# Simultaneous Neares $\dagger$ Neighbor Search 

Piotr Indyk MIT

Robert Kleinberg Cornell

Sepideh Mahabadi MIT

Yang Yuan Cornell

## Nearest Neighbor

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$


## Nearest Neighbor

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- A query point comes online $q$


## Nearest Neighbor

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- A query point comes online $q$
- Goal:

- Find the nearest data-set point $p^{*}$


## Nearest Neighbor

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- A query point comes online $q$
- Goal:

- Find the nearest data-set point $p^{*}$
- Do it in sub-linear time


## Approximate Nearest Neighbor

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- A query point comes online $q$
- Goal:

- Find the nearest data-set point $p^{*}$
- Do it in sub-linear time
- Approximate Nearest Neighbor


## What if

We have multiple queries
We need the results of the queries to be related.

## What if

We have multiple queries
We need the results of the queries to be related.

## Example:

- Noisy image
- For each pixel find the true color
- Neighboring pixels have similar color


## Simultaneous NN Problem

## The SNN problem

(Felzenszwalb'15)

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$


## The SNN problem <br> (Felzenszwalb'15)

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- Query comes online and contains
- $k$ query points $Q=\left(q_{1}, \ldots, q_{k}\right)$



## The SNN problem <br> (Felzenszwalb'15)

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- Query comes online and contains
- $k$ query points $Q=\left(q_{1}, \ldots, q_{k}\right)$
- A compatibility graph $G=\left(Q, E_{G}\right)$


## The SNN problem

(Felzenszwalb'15)

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- Query comes online and contains
- $k$ query points $Q=\left(q_{1}, \ldots, q_{k}\right)$
- A compatibility graph $G=\left(Q, E_{G}\right)$



## Ilitilitit

## The SNN problem <br> (Felzenszwalb'15)

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- Query comes online and contains
- $k$ query points $Q=\left(q_{1}, \ldots, q_{k}\right)$
- A compatibility graph $G=\left(Q, E_{G}\right)$



## The SNN problem <br> (Felzenszwalb'15)

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- Query comes online and contains
- $k$ query points $Q=\left(q_{1}, \ldots, q_{k}\right)$
- A compatibility graph $G=\left(Q, E_{G}\right)$

- Goal is to report $\left(p_{1}, \ldots, p_{k}\right), p_{i} \in P$, that minimizes

$$
\sum_{i=1}^{k} \boldsymbol{d}_{X}\left(\boldsymbol{q}_{i}, \boldsymbol{p}_{i}\right)+\sum_{\left(\boldsymbol{q}_{i}, \boldsymbol{q}_{j}\right) \in E_{G}} \boldsymbol{d}_{X}\left(\boldsymbol{p}_{i}, \boldsymbol{p}_{j}\right)
$$

## The Generalized SNN

- Dataset of $n$ points $P$ in a metric space $\left(X, d_{X}\right)$
- Query comes online and contains
- $k$ query points $Q=\left(q_{1}, \ldots, q_{k}\right)$
- A compatibility graph $G=\left(Q, E_{G}\right)$

- Goal is to report $\left(p_{1}, \ldots, p_{k}\right), p_{i} \in P$, that minimizes

$$
\sum_{i=1}^{k} \kappa_{i} d_{Y}\left(\boldsymbol{q}_{i}, \boldsymbol{p}_{i}\right)+\sum_{\left(\boldsymbol{q}_{i}, \boldsymbol{q}_{j}\right) \in E_{G}} \lambda_{i, j} \boldsymbol{d}_{X}\left(\boldsymbol{p}_{i}, \boldsymbol{p}_{j}\right)
$$

## Independent NN Algorithm

## Independent NN Algorithm"incan

## INN Algorithm

- For each query point $q_{i} \in Q$



## Independent NN Algorithm"in ${ }^{\text {mic }}$ an

## INN Algorithm

- For each query point $q_{i} \in Q$
- Independently find a (approximate) nearest neighbor $\widehat{\boldsymbol{p}}_{i}$ (Searching step)



## Independent NN Algorithm"incsan

## INN Algorithm

- For each query point $q_{i} \in Q$
- Independently find a (approximate) nearest neighbor $\widehat{p}_{i}$
(Searching step)
- Replace the label set $P$ with the reduced set $\widehat{\boldsymbol{P}}=\left\{\widehat{\boldsymbol{p}_{1}}, \ldots, \widehat{\boldsymbol{p}_{k}}\right\}$ (Pruning step)



## Independent NN Algorithm"in ${ }^{\text {mic }}$ an

## INN Algorithm

- For each query point $q_{i} \in Q$
- Independently find a (approximate) nearest neighbor $\widehat{p}_{i}$
(Searching step)
- Replace the label set $P$ with the reduced set $\widehat{\boldsymbol{P}}=\left\{\widehat{\boldsymbol{p}_{1}}, \ldots, \widehat{\boldsymbol{p}_{k}}\right\}$ (Pruning step)
- Solve the problem for $\hat{P}$



## Independent NN Algorithm"in ${ }^{\text {mic }}$ an

## INN Algorithm

- For each query point $q_{i} \in Q$
- Independently find a (approximate) nearest neighbor $\widehat{\boldsymbol{p}}_{i}$
(Searching step)
- Replace the label set $P$ with the reduced set $\widehat{\boldsymbol{P}}=\left\{\widehat{\boldsymbol{p}_{1}}, \ldots, \widehat{\boldsymbol{p}_{k}}\right\}$ (Pruning step)
- Solve the problem for $\hat{P}$
$>$ Reduces the size of labels from $n$ down to $k$




## Independent NN Algorithm"in

## INN Algorithm

- For each query point $q_{i} \in Q$
- Independently find a (approximate) nearest neighbor $\widehat{\boldsymbol{p}}_{i}$ (Searching step)
- Replace the label set $P$ with the reduced set $\widehat{\boldsymbol{P}}=\left\{\widehat{\boldsymbol{p}_{1}}, \ldots, \widehat{\boldsymbol{p}_{k}}\right\}$ (Pruning step)
- Solve the problem for $\hat{P}$
$>$ Reduces the size of labels from $n$ down to $k$

$>$ The optimal value increases by a factor $\alpha$
> pruning gap


## Independent NN Algorithm"in ${ }^{\text {mic }}$ an

## INN Algorithm

- For each query point $q_{i} \in Q$
- Independently find a (approximate) nearest neighbor $\widehat{\boldsymbol{p}}_{i}$
(Searching step)
- Replace the label set $P$ with the reduced set $\widehat{\boldsymbol{P}}=\left\{\widehat{\boldsymbol{p}_{1}}, \ldots, \widehat{\boldsymbol{p}_{k}}\right\}$ (Pruning step)
- Solve the problem for $\hat{P}$
$>$ Reduces the size of labels from $n$ down to $k$

$>$ The optimal value increases by a factor $\alpha$
> pruning gap
$>$ Any metric labeling $\beta$-approximate algorithm can be used on the reduced set, giving us $(\alpha \cdot \beta)$-approximate algorithm.

Results

## Results

- Prove bounds for the pruning gap


## Results

- Prove bounds for the pruning gap
- $\alpha=O\left(\frac{\log k}{\log \log \mathrm{k}}\right)$


## Results

- Prove bounds for the pruning gap
- $\alpha=O\left(\frac{\log k}{\log \log \mathrm{k}}\right)$
- $\alpha=\Omega(\sqrt{\log k})$


## Results

- Prove bounds for the pruning gap
- $\alpha=O\left(\frac{\log k}{\log \log \mathrm{k}}\right)$
- $\alpha=\Omega(\sqrt{\log k})$
- For $r$-sparse graph: $\alpha=\boldsymbol{O}(\boldsymbol{r})$


## Results

- Prove bounds for the pruning gap
- $\alpha=O\left(\frac{\log k}{\log \log \mathrm{k}}\right)$
- $\alpha=\Omega(\sqrt{\log k})$
- For $r$-sparse graph: $\alpha=\boldsymbol{O}(\boldsymbol{r})$
- Graphs with pseudo-arboricity $r$ : each edge can be mapped to a vertex such that at most $r$ edges are mapped to any vertex


## Results

- Prove bounds for the pruning gap
- $\alpha=O\left(\frac{\log k}{\log \log \mathrm{k}}\right)$
- $\alpha=\Omega(\sqrt{\log k})$
- For $r$-sparse graph: $\boldsymbol{\alpha}=\boldsymbol{O}(\boldsymbol{r})$
- Graphs with pseudo-arboricity $r$ : each edge can be mapped to a vertex such that at most $r$ edges are mapped to any vertex
- Would mean constant approximation factor for trees, grids, planar graphs, ..., and in particular $O(r)$-approximation for $r$ degree graphs


## Results

- Prove bounds for the pruning gap
- $\alpha=O\left(\frac{\log k}{\log \log \mathrm{k}}\right)$
- $\alpha=\Omega(\sqrt{\log k})$
- For $r$-sparse graph: $\boldsymbol{\alpha}=\boldsymbol{O}(\boldsymbol{r})$
- Graphs with pseudo-arboricity $r$ : each edge can be mapped to a vertex such that at most $r$ edges are mapped to any vertex
- Would mean constant approximation factor for trees, grids, planar graphs, ..., and in particular $O(r)$-approximation for $r$ degree graphs
- $\alpha$ is very close to one in experiments


## Results

- Prove bounds for the pruning gap
- $\alpha=O\left(\frac{\log k}{\log \log \mathrm{k}}\right)$
- $\alpha=\Omega(\sqrt{\log k})$
- For $r$-sparse graph: $\alpha=\boldsymbol{O}(\boldsymbol{r})$
- Graphs with pseudo-arboricity $r$ : each edge can be mapped to a vertex such that at most $r$ edges are mapped to any vertex
- Would mean constant approximation factor for trees, grids, planar graphs, ..., and in particular $O(r)$-approximation for $r$ degree graphs
- $\alpha$ is very close to one in experiments


## Overview of the proof for

$$
\alpha=0\left(\frac{\log k}{\log \log k}\right)
$$

## O-Extension Problem [Kar98]

## O-Extension Problem [Kar98]

- The input:
- a graph $H(V, E)$


## O-Extension Problem [Kar98]

- The input:
- a graph $H(V, E)$
- a weight function $w(e)$



## 0-Extension Problem [Kar98]

- The input:
- a graph $H(V, E)$
- a weight function $w(e)$
- a set of terminals $T \subset V$



## O-Extension Problem [Kar98]

- The input:
- a graph $H(V, E)$
- a weight function $w(e)$
- a set of terminals $T \subset V$
- The goal: find a mapping $f: V \rightarrow T$ s.t.
- Each terminal is mapped to itself
- Minimize $\sum_{(u, v) \in E} w(u, v) d(f(u), f(v))$


$$
\operatorname{Cost}=1 \cdot d\left(t_{1}, t_{2}\right)
$$

## 0-Extension Problem

Prior work: [CKR05, FHRT03, AFHKTT04, LN04]

## 0-Extension Problem

Prior work: [CKR05, FHRT03, AFHKTT04, LN04]

- Upper bounds:
- E.g. $O\left(\frac{\log |T|}{\log \log |T|}\right)$ approximation algorithm [CKRO5]


## 0-Extension Problem

Prior work: [CKR05, FHRT03, AFHKTT04, LN04]

- Upper bounds:
- E.g. $O\left(\frac{\log |T|}{\log \log |T|}\right)$ approximation algorithm [CKRO5]
- consider the metric relaxation of the LP for the problem
- Solve LP
- Round the solution


## 0-Extension Problem

Prior work: [CKR05, FHRT03, AFHKTT04, LN04]

- Upper bounds:
- E.g. $O\left(\frac{\log |T|}{\log \log |T|}\right)$ approximation algorithm [CKRO5]
- consider the metric relaxation of the LP for the problem
- Solve LP
- Round the solution
- $\Omega(\sqrt{\log |T|})$ integrality gap [FHRT03]


## 0-Extension Problem

Prior work: [CKR05, FHRT03, AFHKTT04, LN04]

- Upper bounds:
- E.g. $O\left(\frac{\log |T|}{\log \log |T|}\right)$ approximation algorithm [CKRO5]
- consider the metric relaxation of the LP for the problem
- Solve LP
- Round the solution
- $\Omega(\sqrt{\log |T|})$ integrality gap [FHRT03]
- Efficient if the number of terminals is low


## Connection to SNN

- SNN: $(P, Q, G)$
- O-Extension: (V,H,w,T)


## Connection to SNN

- SNN: (P, Q, G)
- O-Extension: ( $\boldsymbol{V}, \boldsymbol{H}, \boldsymbol{w}, \boldsymbol{T}$ )

1. O-extension can be solved using generalized SNN - $Q=V, P=T, \lambda_{i, j}=w(i, j), \kappa_{i}=\infty$ if $q_{i} \in T$ and 0 O.w.

## Connection to SNN

- SNN: (P, Q, G)
- O-Extension: ( $V, H, w, T)$

1. O-extension can be solved using generalized SNN - $Q=V, P=T, \lambda_{i, j}=w(i, j), \kappa_{i}=\infty$ if $q_{i} \in T$ and 0 O.w.
2. SNN can be solved using 0 -extension in a black-box manner

- Set: $T=P, V=Q \cup P, w=1, H=G \cup\left\{\left(q_{i}, \widehat{p_{i}}\right) \mid i\right\}$


## Connection to SNN

- SNN: (P, Q, G)
- 0-Extension: (V,H,w,T)

1. O-extension can be solved using generalized SNN - $Q=V, P=T, \lambda_{i, j}=w(i, j), \kappa_{i}=\infty$ if $q_{i} \in T$ and $00 . w$.
2. SNN can be solved using 0 -extension in a black-box manner

- Set: $T=P, V=Q \cup P, w=1, H=G \cup\left\{\left(q_{i}, \widehat{p_{i}}\right) \mid i\right\}$
- giving $O\left(\frac{\log n}{\log \log n}\right)$ approximation algorithm


## Connection to SNN

- SNN: (P, Q, G)
- 0-Extension: (V,H,w,T)

1. O-extension can be solved using generalized SNN - $Q=V, P=T, \lambda_{i, j}=w(i, j), \kappa_{i}=\infty$ if $q_{i} \in T$ and $00 . w$.
2. SNN can be solved using 0 -extension in a black-box manner

- Set: $T=P, V=Q \cup P, w=1, H=G \cup\left\{\left(q_{i}, \widehat{p_{i}}\right) \mid i\right\}$
- giving $O\left(\frac{\log n}{\log \log n}\right)$ approximation algorithm

3. Improve to depend only on $\boldsymbol{k}$ not $\mathbf{n}$

## Connection to SNN

- SNN: (P, Q, G)
- 0-Extension: (V,H,w,T)

1. O-extension can be solved using generalized SNN - $Q=V, P=T, \lambda_{i, j}=w(i, j), \kappa_{i}=\infty$ if $q_{i} \in T$ and $00 . w$.
2. SNN can be solved using 0 -extension in a black-box manner

- Set: $T=P, V=Q \cup P, w=1, H=G \cup\left\{\left(q_{i}, \widehat{p_{i}}\right) \mid i\right\}$
- giving $O\left(\frac{\log n}{\log \log n}\right)$ approximation algorithm

3. Improve to depend only on $\boldsymbol{k}$ not $\mathbf{n}$

- Analyzing INN using 0-extension in a "grey-box" manner


## Connection to SNN

- SNN: (P, Q, G)
- 0-Extension: (V,H,w,T)

1. O-extension can be solved using generalized SNN - $Q=V, P=T, \lambda_{i, j}=w(i, j), \kappa_{i}=\infty$ if $q_{i} \in T$ and $00 . w$.
2. SNN can be solved using 0 -extension in a black-box manner

- Set: $T=P, V=Q \cup P, w=1, H=G \cup\left\{\left(q_{i}, \widehat{p_{i}}\right) \mid i\right\}$
- giving $O\left(\frac{\log n}{\log \log n}\right)$ approximation algorithm

3. Improve to depend only on $\boldsymbol{k}$ not $\mathbf{n}$

- Analyzing INN using 0-extension in a "grey-box" manner
- Using subtle properties of existing algorithms for 0-extension


## Connection to SNN

- SNN: (P, Q, G)
- 0-Extension: (V,H,w,T)

1. 0 -extension can be solved using generalized SNN - $Q=V, P=T, \lambda_{i, j}=w(i, j), \kappa_{i}=\infty$ if $q_{i} \in T$ and $00 . w$.
2. SNN can be solved using 0 -extension in a black-box manner

- Set: $T=P, V=Q \cup P, w=1, H=G \cup\left\{\left(q_{i}, \widehat{p}_{i}\right) \mid i\right\}$
- giving $\boldsymbol{O}\left(\frac{\log n}{\log \log n}\right)$ approximation algorithm

3. Improve to depend only on $\boldsymbol{k}$ not $\mathbf{n}$

- Analyzing INN using 0-extension in a "grey-box" manner
- Using subtle properties of existing algorithms for 0-extension
- Leads to an $\boldsymbol{O}\left(\frac{\log k}{\log \log k}\right)$ approximation


## Experiments

## Experimental Results

- De-noising problem
- Each pixel is a query point
- Data set $P$ : all [256] ${ }^{3}$ possible colors
- Graph: the grid


## Experimental Results

- De-noising problem
- Each pixel is a query point
- Data set $P$ : all [256] ${ }^{3}$ possible colors
- Graph: the grid
- Algorithm
- Only consider the colors that appear in the noisy image


## Experimental Results

- De-noising problem
- Each pixel is a query point
- Data set $P$ : all [256] ${ }^{3}$ possible colors
- Graph: the grid
- Algorithm
- Only consider the colors that appear in the noisy image
- Result: empirical pruning gap $\alpha$ is very close to 1 , at most 1.024


## Experimental Results

Image

## |lī|lition

De-noised using all colors
De-noised using noisy image colors

## 

## Experimental Results

Image


Half-Noisy


6/17/2016

## Conclusion

- Summary of Results


## Conclusion

- Summary of Results
- Presented Independent NN pruning


## Conclusion

- Summary of Results
- Presented Independent NN pruning
- Induces an extra factor $\alpha$


## Conclusion

## - Summary of Results

- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$


## Conclusion

## - Summary of Results

- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$
- $\alpha=O(1)$ for sparse graphs that are mostly used in applications


## Conclusion

## - Summary of Results

- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$
- $\alpha=O(1)$ for sparse graphs that are mostly used in applications
- $\alpha \approx 1$ in the denoising experiments


## Conclusion

- Summary of Results
- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$
- $\alpha=O$ (1) for sparse graphs that are mostly used in applications
- $\alpha \approx 1$ in the denoising experiments
- Open Problems


## Conclusion

- Summary of Results
- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$
- $\alpha=O$ (1) for sparse graphs that are mostly used in applications
- $\alpha \approx 1$ in the denoising experiments
- Open Problems
- Prove tighter bounds for $\alpha$


## Conclusion

- Summary of Results
- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$
- $\alpha=O(1)$ for sparse graphs that are mostly used in applications
- $\alpha \approx 1$ in the denoising experiments
- Open Problems
- Prove tighter bounds for $\alpha$
- Get better guarantees using different algorithm, i.e., instead of picking the closest point pick a few points.


## Conclusion

- Summary of Results
- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$
- $\alpha=O$ (1) for sparse graphs that are mostly used in applications
- $\alpha \approx 1$ in the denoising experiments
- Open Problems
- Prove tighter bounds for $\alpha$
- Get better guarantees using different algorithm, i.e., instead of picking the closest point pick a few points.
- Solve the general case of the problem, i.e.,
- where the metrics $d_{Y}\left(q_{i}, p_{i}\right)$ and $d_{X}\left(p_{i}, p_{j}\right)$ are different
- There are weights


## Conclusion

- Summary of Results
- Presented Independent NN pruning
- Induces an extra factor $\alpha$
- $\alpha=O\left(\frac{\log k}{\log \log k}\right), \alpha=\Omega(\sqrt{\log k})$
- $\alpha=O(1)$ for sparse graphs that are mostly used in applications
- $\alpha \approx 1$ in the denoising experiments
- Open Problems
- Prove tighter bounds for $\alpha$
- Get better guarantees using different algorithm, i.e., instead of picking the closest point pick a few points.
- Solve the general case of the problem, i.e.,
- where the metrics $d_{X}\left(q_{i}, p_{i}\right)$ and $d_{Y}\left(p_{i}, p_{j}\right)$ are different
- There are weights

