
| | Prof. Dr. Joachim Biskup |
| | |

To my wife Pina and my sons Niccolò and Giacomo

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Abstract

There is an urgent need to improve the efficiency of similarity queries. For this reason, this thesis investigates approximate similarity search in the environment of metric spaces. Four different approximation techniques are proposed, each of which obtain high performance at the price of tolerable imprecision in the results. Measures are defined to quantify the improvement of performance obtained and the quality of approximations. The proposed techniques were tested on various synthetic and real-life files. The results of the experiments confirm the hypothesis that high quality approximate similarity search can be performed at a much lower cost than exact similarity search. The approaches that we propose provide an improvement of efficiency of up to two orders of magnitude, guaranteeing a good quality of the approximation.

The most promising of the proposed techniques exploits the measurement of the proximity of ball regions in metric spaces. The proximity of two ball regions is defined as the probability that data objects are contained in their intersection. This probability can be easily obtained in vector spaces but is very difficult to measure in generic metric spaces, where only distance distribution is available and data distribution cannot be used. Alternative techniques, which can be used to estimate such probability in metric spaces, are thus also proposed, discussed, and validated in the thesis.

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List of Symbols

| Symbol | Description |
|-----------------------------|--|
| B | Generic ball region. |
| $\mathcal{B}(O,r)$ | Ball region with center O and radius r . |
| cost(oper) | Cost of executing search operation oper . |
| $d \text{ or } d(O_1, O_2)$ | Distance function. |
| dim | Number of dimensions in a vector space. |
| $d_{it}^{O_q,k}(iter)$ | Discrete function returning the distance of the cur- |
| | rent k-th object from the query object O_q at the |
| | iteration $iter$ of the k nearest neighbors search al- |
| | gorithm. |
| d_m | Maximum distance in the distance bounded metric |
| | space. |
| d_{xy} | Distance between objects O_x and O_y . |
| \mathcal{D} | Domain of the metric space. |
| \mathcal{DS} | Data set containing objects of the domain \mathcal{D} . |
| D_{XY} | Continuous random variable corresponding to the |
| | distance $d(\mathbf{O}_{\mathbf{x}}, \mathbf{O}_{\mathbf{y}})$, with $\mathbf{O}_{\mathbf{x}}$ and $\mathbf{O}_{\mathbf{y}}$ random ob- |
| | jects of \mathcal{D} . |
| EP | Error on the position, used to determine the accu- |
| | racy of approximate nearest neighbors algorithms. |

| Symbol | Description |
|--|---|
| ε | Relative error on distances or upper bound of the |
| | relative error on distances. |
| $\epsilon(r_x, r_y, d_{xy})$ | Absolute error of $X_{d_{xy}}^{appr}(r_x, r_y)$ with respect to |
| | $X_{d_{xy}}^{actual}(r_x, r_y).$ |
| $\epsilon'_{\mu}(d_{xy})$ | Average of $\epsilon(r_x, r_y, d_{xy})$ varying r_x and r_y . |
| $\epsilon_{\mu}^{\prime\prime}(r_x,r_y)$ | Average of $\epsilon(r_x, r_y, d_{xy})$ varying d_{xy} . |
| $\epsilon'_{\sigma}(d_{xy})$ | Variance of $\epsilon(r_x, r_y, d_{xy})$ varying r_x and r_y . |
| f(x) | Overall distance density. |
| $f_O(x)$ | Density of distances with respect to object O . |
| $f_X(x), f_Y(y)$ | Density functions of continuous random variables |
| | X and Y . |
| $f_{XY}(x,y)$ | Joint density function of continuous random vari- |
| | ables X and Y . |
| $f_{XY D_{XY}}(x, y, d_{xy})$ | Joint conditional density function of continuous |
| | random variables X and Y given D_{XY} . |
| F(x) | Overall distance distribution. |
| $F_O(x)$ | Distribution of distances with respect to object O . |
| IE | Improvement of efficiency, used to determine the |
| | performance of approximate search algorithms. |
| k | Number of objects retrieved in a nearest neighbors |
| | query. |
| \mathcal{M} | Metric space. $\mathcal{M} = (\mathcal{D}, d)$, such that distance |
| | function d is a metric. |
| $\mathbf{nearest}(O_q,k)$ | Set of objects returned by the nearest neighbors |
| | search algorithm. |
| $\mathbf{nearest}^{x_p,x_s}(O_q,k)$ | Set of objects returned by the approximate near- |
| | $est \ neighbors \ search \ algorithm \ with \ approximation$ |
| | parameters x_p and x_s . |
| $N \text{ or } N_i$ | node of a tree. |

| Symbol | Description |
|----------------------------------|--|
| NE | Number of exact results, used to determine |
| | the accuracy of approximate range search al- |
| | gorithms. |
| $O, O_x, O_y, O_z, O_i, O_j$ | Objects of the metric space or centers of ball |
| | regions. |
| O_q | Query object. |
| oper | Exact similarity search operation. It can be |
| | either $\mathbf{range}(O_q, r_q)$ or $\mathbf{nearest}(O_q, k)$. |
| \mathbf{oper}^A | Approximate version of oper . |
| p_i | Pointer to a record in an entry of a tree node. |
| Q,Q_1,Q_2,Q_3 | Query regions. |
| r, r_x, r_y, r_i | Radii of ball regions. |
| $\mathbf{range}(O_q, r_q)$ | Set of objects returned by the range search |
| | algorithm. |
| $\mathbf{range}^{x_p}(O_q, r_q)$ | Set of objects returned by the approximate |
| | range search algorithm with approximation |
| | parameter x_p . |
| $reg_d(iter)$ | Continuous function that approximates |
| | $d_{it}^{O_q,k}(iter)$, obtained by using linear regres- |
| | sion. |
| r_q | Radius of the query region. |
| $\mathcal{R}, \mathcal{R}_i$ | Region. |
| x_s | Parameter for the approximate stop condi- |
| | tion. |
| x_p | Parameter for the approximate pruning con- |
| | dition. |
| X | Continuous random variable corresponding |
| | to the distance $d(\mathbf{O}, \mathbf{O}_{\mathbf{x}})$, with \mathbf{O} and $\mathbf{O}_{\mathbf{x}}$ |
| | random objects of \mathcal{D} . |

| Symbol | Description |
|---|--|
| $X(\mathcal{B}(O_x, r_x), \mathcal{B}(O_x, r_y))$ | Proximity of ball regions $\mathcal{B}(O_x, r_x)$ and |
| | $\mathcal{B}(O_x,r_y)$ |
| $X_{d_{xy}}(r_x, r_y)$ | Overall proximity of any pairs of regions hav- |
| | ing radii r_x and r_y , and whose distance be- |
| | tween centers is d_{xy} . |
| $X_{d_{xy}}^{actual}(r_x, r_y)$ | Overall proximity computed using the formal |
| | definition. |
| $X_{d_{xy}}^{appr}(r_x, r_y)$ | Overall proximity computed using one of the |
| | proposed heuristics. |
| $X^{trivial}(\mathcal{B}(O_x, r_x), \mathcal{B}(O_x, r_y))$ | Proximity of ball regions $\mathcal{B}(O_x, r_x)$ and |
| | $\mathcal{B}(O_x,r_y)$ computed using a trivial technique. |
| Y | Continuous random variable corresponding |
| | to the distance $d(\mathbf{O}, \mathbf{O}_{\mathbf{y}})$, with \mathbf{O} and $\mathbf{O}_{\mathbf{Y}}$ |
| | random objects of \mathcal{D} . |
| exp | Absolute value of expression <i>exp</i> . |
| $\ v\ $ | Euclidean norm of vector v . |
| #S | Cardinality of set S . |

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