

Today.

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Johnson-Lindenstrass.

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Hashing with two choices: max load $O(\log \log n)$.

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$O(1)$ time on average.

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Points: $x_1, \dots, x_n \in \mathbb{R}^d$.

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Claim: with probability $1 - \frac{1}{n^{c-2}}$,

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“Projecting and scaling by $\sqrt{\frac{d}{k}}$ preserves all pairwise distances w/in factor of $1 \pm \epsilon$.”

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Method 2:

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remove projection onto previous subspace.

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y_i is i th coordinate of random vector z .

Expected value of y_j .

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k is large enough \rightarrow

$\approx (1 \pm \epsilon) \sqrt{\frac{k}{d}}$ with decent probability.

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Sphere view: surface “far” from equator defined by e_1 .

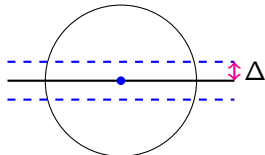
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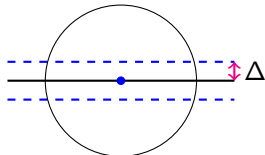
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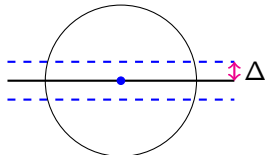
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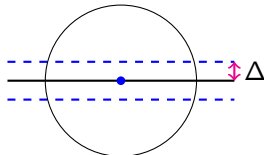
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Point on “ Δ -spherical cap”.



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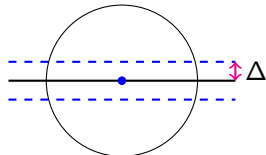
Claim: $\Pr[|z_1| > \frac{t}{\sqrt{d}}] \leq e^{-t^2/2}$

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Point on “ Δ -spherical cap”.



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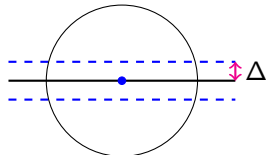
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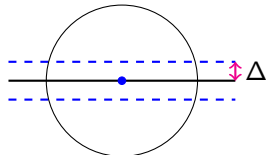
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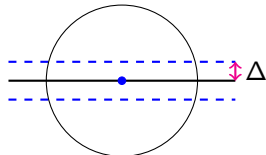
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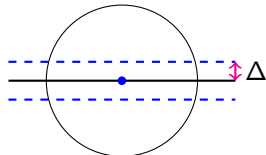
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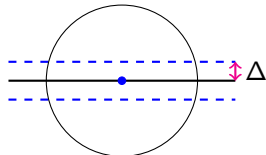
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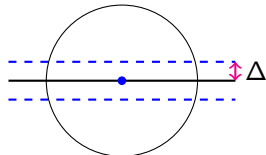
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\rightarrow prob any pair fails to be preserved with $\leq \frac{1}{n^{c-2}}$.

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Find nearby points in high dimensional space.

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Use grid hash function.

Implementing Johnson-Lindenstraus

Random vectors

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Random vectors have many bits

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Implementing Johnson-Lindenstraus

Random vectors have many bits

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