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Independent

MOPBucket: A Massively OP algorithm for k -means clustering Bucketloads of data

Joint work with Eliot Robson and Da Wei Zheng

FWCG 2024

k -Means/Sum of Squares Clustering: Quick Review

Input



- ❖ k : a parameter (e.g., $k = 3$)
- ❖ n d -dimensional vectors

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- ❖ Clusters $\{C_i\}_{i \in [k]}$ with centroids $\{\mu_i\}_{i \in [k]}$
- ❖ Objective:
$$\min \sum_{i=1}^k \sum_{x, y \in C_i} \|x - y\|^2$$

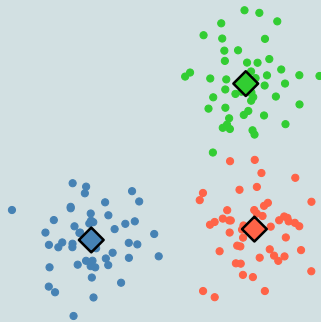
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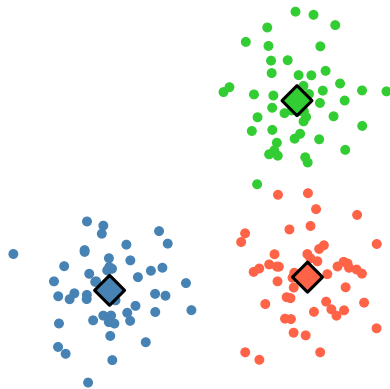


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(Equivalent by Huygens' theorem)

k -Means/Sum of Squares Clustering: Complexity and Approaches

k -means is NP-hard, even for $k = 2$.¹



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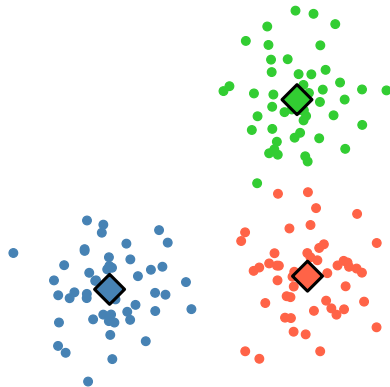
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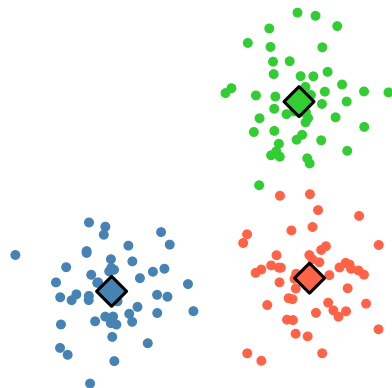
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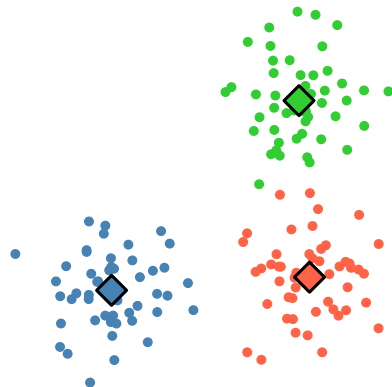
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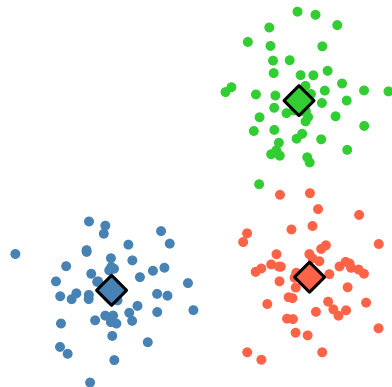
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 - ▶ $8(\ln k + 2)$ expected approximation



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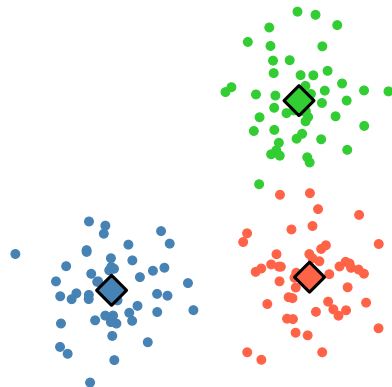
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 - ❖ k -means |^{3,5}
 - ▶ $O(c_1 \cdot nd + O(c_2 \cdot k^2 d))$ time, c_1, c_2 small in practice
 - ▶ $O(\log k)$ expected approximation



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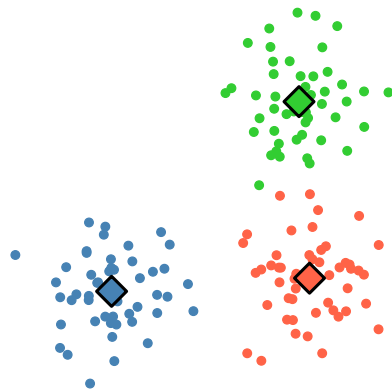
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Better approximations known, not used in practice.



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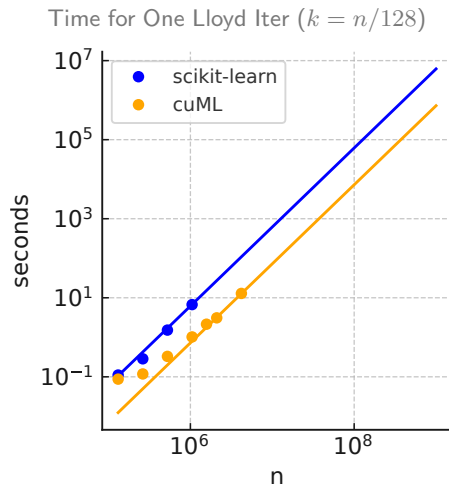
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Some Motivation

“Vector Similarity Search” is very popular in machine learning recently, with a lot of active development.



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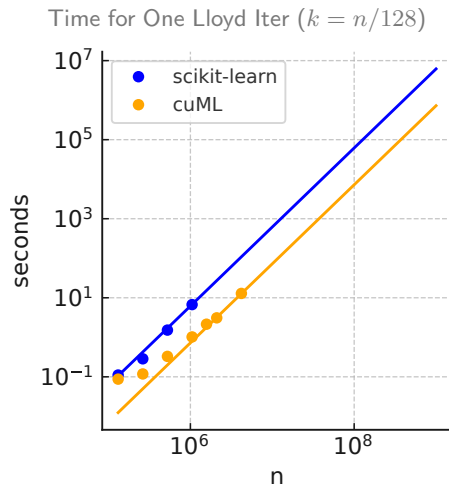
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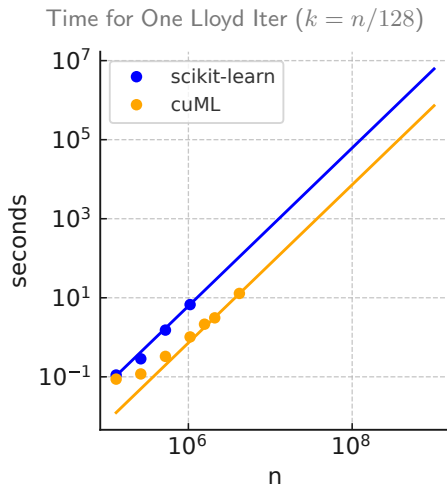
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- ❖ **Many would benefit from large k ($k \approx n/c$ for small c), but current methods are too slow.**



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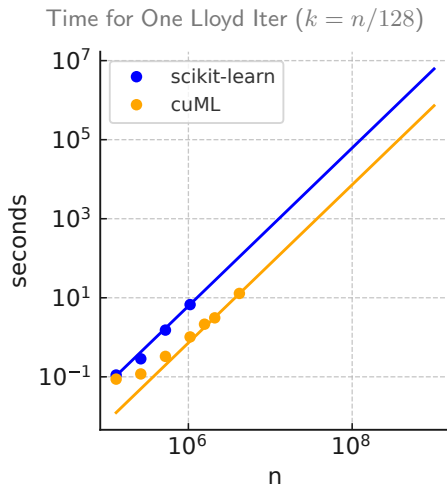
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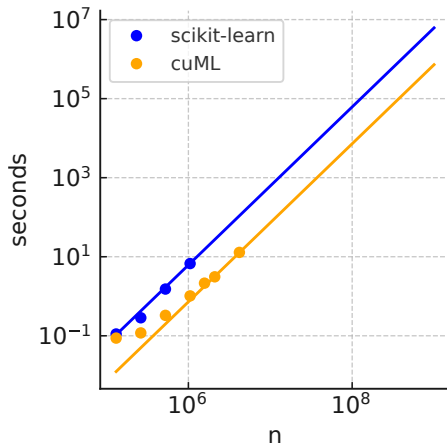
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Focus on large $n \in [10^6, 10^9]$, $k \approx n/c$, and $d \geq 100$.

Time for One Lloyd Iter ($k = n/128$)



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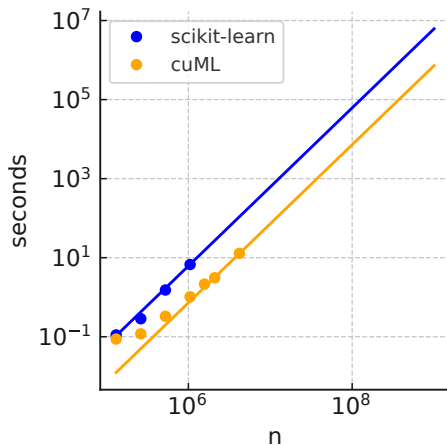
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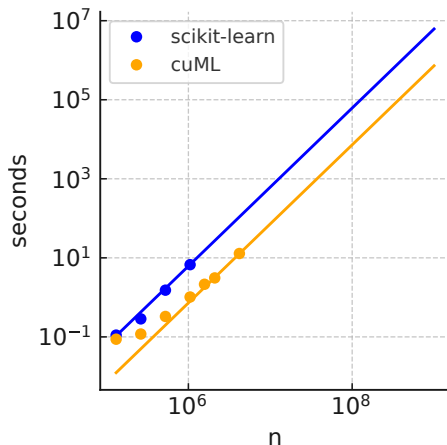
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Focus on real performance, not asymptotics.

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Bottleneck Testing

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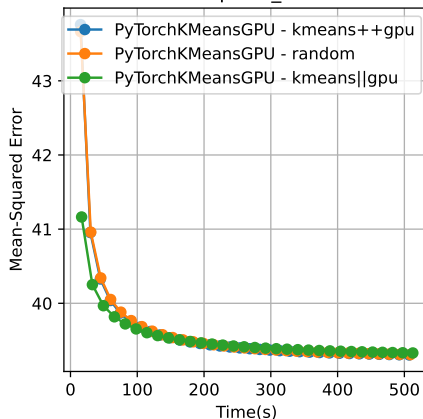
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Large n/k : Only Lloyd's algorithm matters (right)

Conclusion: Want to accelerate Lloyd's algorithm

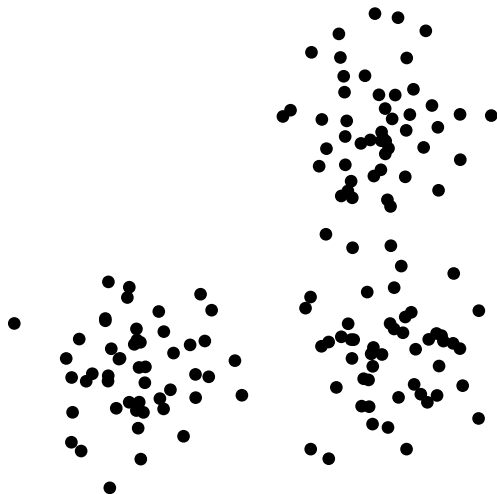
Score over time in dpr5m_base with $k=10000$



Lloyd's k -Means Method

1. **Initialization:** Sample k centroids uniformly from the dataset.
2. Iterate (local search):
 - ❖ **Assignment:** Assign each point to the nearest centroid.
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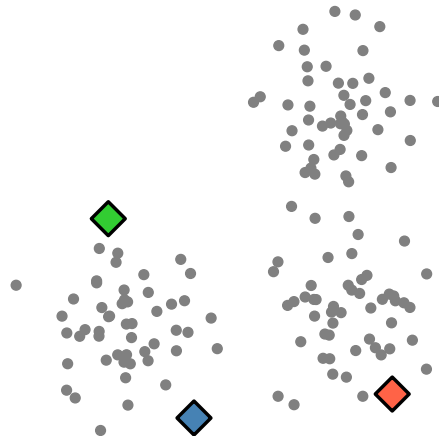
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Initialize Centroids

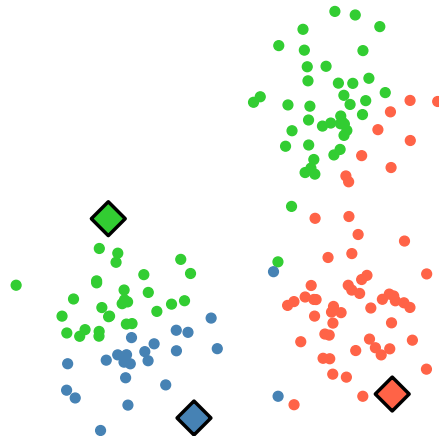


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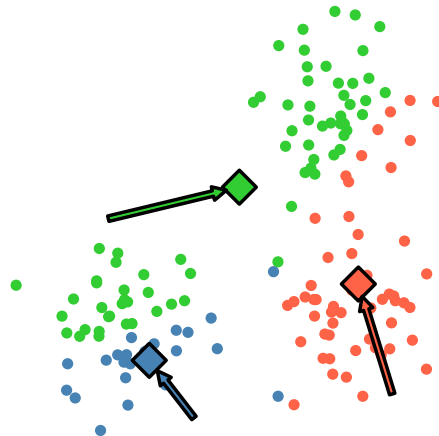
Iter 1a: Assign Labels



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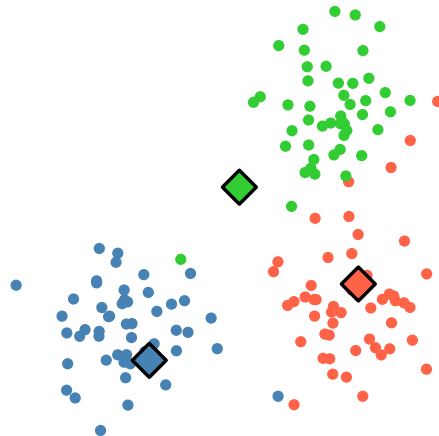
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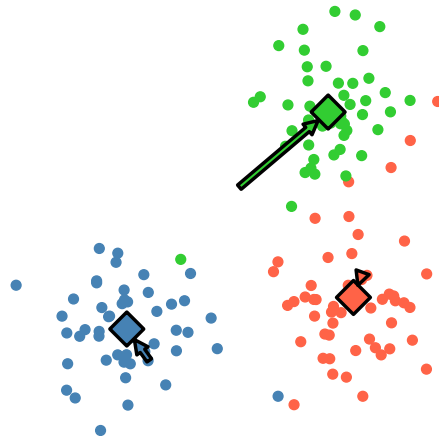
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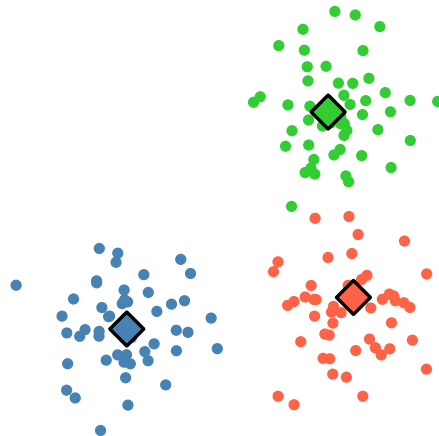
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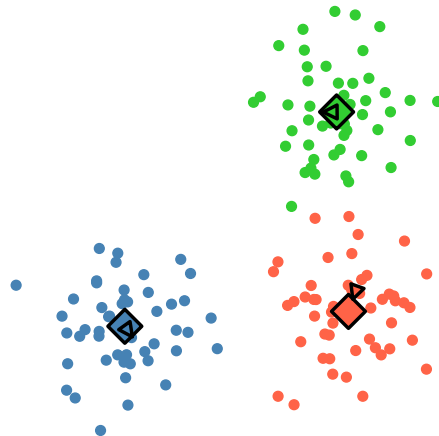
Iter 3a: Assign Labels



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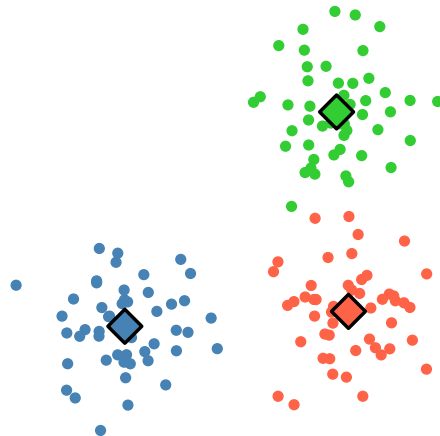
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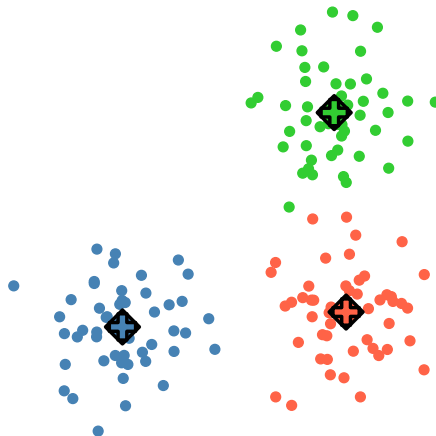


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Key observation: Assignment step is a nearest-neighbour problem.



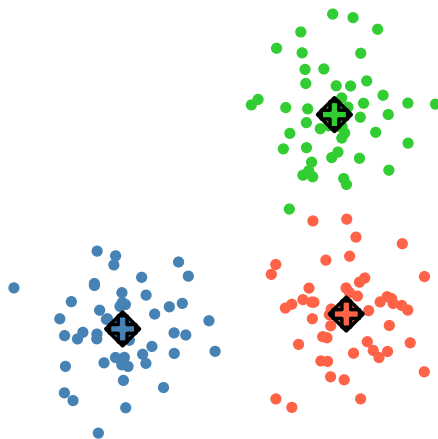
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**Lloyd's algorithm is very limited in theory.
But it's very good in practice.**



Lloyd Iterations with a Black-box ANNS Data Structure

(Surprisingly) new alternative iteration approach:

- ❖ **Build:** Construct an **approximate nearest neighbor search (ANNS) data structure** on the centroids.
- ❖ **Assignment:** **Use the data structure** to assign each data point to its nearest centroid approximately.
- ❖ **Mean Computation:** Unchanged

¹Borodin et al., *Lower Bounds for High Dimensional Nearest Neighbor Search*

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Why ANNS? Exact-NN has a linear lower bound in high-dimensions¹.

ANNS has strong lower bounds too², but good widely-used heuristics exist.

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Experiment:

- ❖ Baseline: Popular Lloyd implementations:
 - ❖ CPU: scikit
 - ❖ GPU: cuML, simple pytorch impl
- ❖ Suite of (CPU) ANNS data structures:
 - ❖ PQ, SQ, IVF IVFPQ, HNSW
 - ❖ FAISS implementations

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Lloyd Iterations with a Black-box ANNS Data Structure

(Surprisingly) new alternative iteration approach:

- ❖ **Build:** Construct an approximate nearest neighbor search (ANNS) data structure on the centroids.
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Experiment:

- ❖ **Baseline: Popular Lloyd implementations:**
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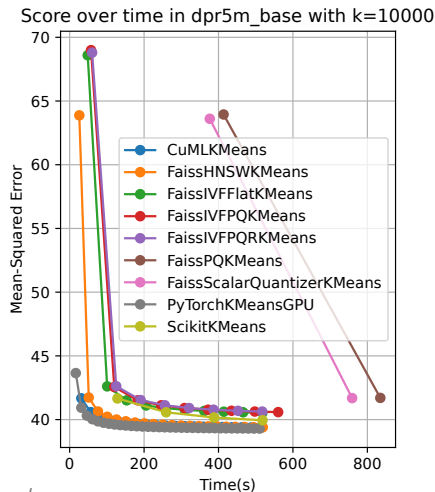
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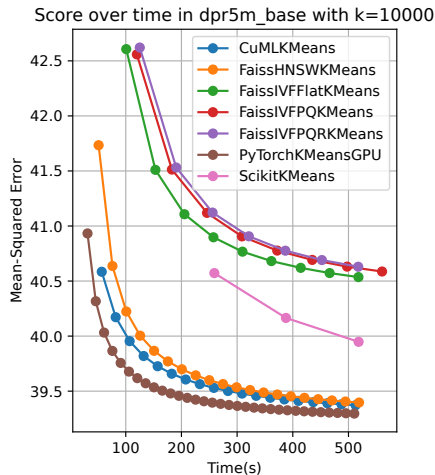
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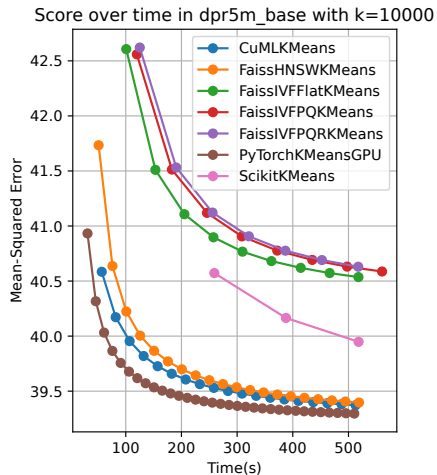
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Conclusions:

- ❖ Dimension reduction (quantization) generally bad



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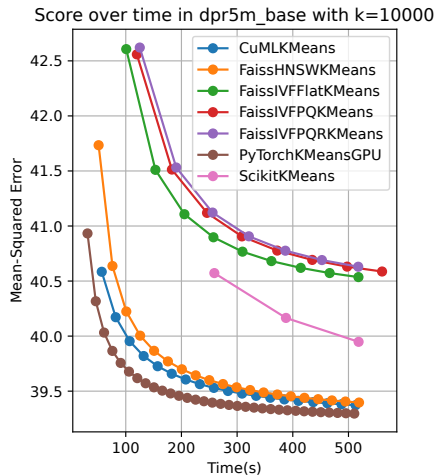
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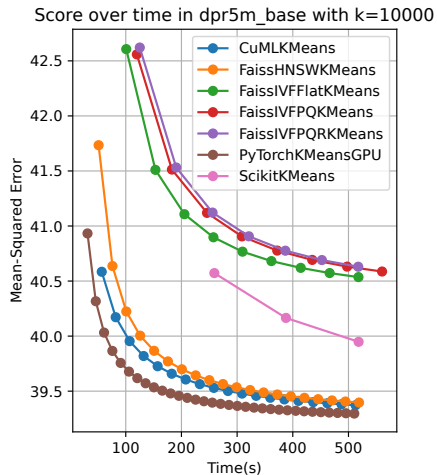
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Conclusions:

- ❖ Dimension reduction (quantization) generally bad
- ❖ HNSW³ is *really* good!
 - ❖ Almost as good as Nvidia's own GPU implementation.⁴

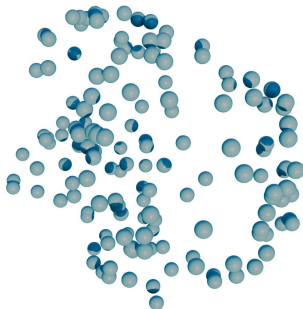


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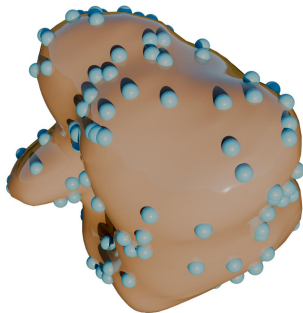


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- ❖ Start with (approximate) NN graph
- ❖ Prune edges with a heuristic
- ❖ Randomly subsample points to get higher layers (similar to skip list)
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Search

- ❖ Start at arbitrary point on top level
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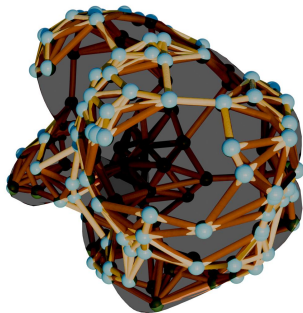


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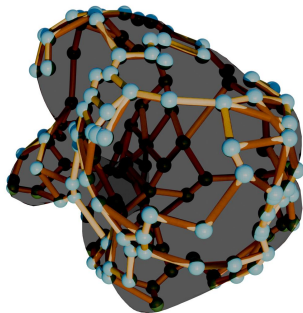


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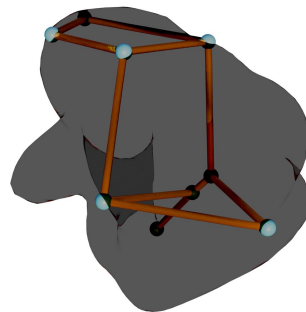
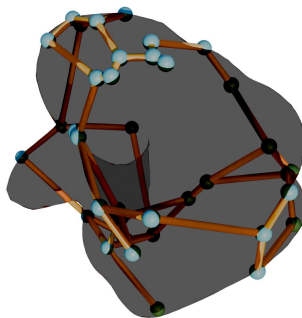
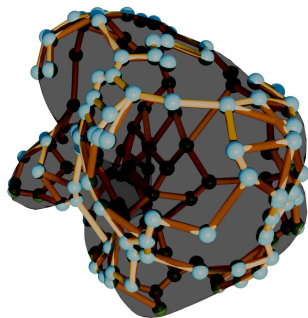


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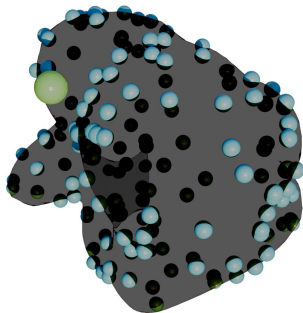


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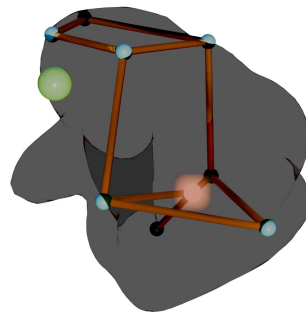
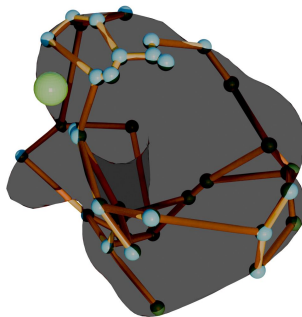
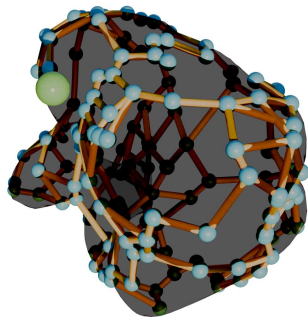


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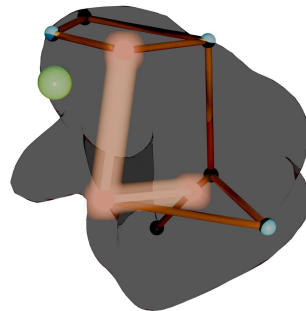
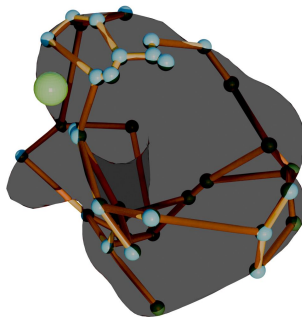
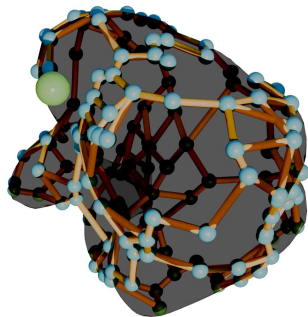


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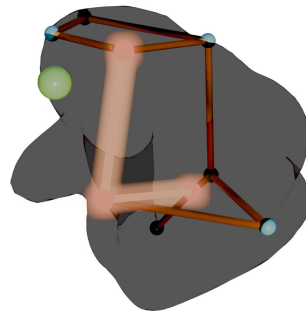
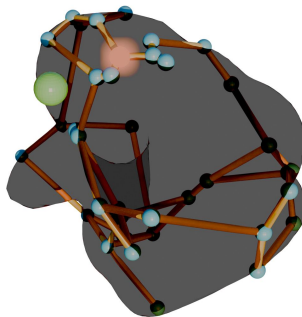
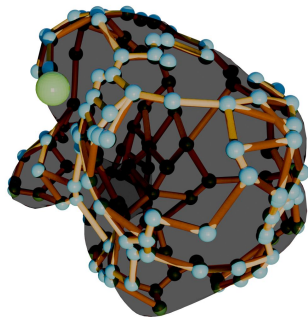


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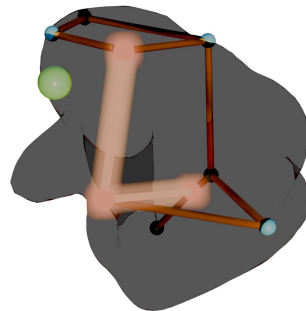
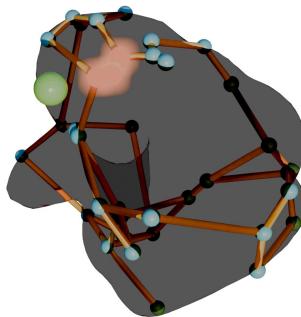
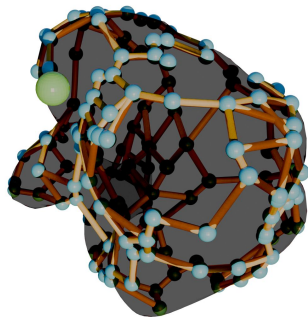


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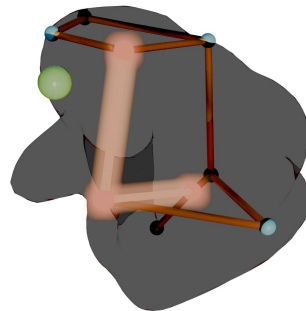
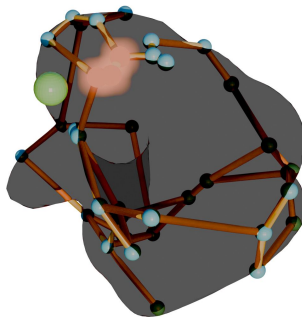
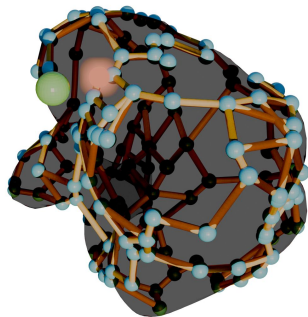


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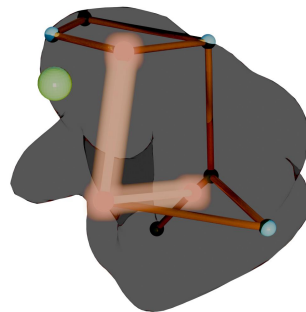
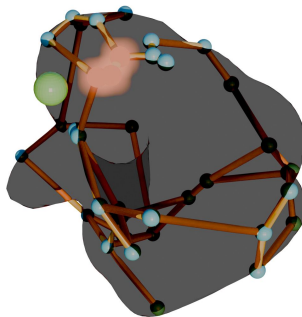
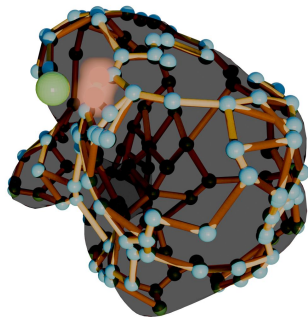


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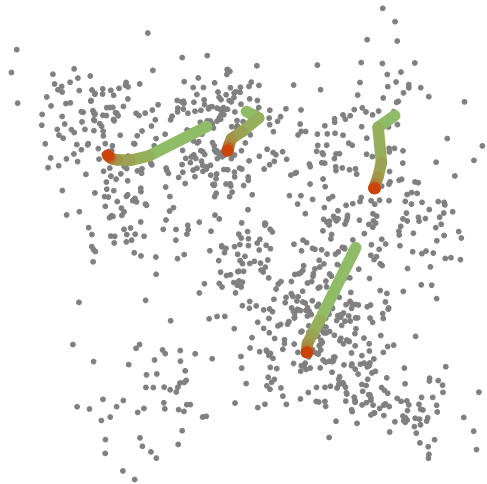
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Main Improvements: Beating Black-Box HNSW

Centroids “slow down” over time:

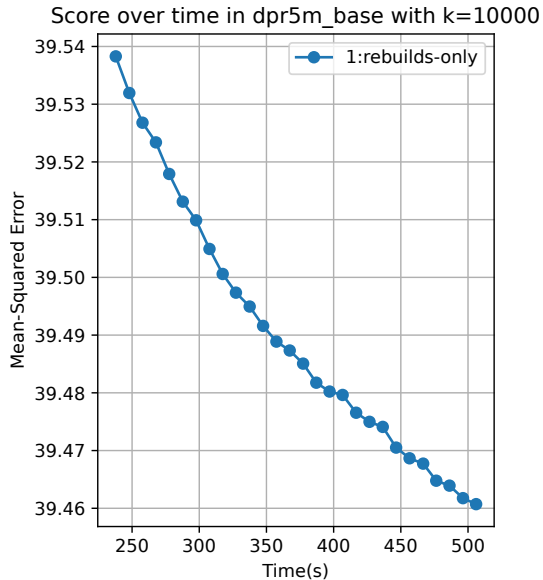
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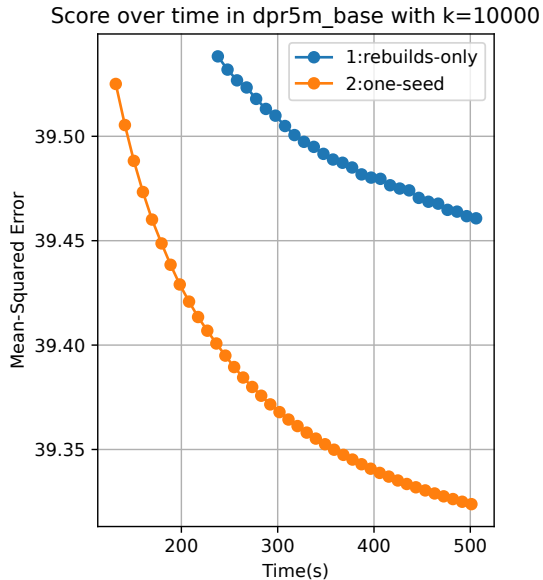
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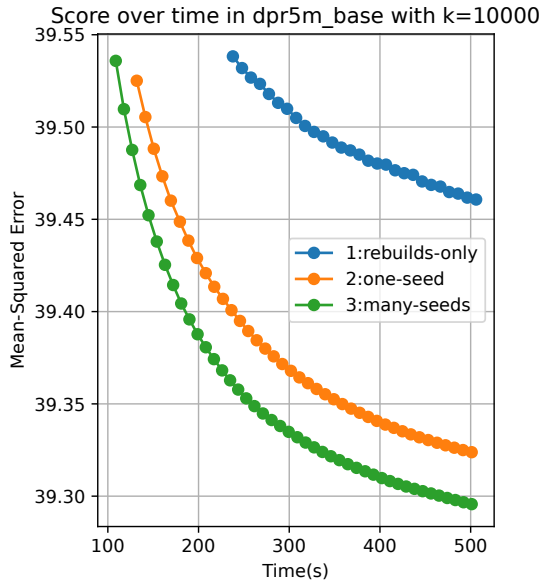
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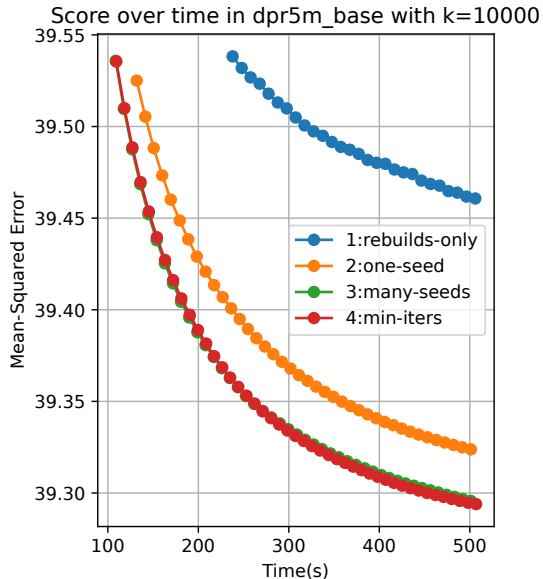
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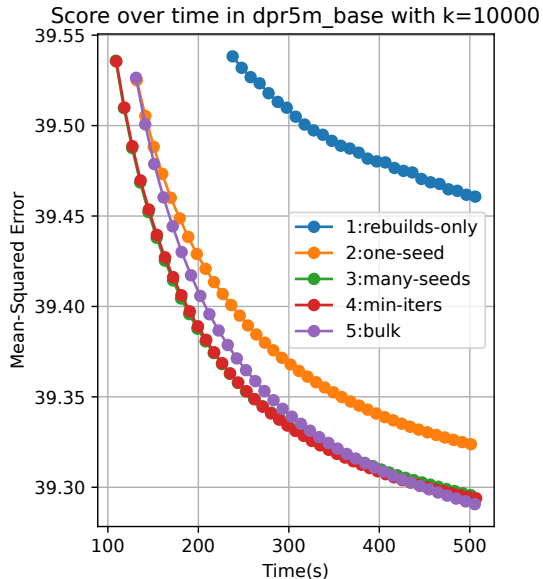
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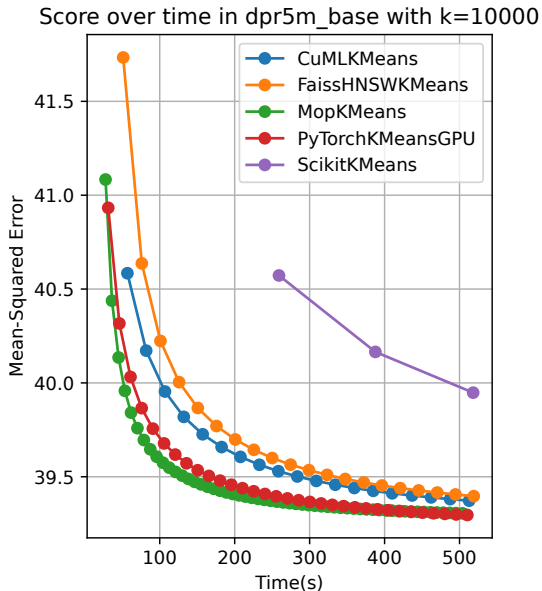
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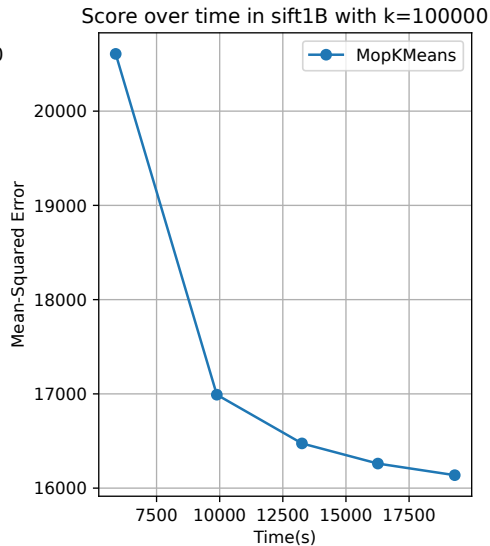
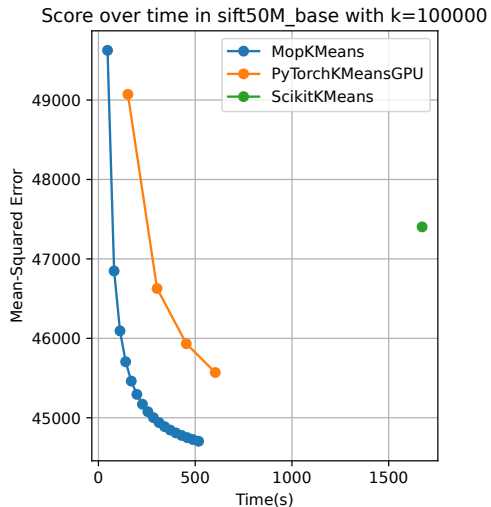
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Now (mostly) **beating GPU implementations with CPU.**



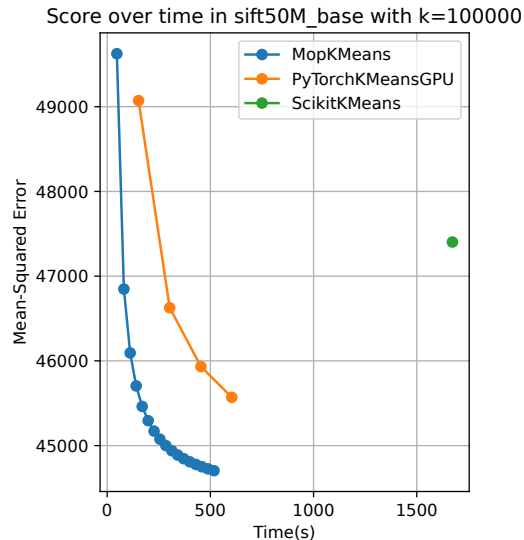
More Results



Conclusion + Open Theory Question

Is this algorithm, or a similar one, directly comparable to some variant of Lloyd's algorithm?

A one-line algorithm change gives good starting point¹ (tad worse in practice, better in theory?)



¹Indyk & Xu, *Worst-case performance of popular approximate nearest neighbor search implementations* [...]

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Score over time in sift50M_base with k=100000

