CoRE Kernels

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Abstract
The term “CoRE kernel” stands for correlation-resemblance kernel. In many applications (e.g., vision), the data are often high-dimensional, sparse, and non-binary. We propose two types of (nonlinear) CoRE kernels for non-binary sparse data and demonstrate the effectiveness of the new kernels through a classification experiment. CoRE kernels are simple with no tuning parameters. However, training nonlinear kernel SVM can be (very) costly in time and memory and may not be suitable for truly large-scale industrial applications (e.g., search). In order to make the proposed CoRE kernels more practical, we develop basic probabilistic hashing algorithms which transform nonlinear kernels into linear kernels.

1 Introduction
The use of high-dimensional data has become very popular these days, especially in search, natural language processing (NLP), and computer vision. For example, Winner of 2009 PASCAL image classification challenge used 4 million (non-binary) features [27]. [5, 25, 28] discussed datasets with billions or even trillions of features.

For text data, the use of extremely high-dimensional representations (e.g., n-grams) is the standard practice, for example, [5, 25, 28]. Binary representations could be sufficient if the order of n-grams is high enough. On the other hand, in current practice of computer vision, it is still more common to use non-binary feature representations, for example, local coordinate coding (LCC) [29, 27]. It is often the case that in practice high-dimensional non-binary visual features might be appropriately sparsified without hurting the performance. However simply binarizing the features will often incur loss of accuracies, sometimes significantly so. See Table 1 for an illustration.

Our contribution in this paper is the proposal of two types of (nonlinear) “CoRE” kernels, where “CoRE” stands for “correlation-resemblance”, for non-binary sparse data. Interestingly, using CoRE kernels leads to improvement in classification accuracies (in some cases significantly so) on a variety of datasets.

For practical large-scale applications, naive implementations of nonlinear kernels may be too costly (time and/or memory), while linear learning methods (e.g., linear SVM or logistic regression) are extremely popular in industry. The proposed CoRE kernels would be facing the same challenge. To address this critical issue, we also develop efficient hashing algorithms which approximate the CoRE kernels by linear kernels. These new hashing algorithms allow us to take advantage of highly efficient (batch or stochastic) linear algorithms, e.g., [15, 24, 1, 8].

In the rest of this section, we first review the definitions of correlation and resemblance, then we provide an experimental study to illustrate the loss of classification accuracies when sparse data are binarized.

1.1 Correlation
We assume a data matrix of size $n \times D$, i.e., $n$ observations in $D$ dimensions. Consider, without loss of generality, two data vectors $u, v \in \mathbb{R}^D$. The correlation is simply the normalized inner product:

$$\rho = \rho(u, v) = \frac{\sum_{i=1}^{D} u_i v_i}{\sqrt{\sum_{i=1}^{D} u_i^2} \sqrt{\sum_{i=1}^{D} v_i^2}} = \frac{A}{\sqrt{m_1 m_2}} \quad (1)$$

where $A = \sum_{i=1}^{D} u_i v_i$, $m_1 = \sum_{i=1}^{D} u_i^2$, $m_2 = \sum_{i=1}^{D} v_i^2$

It is well-known that $\rho(u, v)$ constitutes a positive definite and linear kernel, which is one of the reasons why correlation is very popular in practice.
1.2 Resemblance

For binary data, the resemblance is commonly used:

\[ R = R(u, v) = \frac{a}{f_1 + f_2 - a}, \tag{2} \]

where \( f_1 = \sum_{i=1}^{D} 1\{u_i \neq 0\} \), \( f_2 = \sum_{i=1}^{D} 1\{v_i \neq 0\} \),

\[ a = \sum_{i=1}^{D} 1\{u_i \neq 0\}1\{v_i \neq 0\} \]

It was shown in [22] that the resemblance defines a type of positive definite kernel. In this study, we will combine correlation and resemblance to define two new types of nonlinear kernels.

1.3 Linear SVM Experiment

Table 1 lists the datasets, which are non-binary and sparse. The table also presents the test classification accuracies using linear SVM on both the original (non-binary) data and binarized data. The results in the table illustrate the noticeable drop of accuracies by using only binary data.

Table 1: Classification accuracies (in %) using linear SVM (LIBLINEAR [8]) on sparse non-binary datasets. As we always normalize the data (to unit norm), the correlation kernel \( \rho \) is naturally used here. We experiment with the \( l_2 \)-regularized linear SVM and report the best test accuracies from a wide range of \( "C" \) values (where \( C \) is the parameter in linear SVM). Using binarized data (i.e., the last column), the test accuracies drop quite noticeably in most cases.

Available at the UCI repository, Youtube is a multi-view dataset, and we choose the largest set of features (audio) for our experiment. M-Basic, M-Rotate, and MNIST10k were used in [18] for testing abe-logitboost and abe-mart [17] (and comparisons with deep learning [16]). For RCV1, we use a subset of the original testing examples (to facilitate efficient kernel computation later needed in the paper).

| Dataset  | #Train | #Test  | Linear | Lin. Bin. |
|----------|--------|--------|--------|-----------|
| M-Basic  | 12,000 | 50,000 | 90.0%  | 88.9%     |
| MNIST10k | 10,000 | 60,000 | 90.0%  | 88.8%     |
| M-Rotate | 12,000 | 50,000 | 48.0%  | 44.4%     |
| RCV1     | 20,242 | 60,000 | 96.3%  | 95.6%     |
| USPS     | 7,291  | 2,007  | 91.8%  | 87.4%     |
| Youtube  | 11,930 | 97,934 | 47.6%  | 46.5%     |

Figure 1 provides more detailed results for a wide range of \( C \) values, where \( C \) is the usual \( l_2 \)-regularization parameter in SVM.

Figure 1: Test classification accuracies for both non-binary (solid) and binarized (dashed) data, using \( l_2 \)-regularized linear SVM with a regularization parameter \( C \). We present results for a wide range of \( C \) values. The best (highest) values are summarized in Table 1.

While linear SVM is extremely popular in industrial practice, it is often not as accurate. Our proposed CoRE kernels will be able to produce noticeably more accurate results than linear SVM.

2 CoRE Kernels

We propose two types of CoRE kernels, which combine resemblance with correlation, for sparse non-binary data. Both kernels are positive definite. We will demonstrate the effectiveness of the two CoRE kernels using the same datasets in Table 1 and Figure 1.

2.1 CoRE Kernel, Type 1

The first type of CoRE kernel is basically the product of correlation \( \rho \) and the resemblance \( R \).

\[ K_{C,1} = K_{C,1}(u, v) = \rho R \tag{3} \]

Later we will express \( K_{C,1} \) as an (expectation of) inner product, i.e., \( K_{C,1} \) is obviously positive definite.

If the data are fully dense, then \( R = 1 \) and \( K_{C,1} = \rho \).

\(^4\)In order to use LIBSVM precomputed kernel functionality we need to materialize the full kernel matrix, which is extremely expensive to store. Also, it looks the original LIBSVM code limits the size of kernel matrix. To ensure reproducibility, this paper did not use larger datasets.
On the other hand, if the data are binary, then $\rho = \sqrt{f_1 f_2}$ and $K_{C,1} = \frac{\rho}{f_1 + f_2}$. Recall the definitions of $f_1, f_2, \rho$ in (2).

2.2 CoRE Kernel, Type 2

The second type of CoRE kernel perhaps appears less intuitive than the first type:

$$K_{C,2} = K_{C,2}(u, v) = \rho \frac{\sqrt{f_1 f_2}}{f_1 + f_2 - \rho} = \frac{\rho R}{a/\sqrt{f_1 f_2}} \tag{4}$$

If the data are binary, then $K_{C,2} = R$. We will, later in the paper, also write $K_{C,2}$ as an expectation of inner product to confirm it is also positive definite.

2.3 Kernel SVM Experiment

Figure 2 presents the classification accuracies on the same six datasets as in Figure 1, using nonlinear kernel SVM with three different kernels: CoRE Type 1, CoRE Type 2, and resemblance. We can see that resemblance (which only uses binary information of the data) does not perform as well as CoRE kernels.

Table 2: Best test classification accuracies (in %) for five different kernels. The first two columns (i.e., “linear” and “linear binary”) are already shown in Table 1.

| Dataset   | Lin. | Lin. Bin. | Res. | CoRE1 | CoRE2 |
|-----------|------|----------|------|-------|-------|
| M-Basic   | 90.0 | 88.9     | 95.9 | 97.0  | 96.5  |
| MNIST10k  | 90.0 | 88.8     | 95.5 | 96.6  | 96.0  |
| M-Rotate  | 48.0 | 44.4     | 80.3 | 87.6  | 86.2  |
| RCV1      | 96.3 | 95.6     | 96.5 | 97.0  | 96.9  |
| USPS      | 91.8 | 87.4     | 92.5 | 95.5  | 95.2  |
| Youtube   | 47.6 | 46.5     | 51.1 | 53.1  | 53.2  |

The best results are summarized in Table 2. It is interesting to compare them with linear SVM results in Table 1 and Figure 1. We can see that CoRE kernels perform very well, without using additional tuning parameters. In fact, if we compare the best results in [16, 18] (e.g., RBF SVM, abc-boosting, or deep learning) on MNIST10k, M-Rotate, and M-Basic, we will see that CoRE kernels (with no tuning parameters) can achieve the same (or similar) performance.

We should mention that our experiments can be fairly easily reproduced because all datasets are public and we use standard SVM packages (LIBSVM and LIBLINEAR) without any modifications. We also provide the results for wide range of $C$ values in Figure 1 and Figure 2. Because we use pre-computed kernel functionality of LIBSVM (which consumes very substantial amount of memory to store the kernel matrices), we only experiment with training data of moderate sizes, to ensure repeatability.

2.4 Challenges with Nonlinear Kernel SVM

[2, Section 1.4.3] mentioned three main computational issues of kernels summarized as follows:

1. **Computing kernels is very expensive**
   Computing kernels can account for more than half of the total computing time.

2. **Computing the full kernel matrix is wasteful**
   This is because not all pairwise kernel values will be used during training.

3. **The kernel matrix does not fit in memory**
   The cost of storing the full kernel matrix in the memory is $O(n^2)$, which is not realistic for most PCs even for merely $10^5$, while the industry has used training data with billions of examples. Thus, kernel evaluations are often conducted on the fly, which means the computational cost is dominated by kernel evaluations.

In fact, evaluating kernels on-demand would encounter another serious (and often common) issue if the
datasets themselves are too big for the memory.

All these crucial issues motivate us to develop hashing algorithms to approximate CoRE kernels.

### 2.5 Benefits of Hashing

Our goal is to develop good hashing algorithms to (approximately) transform nonlinear kernels into linear kernels. Once we have the new data representations (i.e., the hashed data), we can use highly efficient batch or stochastic linear methods for training SVM (or logistic regression) [15, 24, 1, 8]. Another benefit would be in the context of approximate near neighbor search because probabilistic hashing provides a (often good) strategy for space partitioning which will help reduce the search time (i.e., no need to scan all data points). Our proposed hashing methods can be modified to become an instance of locality sensitive hashing (LSH) [13] in the space of CoRE kernels.

In this study, we will present hashing algorithms for CoRE kernels based on standard random projection and minwise hashing methods. We first provide a review of these two methods.

### 3 Review of Random Projections and Minwise Hashing

#### 3.1 Random Projections

Consider two vectors \( u, v \in \mathbb{R}^D \). The idea of random projection is simple. We first generate a random vector of i.i.d. entries \( r_i, i = 1 \to D \), and then compute the inner products as the hashed values:

\[
P(u) = \sum_{i=1}^{D} u_i r_i, \quad P(v) = \sum_{i=1}^{D} v_i r_i \tag{5}\]

For the convenience of theoretical analysis, we adopt \( r_i \sim N(0,1) \), which is a typical choice in the literature. Several variants of random projections like [20, 28] are essentially equivalent, as analyzed in [22].

We always assume the data are normalized, i.e., \( \sum_{i=1}^{D} u_i^2 = \sum_{i=1}^{D} v_i^2 = 1 \). Note that computing the \( l_2 \) norm of all the data points only requires scanning the data once which is anyway needed during data collection/processing. For normalized data, it is known that \( E[P(u)P(v)] = \rho \). In order to estimate \( \rho \), we need to use \( k \) random projections to generate \( P_j(u), P_j(v), j = 1 \to k \), and estimate \( \rho \) by \( \frac{1}{k} \sum_{j=1}^{k} P_j(u)P_j(v) \), which is also an inner product. This means we can directly use the projected data to build a linear classifier.

#### 3.2 Minwise Hashing

The method of minwise hashing [3] is very popular for computing set similarities, especially for industrial applications, for example, [3, 9, 12, 26, 14, 7, 11, 23, 4]. Consider the space of the column numbers: \( \Omega = \{1, 2, 3, \ldots, D\} \). We assume a random permutation \( \pi : \Omega \longrightarrow \Omega \) and apply \( \pi \) on the coordinates of both vectors \( u \) and \( v \). For example, consider \( D = 4 \), \( u = [0, 0.45, 0.89, 0] \) and \( \pi : 1 \to 3, 2 \to 1, 3 \to 4, 4 \to 2 \). Then the permuted vector becomes \( \pi(u) = [0.45, 0, 0.89] \). In this example, the first nonzero column of \( \pi(u) \) is 1, and the corresponding value of the coordinate is 0.45. For convenience, we introduce the following notation:

\[
L(u) = \text{location of first nonzero entry of } \pi(u) \tag{6}
\]
\[
V(u) = \text{value of first nonzero entry of } \pi(u) \tag{7}
\]

In this example, we have \( L(u) = 1 \) and \( V(u) = 0.45 \).

The following well-known collision probability

\[
\Pr (L(u) = L(v)) = R(u,v) = R \tag{8}
\]

can be used to estimate the resemblance \( R \). To do so, we need to generate \( k \) permutations \( \pi_j, j = 1 \to k \).

The proposed hashing algorithms for CoRE kernels combine random projections and minwise hashing.

### 4 Hashing CoRE Kernels

The goal is to develop unbiased estimators of \( K_{C,1} \) and \( K_{C,2} \) which can be written as inner products. We assume that we have conducted random projections and minwise hashing \( k \) times. In other words, for each data vector \( u \), we have the hashed values \( P_j(u), L_j(u), V_j(u), j = 1 \to k \). Recall the definitions of \( P_j, L_j, V_j \) in (5), (6), and (7), respectively.

#### 4.1 Hashing Type 1 CoRE Kernel

Our proposed estimator of \( K_{C,1} \) is

\[
\hat{K}_{C,1}(u,v) = \sum_{j=1}^{k} P_j(u)P_j(v)1\{L_j(u) = L_j(v)\} \tag{9}
\]

**Theorem 1**

\[
E\left( \hat{K}_{C,1} \right) = K_{C,1} \tag{10}
\]
\[
\text{Var}\left( \hat{K}_{C,1} \right) = \frac{1}{k} \left\{ (1 + 2\rho^2)R - \rho^2 R^2 \right\} \tag{11}
\]

**Proof:** See Appendix A. □
4.2 Hashing Type 2 CoRE Kernel

Our second proposal is

\[
\tilde{K}_{C,2} = \frac{\sqrt{f_1 f_2}}{k} \sum_{j=1}^{k} V_j(u) V_j(v) 1\{L_j(u) = L_j(v)\} \tag{12}
\]

Recall that we always assume the data \((u, v)\) are normalized. For example, if the data are binary, then we have \(u_i = \frac{1}{\sqrt{f_1}}\), \(v_i = \frac{1}{\sqrt{f_2}}\). Hence the values \(V_j(u)\) and \(V_j(v)\) are small (and we need the term \(\sqrt{f_1 f_2}\)).

**Theorem 2**

\[
E(\tilde{K}_{C,2}) = K_{C,2}
\]

\[
Var(\tilde{K}_{C,2}) = \frac{1}{k} \frac{f_1 f_2}{f_1 + f_2 - a} \left( \sum_{i=1}^{D} u_i v_i^2 - \frac{\left( \sum_{i=1}^{D} u_i v_i \right)^2}{f_1 + f_2 - a} \right)^2
\]

**Proof:** See Appendix B.

Once we understand how to express \(\tilde{K}_{C,1}\) as an inner product, it should be easy to see that \(\tilde{K}_{C,2}\) can also be written as an inner product. Again, suppose \(D = 4\), \(L_j(u) = 2\), and \(V_j(u) = 0.05\). We can consider an equivalent vector \([0, 0.05 f_1, 0, 0]\). In other words, the difference between \(K_{C,1}\) and \(\tilde{K}_{C,2}\) is what value we should put in the nonzero location. One advantage of \(\tilde{K}_{C,2}\) is that it only requires the permutations and thus eliminates the cost of random projections.

As expected, the variance of \(\tilde{K}_{C,2}\) would be large if the data are heavy-tailed. However, when the data are binary or appropriately normalized (e.g., TF-IDF), \(Var(\tilde{K}_{C,2})\) is actually quite small. For example, when the data are binary, i.e., \(u_i = \frac{1}{\sqrt{f_1}}\), \(v_i = \frac{1}{\sqrt{f_2}}\), we have \(Var(\tilde{K}_{C,2}) = \frac{1}{k} (R - R^2)\), which is (considerably) smaller than \(Var(\tilde{K}_{C,1}) = \frac{1}{k} \left( \left(1 + 2 \rho^2 \right) R - \rho^2 R^2 \right)\).

### 4.3 Experiment for Validation

To validate the theoretical results in Theorem 1 and Theorem 2, we provide a set of experiments in Figure 3. Two pairs of word vectors are selected: “A–THE” and “HONG–KONG”, from a chuck of web crawls. For example, the vector “HONG” is a vector whose \(i\)-th entry is the number of occurrences of the word “HONG” in the \(i\)-th document. For each pair, we apply the two proposed hashing algorithms on the two corresponding vectors to estimate \(K_{C,1}\) and \(K_{C,2}\). With sufficient repetitions, we can empirically compute the mean square errors (MSE = Var + Bias), which should match the theoretical variances if the estimators are indeed unbiased and the variance formulas, (11) and (14), are correct.

The number of word occurrences is a typical example of highly heavy-tailed data. Usually when text data are used in machine learning tasks, they have to be appropriately weighted (e.g., TF-IDF) or simply binarized. Figure 3 presents the results on the original raw data as well as binarized data, to verify the formulas for these two extreme cases, for \(k = 1\) to 1000.

Indeed, the plots show that the empirical MSEs essentially overlap the theoretical variances. In addition, the MSEs of \(\tilde{K}_{C,2}\) is significantly larger than the MSEs of \(\tilde{K}_{C,1}\) on the raw data, as expected. Once the data are binarized, the MSEs of \(\tilde{K}_{C,2}\) become smaller.

### 5 Hashing CoRE Kernels for SVM

In this section, we provide a set of experiment for using the hashed data as input for a linear SVM solver (LIBLINEAR). Our goal is to approximate the performance of (nonlinear) CoRE kernels with linear kernels. In Section 4, we have explained how to express the estimators \(K_{C,1}\) and \(K_{C,2}\) as inner products by expanding the hashed data. With \(k\) permutations and \(k\) random projections, the number of nonzeros of the expanded data is precisely \(k\). To reduce the dimensionality, we
use only the lowest $b$ bits of the locations. In this study, we experiment with $b = 1, 2, 4, 8$.

Figure 4 presents the results on the M-Rotate dataset. As shown in Figure 1 and Table 1, using the linear kernel can only achieve an accuracy of 48%. This means, if we use random projections (or variants, e.g., [20, 28]), which approximate inner products, then the most we can achieve would be about 48%. For this dataset, the performance of CoRE kernels (and resemblance kernel) is astonishing, as shown in Figure 2 and Table 2. Thus, we choose this dataset to demonstrate that our proposed hashing algorithms combined with linear SVM can also achieve the performance of (nonlinear) CoRE kernels.

To better explain the procedure, we use the same examples as in Section 4. Suppose we apply $k$ minwise hashing and $k$ random projections on the data and we consider without loss of generality the data vector $u$. For the $j$-th projection and $j$-th minwise hashing, suppose $L_j(u) = 2$, $V_j(u) = 0.05$, $P_j(u) = 0.1$. Recall $L_j$ and $V_j$ are, respectively, the location and the value of the first nonzero entry after minwise hashing. $P_j$ is projected value obtained from random projection.

In order to use linear SVM to approximate kernel SVM with Type 1 CoRE kernel, we expand the $j$-th hashed data as a vector $[0, 0.1, 0, 0]$ if $b = 2$, or $[0, 0.1]$ if $b = 1$. We then concatenate $k$ such vectors to form a vector of length $2^b \times k$ (with exactly $k$ nonzeros). Before we feed the expanded hashed data to LIBLINEAR, we always normalize the vectors to have unit norm. The experimental results are presented in the right panels of Figure 4.

To approximate Type 2 CoRE kernel, we expand the $j$-th hashed data of $u$ as $[0, 0.05f_1, 0, 0]$ if $b = 2$, or $[0, 0.05f_1]$ if $b = 1$, where $f_1$ is the number of nonzero entries in the original data vector $u$. Again, we concatenate $k$ such vectors. The experimental results are presented in the middle panels of Figure 4.

To approximate resemblance kernel, we expand the $j$-th hashed data of $u$ as $[0, 1, 0, 0]$ if $b = 2$ or $[0, 1]$ if $b = 1$ and we concatenate $k$ such vectors.

The results in Figure 4 are exciting because linear SVM on the original data can only achieve an accuracy of 48%. Our proposed hashing methods + linear SVM can achieve $> 86\%$. Using only the original $b$-bit minwise hashing, the accuracy can still reach about 80%. Again, we should mention that other hashing algorithms which aim at approximating the inner product (such as random projections and variants) can at most achieve the same result as using linear SVM on the original data.

6 Discussions

There is a line of work called Conditional Random Sampling (CRS) [19] which was also designed for sparse non-binary data. Basically, the idea of CRS is to keep the first $k$ nonzero entries after applying one permutation on the data. [19] developed the trick to construct an (essentially) equivalent random sample for each pair. Although CRS is applicable to non-binary data, it is not suitable for training linear SVM (or other applications which require the input data to be in a metric space), because the hashed data of CRS are not appropriately aligned, unlike our method.

Table 2 shows that Type 1 CoRE kernel can often achieve better results than Type 2 CoRE kernel, in some cases quite substantially. This helps justify the need for developing hashing methods for Type 1 CoRE kernel, which require random projections in addition to random permutations.

There are many promising extensions. For example, we can construct new kernels based on CoRE kernels (which currently do not have tuning parameters), by using the exponential function and introducing an additional tuning parameter $\gamma$, just like RBF kernel. This will allow more flexibility and potentially further improve the performance.
Figure 4: Classification accuracies on the M-Rotate dataset using our proposed hashing methods and linear SVM (LIBLINEAR). The red (if color is available) dot curves are the results of kernel SVM on the original data (i.e., the same curves from Figure 2), using Type 1 CoRE kernel (left panels), Type 2 CoRE kernel (middle panels), and resemblance kernel (right panels), respectively. We apply both $b$-bit minwise hashing (with $b = 1, 2, 4, 8$) and random projections $k$ times and feed the (expanded) hashed data to linear SVM.
Another interesting line of extensions would be applying other hashing algorithms on our generated hashed data. This is possible again because we can view our estimators as inner products and hence we can apply other hashing algorithms which approximate inner products on top of our hashed data. The advantage is the potential further data compression. Another advantage would be in the context of sublinear time approximate near neighbor search (when the target similarity is the CoRE kernels).

For example, we can apply another layer of random projections on top of the hashed data and then store the signs of the new projected data [6, 10]. These signs, which are bits, provide good indexing & space partitioning capability to allow sublinear time approximate near neighbor search under the framework of LSH [13]. This way, we can search for near neighbors in the space of CoRE kernels (instead of inner products).

7 Conclusion

Current popular hashing methods, such as random projections and variants, often focus on approximating inner products and large-scale linear classifiers (e.g., linear SVM). However, linear kernels often do not achieve good performance. In this paper, we propose two types of CoRE kernels which outperform linear kernels, sometimes by a large margin, on sparse non-binary data (which are common in practice). Because CoRE kernels are nonlinear, we accordingly develop new hash methods to approximate CoRE kernels. The hashed data can be fed into highly efficient linear classifiers. Our experiments confirm the findings. We expect this work will inspire a new line of research on hashing algorithms and large-scale learning.

A Proof of Theorem 1

To compute the expectation and variance of the estimator $\hat{K}_{C,1} = \frac{1}{k} \sum_{j=1}^{k} P_j(u) P_j(v) 1 \{ L_j(u) = L_j(v) \}$, we need the first two moments of $P_j(u) P_j(v) 1 \{ L_j(u) = L_j(v) \}$. The first moment is

$$E\left[ P_j(u) P_j(v) 1 \{ L_j(u) = L_j(v) \} \right] = E\left[ P_j(u) P_j(v) \right] \Pr\left( L_j(u) = L_j(v) \right) = \rho R$$

which implies that $E\left( \hat{K}_{C,1} \right) = K_{C,1} = \rho R$. The second moment is

$$E\left[ P_j^2(u) P_j^2(v) 1 \{ L_j(u) = L_j(v) \} \right] = E\left[ P_j^2(u) P_j^2(v) \right] \Pr\left( L_j(u) = L_j(v) \right) = (1 + 2 \rho^2) \rho R$$

Here, we have used the result in the prior work [20]:

$$E\left[ P_j^2(u) P_j^2(v) \right] = 1 + 2 \rho^2.$$

Therefore, the variance is

$$\text{Var}\left( \hat{K}_{C,1} \right) = \frac{1}{k} \left\{ (1 + 2 \rho^2) R - \rho^2 R^2 \right\}$$

This completes the proof.

B Proof of Theorem 2

We need the first two moments of the estimator $\hat{K}_{C,2} = \frac{1}{k} \sum_{j=1}^{k} V_j(u) V_j(v) 1 \{ L_j(u) = L_j(v) \} \sqrt{f_1 f_2}$

Because

$$E\left[ V_j(u) V_j(v) 1 \{ L_j(u) = L_j(v) \} \right] = E\left[ V_j(u) V_j(v) \right] \Pr\left( L_j(u) = L_j(v) \right) \times \Pr\left( L_j(u) = L_j(v) \right)$$

we know

$$E\left( \hat{K}_{C,2} \right) = \frac{1}{k} \sum_{j=1}^{k} \rho \frac{\sqrt{f_1 f_2}}{f_1 + f_2 - a} = K_{C,2}$$

and

$$E\left[ V_j^2(u) V_j^2(v) 1 \{ L_j(u) = L_j(v) \} \right] = E\left[ V_j^2(u) V_j^2(v) \right] \Pr\left( L_j(u) = L_j(v) \right)$$

Therefore,

$$\text{Var}\left( \hat{K}_{C,2} \right) = \frac{1}{k} \left( \frac{f_1 f_2}{f_1 + f_2 - a} \left( \sum_{i=1}^{D} u_i v_i^2 - \frac{\left( \sum_{i=1}^{D} u_i v_i \right)^2}{(f_1 + f_2 - a)} \right) \right)$$

This completes the proof.

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