

# High-dimensional Approximate Nearest Neighbor Search

## Applications, Algorithms, Current Challenges

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DAMVISEH Workshop, November 2025

 <http://itu.dk/people/maau>

 @maumueller

IT UNIVERSITY OF CPH

Slides will be available on my website.



# Martin Aumüller

Associate Professor, IT University of Copenhagen, Denmark

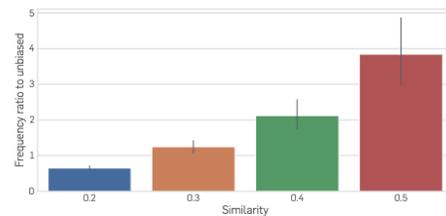
<http://itu.dk/people/maau>

@maumue1ler

✓ Theory (LSH) and Practice of ANN

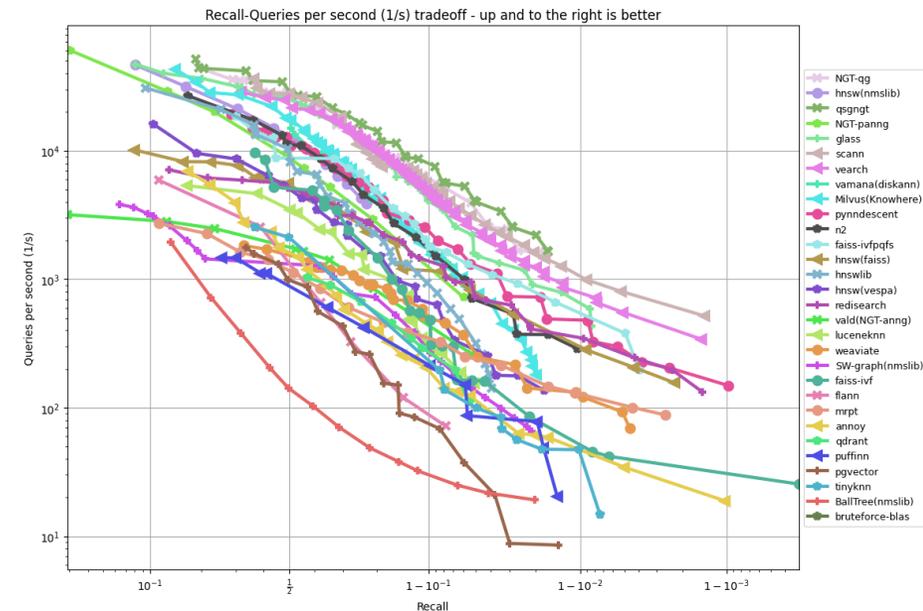
✓ Benchmarks & Challenges

Figure 1. Bias introduced by uniform sampling from LSH buckets on the Last.FM dataset. The task is to (repeatedly) retrieve a uniform user among all users with similarity at least 0.2 to a fixed user. The result is split up into four buckets by rounding down the similarity to the first decimal. Error bars show the standard deviation. Compared to an unbiased sample, user vectors with small similarity are underrepresented, and users with high similarity are, by a factor of approximately 4 on average, overrepresented.



LEMMA 9. Given a set  $S$  of  $n$  points and a parameter  $r$ , we can preprocess it such that given a query  $\mathbf{q}$ , one can report a point  $\mathbf{p} \in S$  with probability  $1/n(\mathbf{q}, r)$ . The algorithm uses space  $O(L \log n)$  and has expected query time  $o\left(\left(L + \frac{n(\mathbf{q}, cr)}{n(\mathbf{q}, r)}\right) \log^3 n\right)$ .

PUFFINN: k-NN with strong guarantees [A, Christiani, Pagh, Vesterli, ESA 2019]  
Fair Near Neighbor Search [A, Har-Peled, Mahabadi, Pagh, Silvestri, Comm. ACM 2022]



ANN-Benchmarks [A, Bernhardsson, Faithfull, 2020]  
Billion-Scale ANN Challenge  
[Simhadri, A, et al., NeurIPS 21/23, Competition]

# Credits

## Yusuke Matsui



<https://yusukematsui.me/>

Provided examples for RAG, PQ, BeamSearch.

## Matteo Ceccarello



<https://www.dei.unipd.it/~ceccarello/>

Provided LSH visualization and workload generation slides.

**What I want to know:**  
How does this make sense in your context?

# International Workshop on Data Mining, Visualization, and Search in Very High-Dimensional Spaces

Part 1: Why search high-dimensional spaces?

Part 2: How to search high-dimensional spaces?

Part 3: How to assess high-dimensional search?

Part 4: How to use search to speed up data mining?

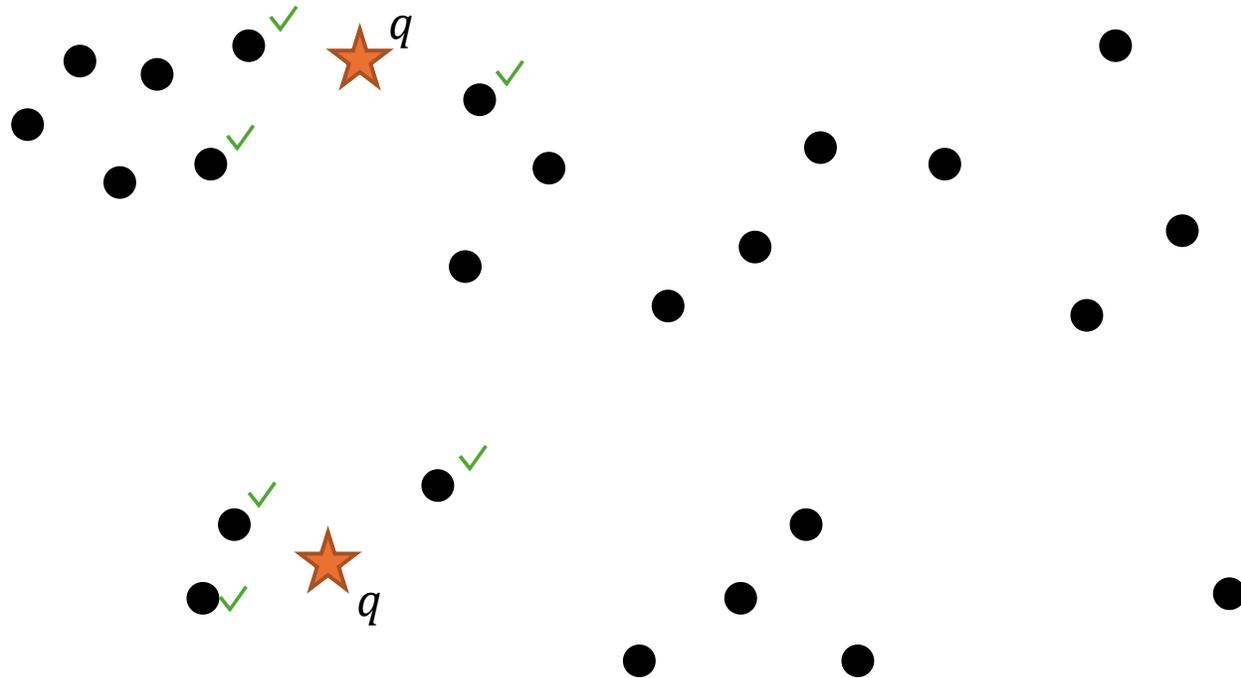
**Focus:**

- Explain the basics
- Point to interesting recent work

# Search: $k$ -Nearest Neighbor Problem

**Need:** assumptions on data to guarantee sublinear query time.

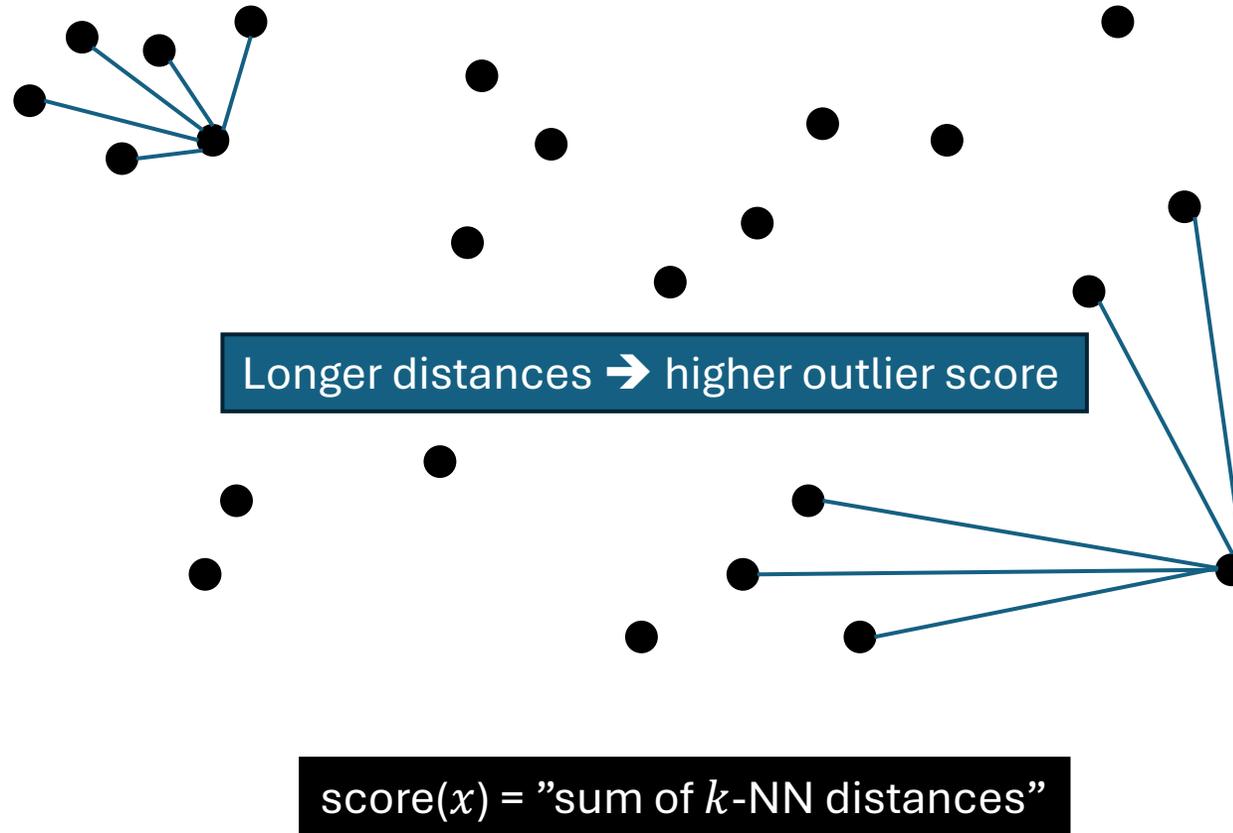
- **Preprocessing:** Build DS for set  $S \subseteq \mathbb{R}^d$  of  $n$  data points
- **Task:** For query  $q \in \mathbb{R}^d$  and  $k \geq 1$ , return  $k$  closest points to  $q$  in  $S$



Naïve Solution:  
Linear Scan through  $S$ ,  
Time  $O(dn)$

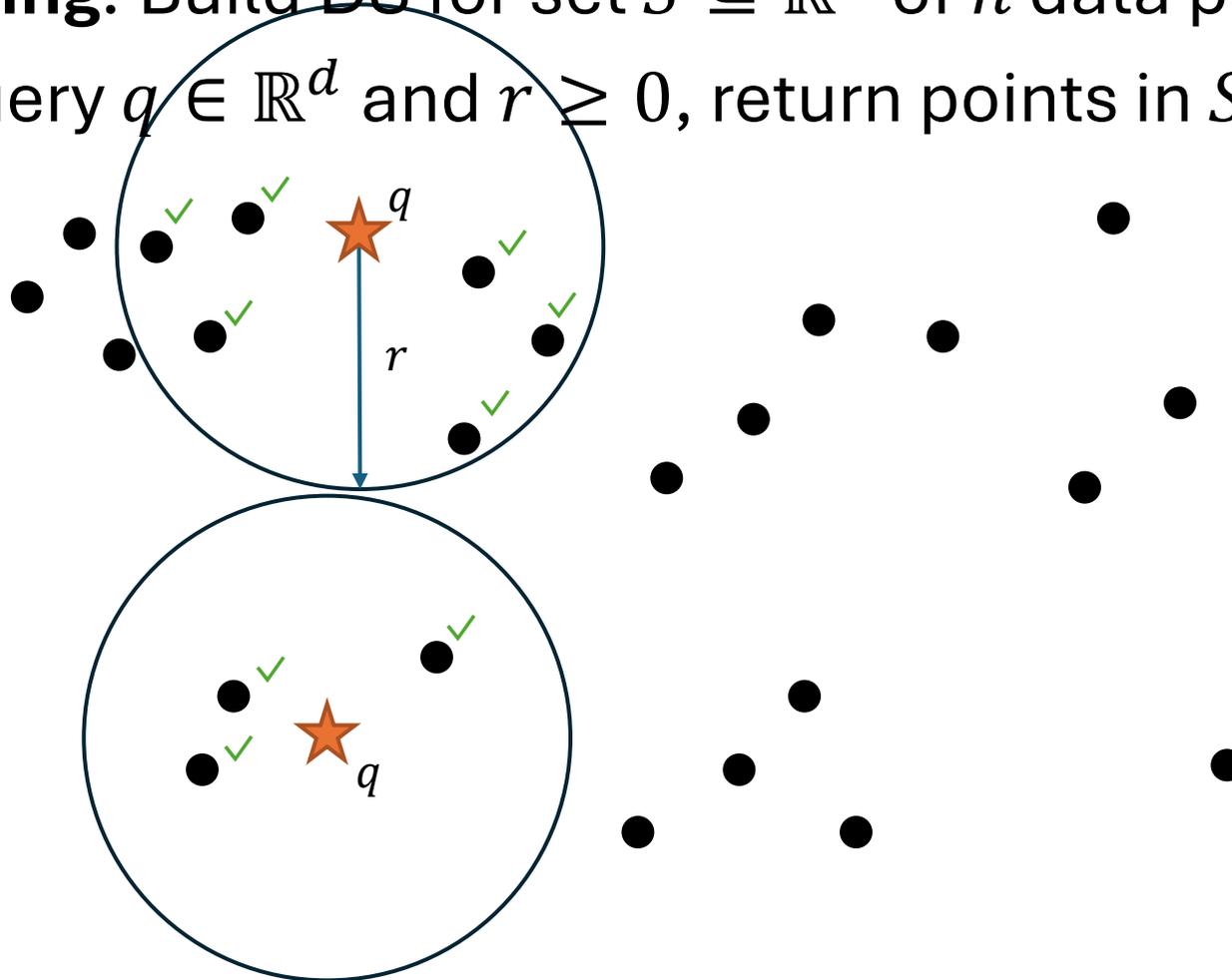
# Application: Outlier detection ( $k$ -NN)

**Task:** Given  $S \subseteq \mathbb{R}^d$ , assign each point an outlier score.



# Search: Radius search

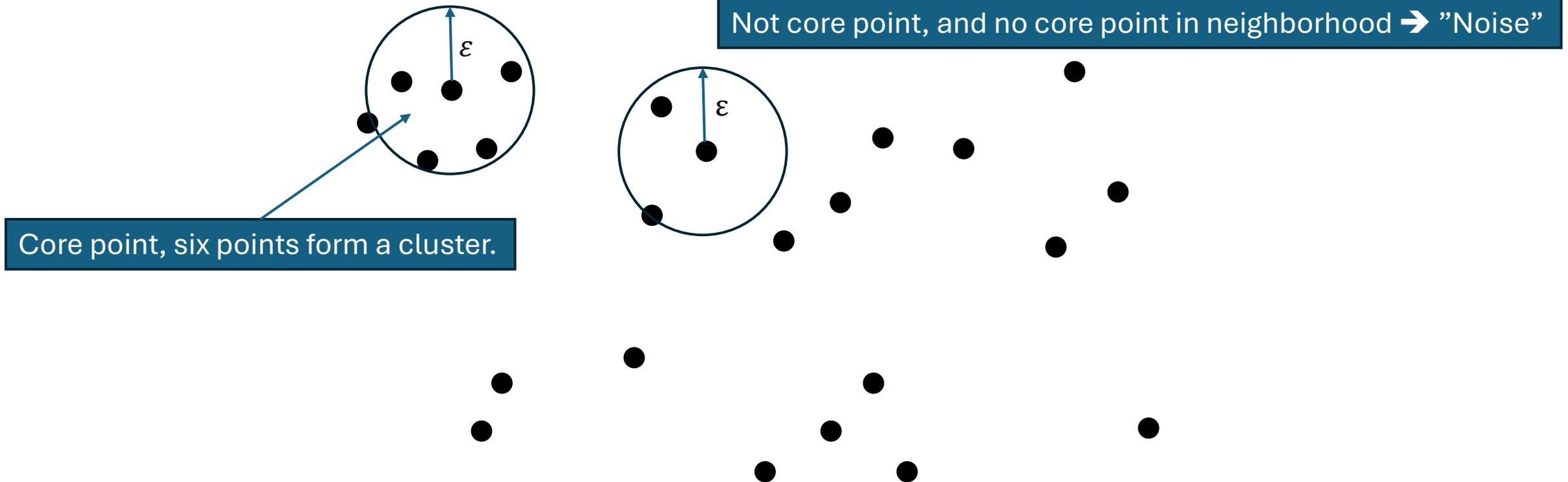
- **Preprocessing:** Build DS for set  $S \subseteq \mathbb{R}^d$  of  $n$  data points
- **Task:** For query  $q \in \mathbb{R}^d$  and  $r \geq 0$ , return points in  $S$  at  $\text{dist} \leq r$



# Application: DBSCAN [Ester et al., 1996]

Input: Dataset  $S$ , distance threshold  $\epsilon$ , minPts (e.g., 3).

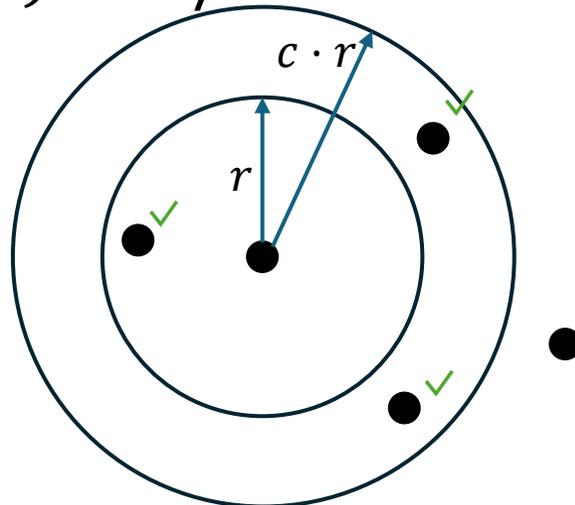
Core point: at least minPts neighbors at distance  $\leq \epsilon$ .



# Approximate Near(est) Neighbor Search

## Theoretician's view

- (Probabilistic) guarantee to return  $c$ -approximate near neighbor
- Guaranteed running time:  $O(n^{\rho(c)})$ ,  $\rho(c) \leq 1/c$



## Practitioner's view

- *Approximate* = “inexact”
  - “no guarantees are given”
  - Quality has to be measured
- **Quality measures**
  - **Recall** = Fraction of true nearest neighbors identified
  - Often: **Average recall** over set of queries.
- **Running time vs. Quality**

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# Real-world use cases: LLM + embedding

"Who won curling  
gold at the 2022  
Winter Olympics?"



ChatGPT 3.5  
(trained in 2021)

# Real-world use cases: LLM + embedding

"Who won curling gold at the 2022 Winter Olympics?"

Ask



ChatGPT 3.5  
(trained in 2021)

"I'm sorry, but as an AI language model, I don't have information about the future events."



# Real-world use cases: LLM + embedding

"Who won curling  
gold at the 2022  
Winter Olympics?"



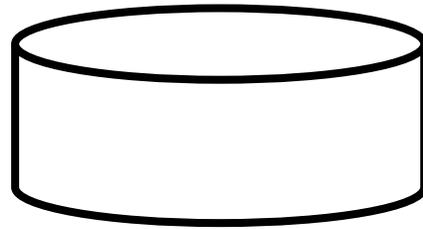
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# Real-world use cases: LLM + embedding

"Who won curling gold at the 2022 Winter Olympics?"



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“Chinami Yoshida\n\n=Personal...”

“Lviv bid for the 2022 Winter...”

⋮

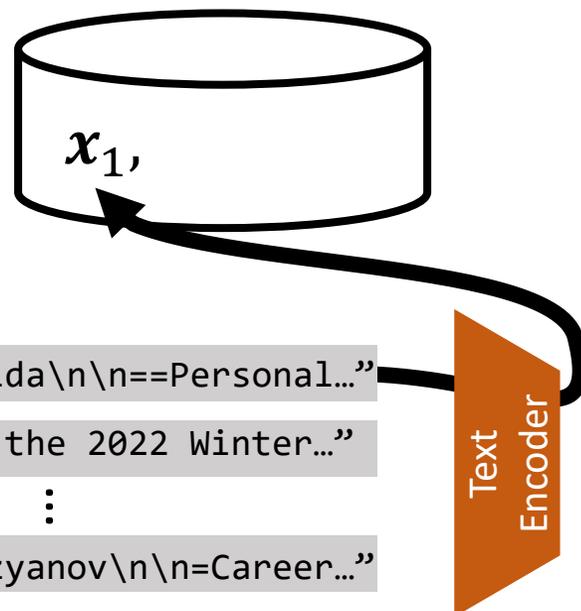
“Damir Sharipzyanov\n\n=Career...”

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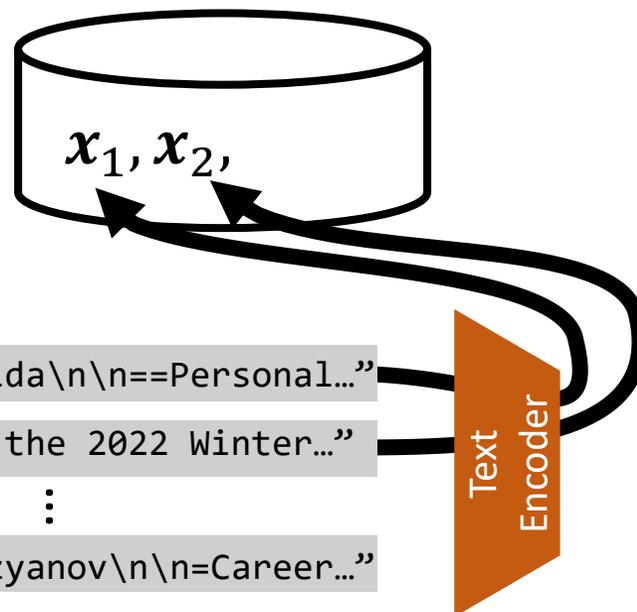


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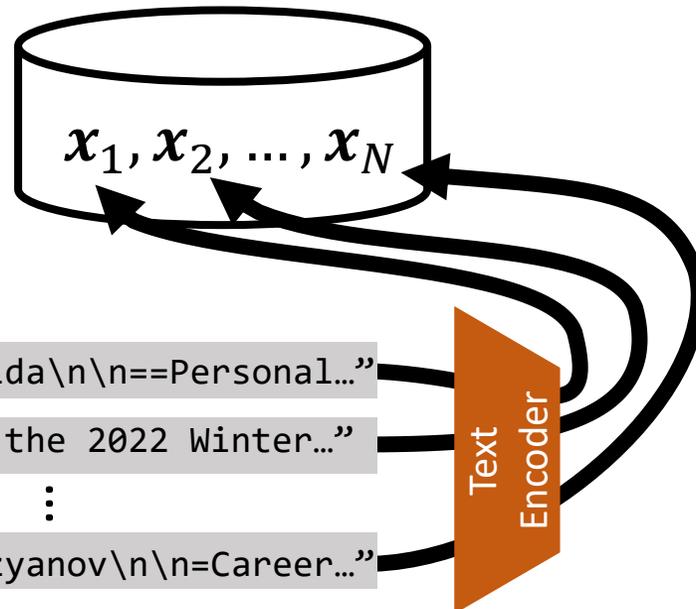


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"Chinami Yoshida\n\n=Personal..."  
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⋮  
"Damir Sharipzyanov\n\n=Career..."

Text  
Encoder

$x_1, x_2, \dots, x_N$

# Real-world use cases: LLM + embedding

"Who won curling gold at the 2022 Winter Olympics?"

Text Encoder

$\begin{bmatrix} 0.23 \\ 3.15 \\ 0.65 \\ 1.43 \end{bmatrix}$



"Chinami Yoshida\n\n=Personal..."

"Lviv bid for the 2022 Winter..."

⋮

"Damir Sharipzyanov\n\n=Career..."

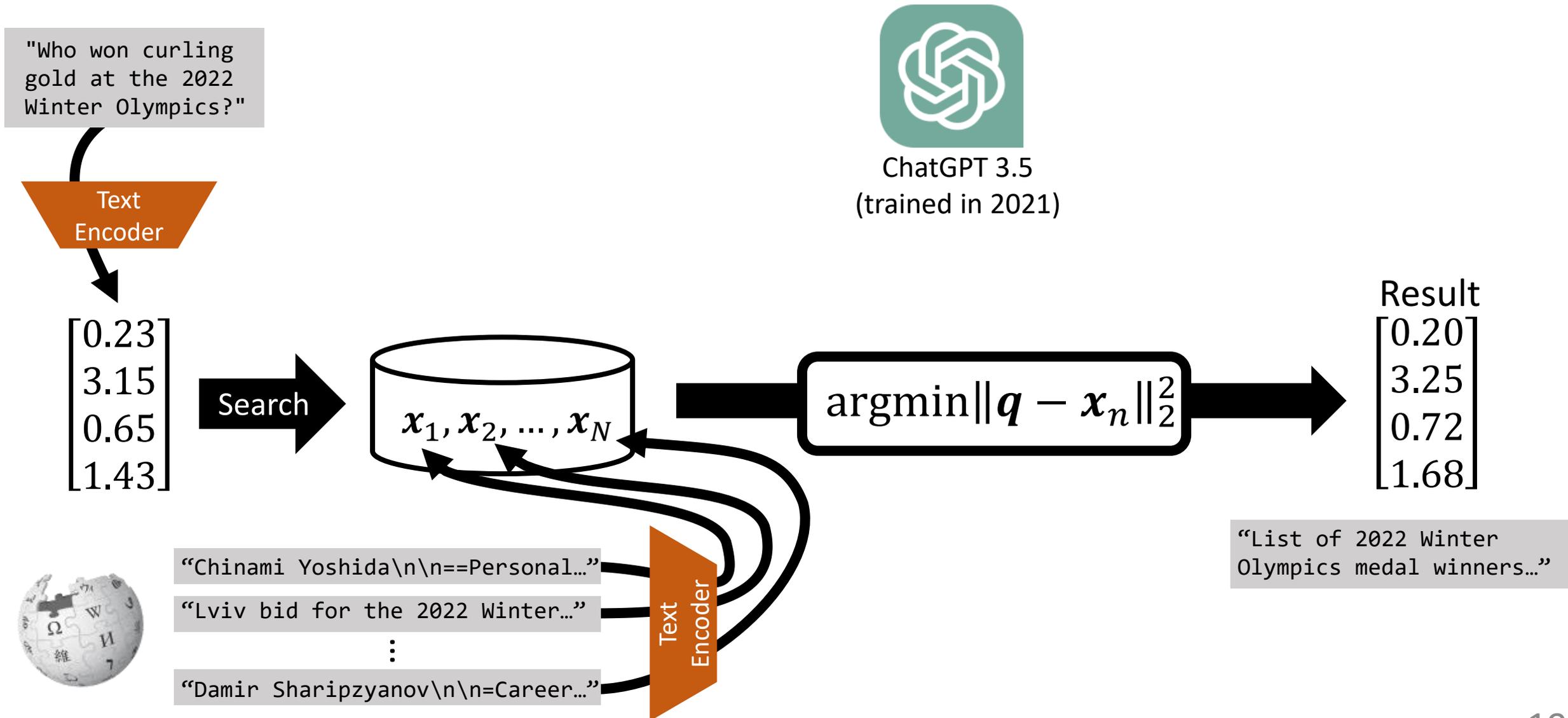
Text Encoder

$x_1, x_2, \dots, x_N$

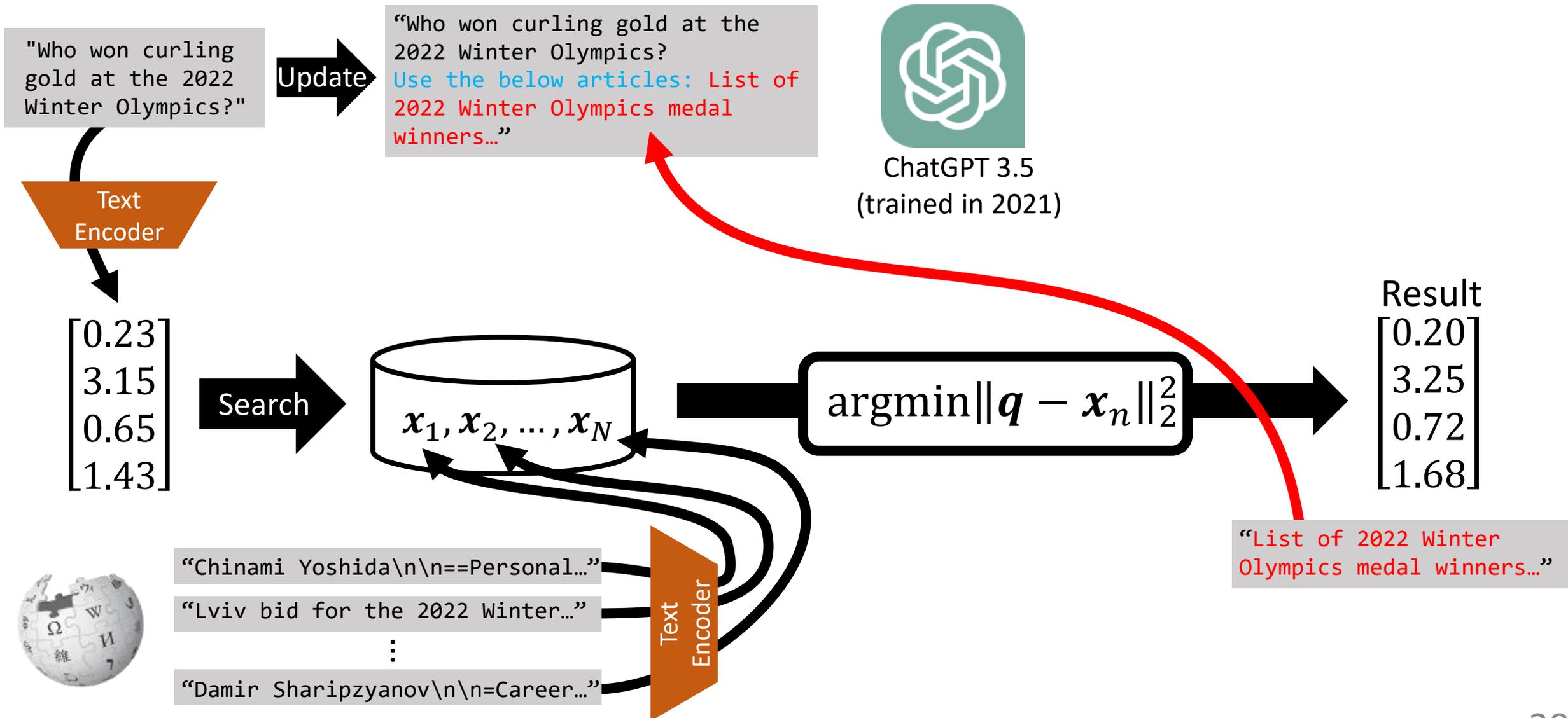


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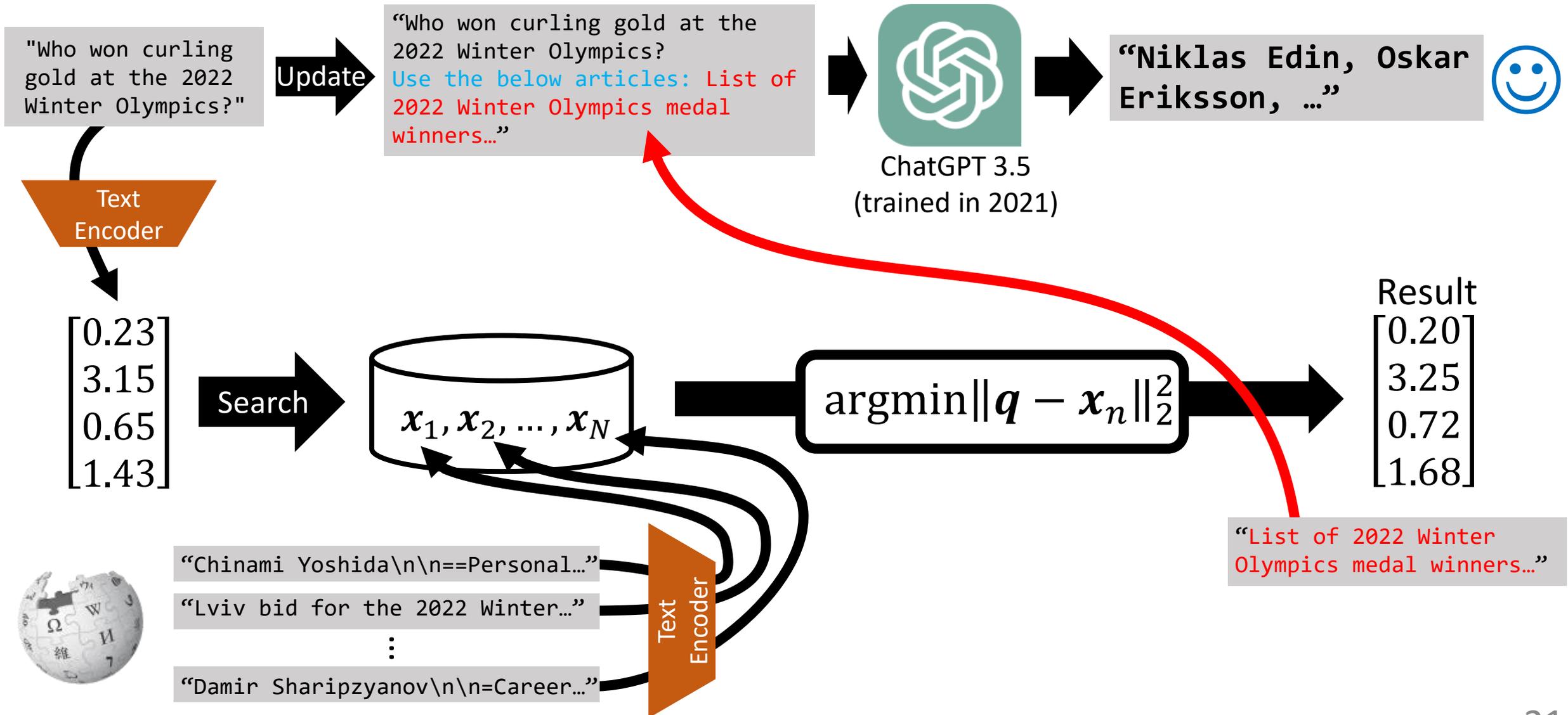
# Real-world use cases: LLM + embedding



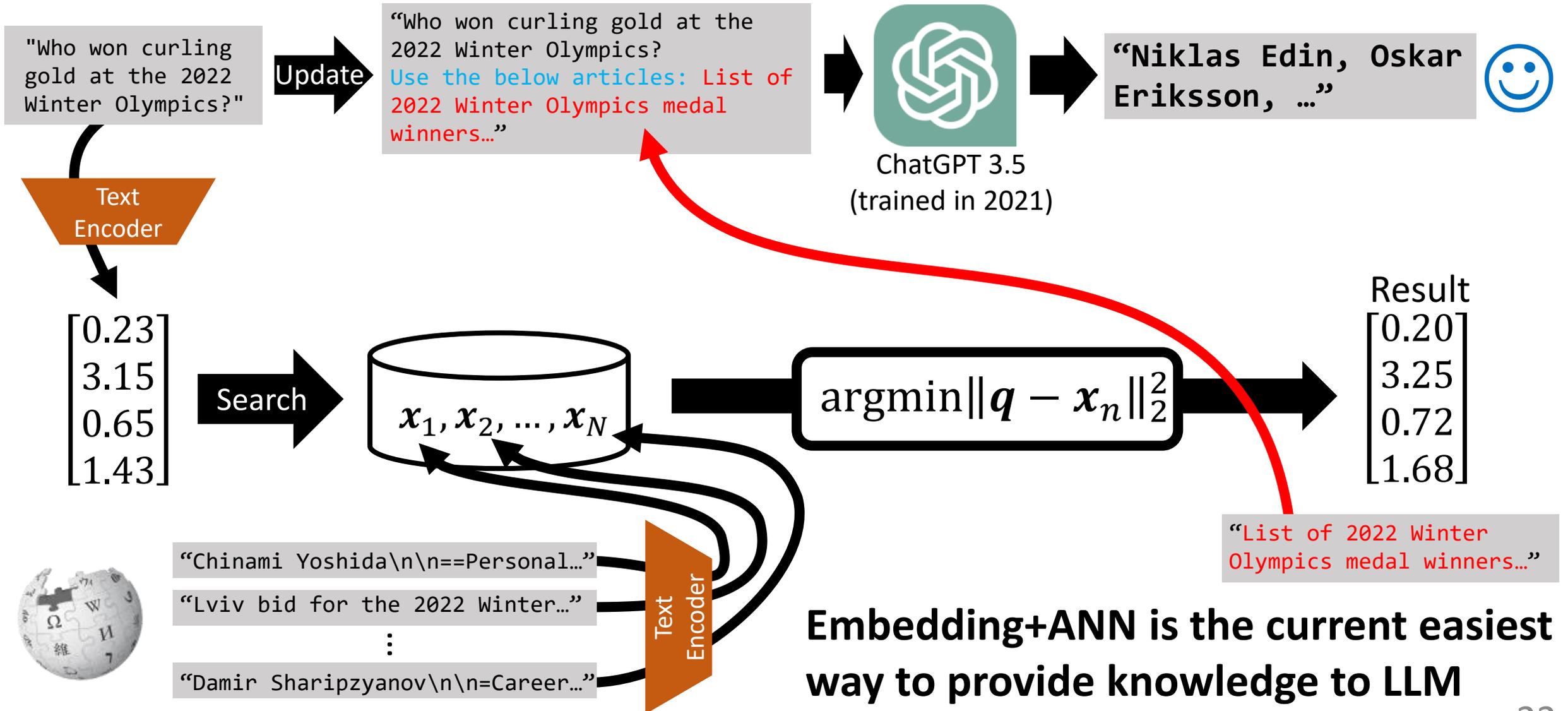
# Real-world use cases: LLM + embedding



# Real-world use cases: LLM + embedding



# Real-world use cases: LLM + embedding



# Where does the data come from?

## Semantic embeddings

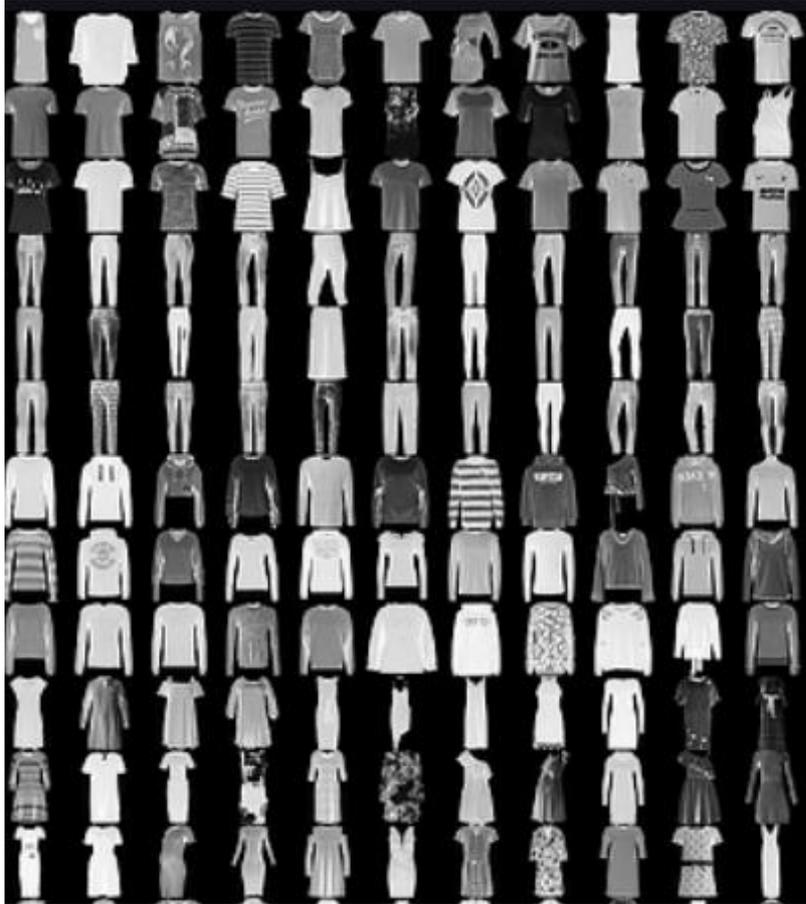
- "Handcrafted vectors", e.g.,
  - SIFT descriptors for object detection
  - BM25/Bag of Words descriptors for text
  - Pixel-by-Pixel encoding of image

## Deep-Learning-based embeddings

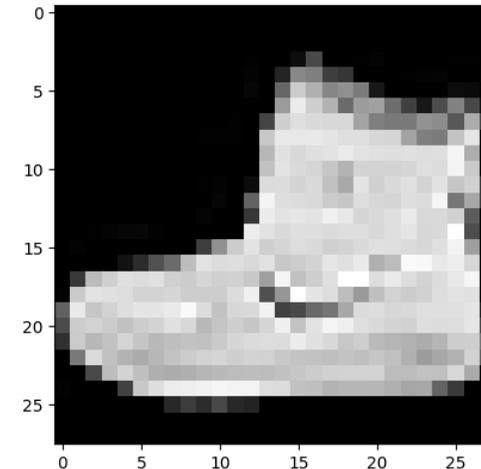
- Neural-network-based embeddings, often trained on classification tasks
- Vector = “activation values on *some* layer”
- Cross-Modal embeddings possible, e.g., CLIP

# Example of Handcrafted Embedding

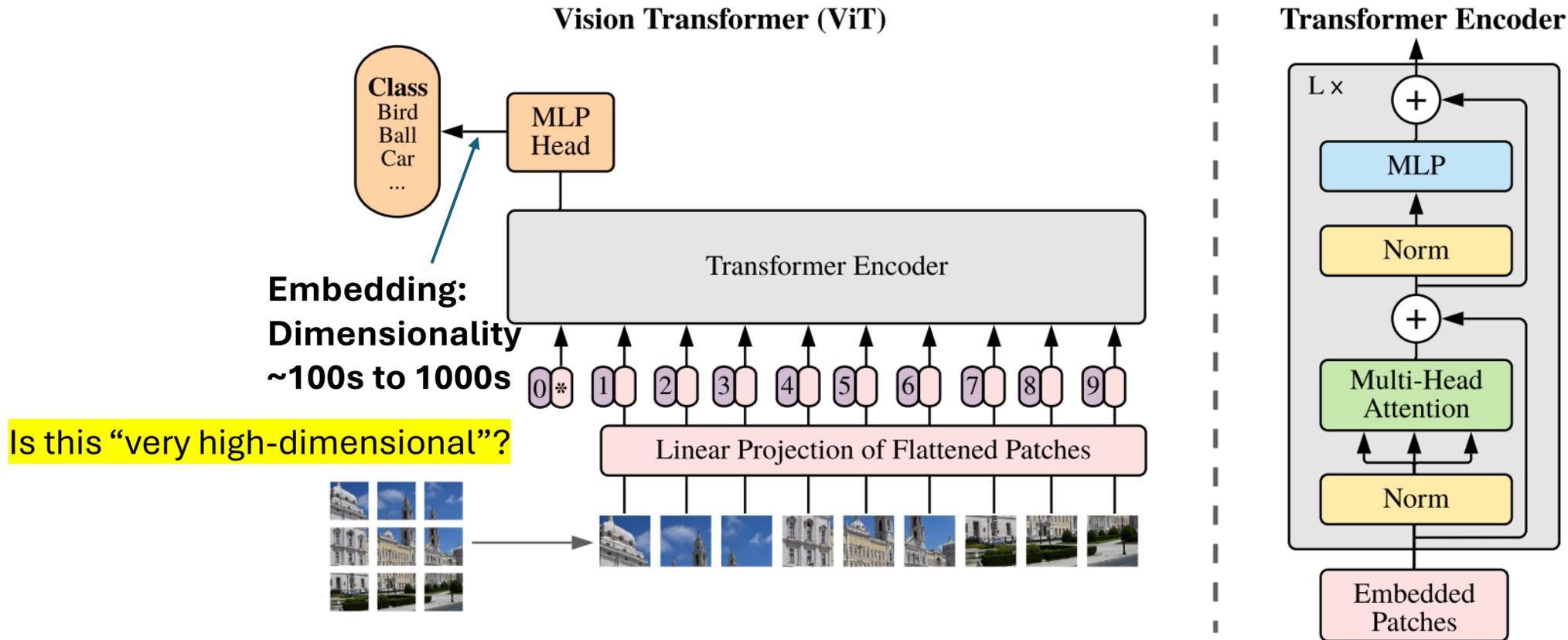
## Fashion-MNIST



- 70,000 images
- Each image:
  - $28 \times 28 = 784$  dimensions
  - grayscale 0, ..., 255 value per coordinate



# Example of Neural Network Embedding Vision Transformer (ViT)



**Source:** AN IMAGE IS WORTH 16X16 WORDS, Dosovitskiy et al., ICLR 2021

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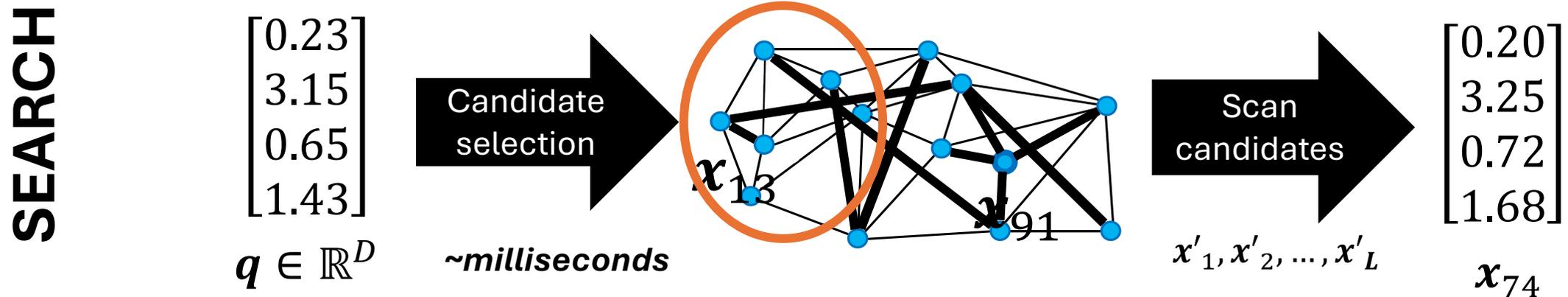
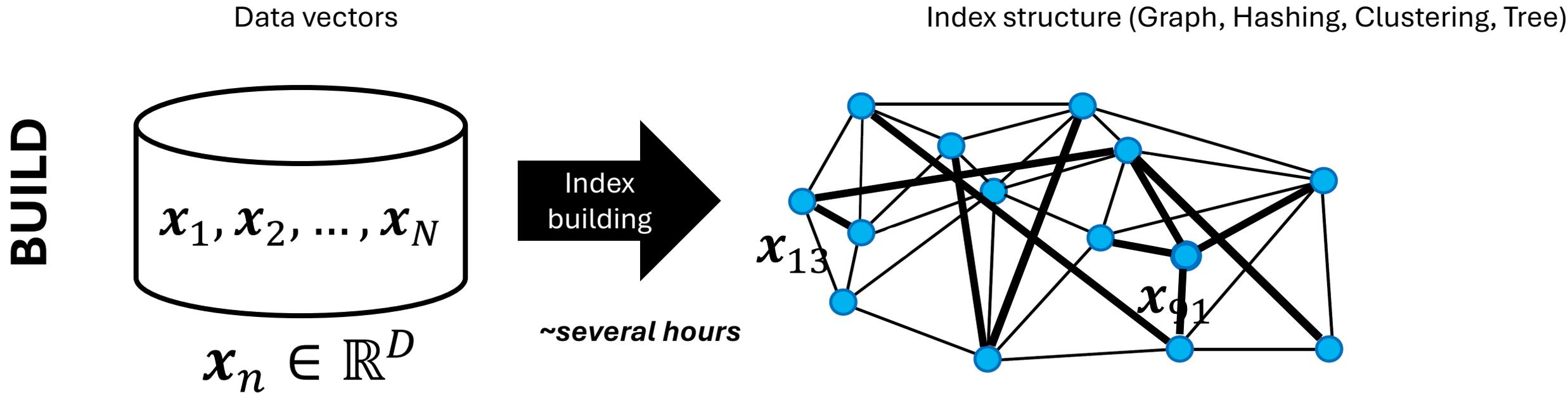
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# The ANN search pipeline



# How a Theoretician Searches in a High-dimensional Space

... she doesn't, she already proved the existence of the algorithm!

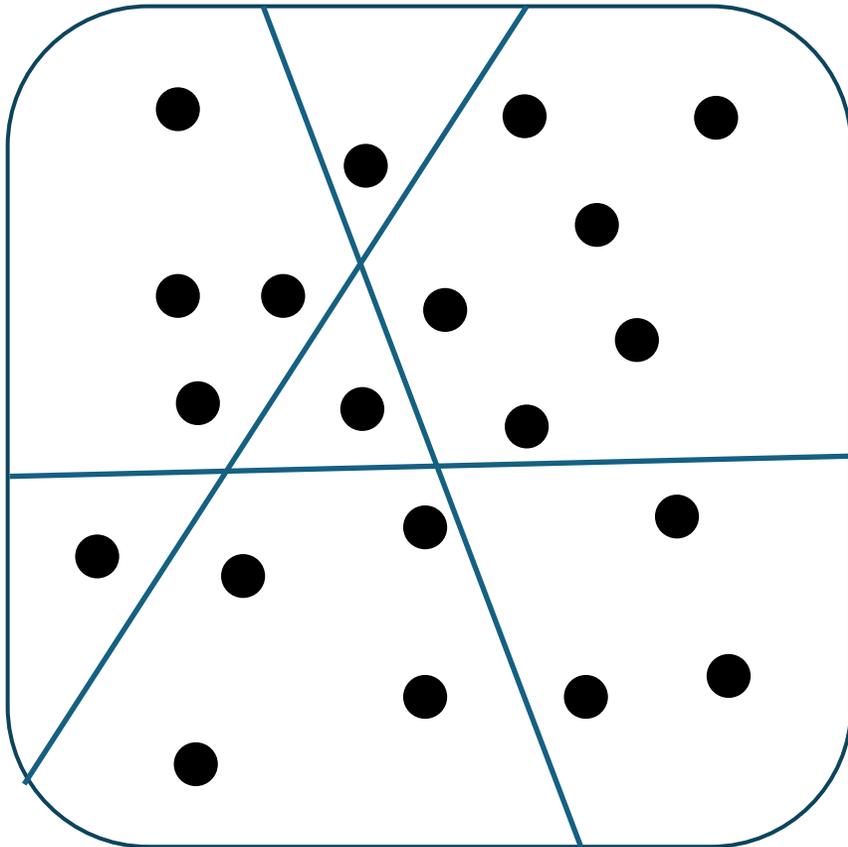
# How a Theoretician Searches in a High-dimensional Space

PUFFINN [Aumüller, Christiani, Pagh, Vesterli, ESA 2019]

<https://github.com/puffinn/puffinn>

# How does it work?

Locality-Sensitive Hashing (LSH) [Indyk-Motwani, 1998]



$$h(p) = h_1(p) \circ h_2(p) \circ h_3(p) \in \{0,1\}^3$$

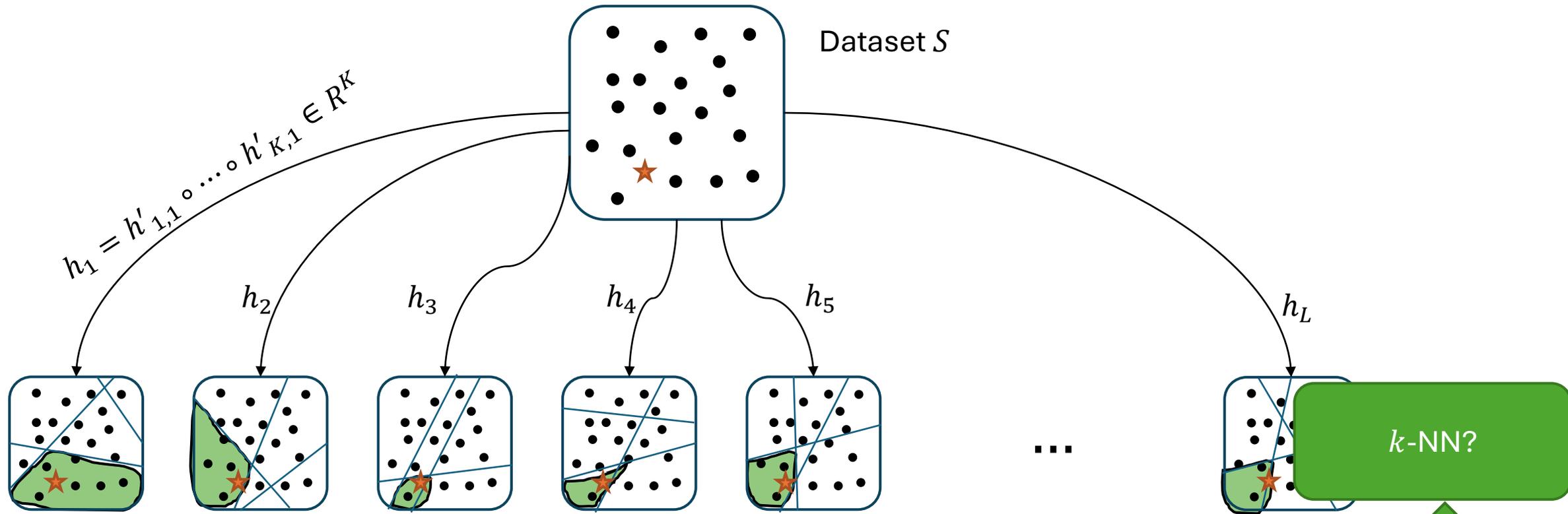


A family  $\mathcal{H}$  of hash functions is **locality-sensitive**, if the collision probability of two points is decreasing with their distance to each other.

[Charikar, 2002]

Visualization: [cecca.github.io/attimo/VLDB-supplemental/](https://cecca.github.io/attimo/VLDB-supplemental/)

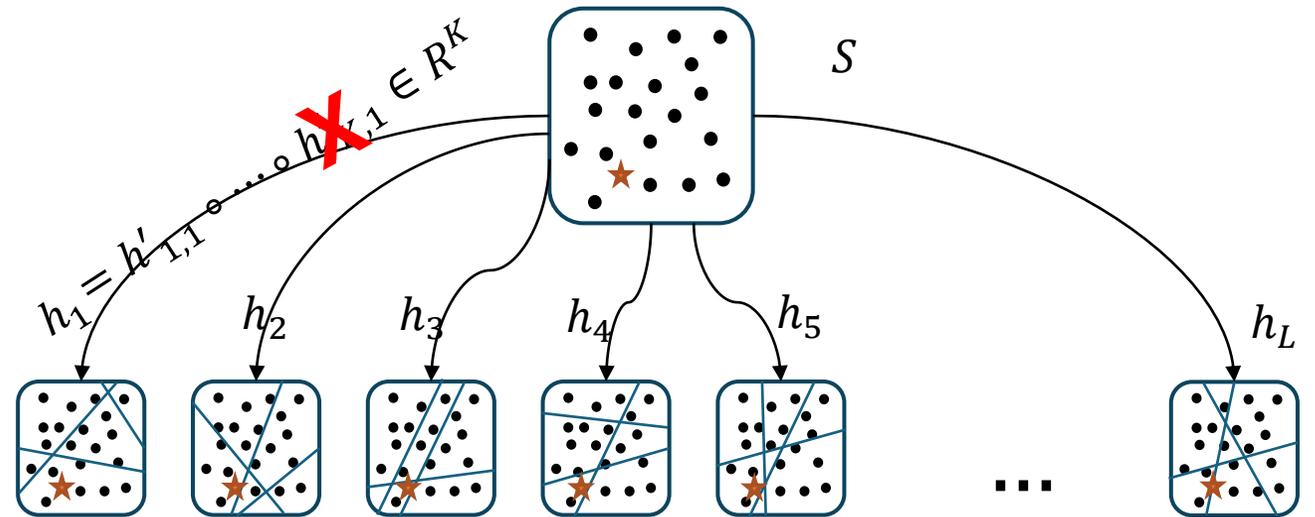
# Standard LSH for Reporting Points at Distance $\leq r$



**Query Algorithm:** Collect all points that collide with  $q$  under  $h_1, \dots, h_L$ . Return all points at distance  $\leq r$ .

# Our Approach: Solving $k$ -NN using LSH

- Check buckets  $j \in \{1, \dots, L\}$ , one-by-one
- keep track of **current** closest  $k$  points
- **Goal:**  
Report with prob.  $\geq 1 - \delta$



**Termination:** If  $(1 - p)^j \leq \delta$ , report current top- $k$ .

probability of the current  $k$ -th nearest neighbor to collide.

- What if there is no such  $j$ ?
  - Try again with smaller  $K$

Why does that work? Monotonicity of the LSH collision prob.

# A Bound on the Expected Running Time



- **Assumption:** Given query  $q$ , know best stopping point in data structure

$$OPT(L, K, k, \delta) = \min \left\{ \frac{\ln(1/\delta)}{p(q, x_k)^i} (i + \sum_{x \in P} p(q, x)^i) \mid 0 \leq i \leq K, \frac{\ln(1/\delta)}{p(q, x_k)^i} \geq L \right\}$$

#repetitions

Hash  
function eval

Expected  
bucket size

- **Lemma:** In expectation, proposed algorithm takes time

$$O(OPT(L, K, k, \delta/k) + L(K + k))$$

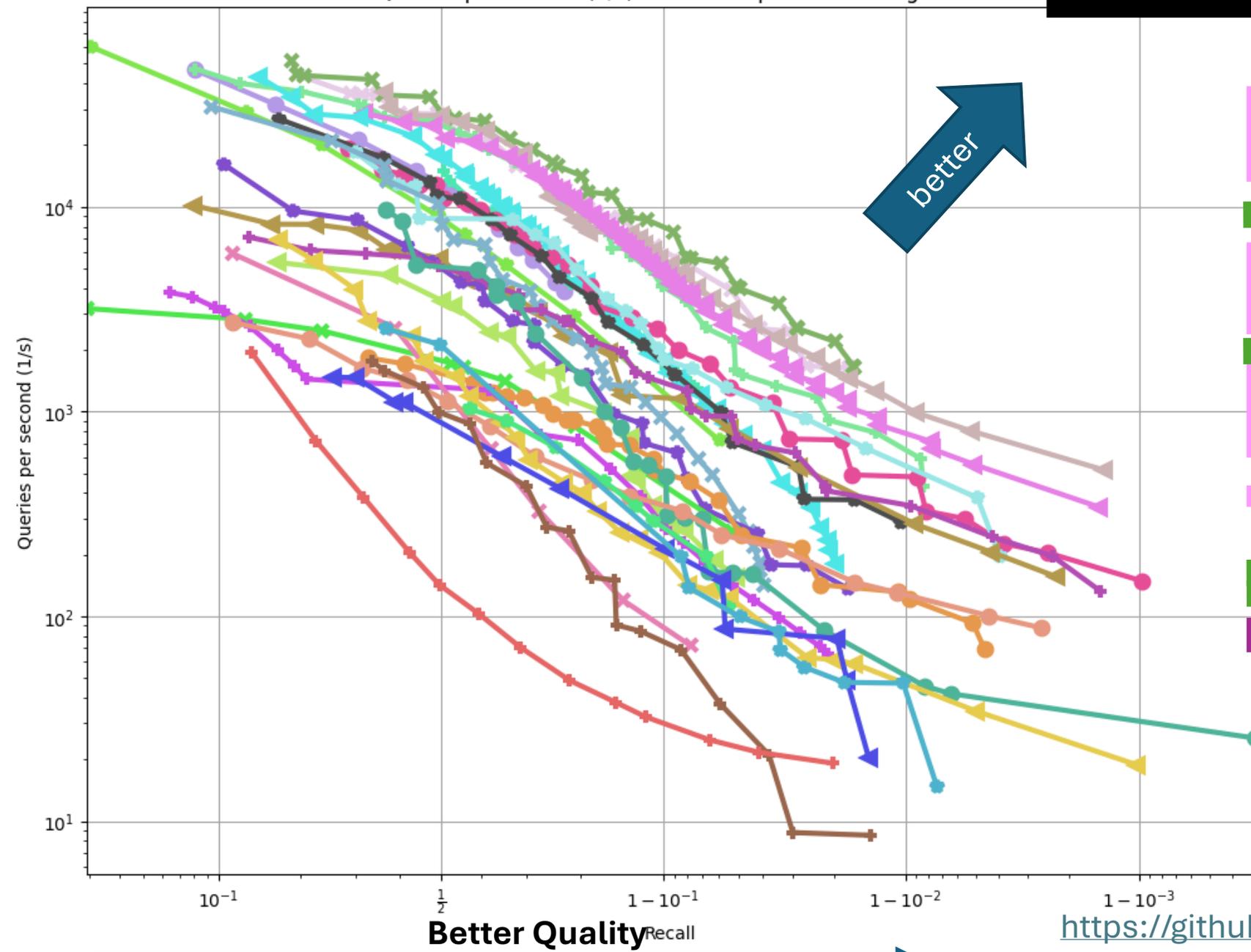
Additional results using this technique:

- closest pair [A., Ceccareello, SISAP 2023]
- time series motifs [Ceccareello+, VLDB 2023]
- single-linkage & hdbscan [A., submitted]

Recall-Queries per second (1/s) tradeoff - up and to the right is better

1.2M vectors, 100d, GloVe word embeddings

Better Throughput



- NGT-qg
- hsw(nmslib)
- qsgngt
- NGT-panng
- glass
- scann
- vearch
- vamana(diskann)
- Milvus(Knowhere)
- pynndescent
- n2
- faiss-ivfpqfs
- hsw(faiss)
- hswlib
- hsw(vespa)
- redisearch
- vald(NGT-anng)
- luceneknn
- weaviate
- SW-graph(nmslib)
- faiss-ivf
- flann
- mrpt
- annoy
- qdrant
- puffinn
- pgvector
- tinyknn
- BallTree(nmslib)
- bruteforce-blas

Graph-based

Clustering-based

Tree-based

LSH-based

[A., Bernhardsson, Faithfull,

<https://github.com/erikbern/ann-benchmarks>

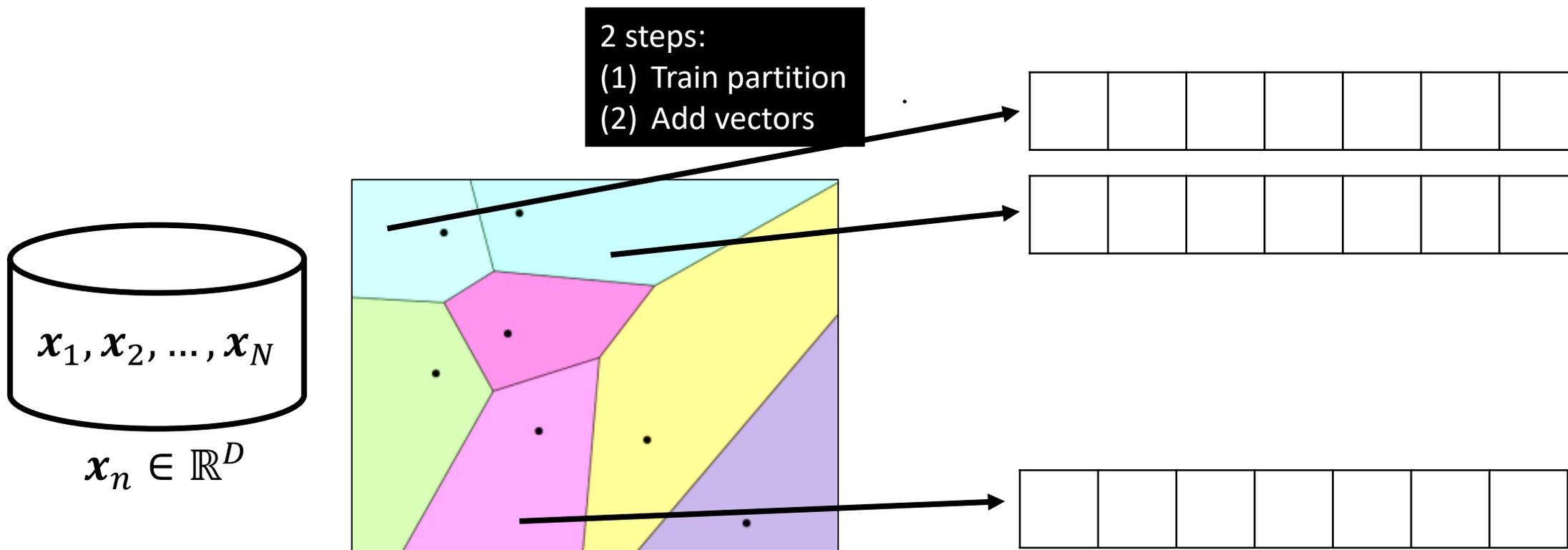
	LSH	Clustering-based	Graph-based
Supports	<ul style="list-style-type: none"> <li>• range search</li> <li>• k-NN</li> </ul>		
Pros	<ul style="list-style-type: none"> <li>• strong guarantees on running time/quality</li> <li>• data independent</li> <li>• adaptive</li> </ul>		
Cons	<ul style="list-style-type: none"> <li>• many points need to be inspected to get decent quality</li> <li>• typically large space requirements</li> <li>• space/distance must be “lshable”</li> </ul>		

# How a Practitioner Searches in a High-dimensional Space

# Clustering-based approaches

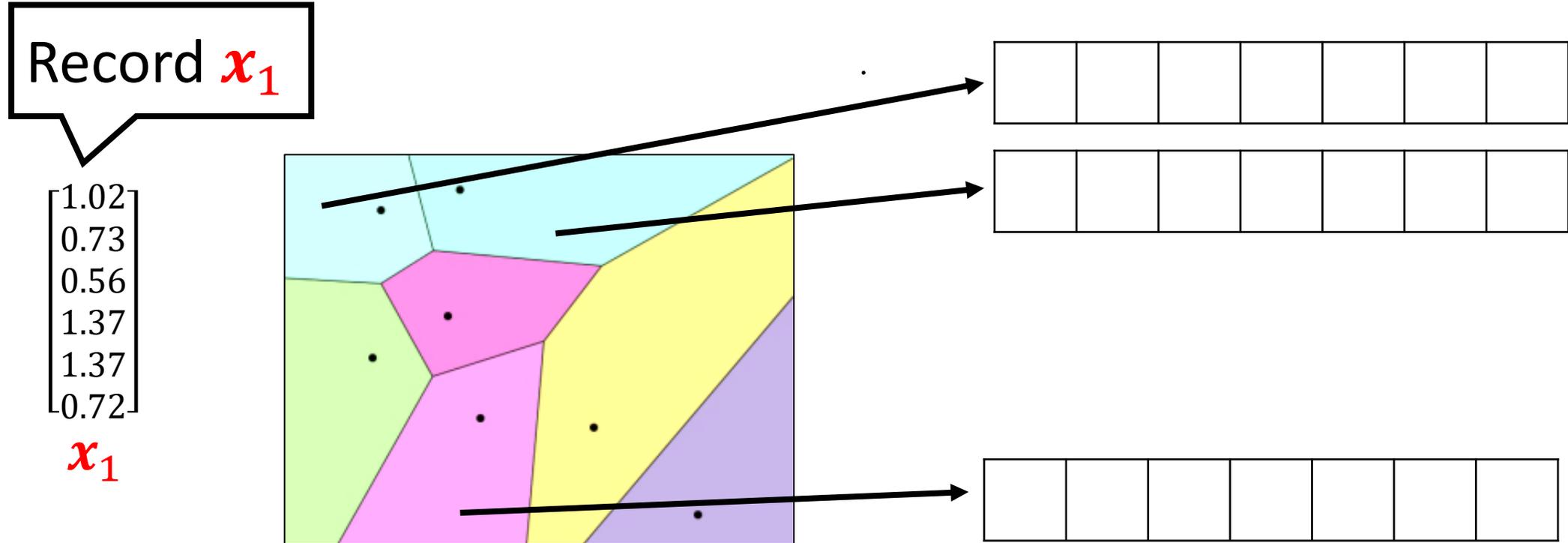
SCANN (Google) [Guo+, 2020], FAISS IVF (Meta) [Johnson+, 2021],  
LoRANN [Jääsaari+, 2024]

# IVF-based solutions (“inverted file index”)



Finding a space partition: Clustering-based (k-means), LSH-based, ...

# IVF: insert a vector



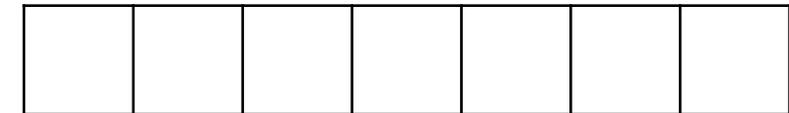
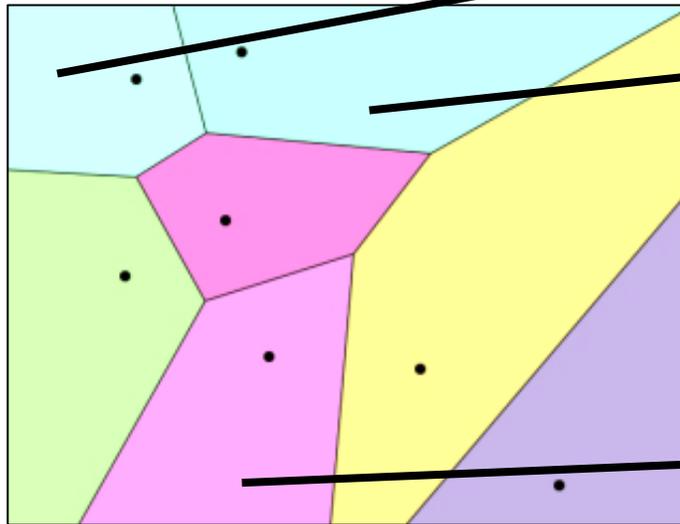
**Cells: all points closest to given centroid (“Voronoi cells”)**  
**Build parameter: #clusters**

# IVF: search

Find the nearest vector to  $q$

$\begin{bmatrix} 0.54 \\ 2.35 \\ 0.82 \\ 0.42 \\ 0.14 \\ 0.32 \end{bmatrix}$

$q$



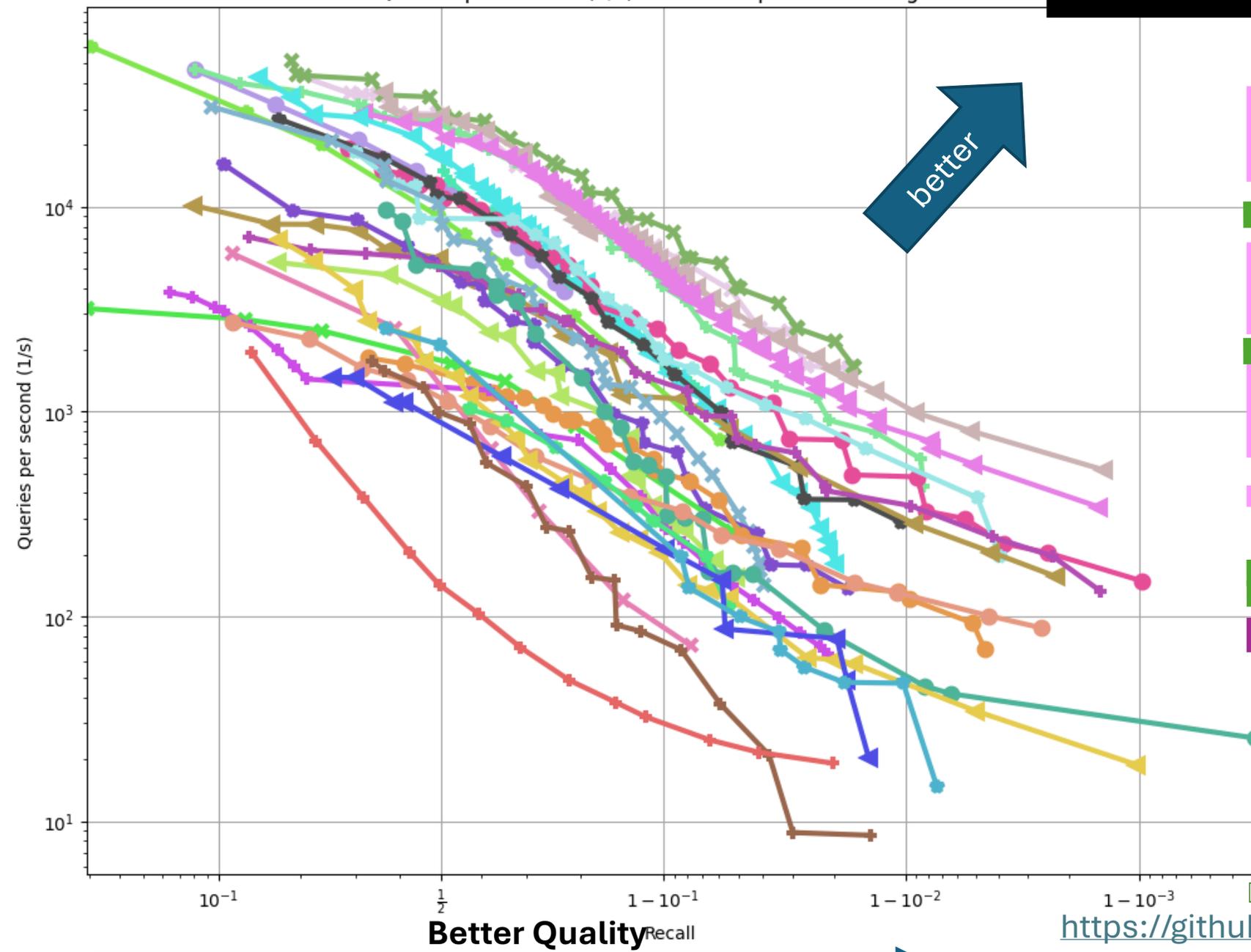
**Search parameter: #clusters to inspect**

**Candidates: #clusters inspected \* avg. cluster size**

Recall-Queries per second (1/s) tradeoff - up and to the right is better

1.2M vectors, 100d, GloVe word embeddings

Better Throughput



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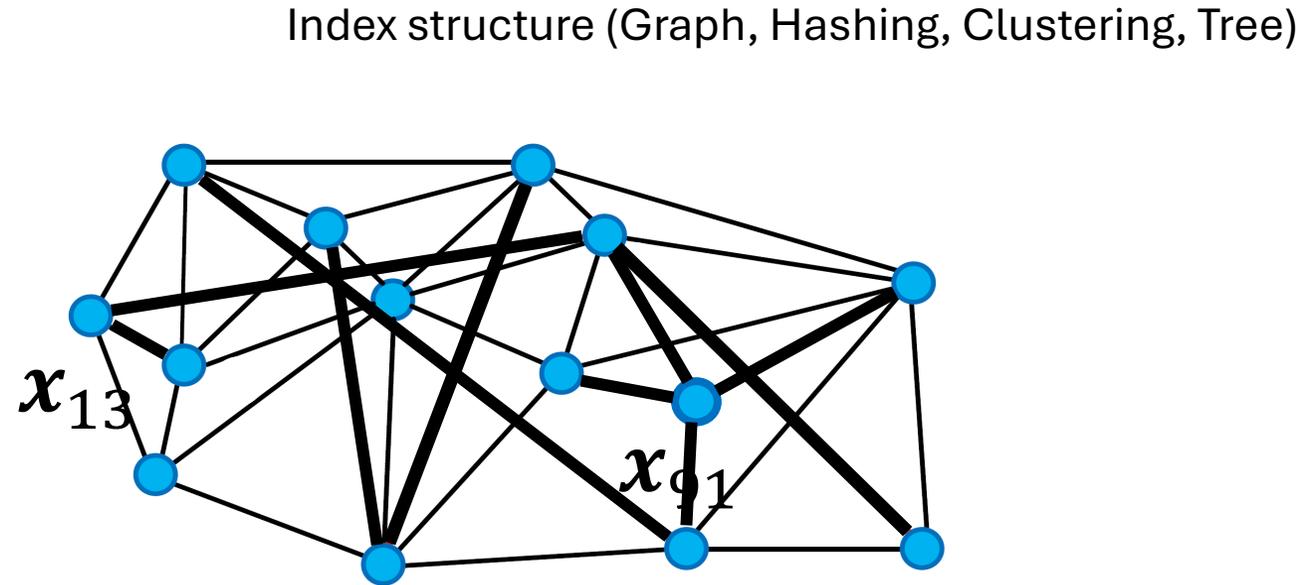
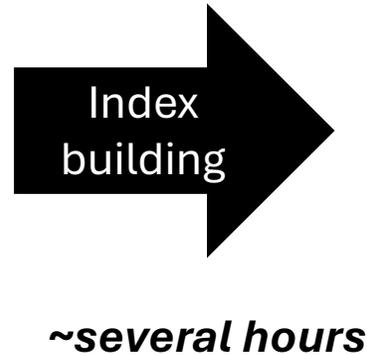
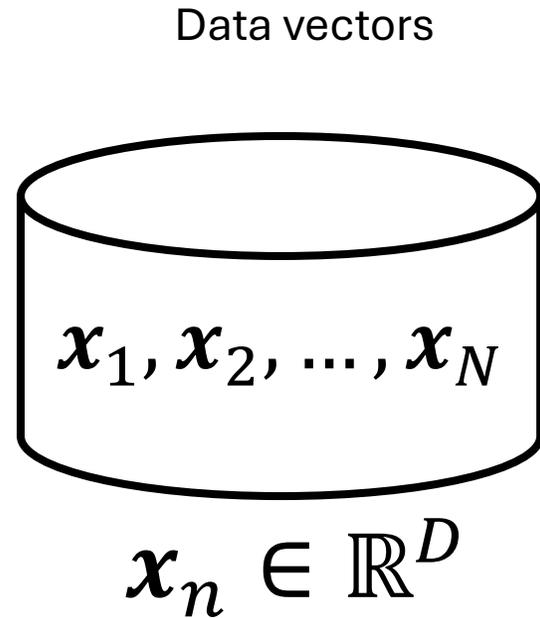
Better Quality<sub>Recall</sub>

[A., Bernhardsson, Faithfull, 2

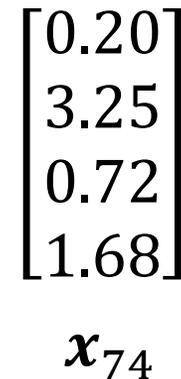
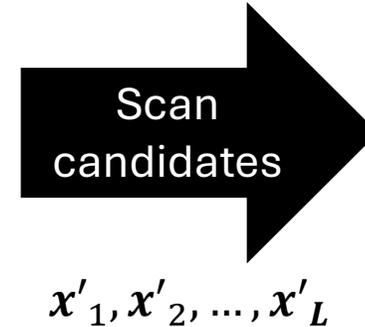
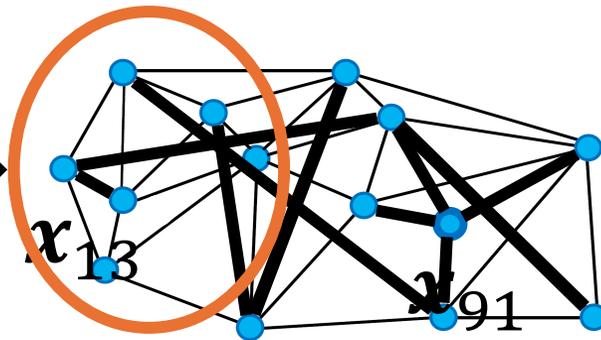
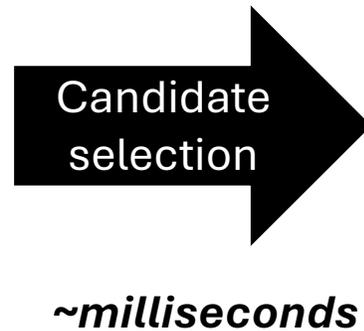
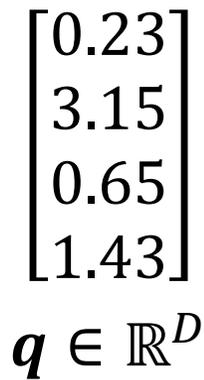
<https://github.com/erikbern/ann-benchmarks>

# The ANN search pipeline

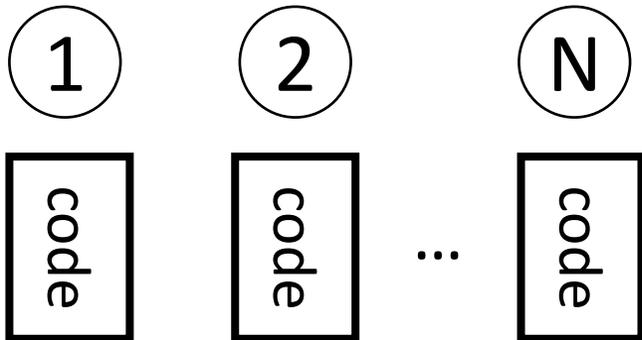
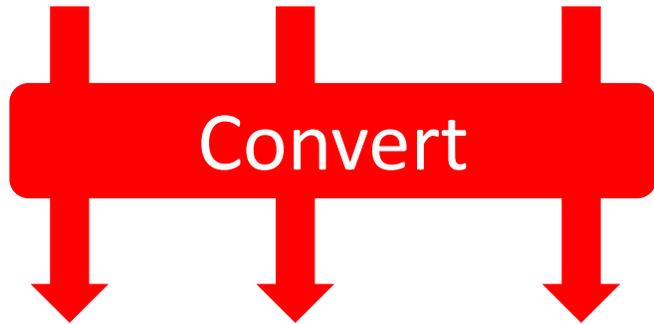
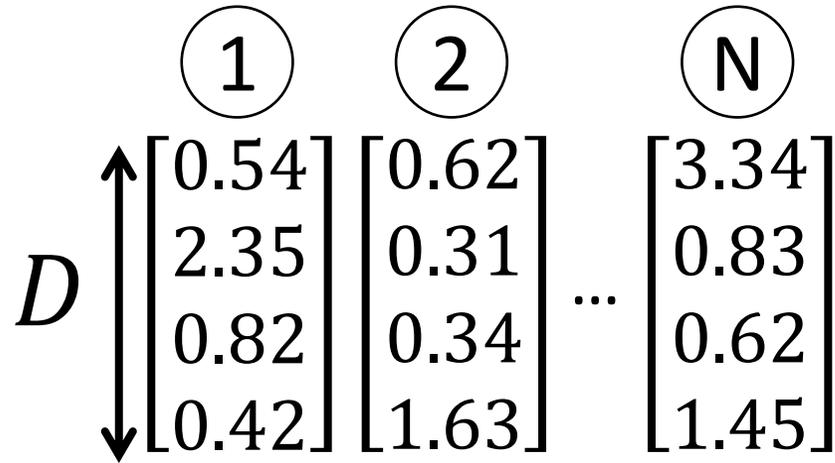
**BUILD**



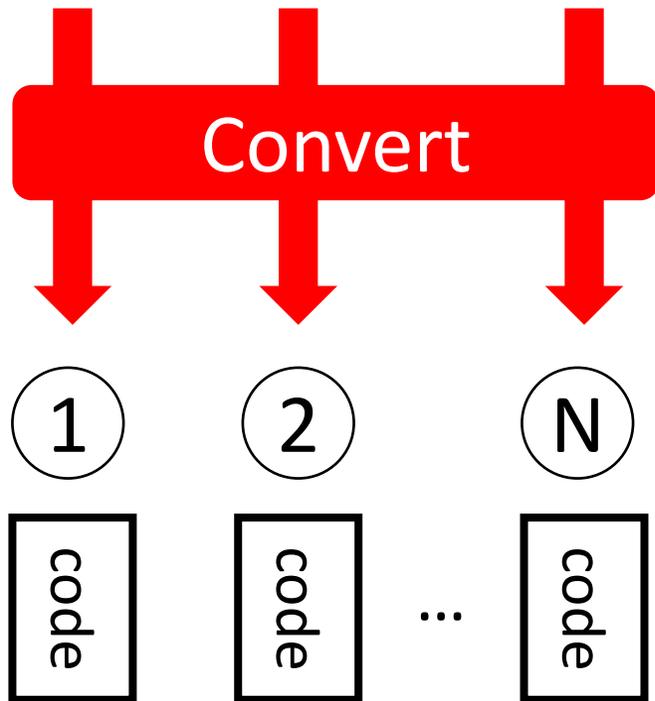
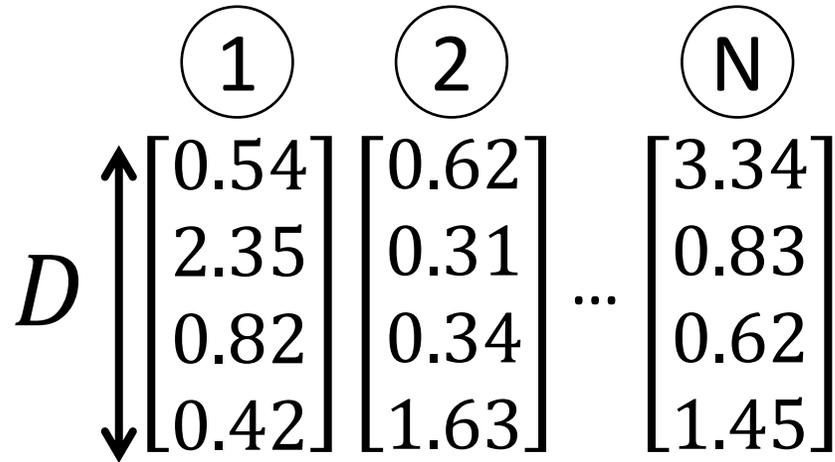
**SEARCH**



# Basic idea



# Basic idea

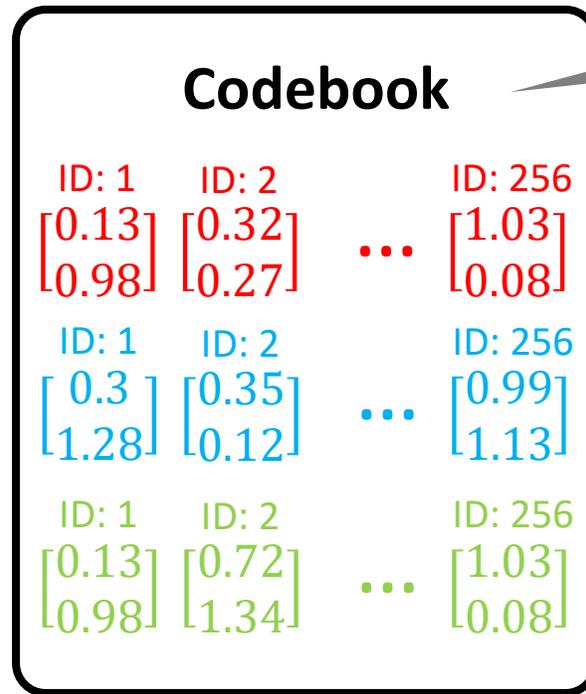
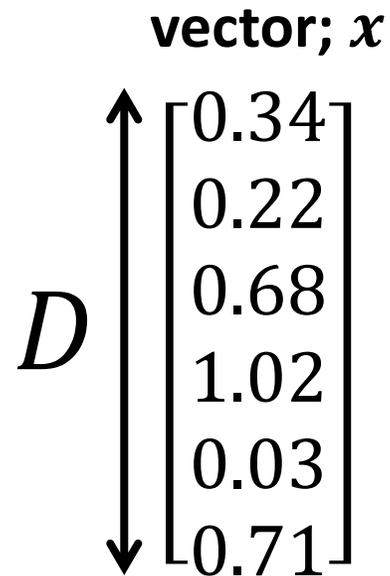


What kind of conversion is preferred?

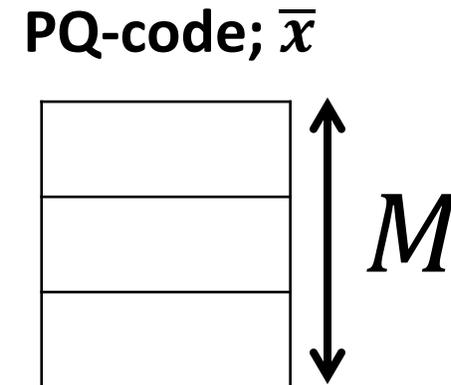
1. The “**distance**” between two codes can be calculated
2. The **distance** can be computed quickly
3. That **distance** approximates the **distance** between the original vectors (e.g.,  $L_2$ )
4. Sufficiently small length of codes can achieve the above three criteria

# Product Quantization; PQ [Jégou+, TPAMI 2011]

- Split a vector into sub-vectors, and quantize each sub-vector

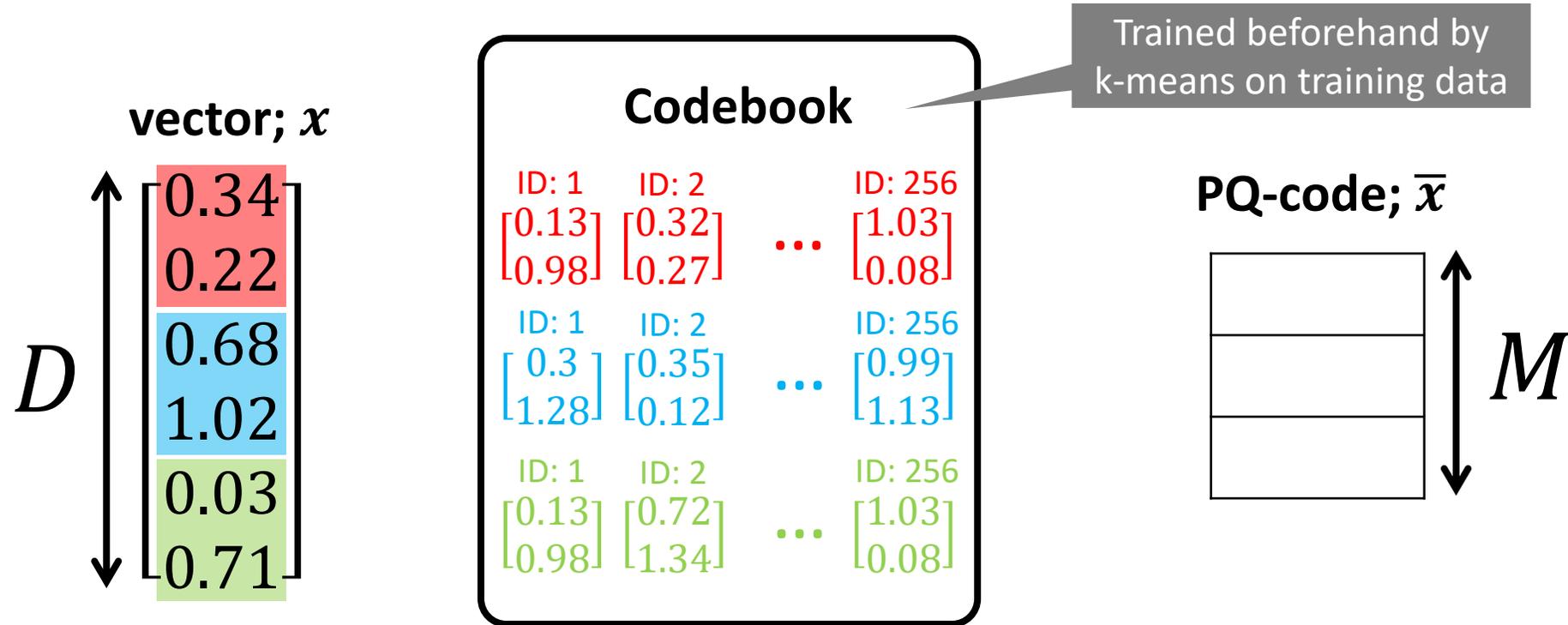


Trained beforehand by k-means on training data



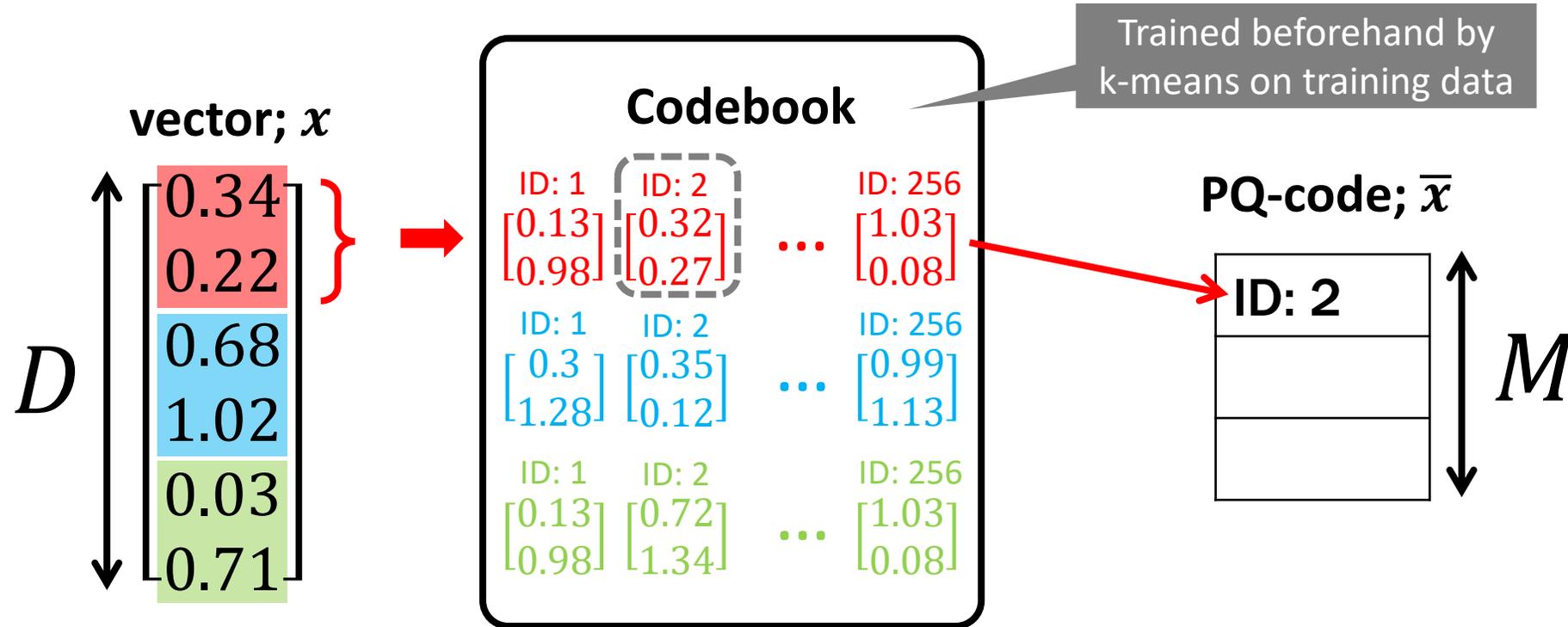
# Product Quantization; PQ [Jégou+, TPAMI 2011]

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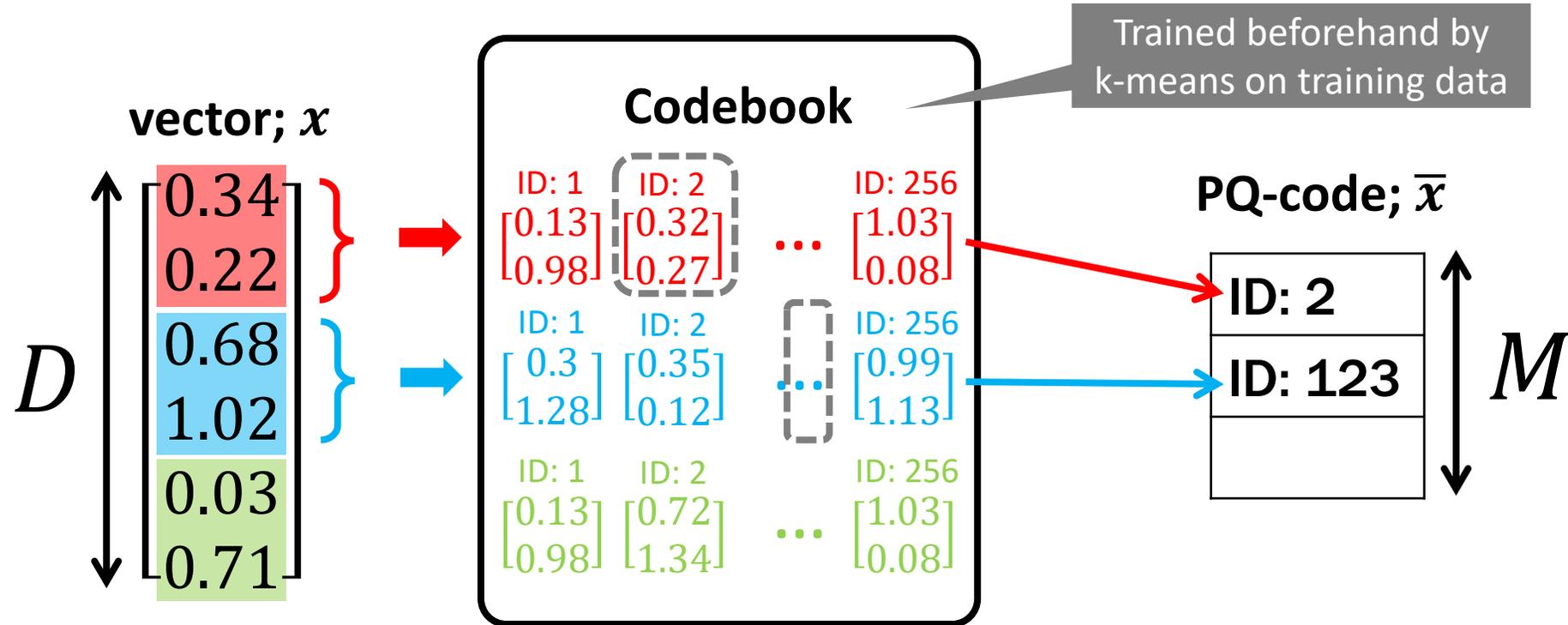
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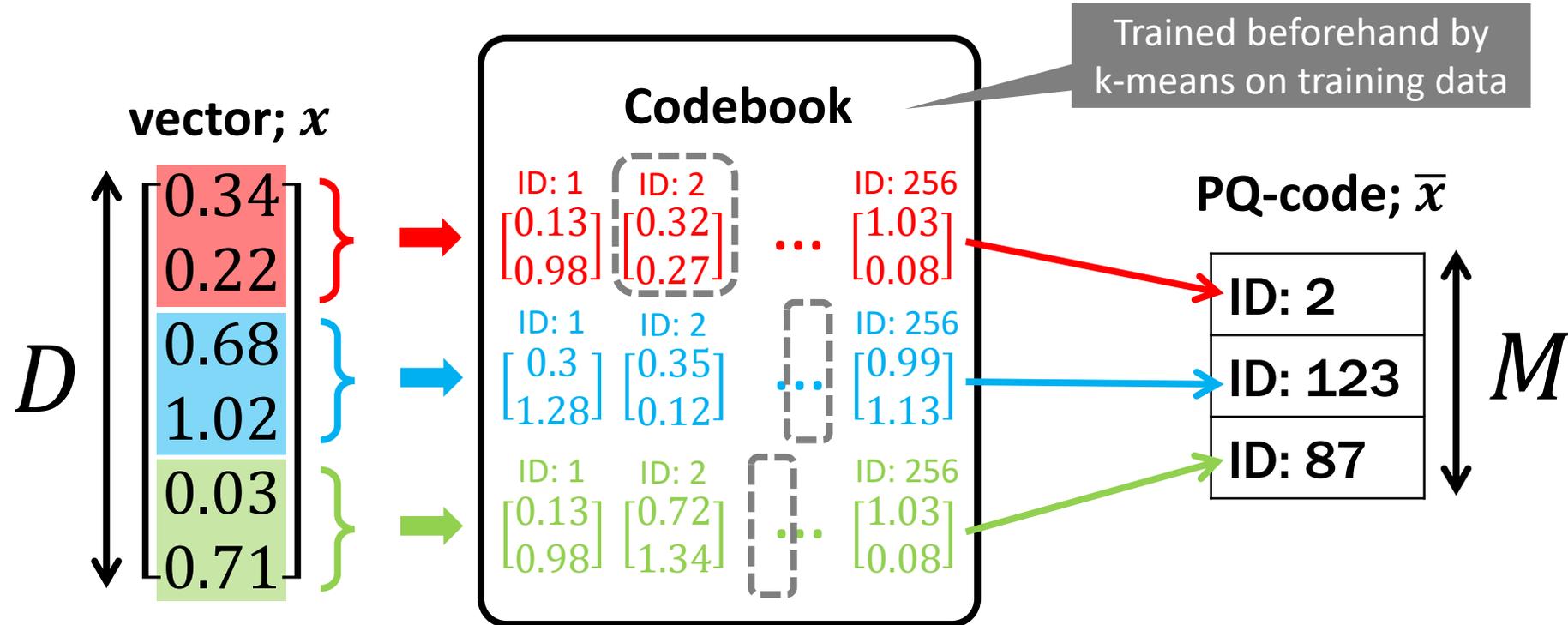
# Product Quantization; PQ [Jégou+, TPAMI 2011]

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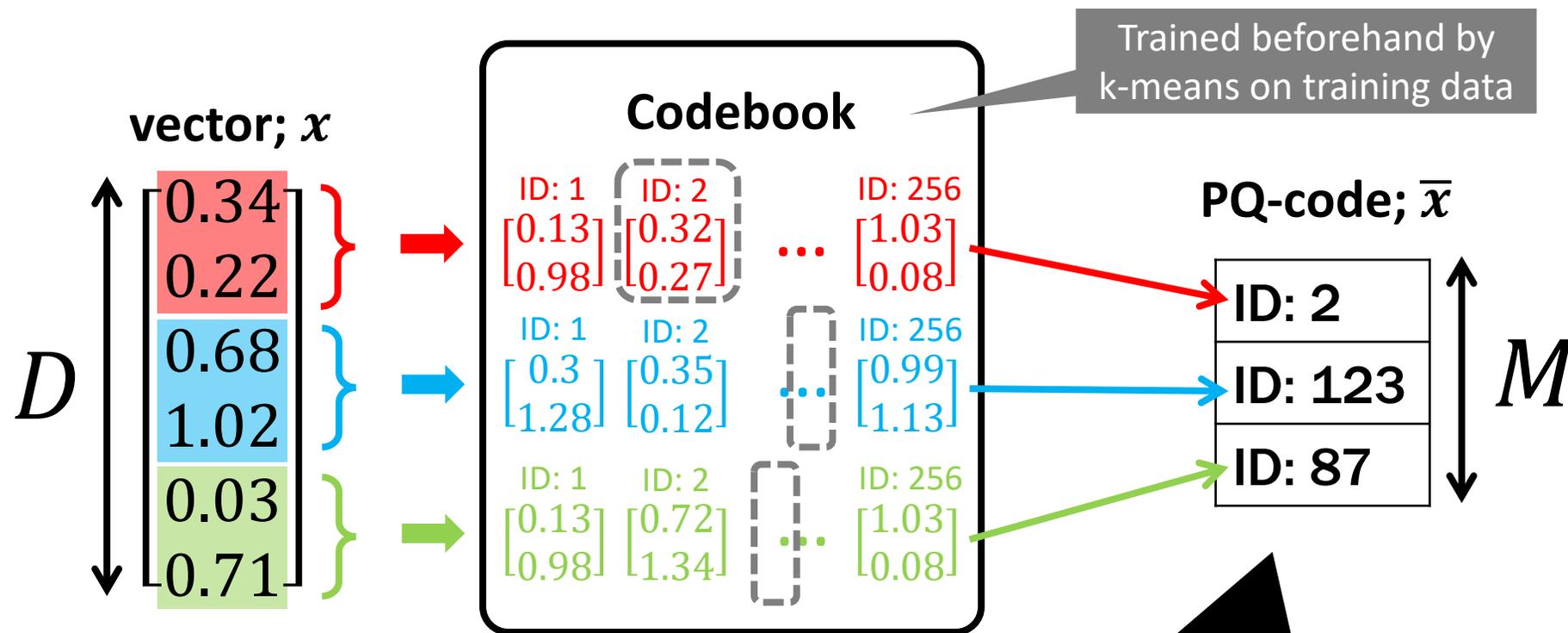
# Product Quantization; PQ [Jégou+, TPAMI 2011]

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# Product Quantization; PQ [Jégou+, TPAMI 2011]

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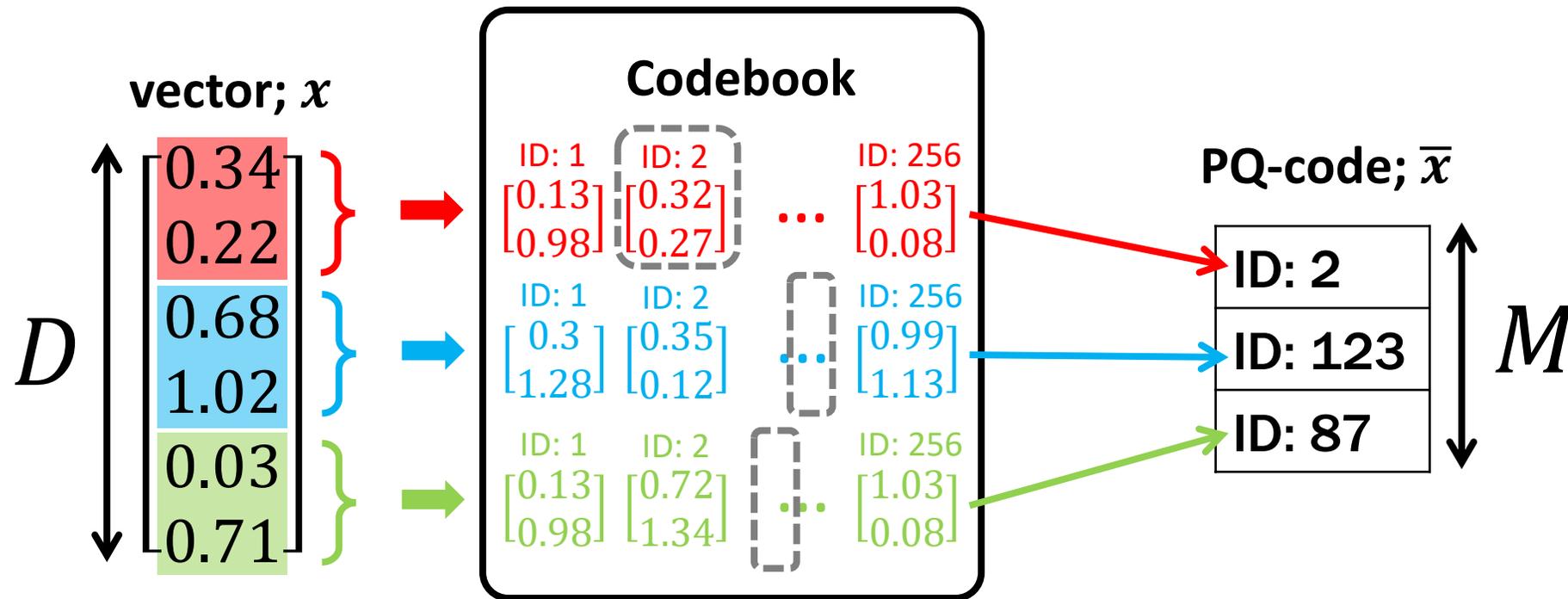


- Simple
- Memory efficient
- Distance can be estimated

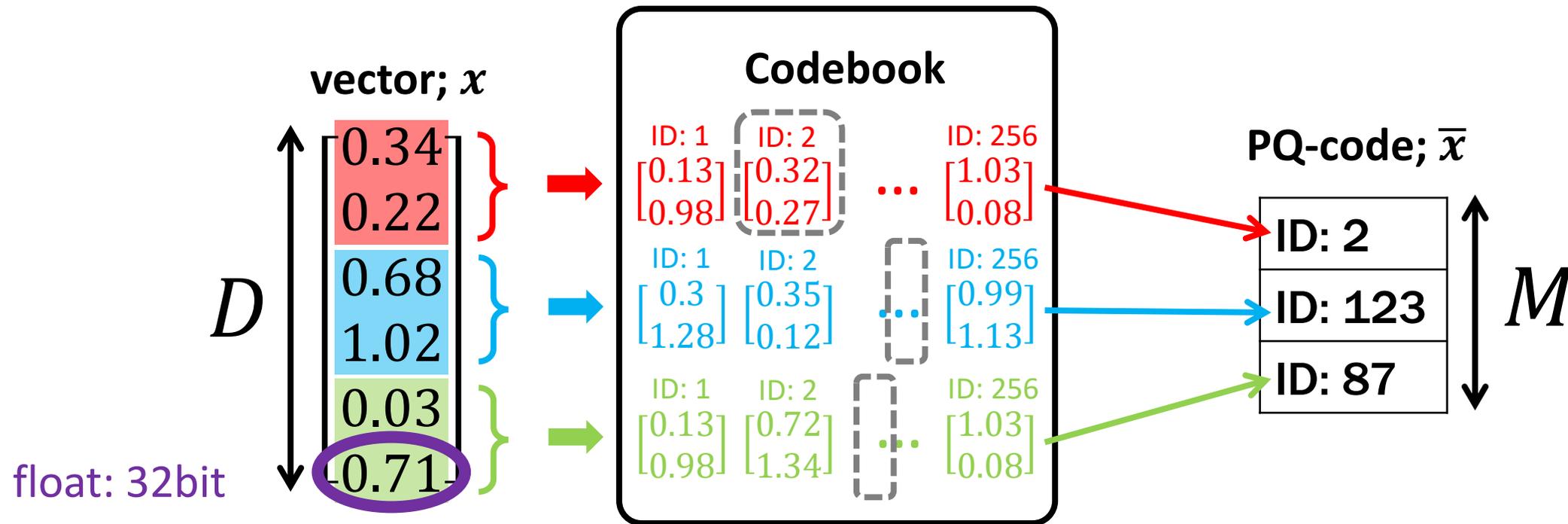
Bar notation for PQ-code:

$$x \in \mathbb{R}^D \mapsto \bar{x} \in \{1, \dots, 256\}^M$$

# Product Quantization: **Memory efficient**

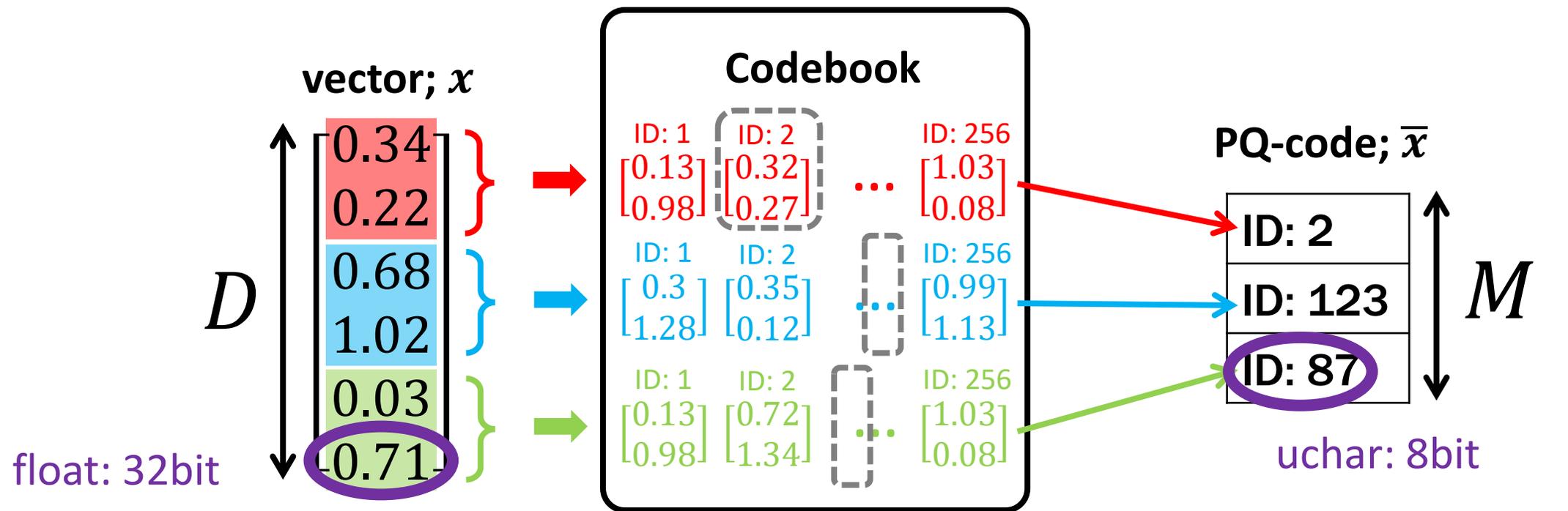


# Product Quantization: **Memory efficient**



e.g.,  $D = 128$   
 $128 \times 32 = 4096$  [bit]

# Product Quantization: **Memory efficient**



float: 32bit

uchar: 8bit

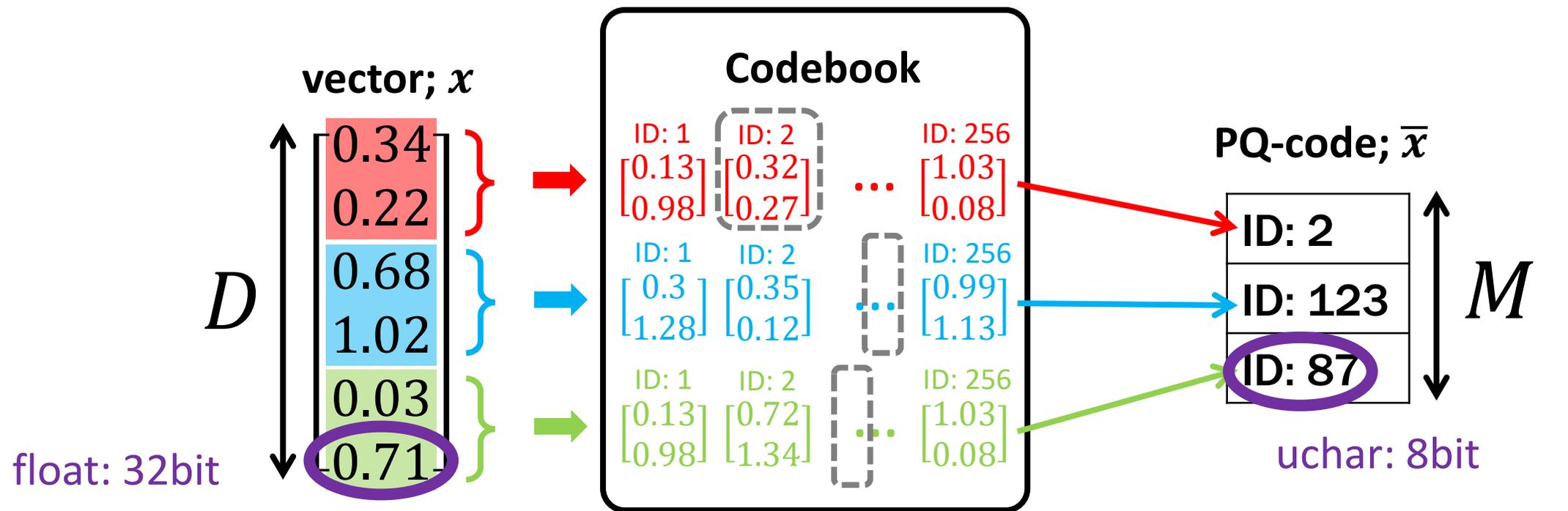
e.g.,  $D = 128$

$$128 \times 32 = 4096 \text{ [bit]}$$

e.g.,  $M = 8$

$$8 \times 8 = 64 \text{ [bit]}$$

# Product Quantization: **Memory efficient**



e.g.,  $D = 128$

$$128 \times 32 = 4096 \text{ [bit]}$$

e.g.,  $M = 8$

$$8 \times 8 = 64 \text{ [bit]}$$

$1/64$

# Product Quantization: Distance estimation

Query;  $q \in \mathbb{R}^D$

$$\begin{bmatrix} 0.34 \\ 0.22 \\ 0.68 \\ 1.02 \\ 0.03 \\ 0.71 \end{bmatrix}$$

Database vectors

$x_1$	$x_2$	...	$x_N$
$\begin{bmatrix} 0.54 \\ 2.35 \\ 0.82 \\ 0.42 \\ 0.14 \\ 0.32 \end{bmatrix}$	$\begin{bmatrix} 0.62 \\ 0.31 \\ 0.34 \\ 1.63 \\ 1.43 \\ 0.74 \end{bmatrix}$	...	$\begin{bmatrix} 3.34 \\ 0.83 \\ 0.62 \\ 1.45 \\ 0.12 \\ 2.32 \end{bmatrix}$

# Product Quantization: Distance estimation

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$$\begin{bmatrix} 0.34 \\ 0.22 \\ 0.68 \\ 1.02 \\ 0.03 \\ 0.71 \end{bmatrix}$$

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Product  
quantization

# Product Quantization: Distance estimation

Query;  $q \in \mathbb{R}^D$

$\begin{bmatrix} 0.34 \\ 0.22 \\ 0.68 \\ 1.02 \\ 0.03 \\ 0.71 \end{bmatrix}$

$\bar{x}_1 \in \{1, \dots, 256\}^M$

$\bar{x}_1$	$\bar{x}_2$	...	$\bar{x}_N$
ID: 42	ID: 221		ID: 99
ID: 67	ID: 143		ID: 234
ID: 92	ID: 34		ID: 3

# Product Quantization: Distance estimation

Query;  $\mathbf{q} \in \mathbb{R}^D$

$\begin{bmatrix} 0.34 \\ 0.22 \\ 0.68 \\ 1.02 \\ 0.03 \\ 0.71 \end{bmatrix}$

Linear  
Scan  
Through  
Candidates

$\bar{\mathbf{x}}_1 \in \{1, \dots, 256\}^M$

$\bar{\mathbf{x}}_1$

ID: 42
ID: 67
ID: 92

$\bar{\mathbf{x}}_2$

ID: 221
ID: 143
ID: 34

...

$\bar{\mathbf{x}}_N$

ID: 99
ID: 234
ID: 3

Asymmetric distance

- $d(\mathbf{q}, \mathbf{x})^2$  can be efficiently approximated by  $d_A(\mathbf{q}, \bar{\mathbf{x}})^2$
- Lookup-trick: Looking up pre-computed distance-tables
- Candidate selection by  $d_A$

Not pseudo code

```
import numpy as np
from scipy.cluster.vq import vq, kmeans2
from scipy.spatial.distance import cdist

def train(vec, M):
    Ds = int(vec.shape[1] / M) #  $D_s = D / M$ 
    #  $\text{codeword}[m][k] = \mathbf{c}_k^m$ 
    codeword = np.empty((M, 256, Ds), np.float32)

    for m in range(M):
        vec_sub = vec[:, m * Ds : (m + 1) * Ds]
        codeword[m], label = kmeans2(vec_sub, 256)

    return codeword

def encode(codeword, vec): #  $\text{vec} = \{\mathbf{x}_n\}_{n=1}^N$ 
    M, _K, Ds = codeword.shape
    #  $\text{pqcode}[n] = \mathbf{i}(\mathbf{x}_n)$ ,  $\text{pqcode}[n][m] = i^m(\mathbf{x}_n)$ 
    pqcode = np.empty((vec.shape[0], M), np.uint8)

    for m in range(M): # Eq. (2) and Eq. (3)
        vec_sub = vec[:, m * Ds : (m + 1) * Ds]
        pqcode[:, m], dist = vq(vec_sub, codeword[m])

    return pqcode
```

```
def search(codeword, pqcode, query):
    M, _K, Ds = codeword.shape
    #  $\text{dist\_table} = D(m, k)$ 
    dist_table = np.empty((M, 256), np.float32)

    for m in range(M):
        query_sub = query[m * Ds : (m + 1) * Ds]
        dist_table[m, :] = cdist([query_sub],
            ↪ codeword[m], 'sqeuclidean')[0] # Eq. (5)

    # Eq. (6)
    dist = np.sum(dist_table[range(M), pqcode], axis=1)

    return dist

if __name__ == "__main__":
    # Read  $\text{vec\_train}$ ,  $\text{vec}$  ( $\{\mathbf{x}_n\}_{n=1}^N$ ), and  $\text{query}$  ( $\mathbf{y}$ )
    M = 4
    codeword = train(vec_train, M)
    pqcode = encode(codeword, vec)
    dist = search(codeword, pqcode, query)
    print(dist)
```

➤ Only tens of lines in Python

➤ Pure Python library: nanopq

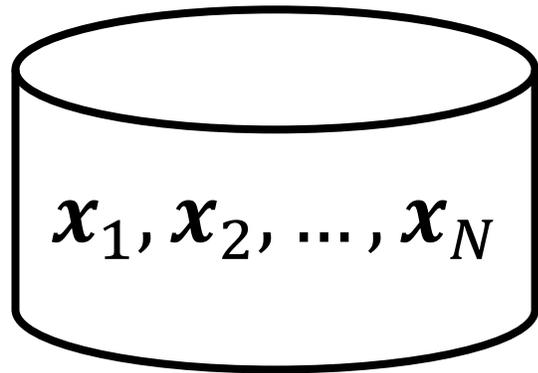
<https://github.com/matsui528/nanopq>

➤ `pip install nanopq`

# The ANN search pipeline (with quantization)

BUILD

Data vectors

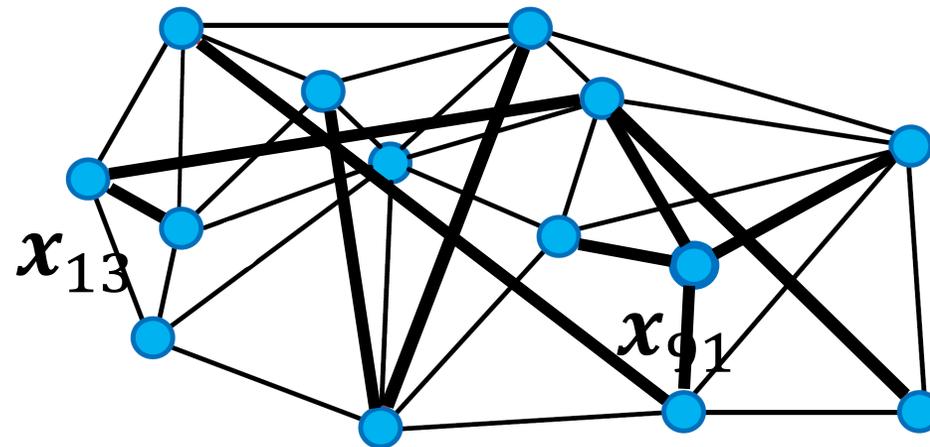


$$x_n \in \mathbb{R}^D$$



*~several hours*

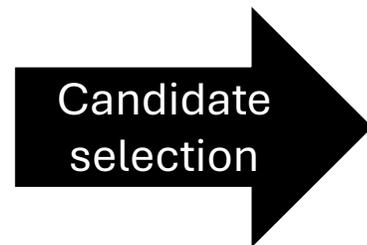
Index structure (Graph, IVF, Tree)



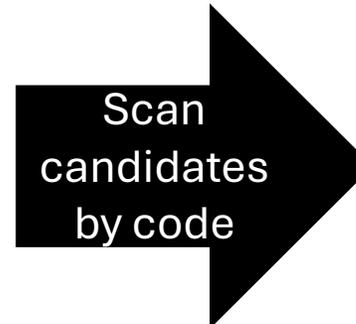
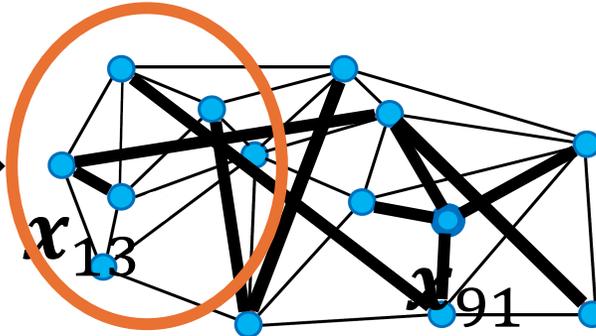
SEARCH

$$\begin{bmatrix} 0.23 \\ 3.15 \\ 0.65 \\ 1.43 \end{bmatrix}$$

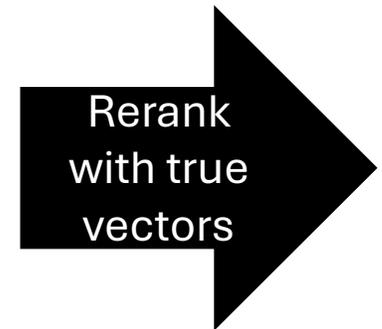
$$q \in \mathbb{R}^D$$



*~milliseconds*



$$\bar{x}'_1, \dots, \bar{x}'_K$$



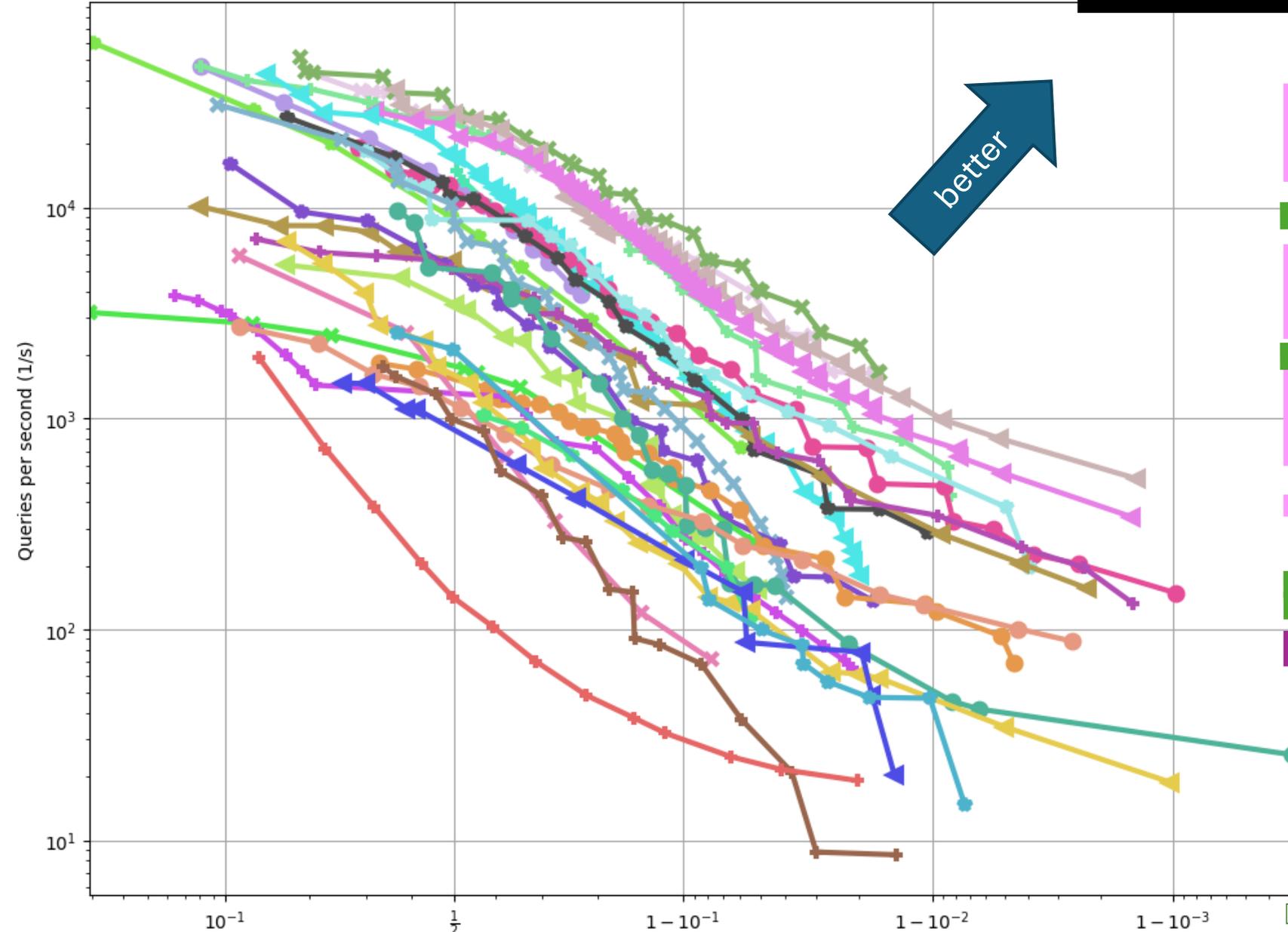
$$\begin{bmatrix} 0.20 \\ 3.25 \\ 0.72 \\ 1.68 \end{bmatrix}$$

Typically 10-100x more quantized vectors than target  $x_{74}$

Recall-Queries per second (1/s) tradeoff - up and to the right is better

1.2M vectors, 100d, GloVe word embeddings

Better Throughput



Better Quality<sub>Recall</sub>



- NGT-qg
- hsw(nmslib)
- qsgngt
- NGT-panng
- glass
- scann
- vearch
- vamana(diskann)
- Milvus(Knowhere)
- pynndescent
- n2
- faiss-ivfpqfs
- hsw(faiss)
- hswlib
- hsw(vespa)
- redisearch
- vald(NGT-anng)
- luceneknn
- weaviate
- SW-graph(nmslib)
- faiss-ivf
- flann
- mrpt
- annoy
- qdrant
- puffinn
- pgvector
- tinyknn
- BallTree(nmslib)
- bruteforce-blas

Graph-based

Clustering-based

Tree-based

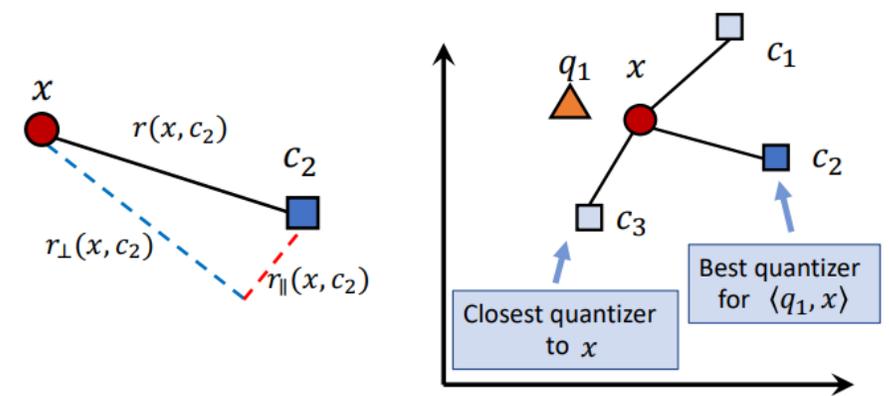
LSH-based

[A., Bernhardsson, Faithfull, 2020]

<https://github.com/erikbern/ann-benchmarks>

# Current Frontier in Quantization

- **SCANN** [Guo et al., ICML'20]
  - Quantization for Inner Product Spaces
- **RaBitQ for quantizing high-dimensional v** [Gao, Long, SIGMOD 2024]
  - D dimensional vectors  $\rightarrow$  D bit strings
  - Asymmetric distance estimation
  - The RaBitQ Library, Gao et al., VecDB 2025
- **LoRANN: Low-Rank Matrix Factorization for Approximate Nearest Neighbor Search**, [Jääsaari, Hyvönen, Roos, NeurIPS 2024]
  - reduced-rank regression as quantizer



**Source:** Accelerating Large-Scale Inference with Anisotropic Vector Quantization, Guo et al.

	LSH	Clustering-based	Graph-based
Supports	<ul style="list-style-type: none"> <li>• range search</li> <li>• k-NN</li> </ul>	<ul style="list-style-type: none"> <li>• k-NN</li> </ul>	
Pros	<ul style="list-style-type: none"> <li>• strong guarantees on running time/quality</li> <li>• data independent</li> <li>• adaptive</li> </ul>	<ul style="list-style-type: none"> <li>• small space requirements</li> <li>• fast search through quantization</li> <li>• fast index building</li> <li>• parameters somewhat easy to tune</li> </ul>	
Cons	<ul style="list-style-type: none"> <li>• many points need to be inspected to get decent quality</li> <li>• typically large space requirements</li> <li>• space/distance must be “lshable”</li> </ul>	<ul style="list-style-type: none"> <li>• many points inspected to reach decent quality</li> </ul>	

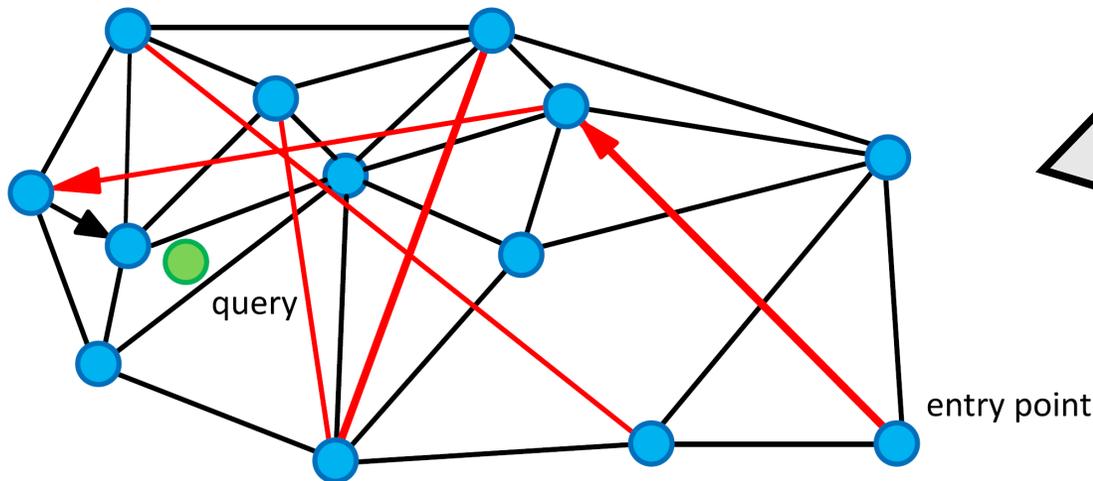
When is quantization used in data mining?

# Graph-based solutions

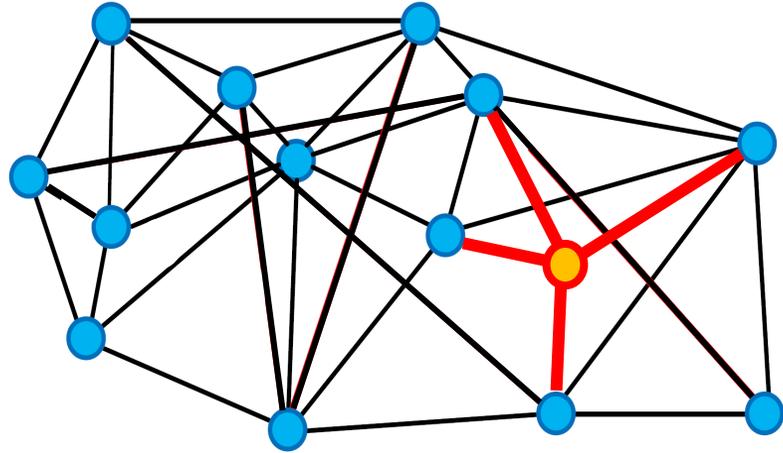
HNSW [Malkov, Yashunin, 2020], DiskANN [Subramanya+, 2019],  
pyNNDescent [McInnes], [Dong, Wei, Charikar, Li, 2011]....

# Graph search

- De facto standard for million-scale data (i.e., if all data can be loaded on memory)
- Fast and accurate for real-world data
- Useful for billion-scale situation as well
- ✓ Graph-search is a building block for billion-scale systems

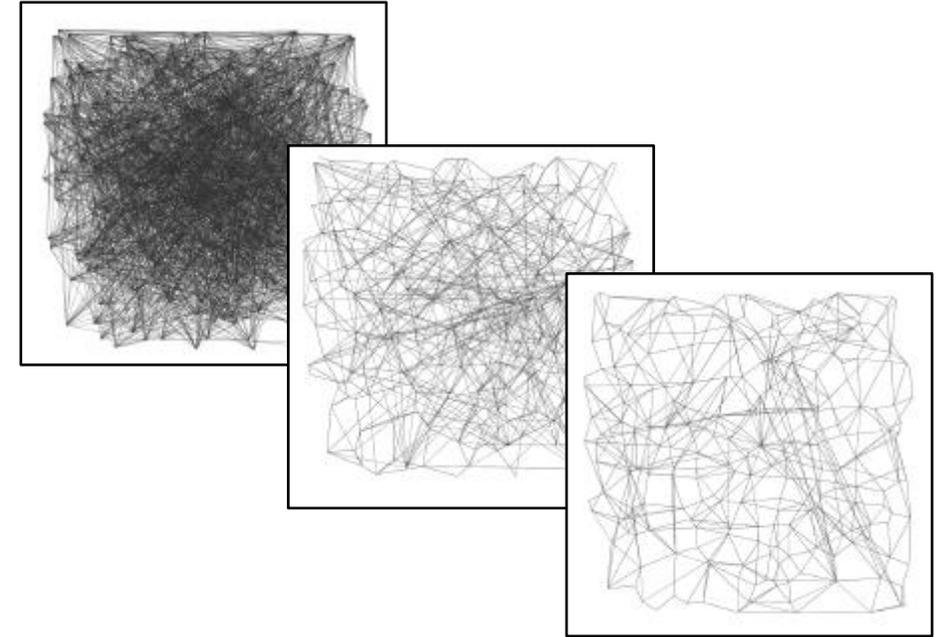


- Traverse graph towards the query
- Seems intuitive, but not so much easy to understand
- Review the algorithm carefully



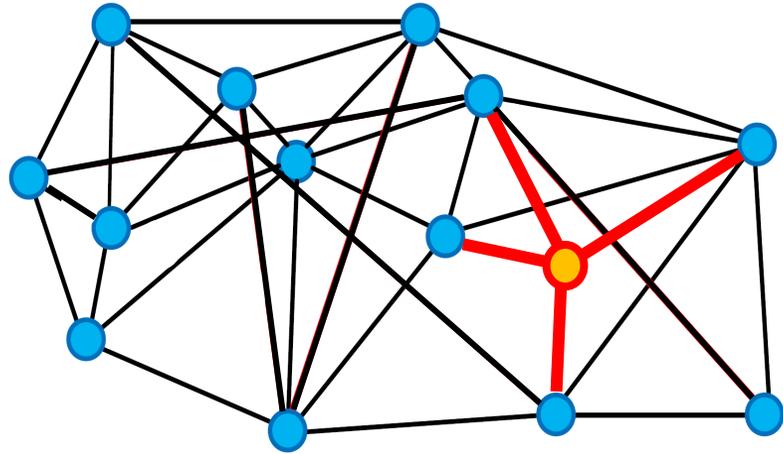
## Incremental approach

- Add a new item to the current graph incrementally



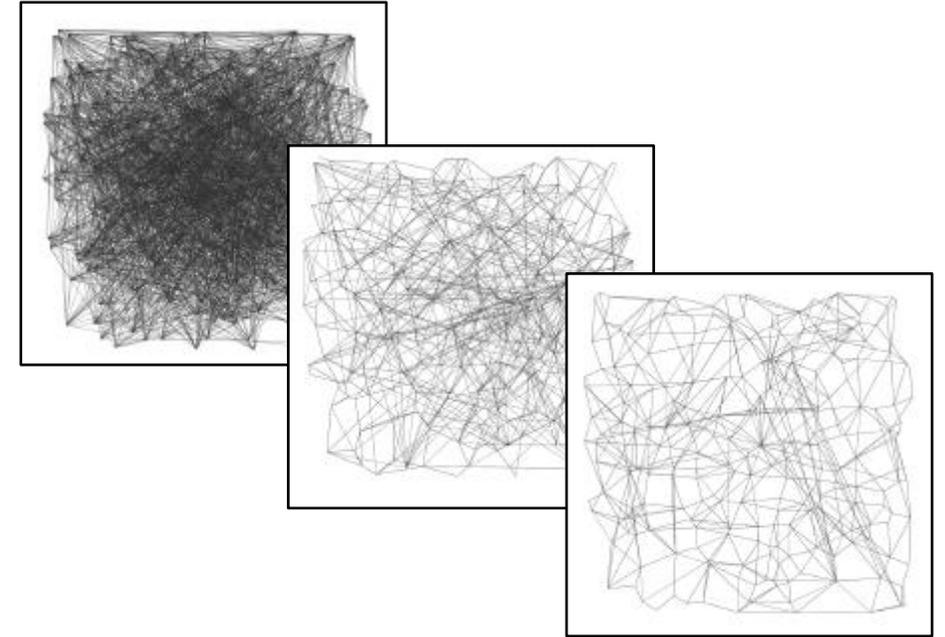
## Refinement approach

- Iteratively refine an initial graph



## Incremental approach

- Add a new item to the current graph incrementally



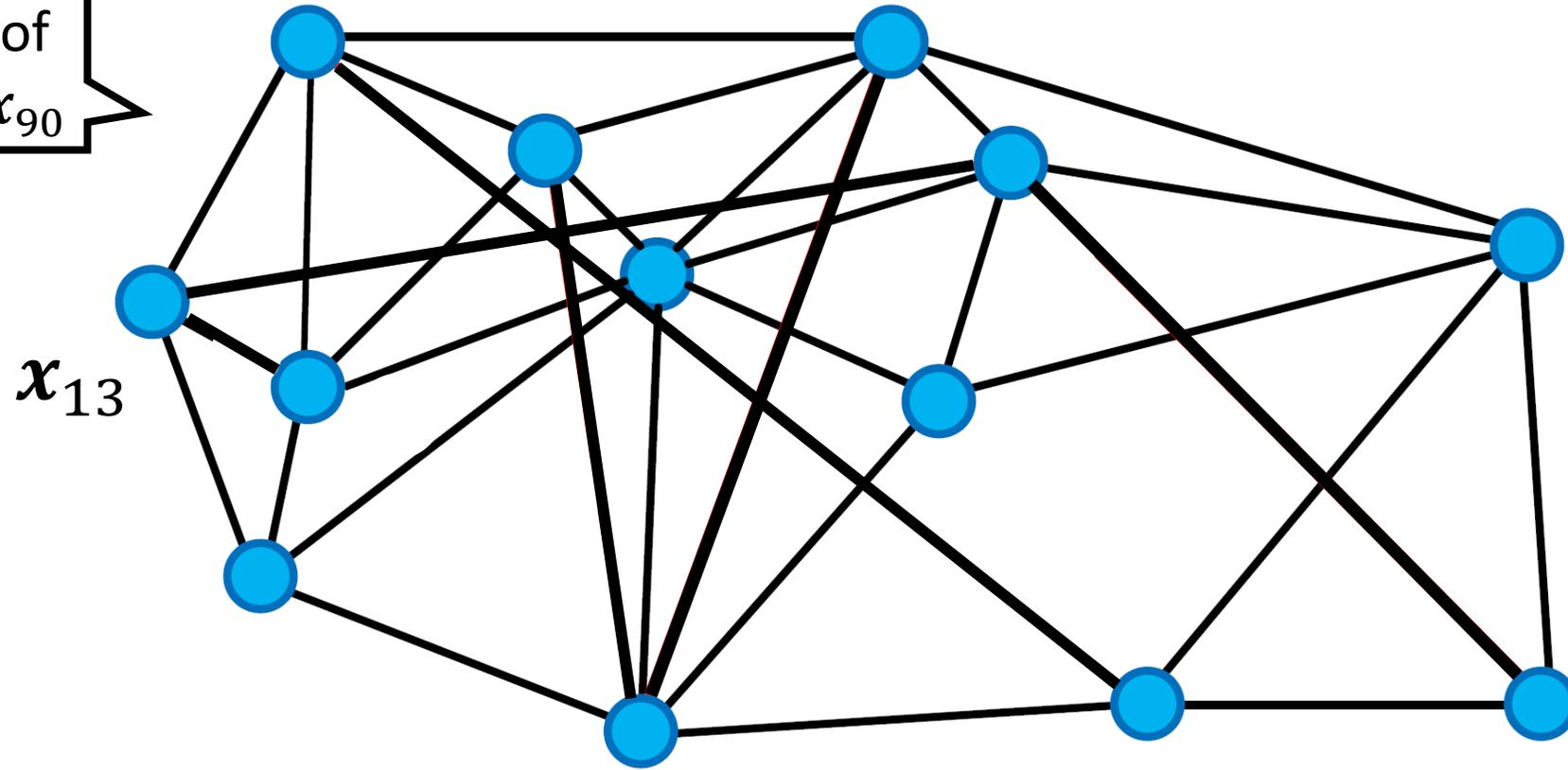
## Refinement approach

- Iteratively refine an initial graph

# Construction: incremental approach

Images are from [Malkov+, Information Systems, 2013]

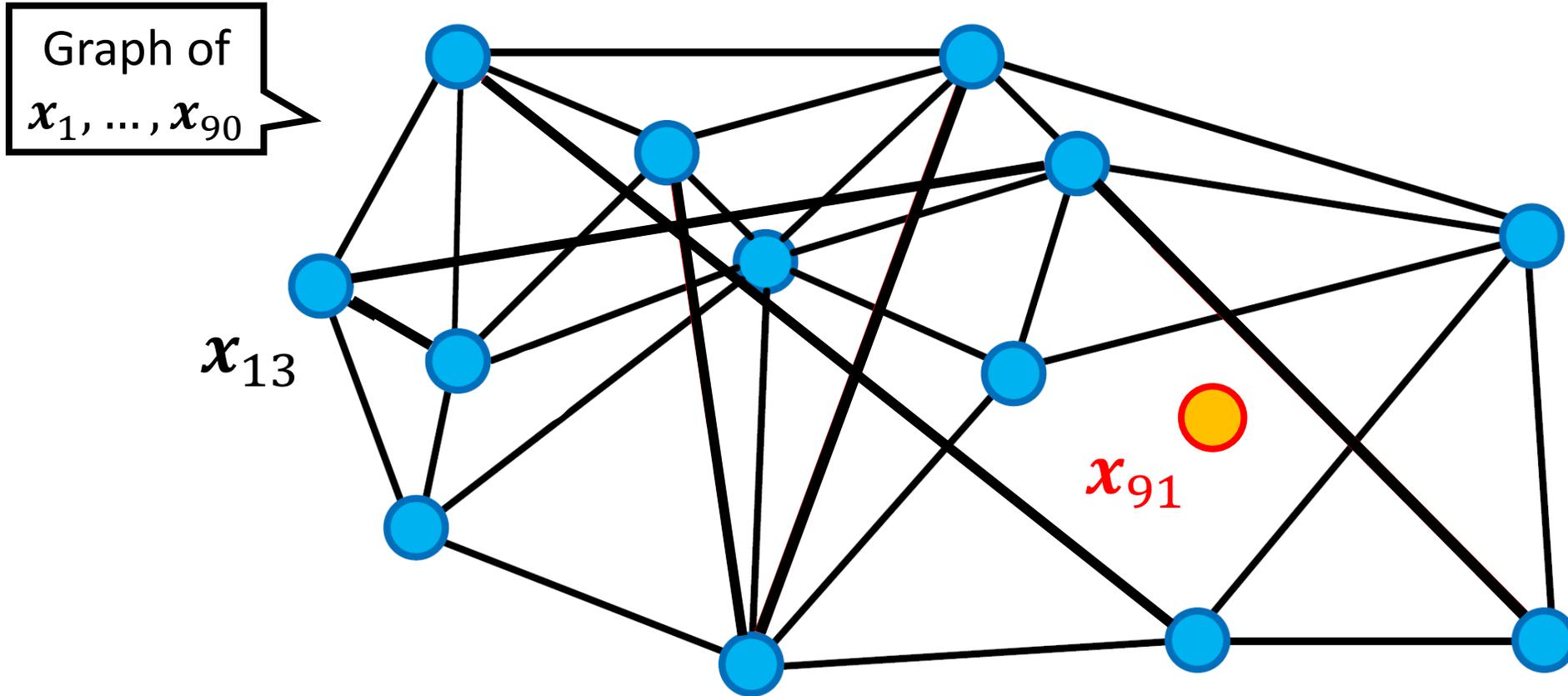
Graph of  $x_1, \dots, x_{90}$



➤ Each node is a database vector

# Construction: incremental approach

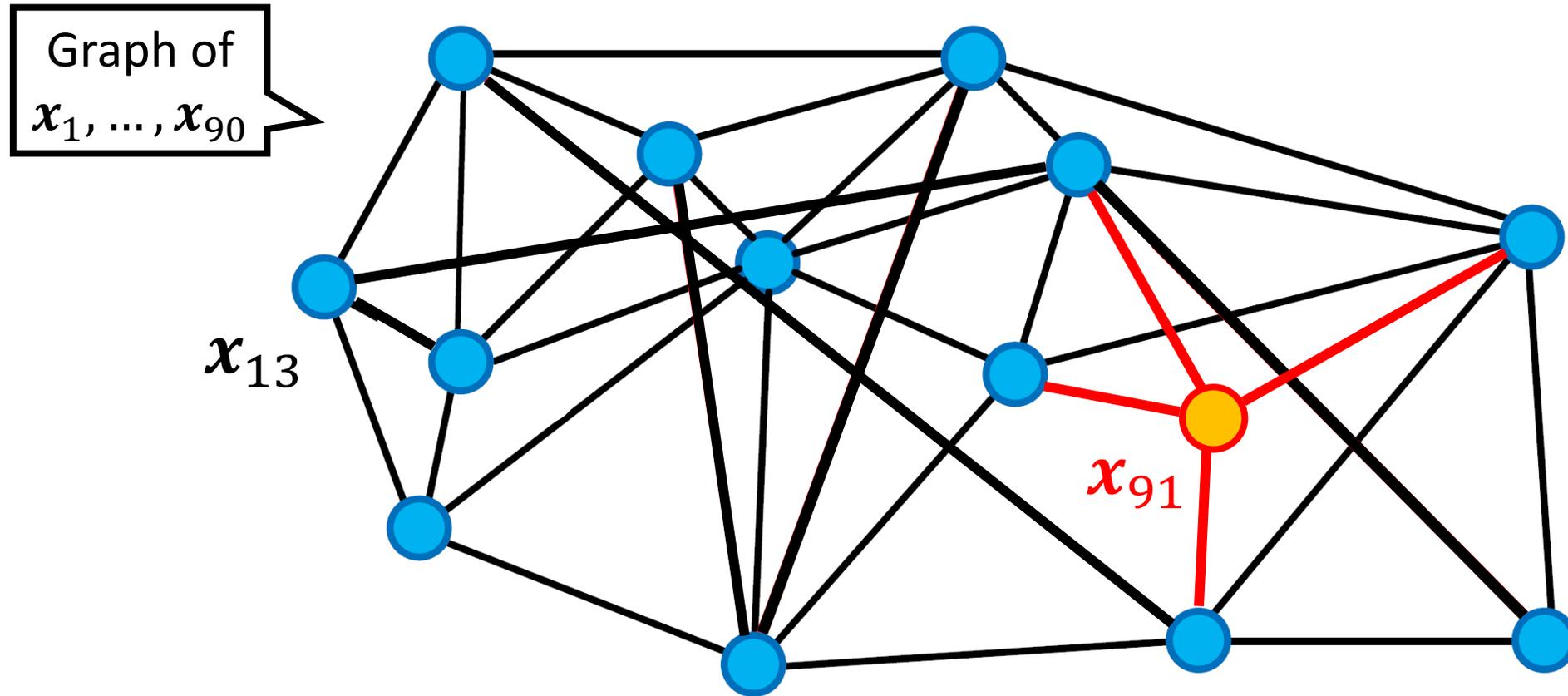
Images are from [Malkov+, Information Systems, 2013]



- Each node is a database vector
- Given a new database vector,

## Construction: incremental approach

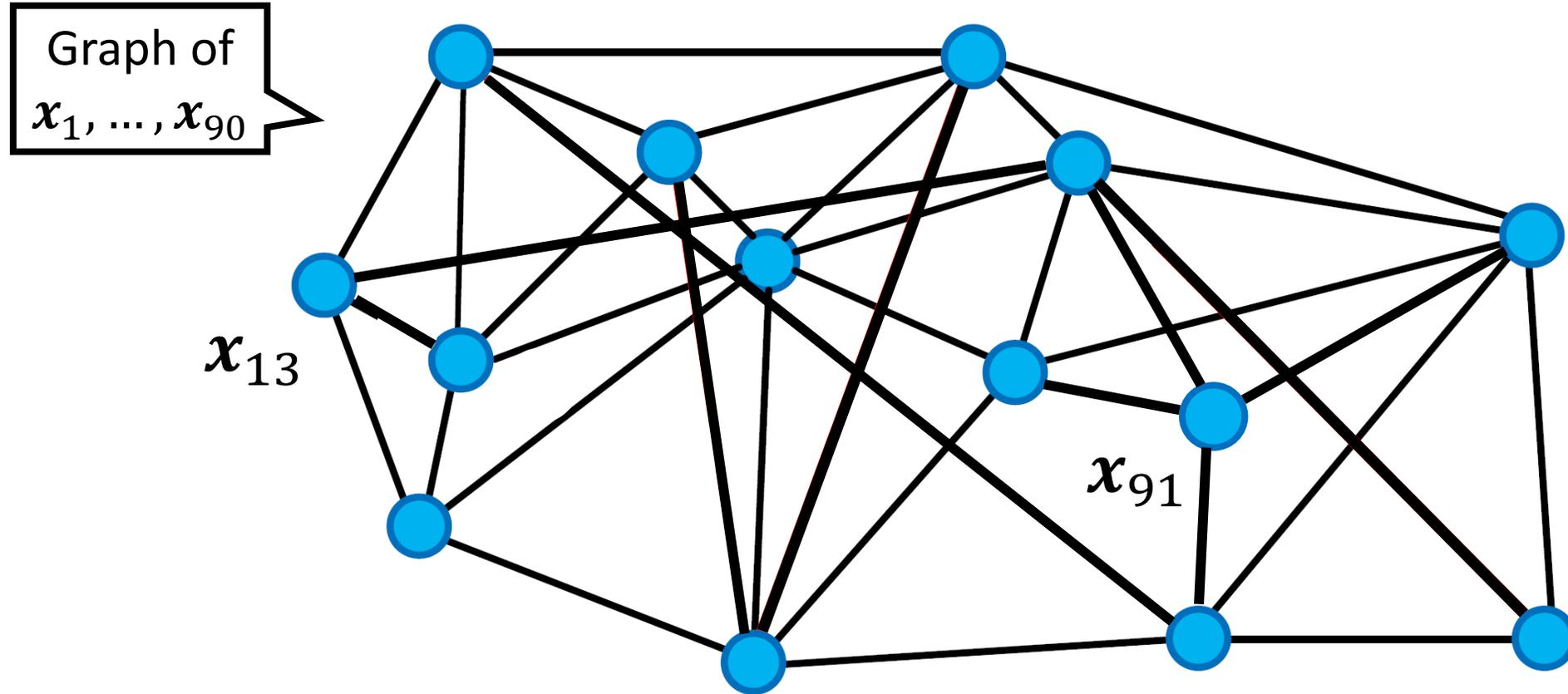
Images are from [Malkov+, Information Systems, 2013]



- Each node is a database vector
- Given a new database vector, create new edges to neighbors

## Construction: incremental approach

Images are from [Malkov+, Information Systems, 2013]



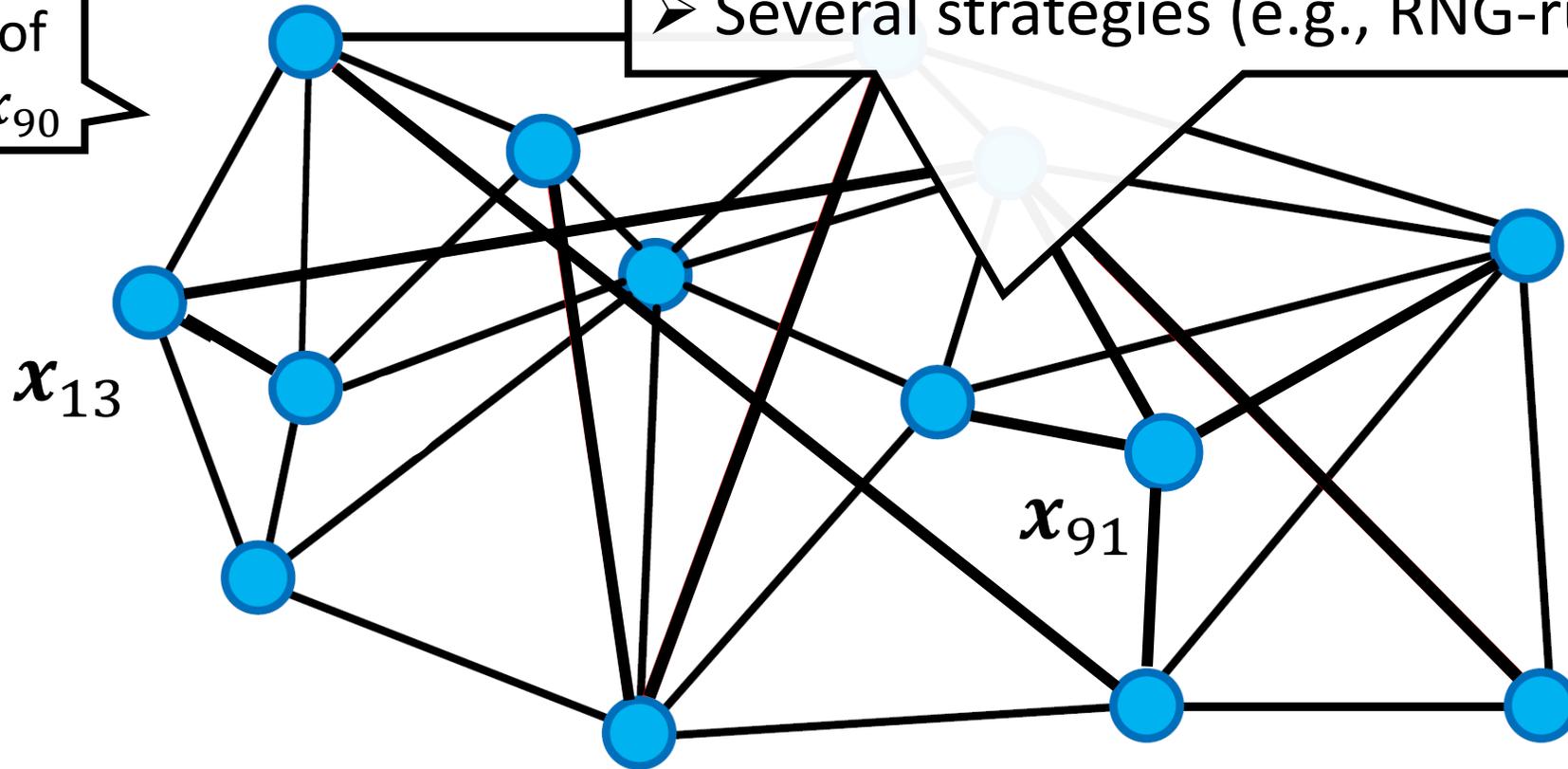
- Each node is a database vector
- Given a new database vector, create new edges to neighbors

## Construction: incremental approach

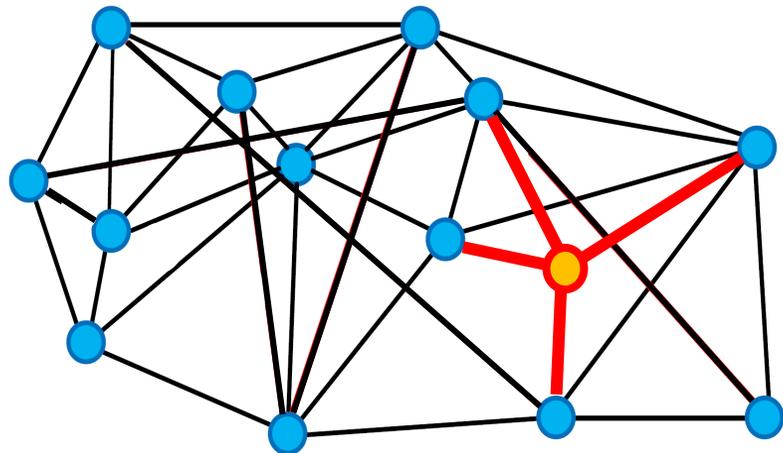
Image from [Mallat, Information Systems, 2012]

- Prune edges if some node have too many edges
- Several strategies (e.g., RNG-rule)

Graph of  
 $x_1, \dots, x_{90}$

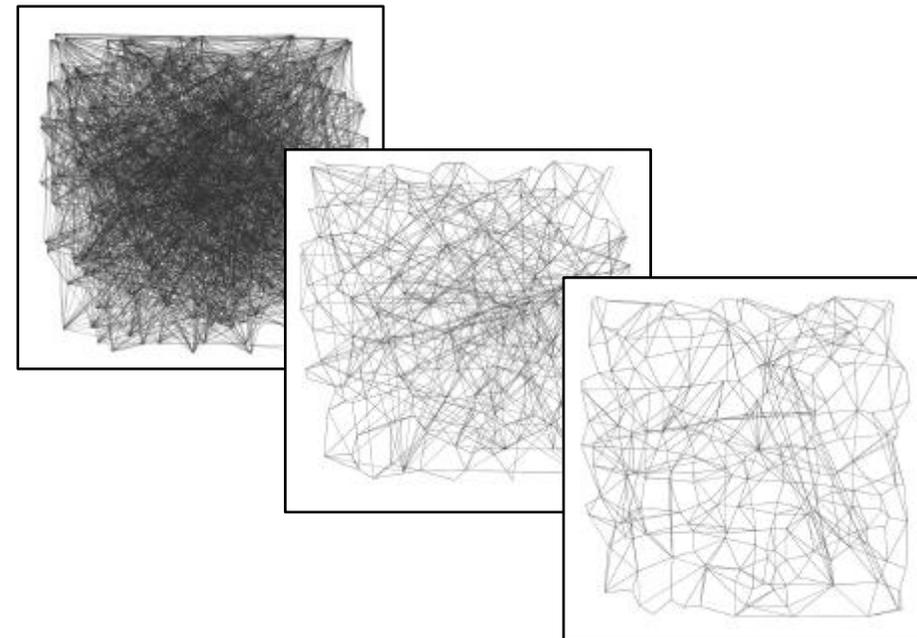


- Each node is a database vector
- Given a new database vector, create new edges to neighbors



## Incremental approach

- Add a new item to the current graph incrementally

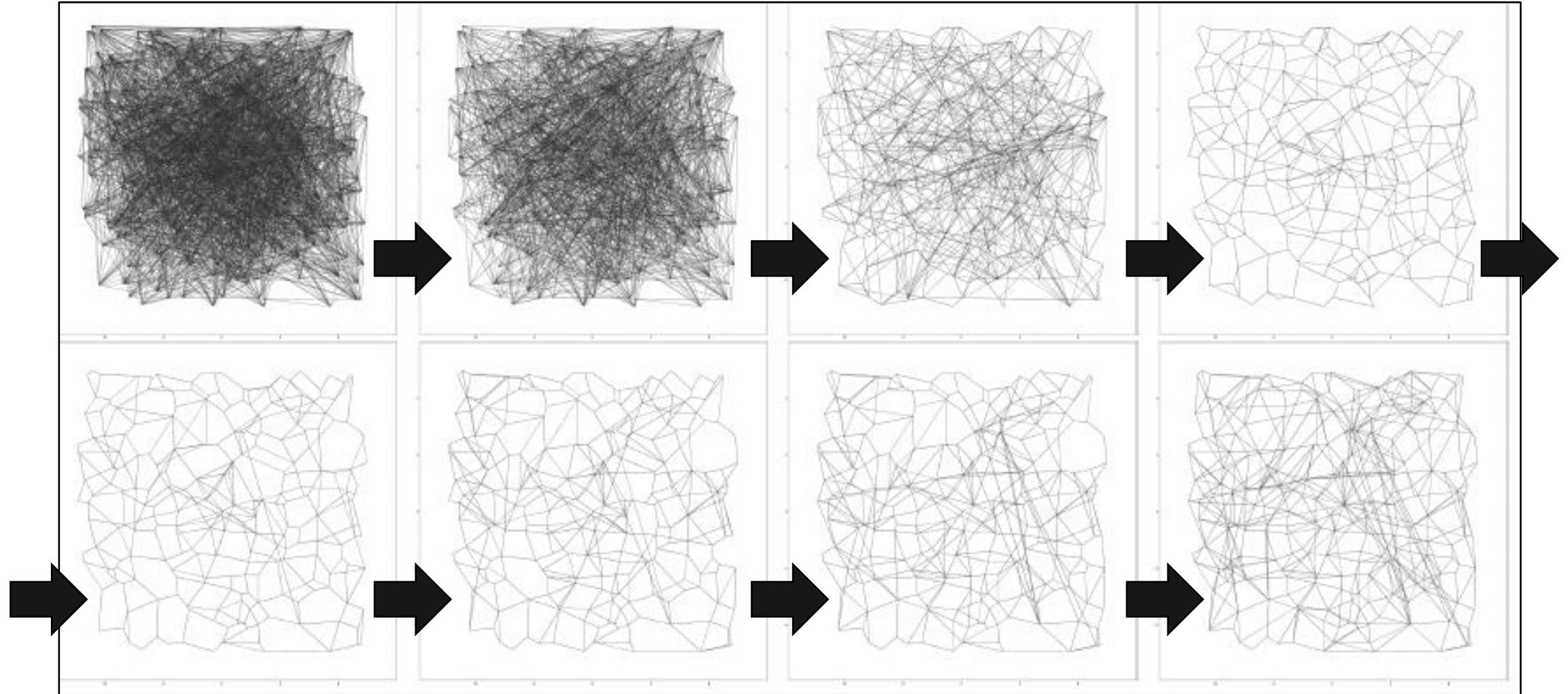


## Refinement approach

- Iteratively refine an initial graph

## Construction: refinement approach

Images are from [Subramanya+, NeurIPS 2019]

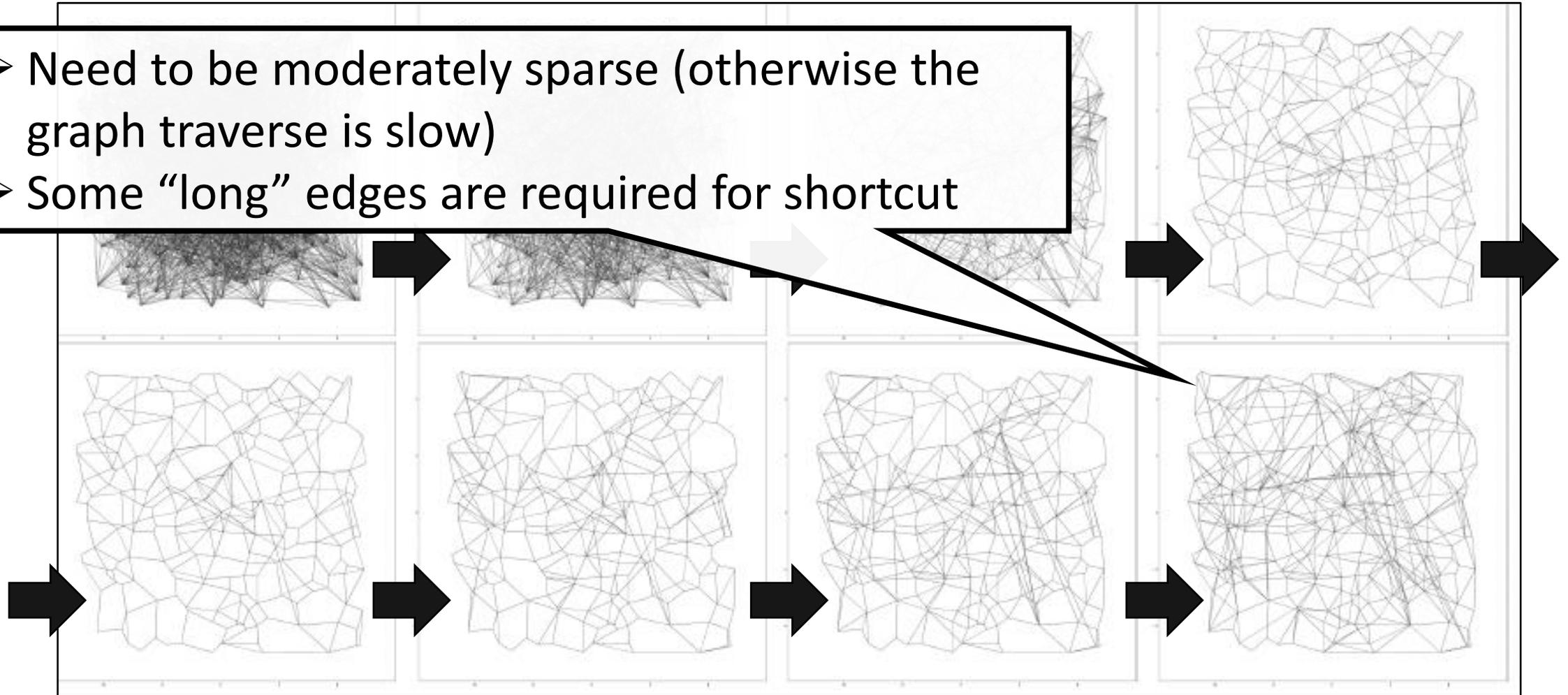


- Create an initial graph (e.g., random  $k$ -regular graph or approx.  $k$ NN graph)
- Refine it iteratively (pruning/adding edges)

## Construction: refinement approach

Images are from [Subramanya+, NeruIPS 2019]

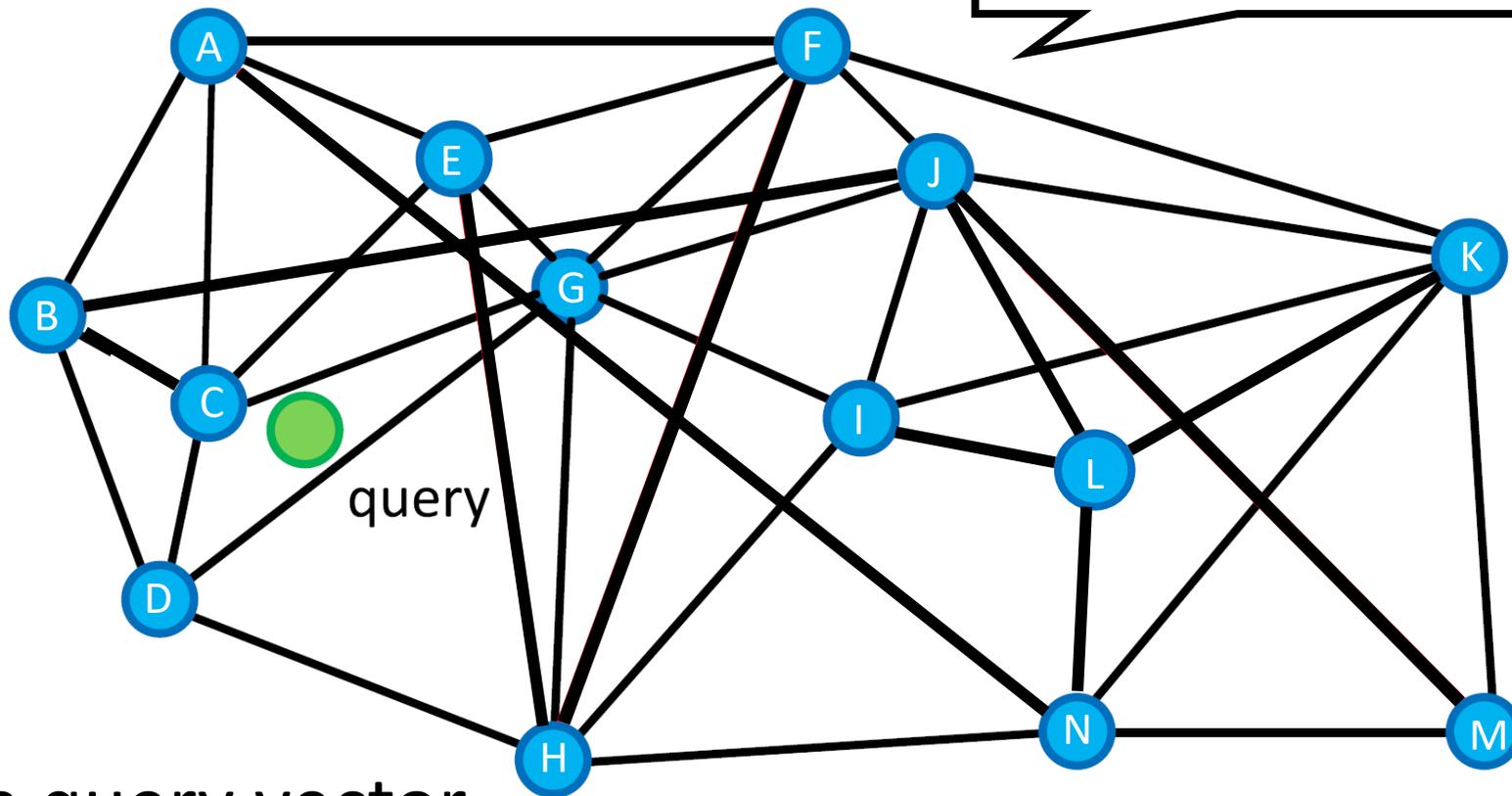
- Need to be moderately sparse (otherwise the graph traverse is slow)
- Some “long” edges are required for shortcut



- Create an initial graph (e.g., random graph or approx. kNN graph)
- Refine it iteratively (pruning/adding edges)

# Search

Images are from [Malkov+, Information Systems, 2013]



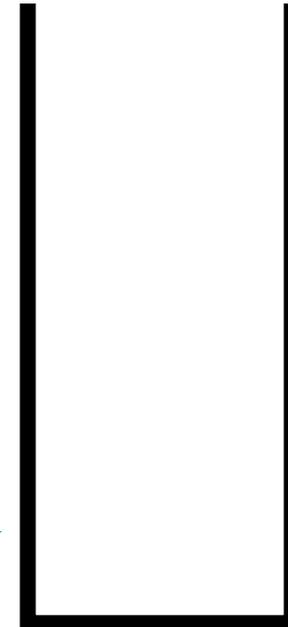
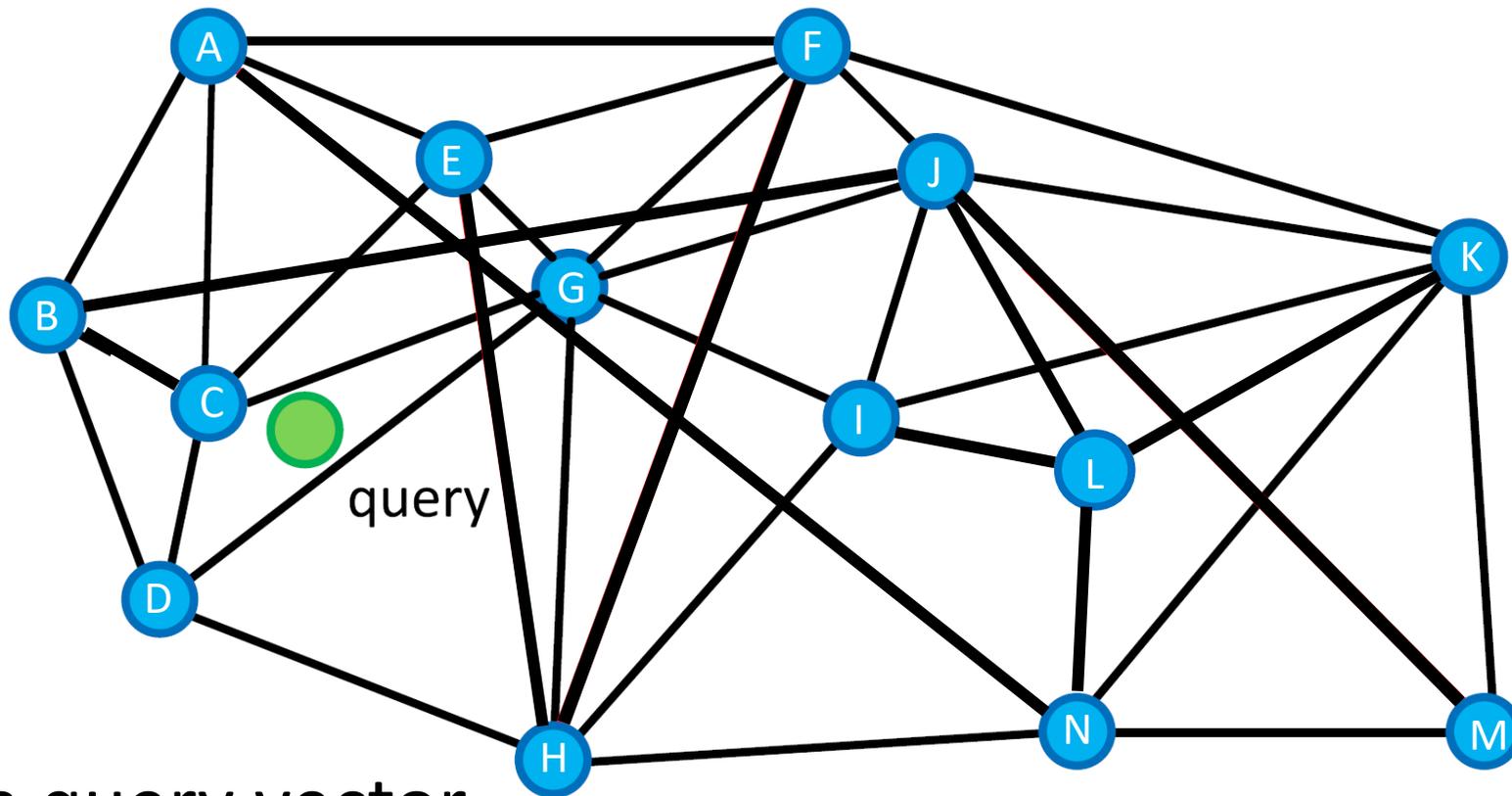
Close to the query

Candidates  
(size = 3)

➤ Given a query vector

# Search

Images are from [Malkov+, Information Systems, 2013]

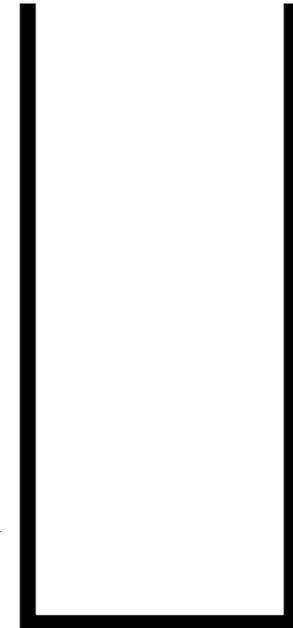
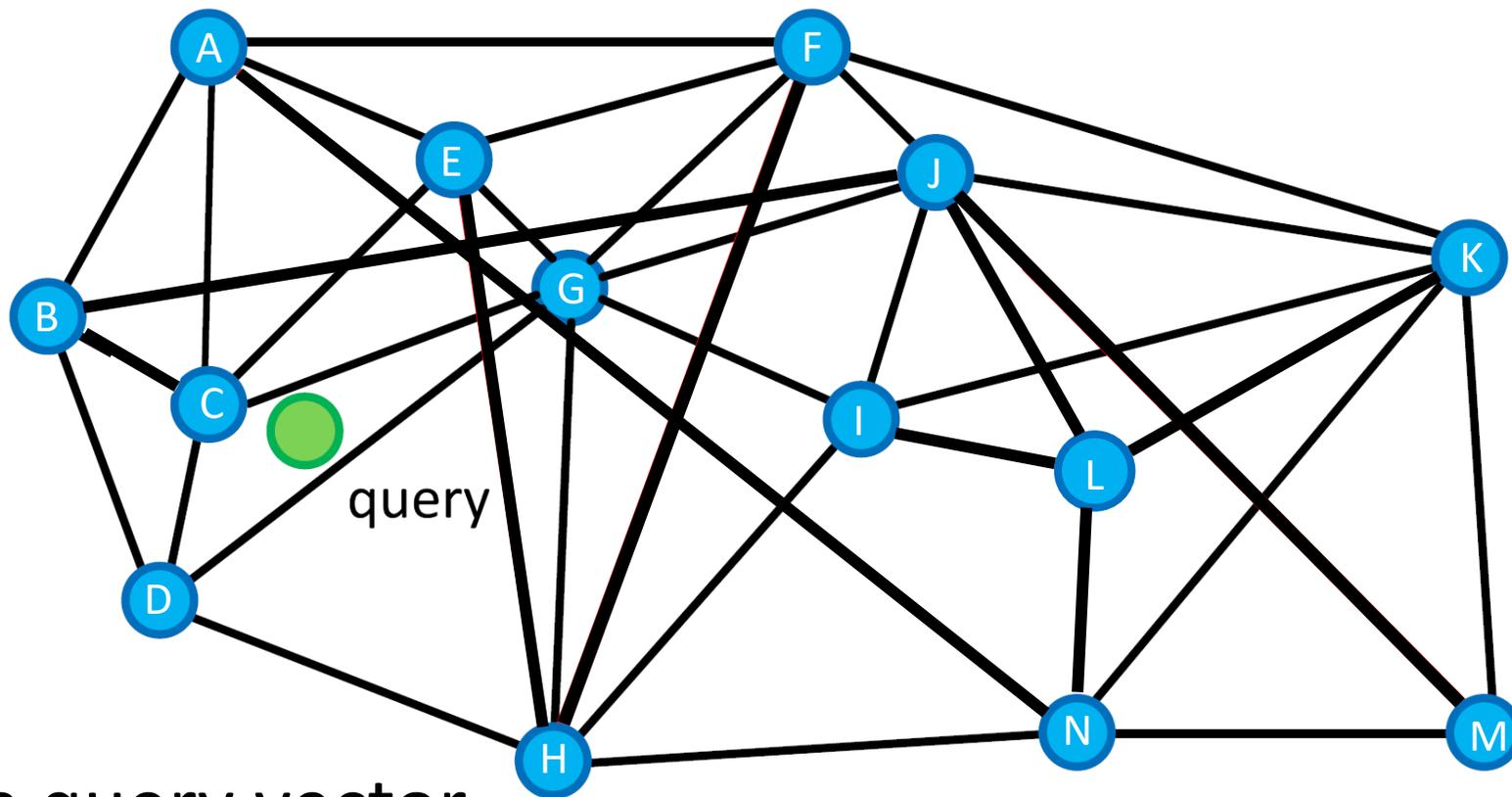


Candidates  
(size = 3)

➤ Given a query vector

# Search

Images are from [Malkov+, Information Systems, 2013]



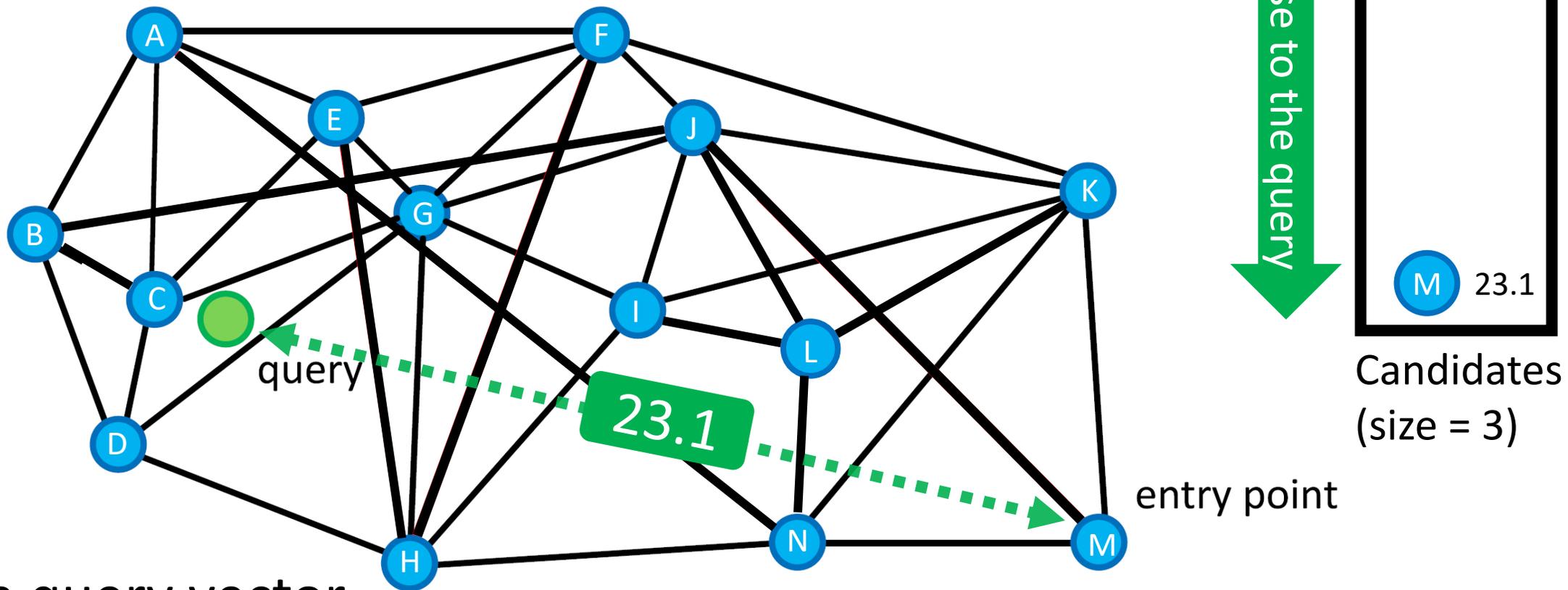
Candidates  
(size = 3)

entry point

- Given a query vector
- Start from an entry point (e.g., **M**)

# Search

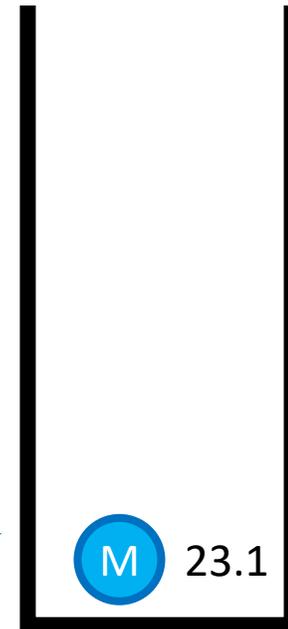
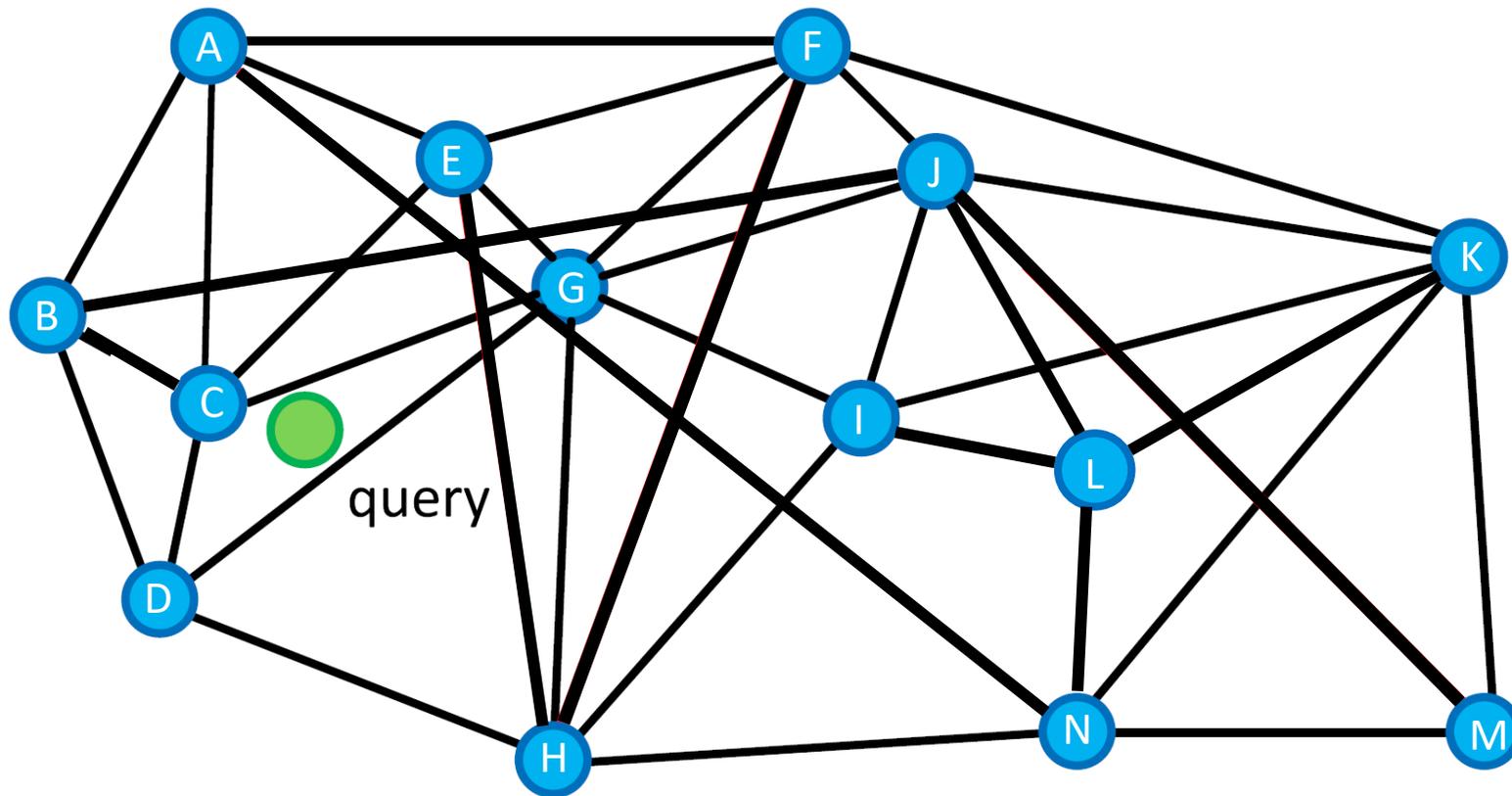
Images are from [Malkov+, Information Systems, 2013]



- Given a query vector
- Start from an entry point (e.g., M). Record the distance to  $q$ .

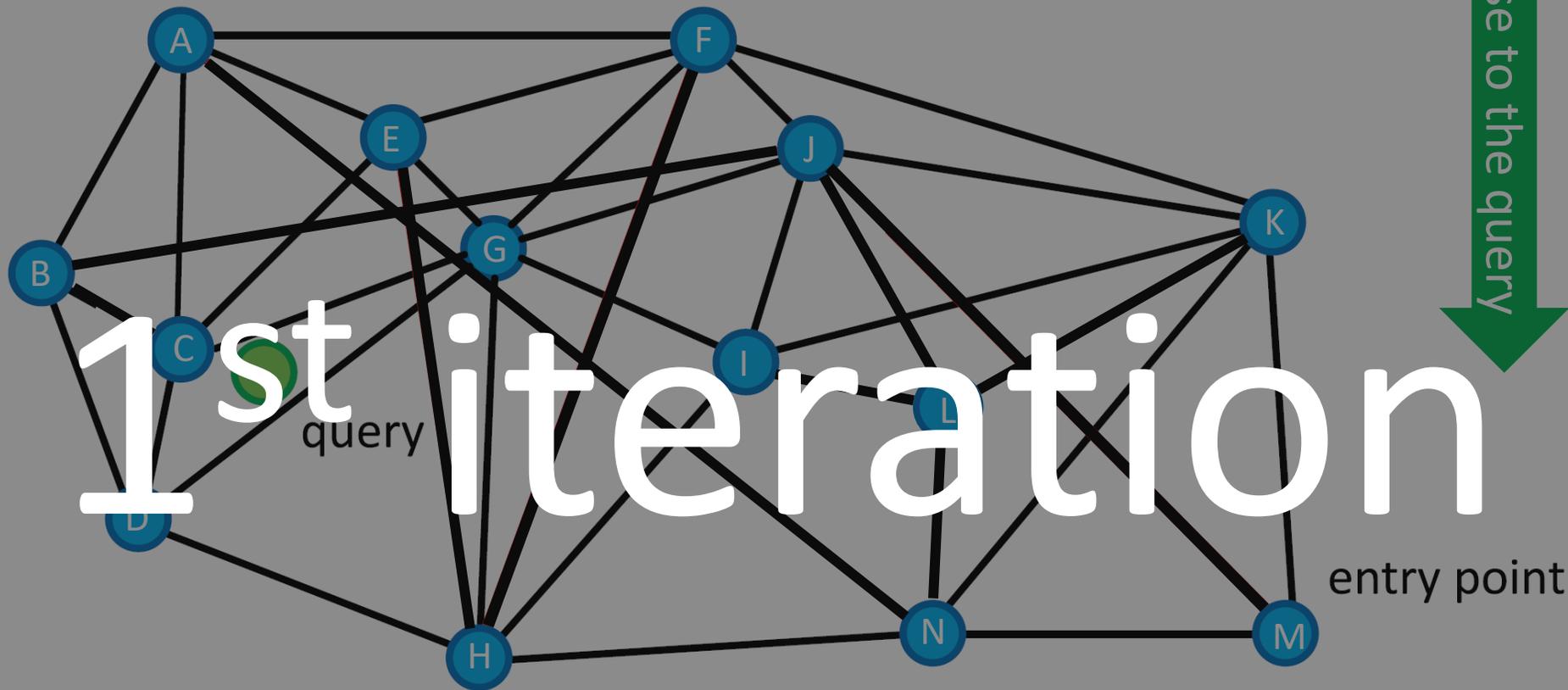
# Search

Images are from [Malkov+, Information Systems, 2013]

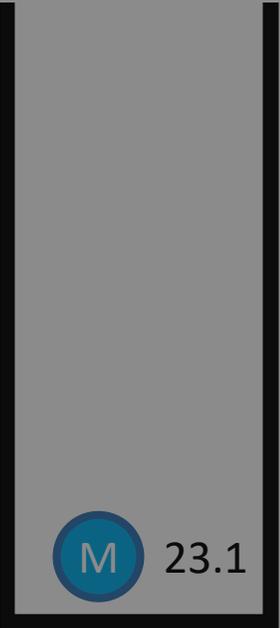


Candidates  
(size = 3)

entry point



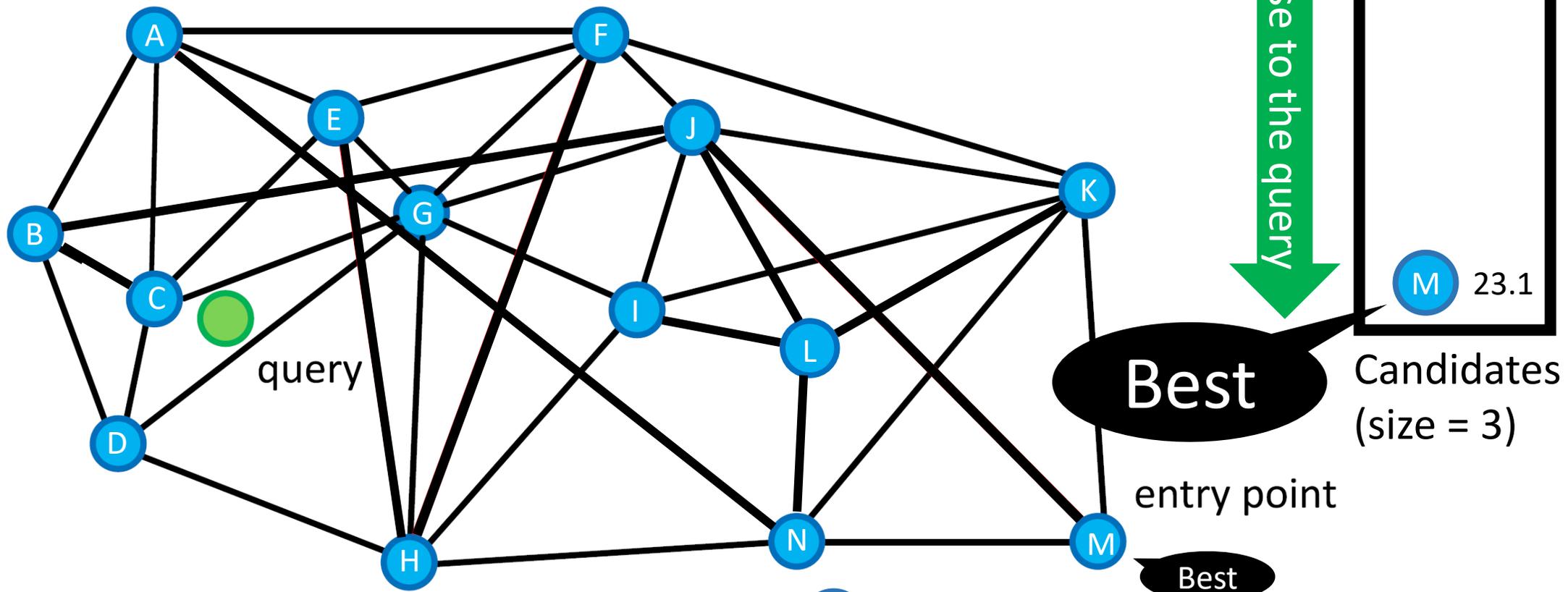
Close to the query



Candidates (size = 3)

# Search

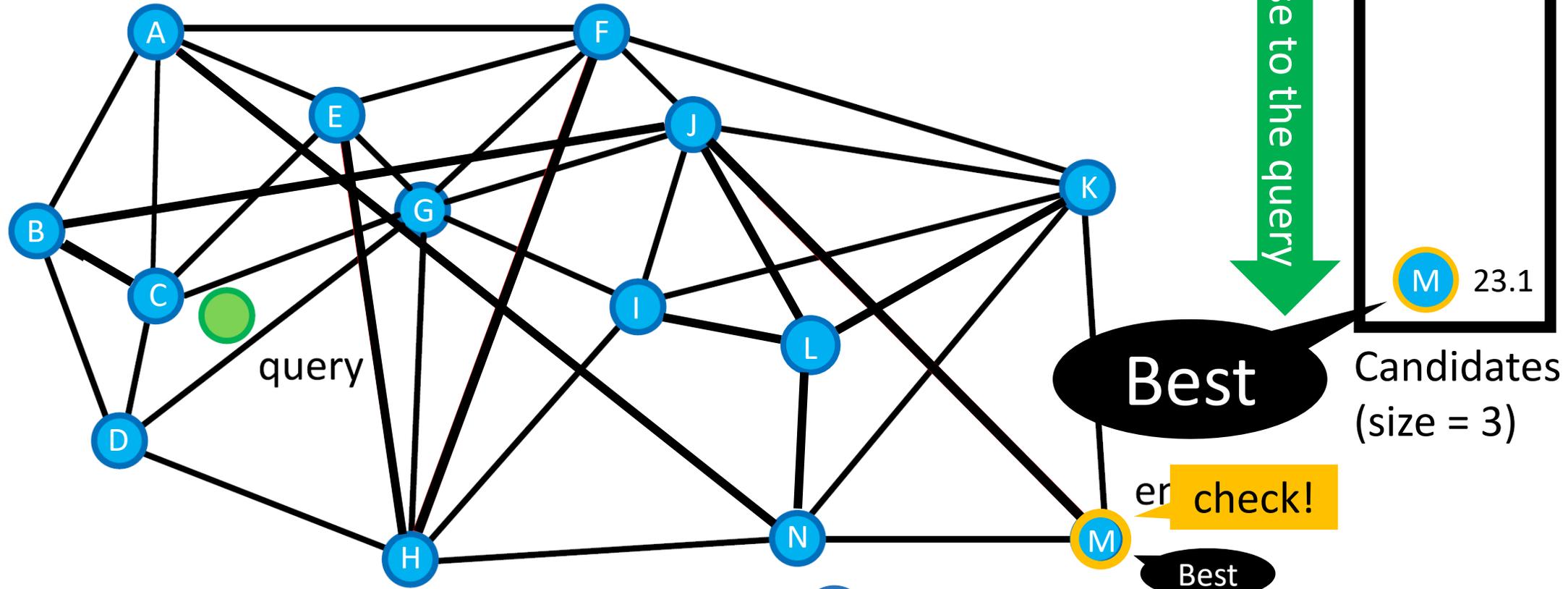
Images are from [Malkov+, Information Systems, 2013]



➤ Pick up the unchecked best candidate (M)

# Search

Images are from [Malkov+, Information Systems, 2013]

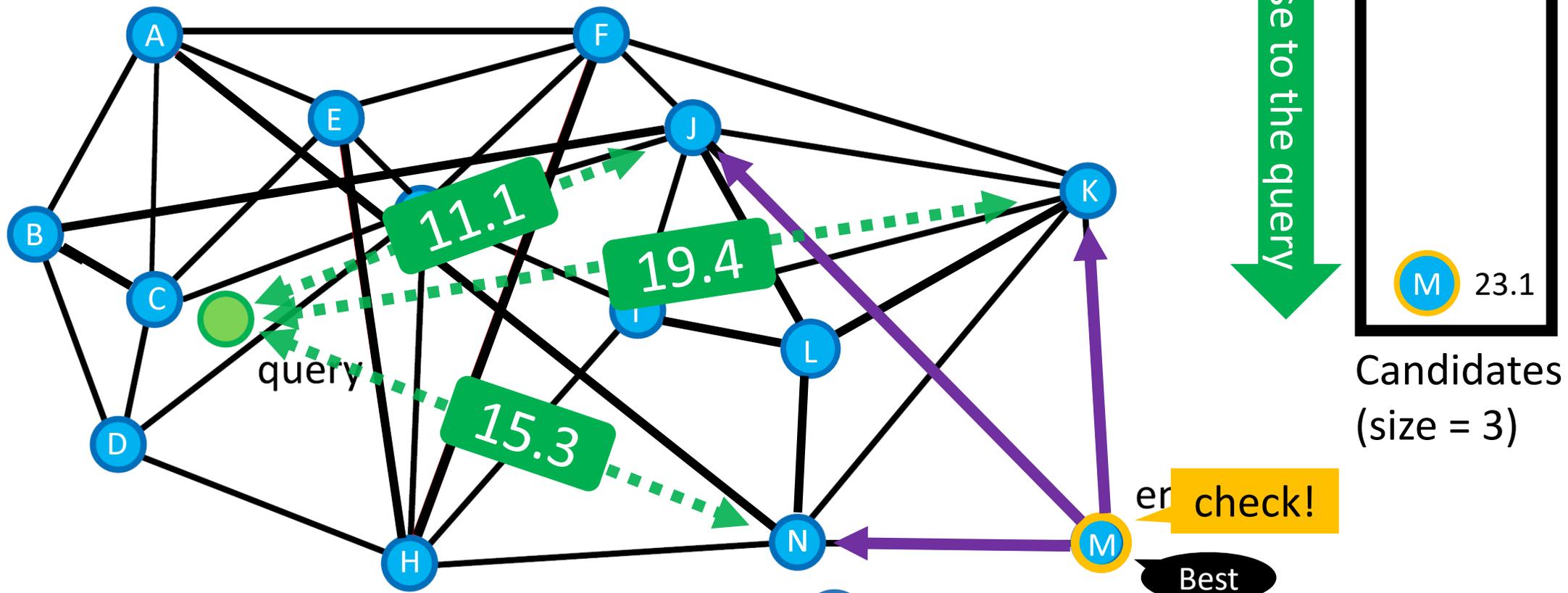


➤ Pick up the unchecked best candidate (M). Check it.



# Search

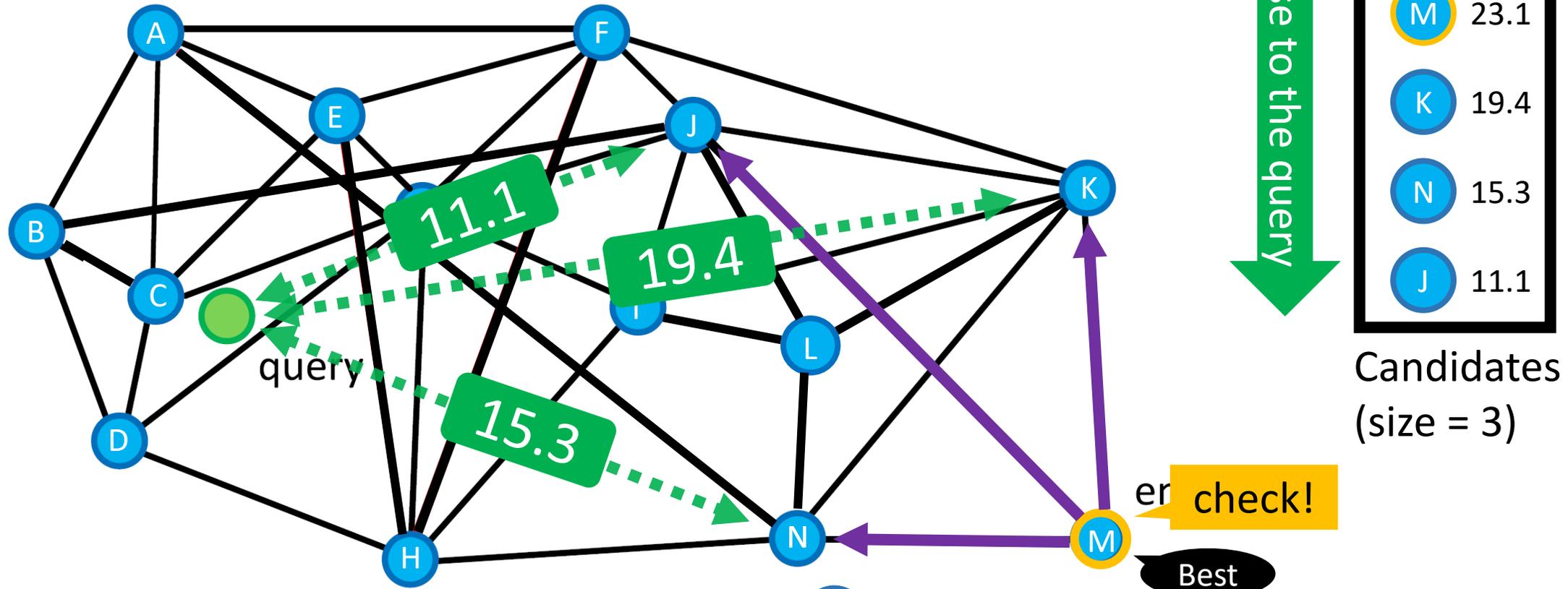
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (M). Check it.
- Find the connected points.
- Record the distances to q.

# Search

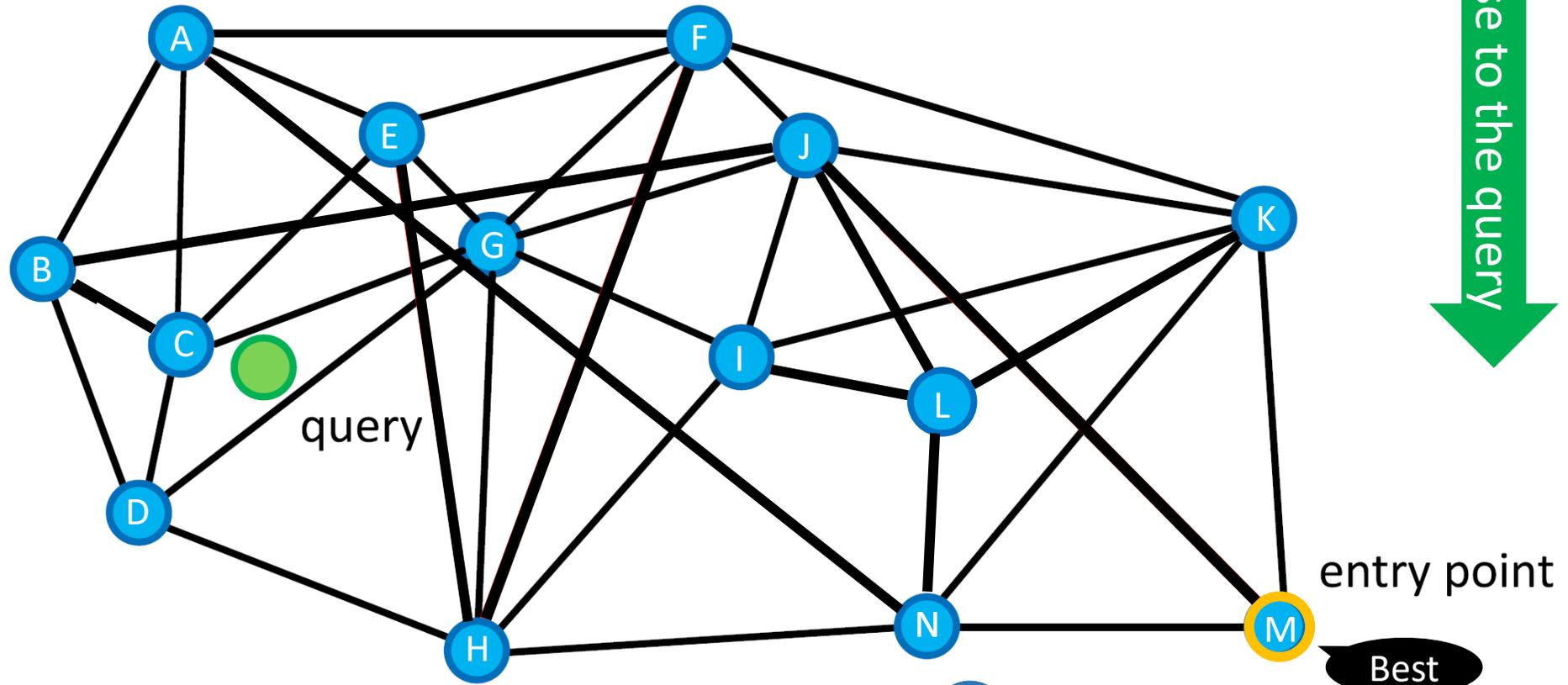
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (M). Check it.
- Find the connected points.
- Record the distances to q.

# Search

Images are from [Malkov+, Information Systems, 2013]



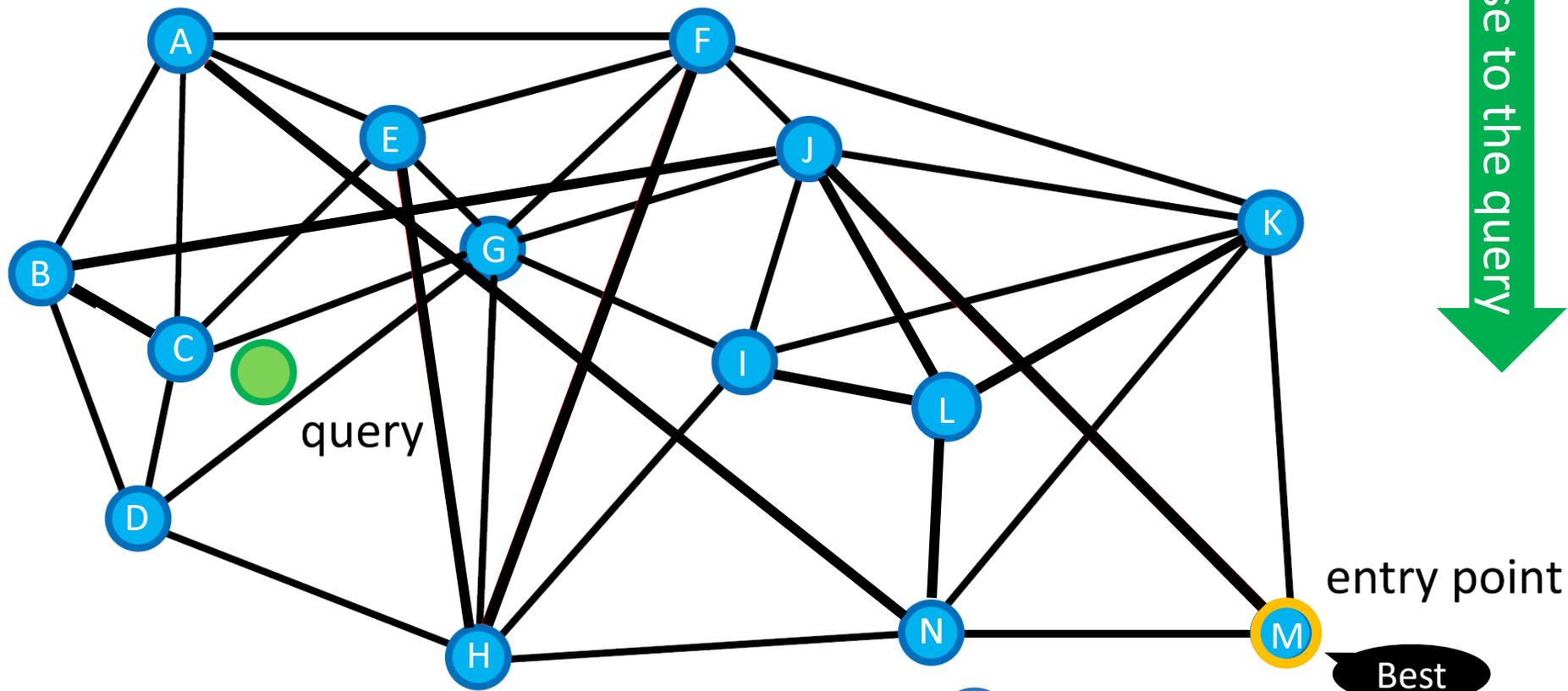
M	23.1
K	19.4
N	15.3
J	11.1

Candidates  
(size = 3)

- Pick up the unchecked best candidate (M). Check it.
- Find the connected points.
- Record the distances to q.

# Search

Images are from [Malkov+, Information Systems, 2013]



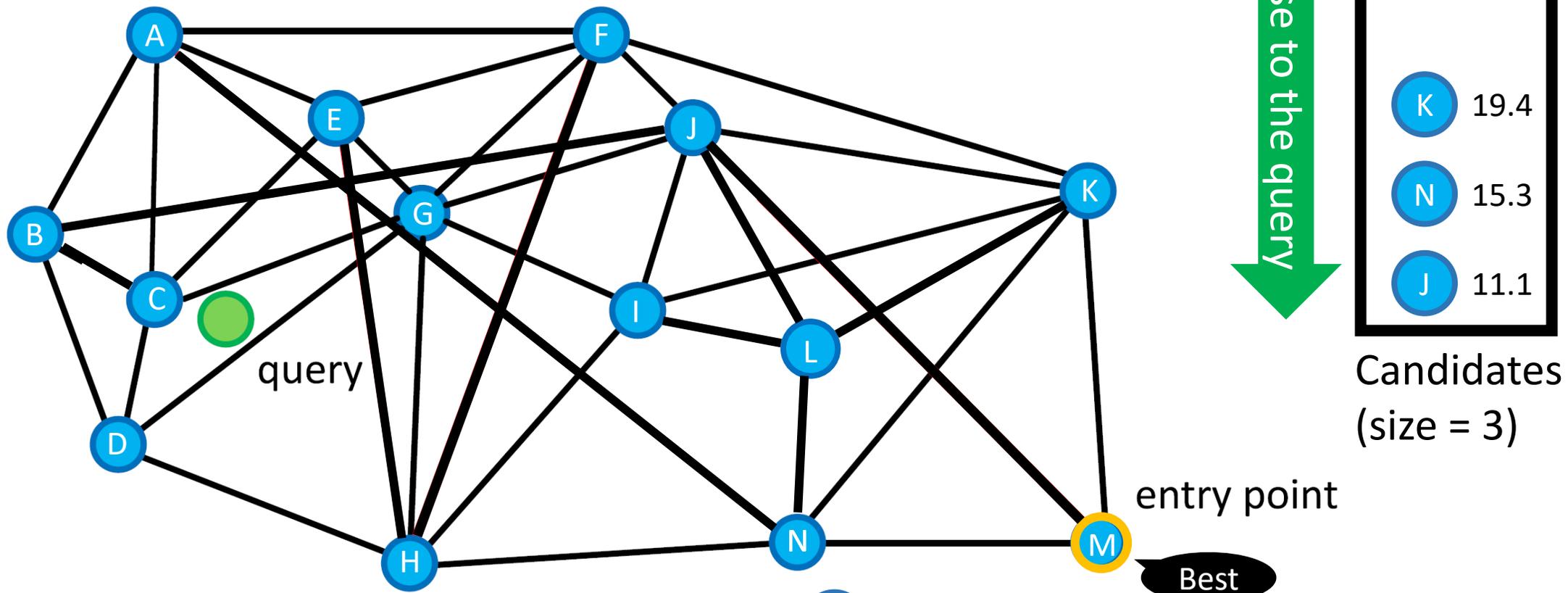
<del>M</del>	2.1
K	19.4
N	15.3
J	11.1

Candidates  
(size = 3)

- Pick up the unchecked best candidate (M). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

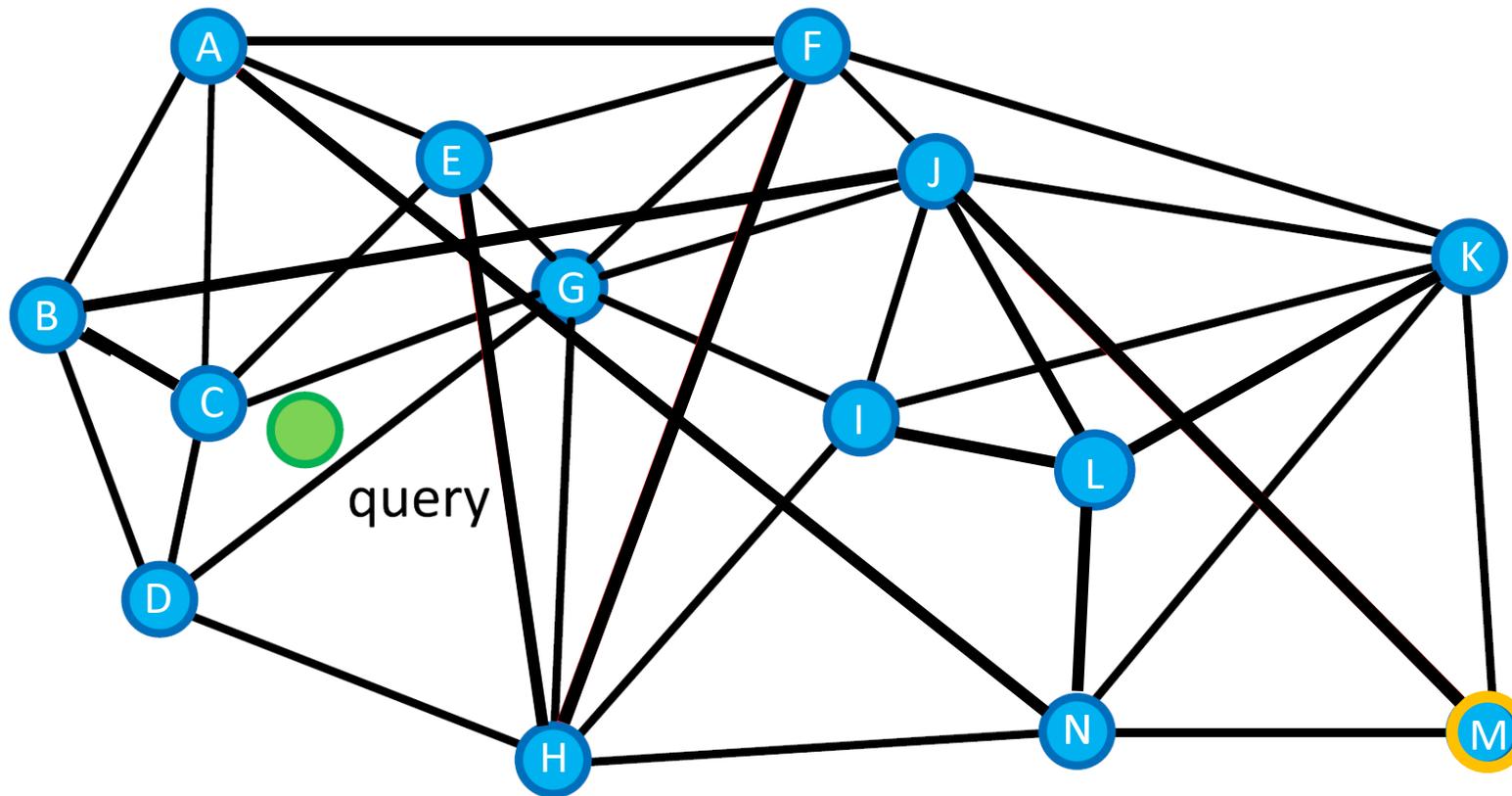
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (M). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

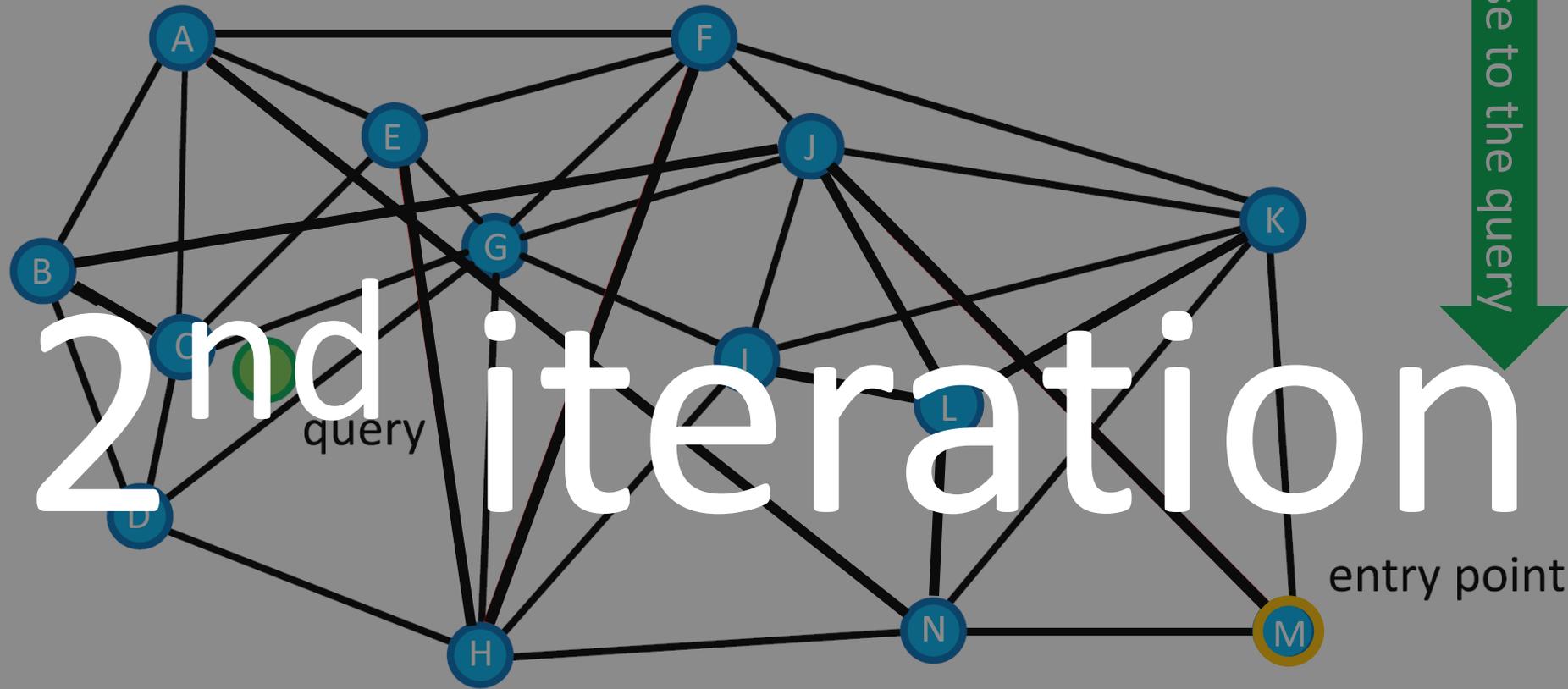
Images are from [Malkov+, Information Systems, 2013]



Close to the query

K	19.4
N	15.3
J	11.1

Candidates (size = 3)

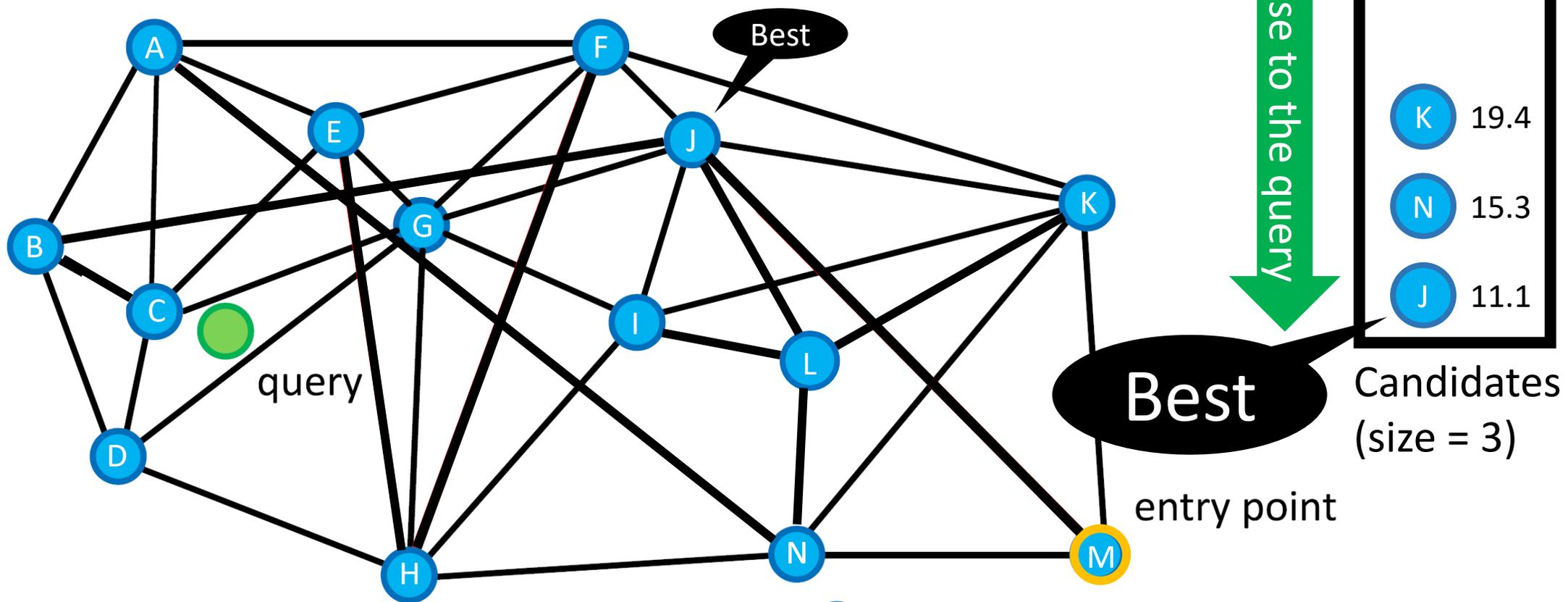


K	19.4
N	15.3
J	11.1

Candidates  
(size = 3)

# Search

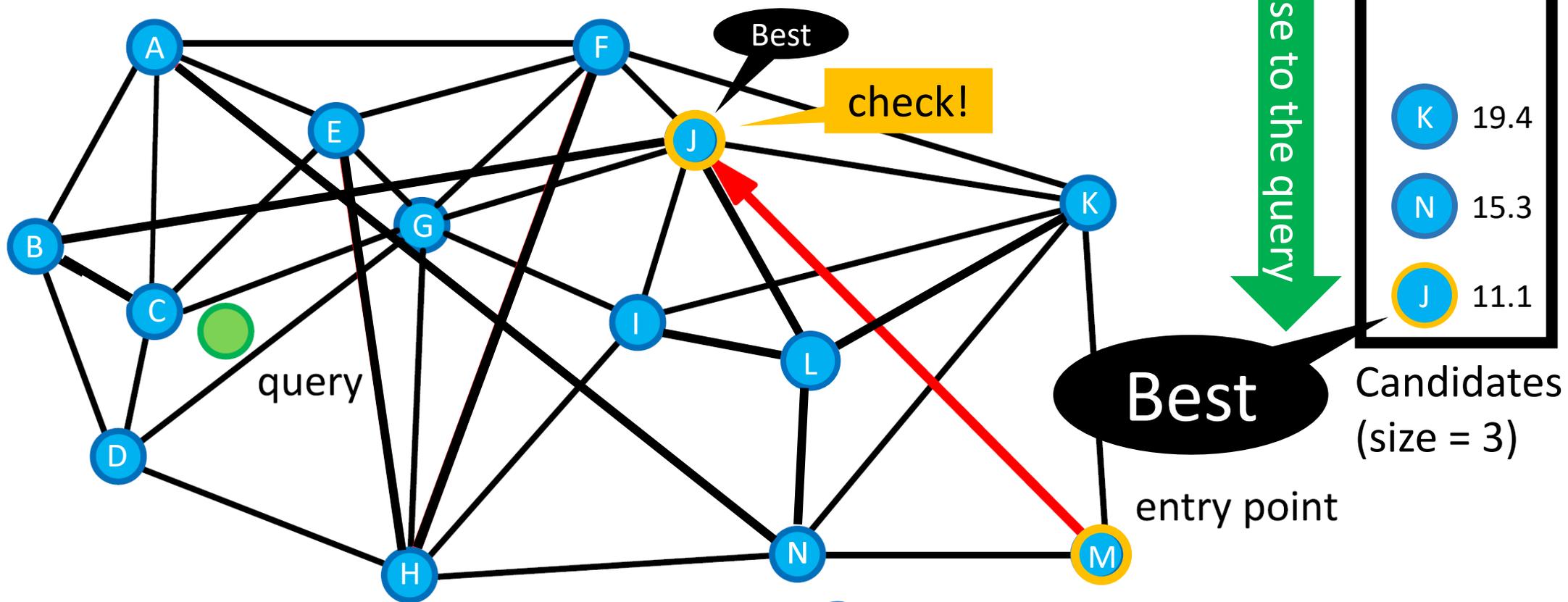
Images are from [Malkov+, Information Systems, 2013]



➤ Pick up the unchecked best candidate (J)

# Search

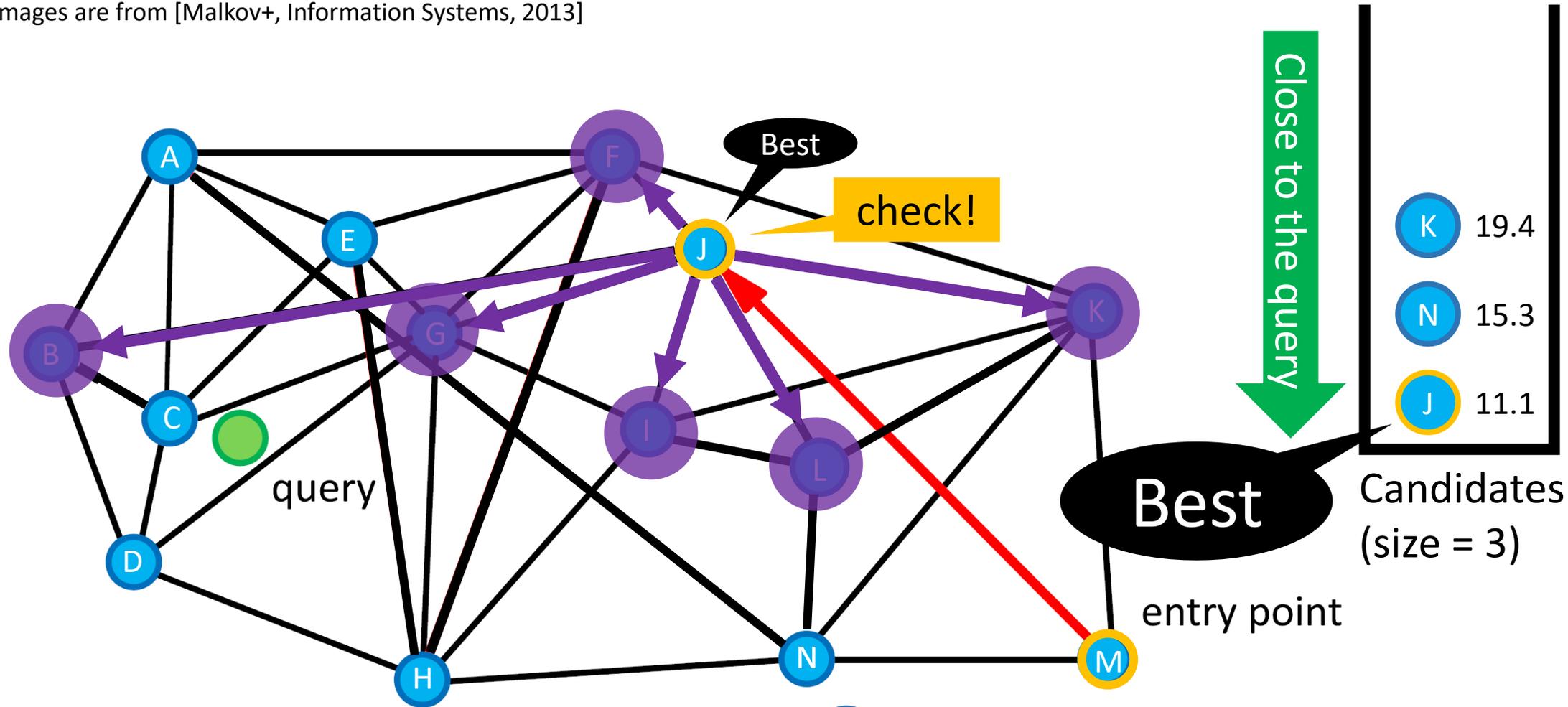
Images are from [Malkov+, Information Systems, 2013]



➤ Pick up the unchecked best candidate (J). Check it.

# Search

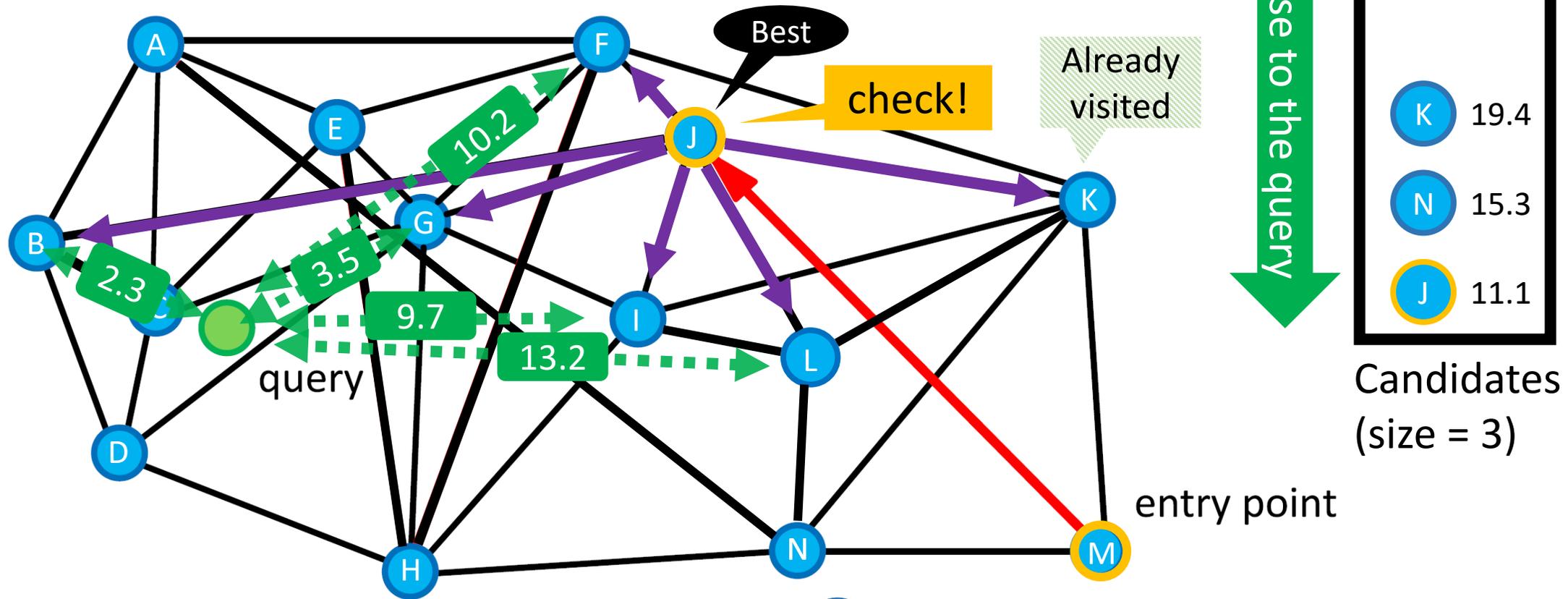
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (J). Check it.
- Find the connected points.

# Search

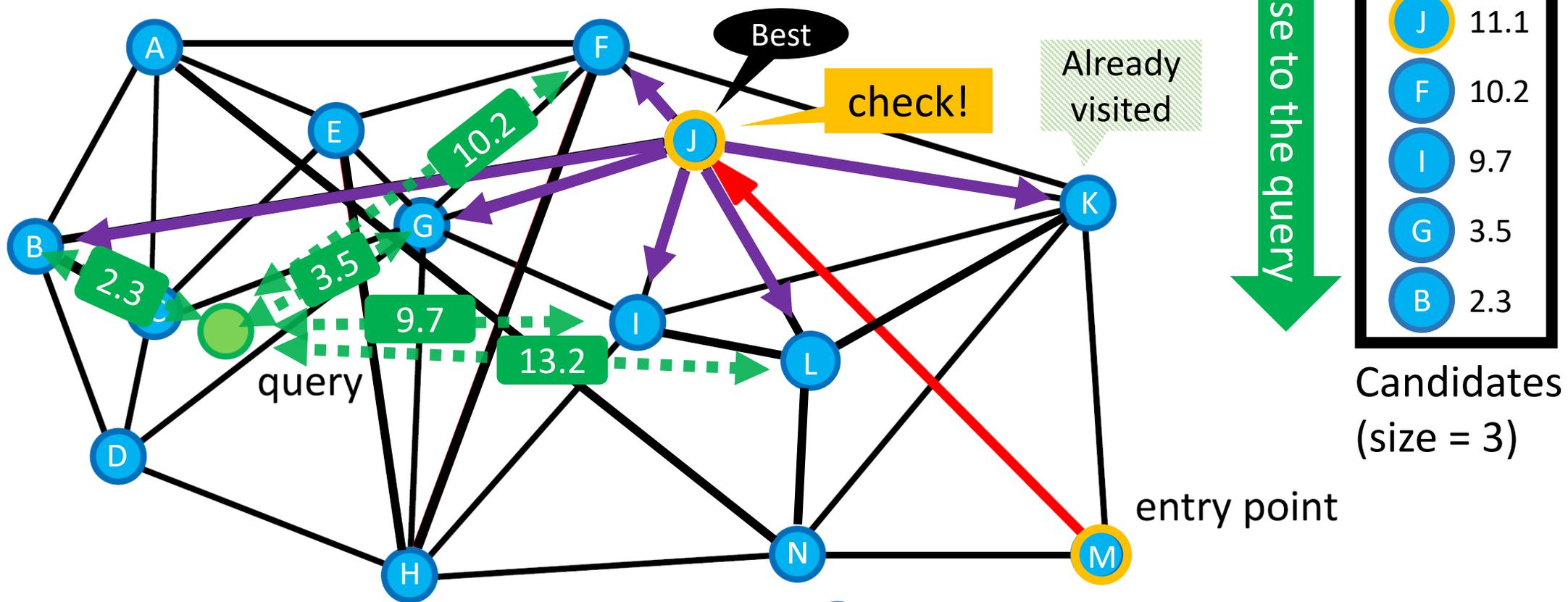
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (J). Check it.
- Find the connected points.
- Record the distances to q.

# Search

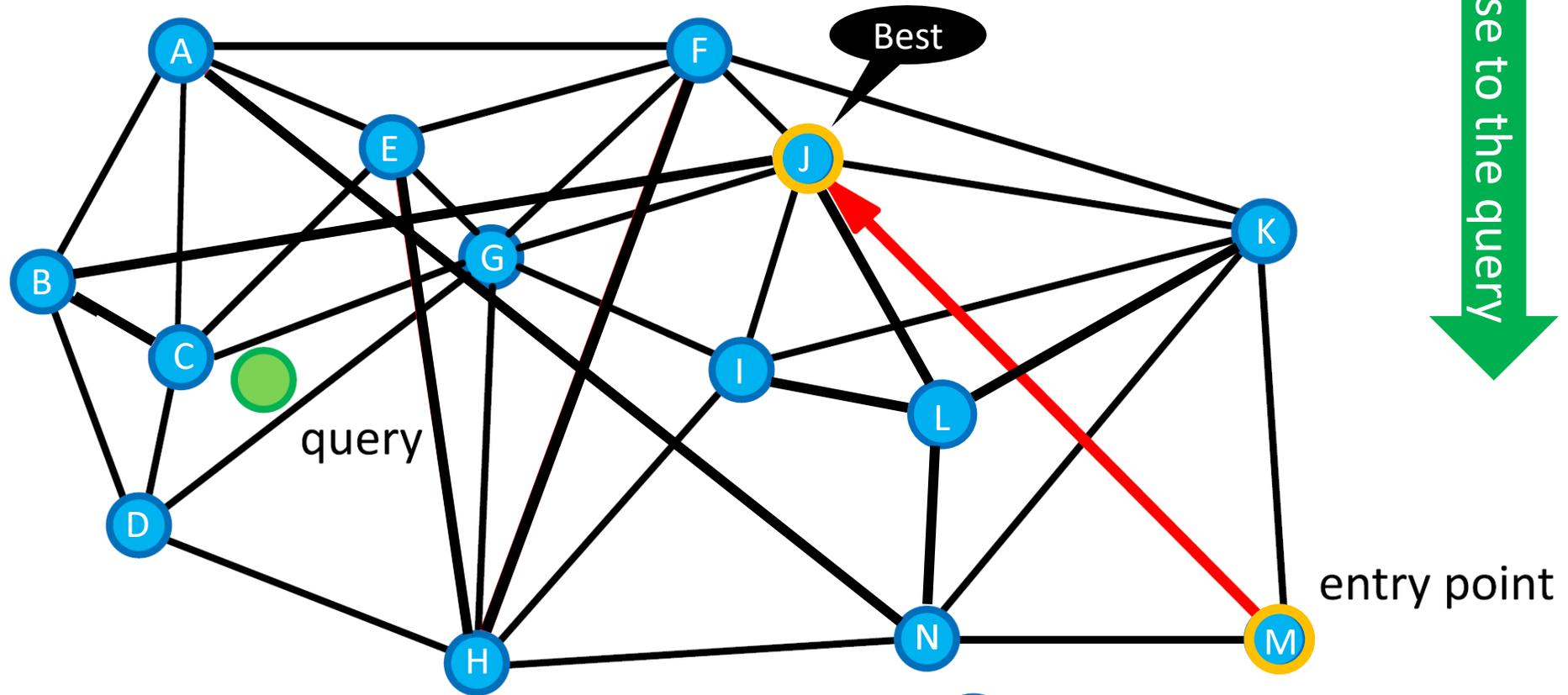
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (J). Check it.
- Find the connected points.
- Record the distances to q.

# Search

Images are from [Malkov+, Information Systems, 2013]



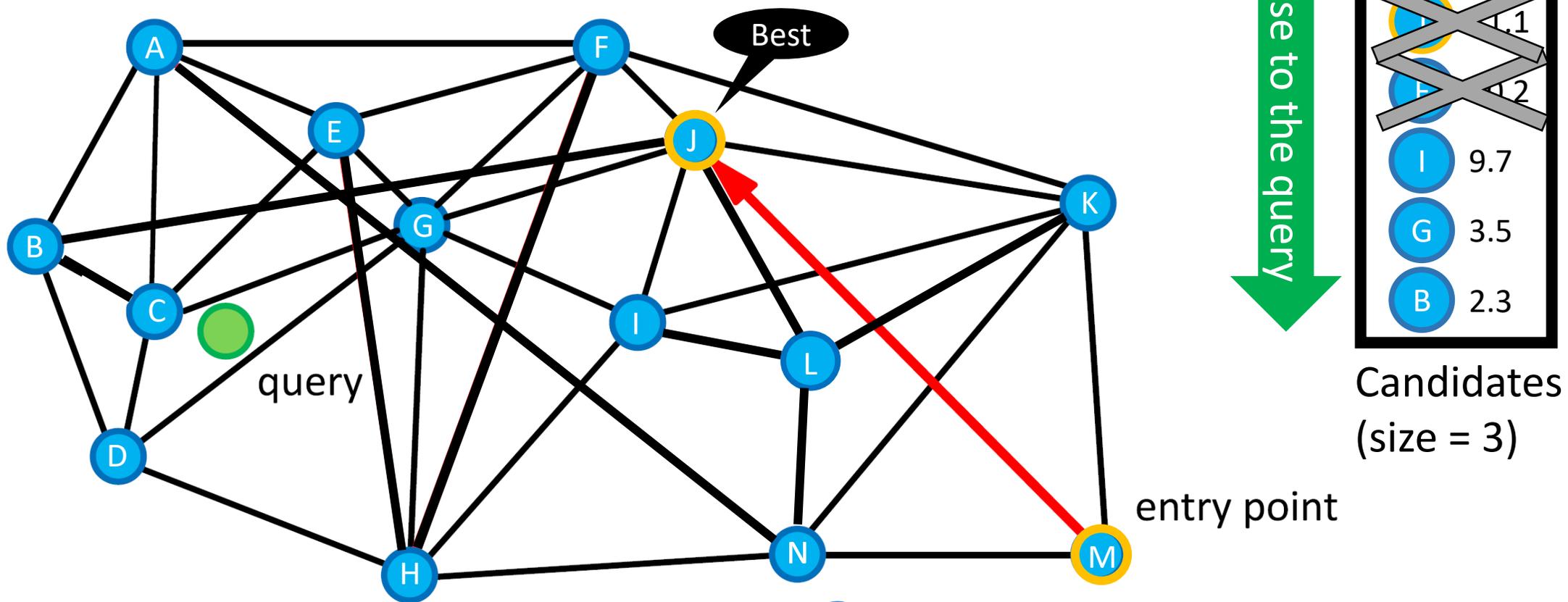
N	15.3
L	13.2
J	11.1
F	10.2
I	9.7
G	3.5
B	2.3

Candidates  
(size = 3)

- Pick up the unchecked best candidate (J). Check it.
- Find the connected points.
- Record the distances to q.

# Search

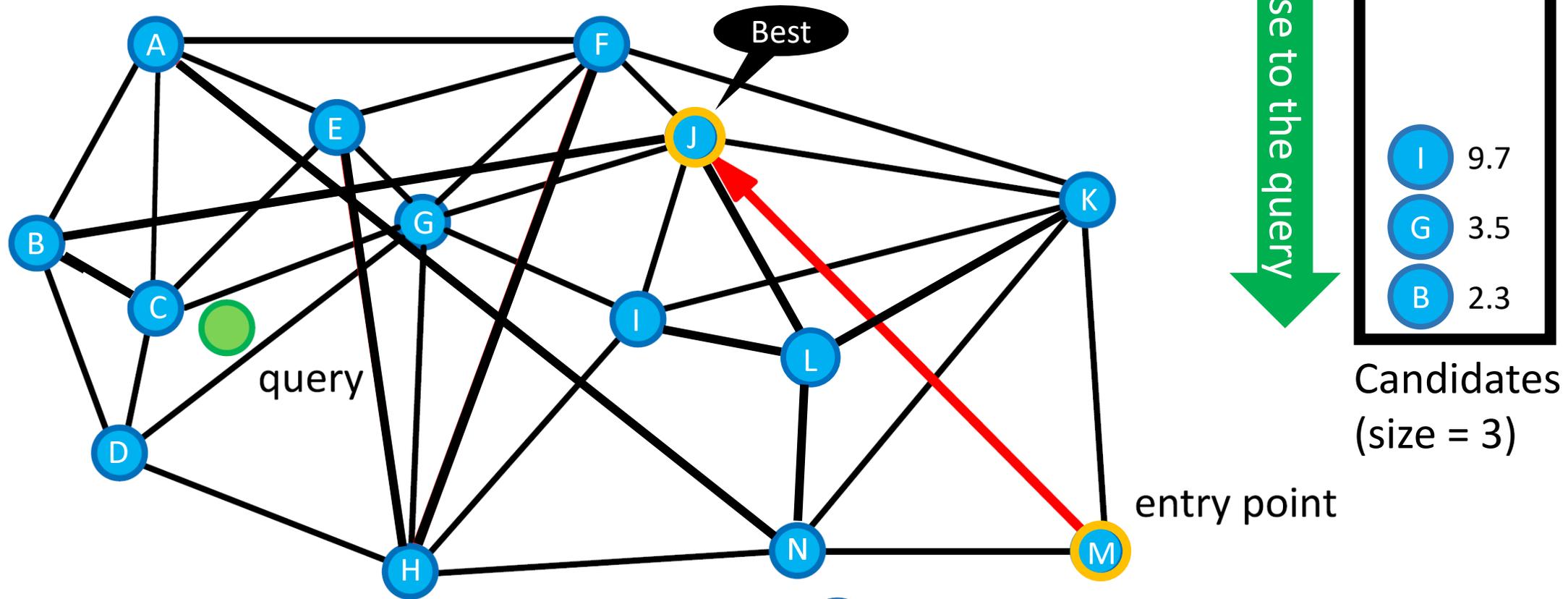
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (J). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

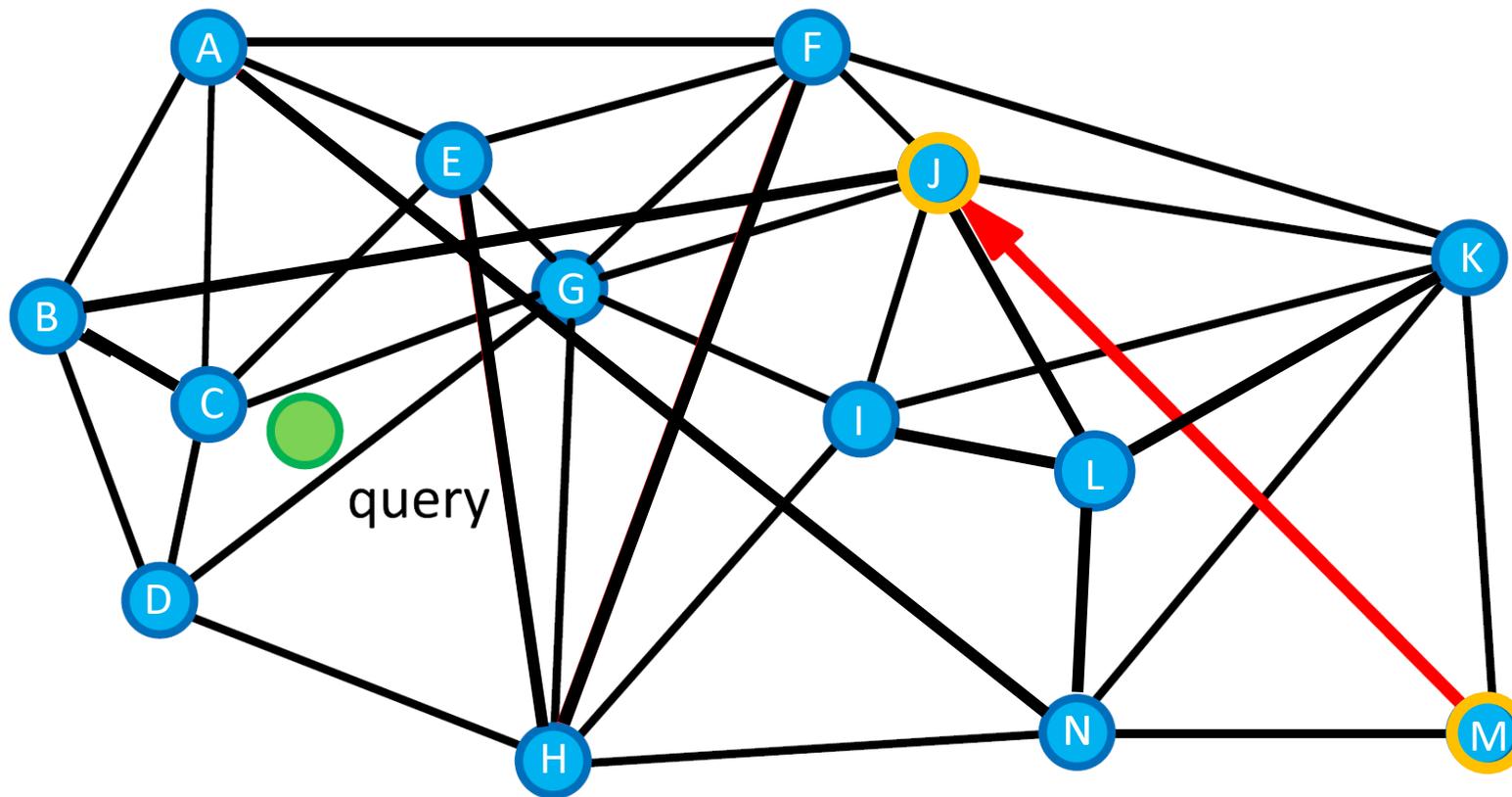
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (J). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

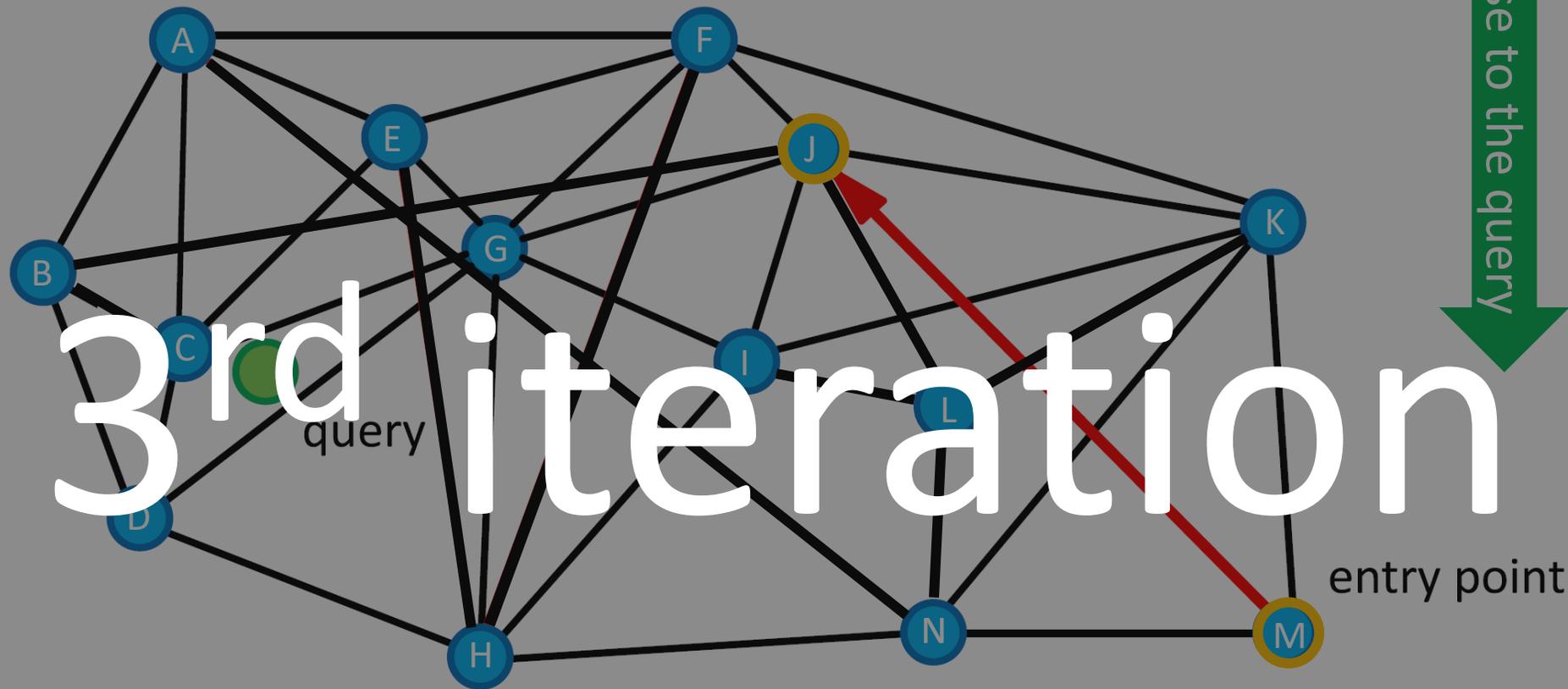
Images are from [Malkov+, Information Systems, 2013]



Close to the query

I	9.7
G	3.5
B	2.3

Candidates  
(size = 3)

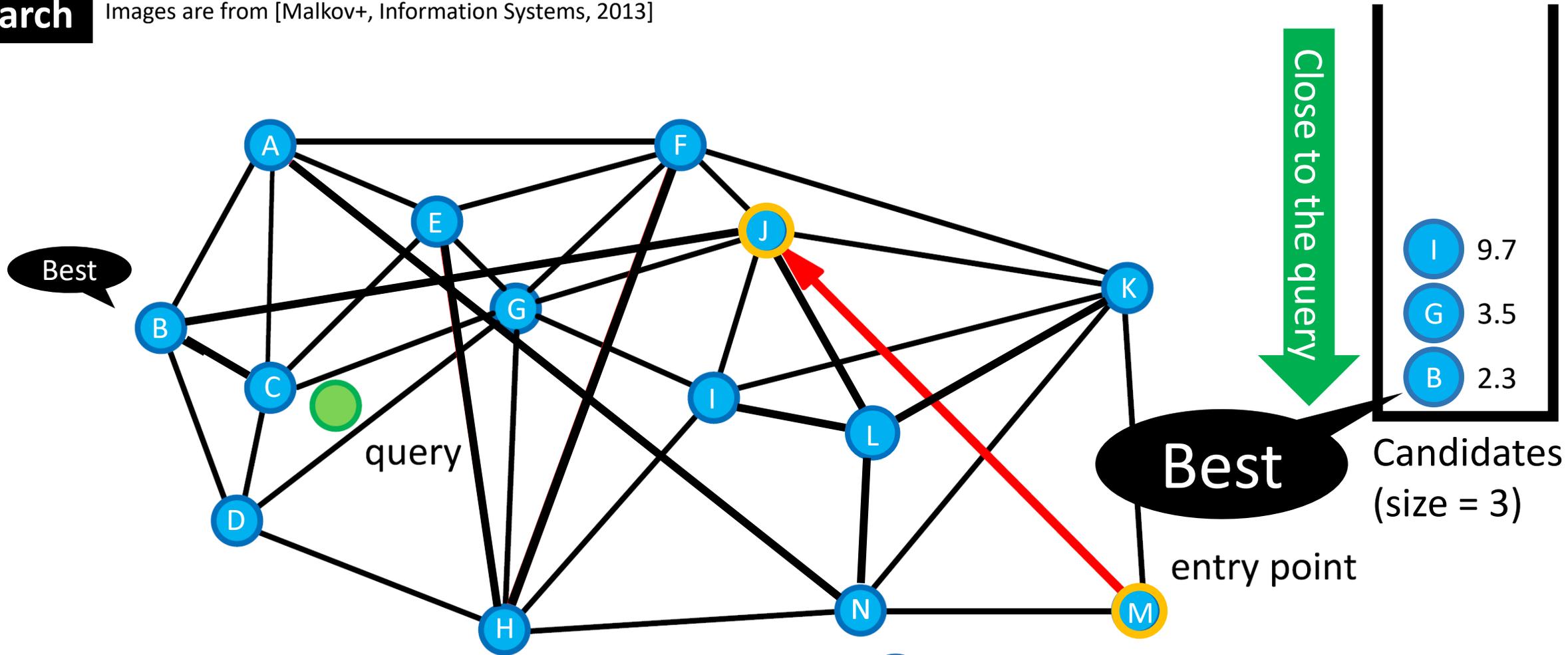


I	9.7
G	3.5
B	2.3

Candidates  
(size = 3)

# Search

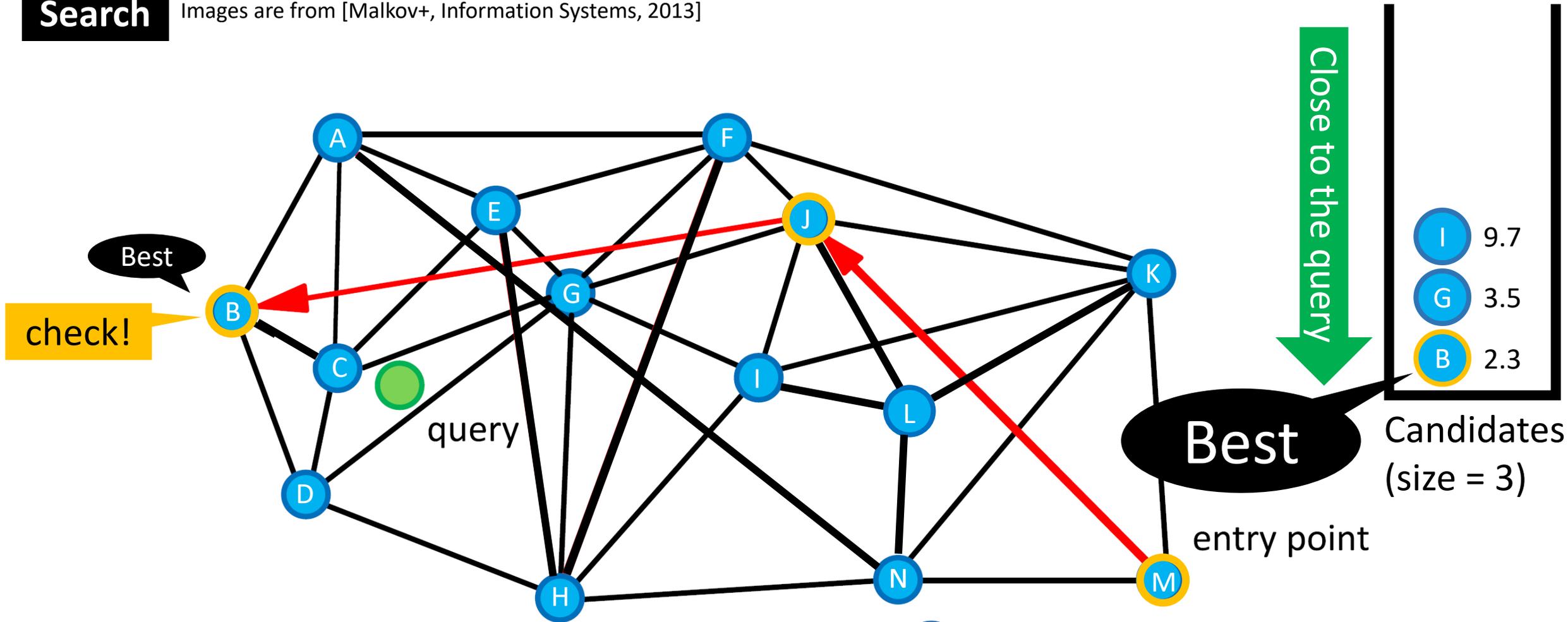
Images are from [Malkov+, Information Systems, 2013]



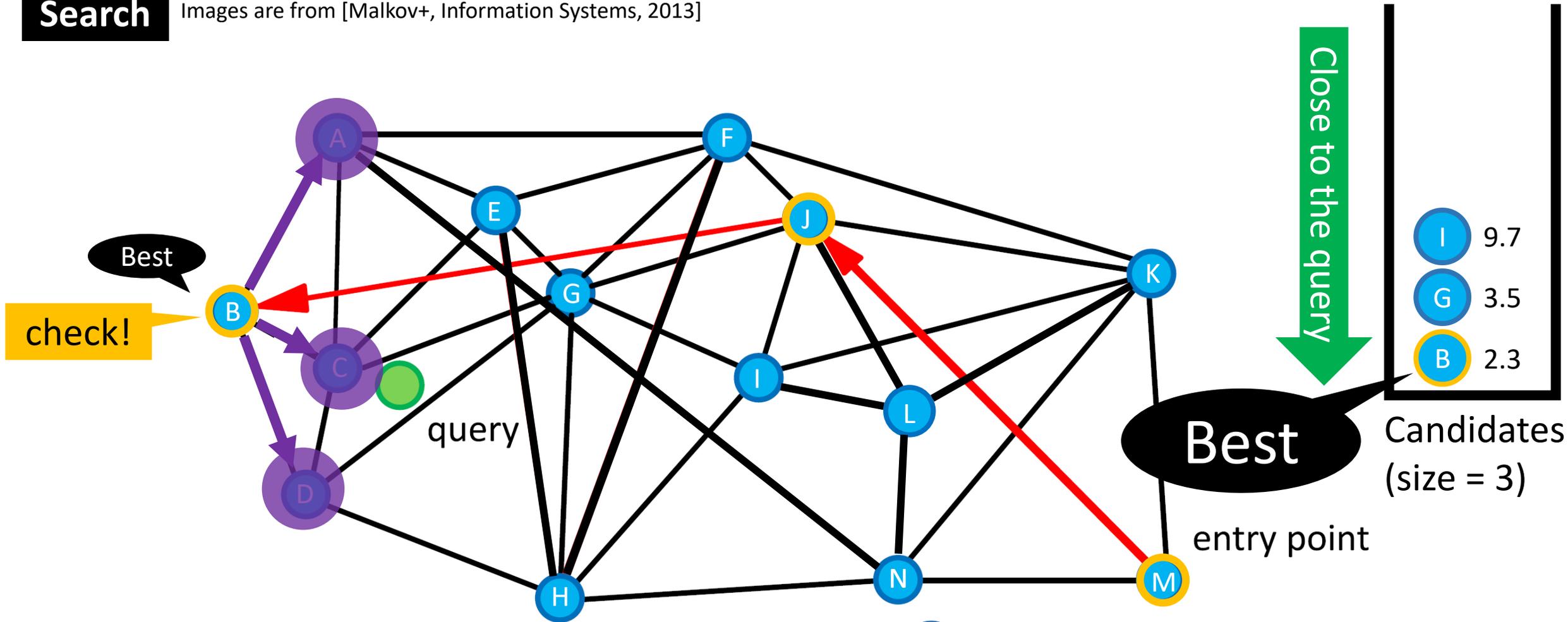
➤ Pick up the unchecked best candidate (B)

# Search

Images are from [Malkov+, Information Systems, 2013]



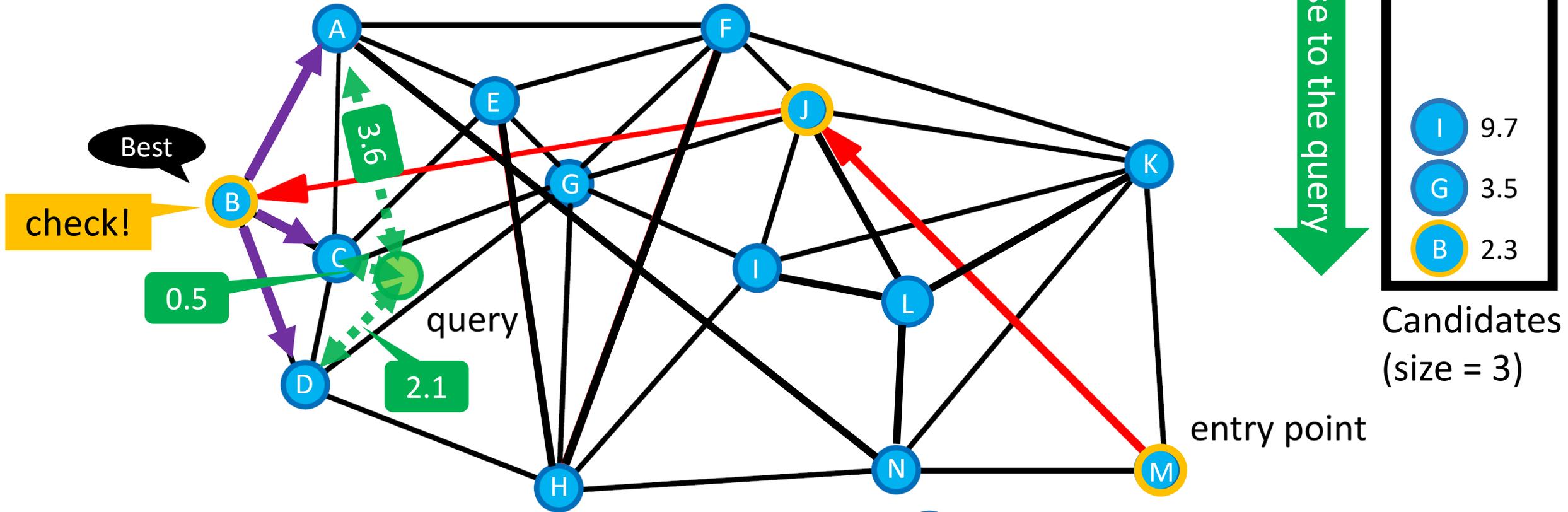
➤ Pick up the unchecked best candidate (B). Check it.



- Pick up the unchecked best candidate (B). Check it.
- Find the connected points.

# Search

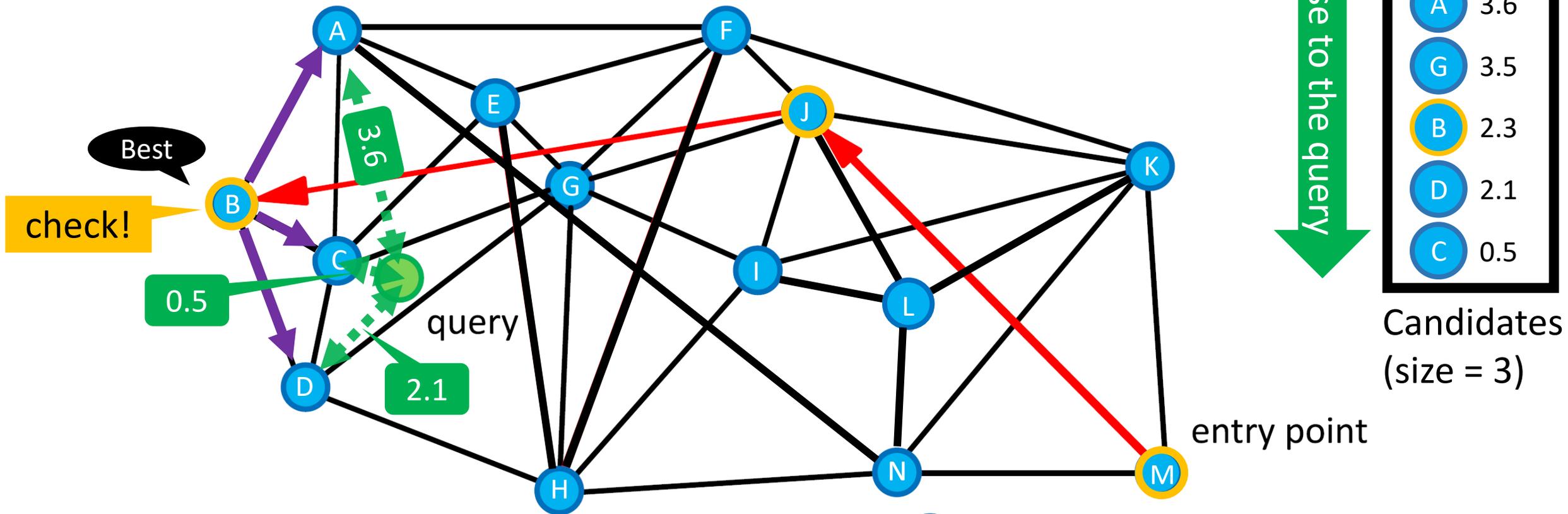
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (B). Check it.
- Find the connected points.
- Record the distances to q.

# Search

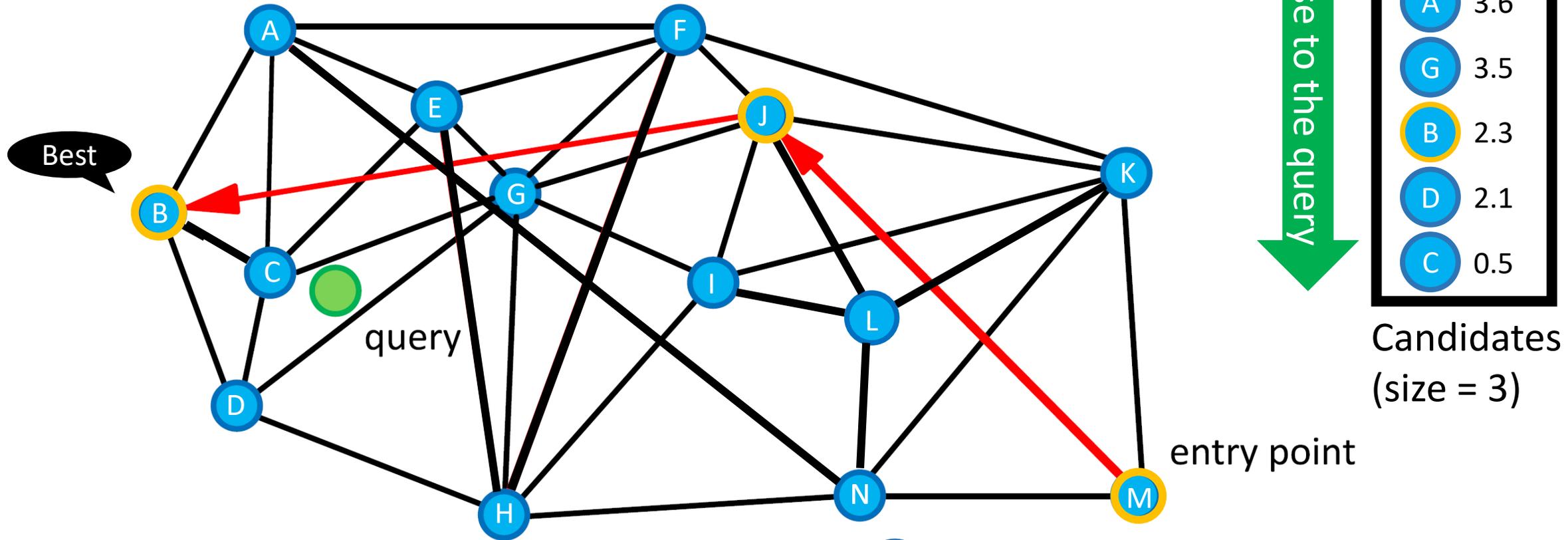
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (B). Check it.
- Find the connected points.
- Record the distances to q.

# Search

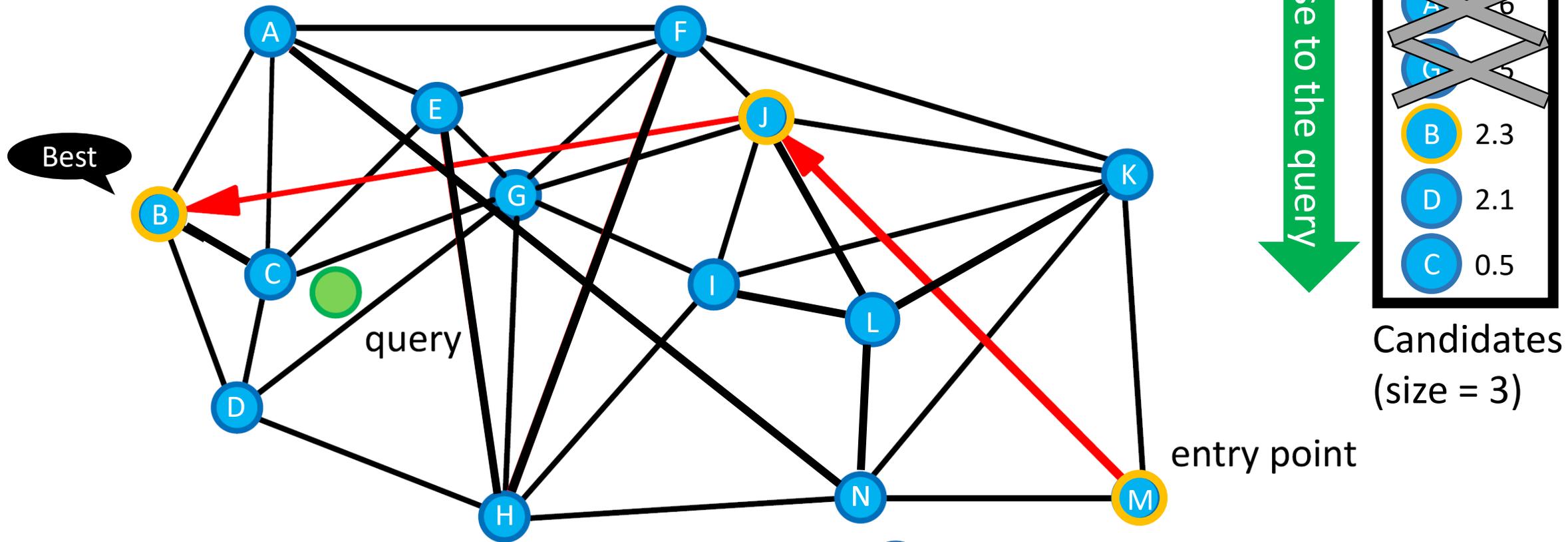
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (B). Check it.
- Find the connected points.
- Record the distances to q.

# Search

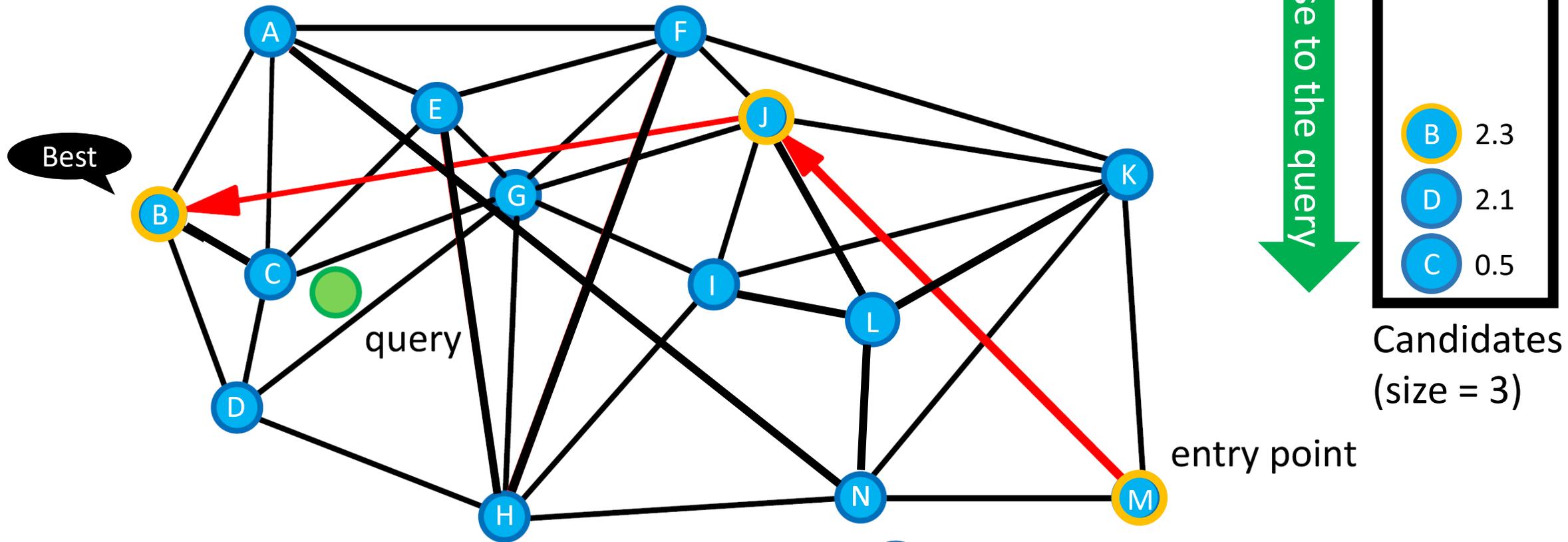
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (B). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

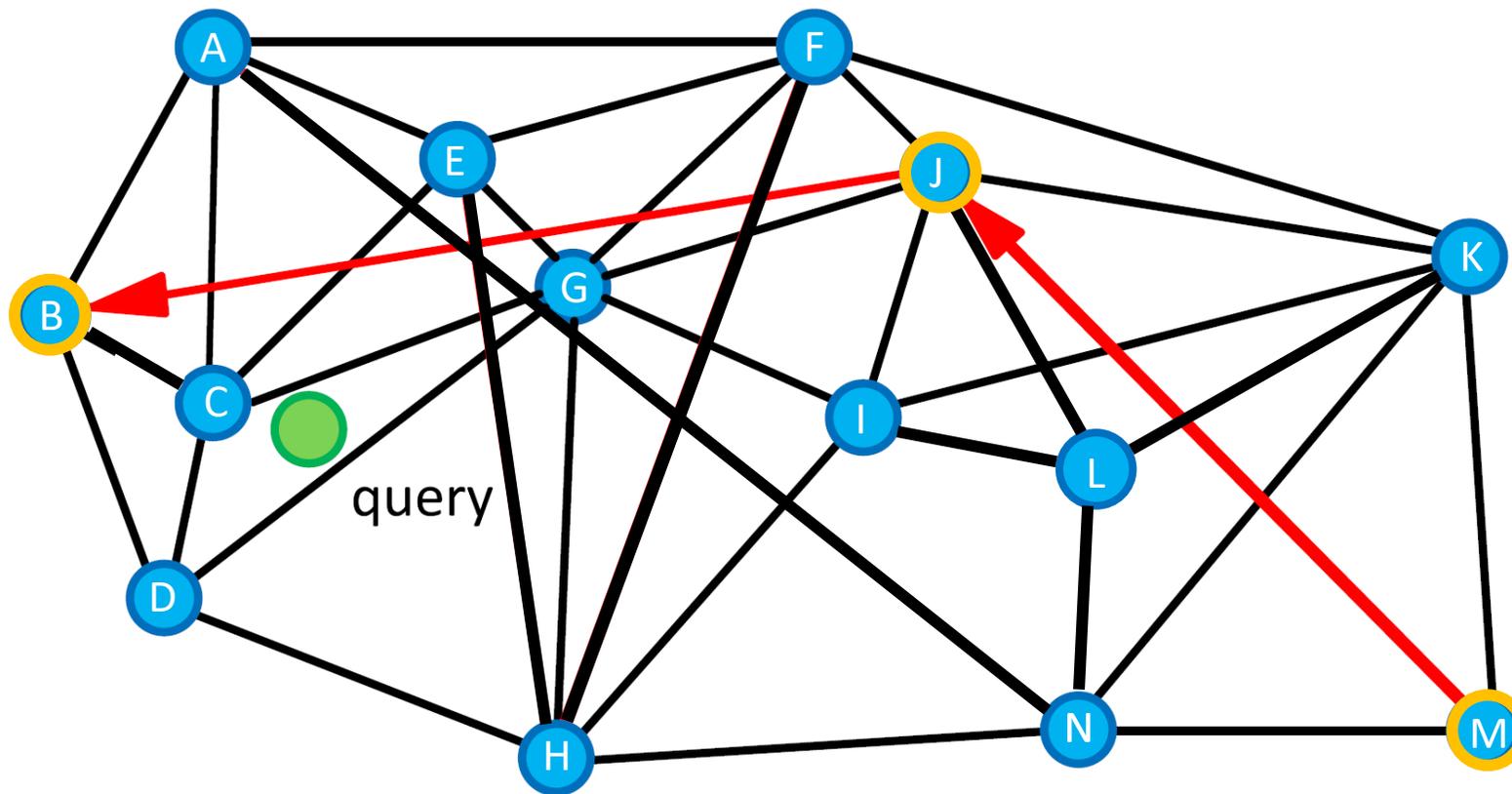
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (B). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

Images are from [Malkov+, Information Systems, 2013]

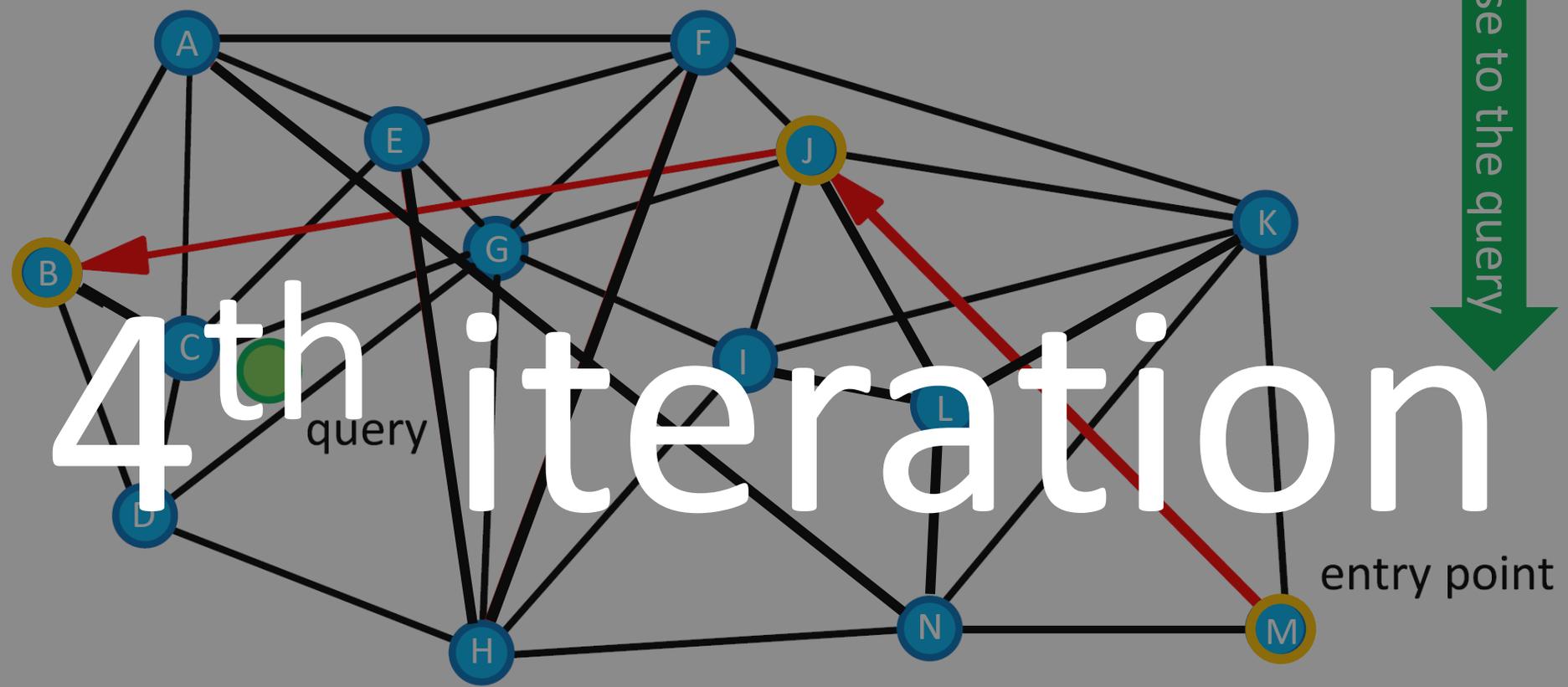


Close to the query

	2.3
	2.1
	0.5

Candidates  
(size = 3)

entry point



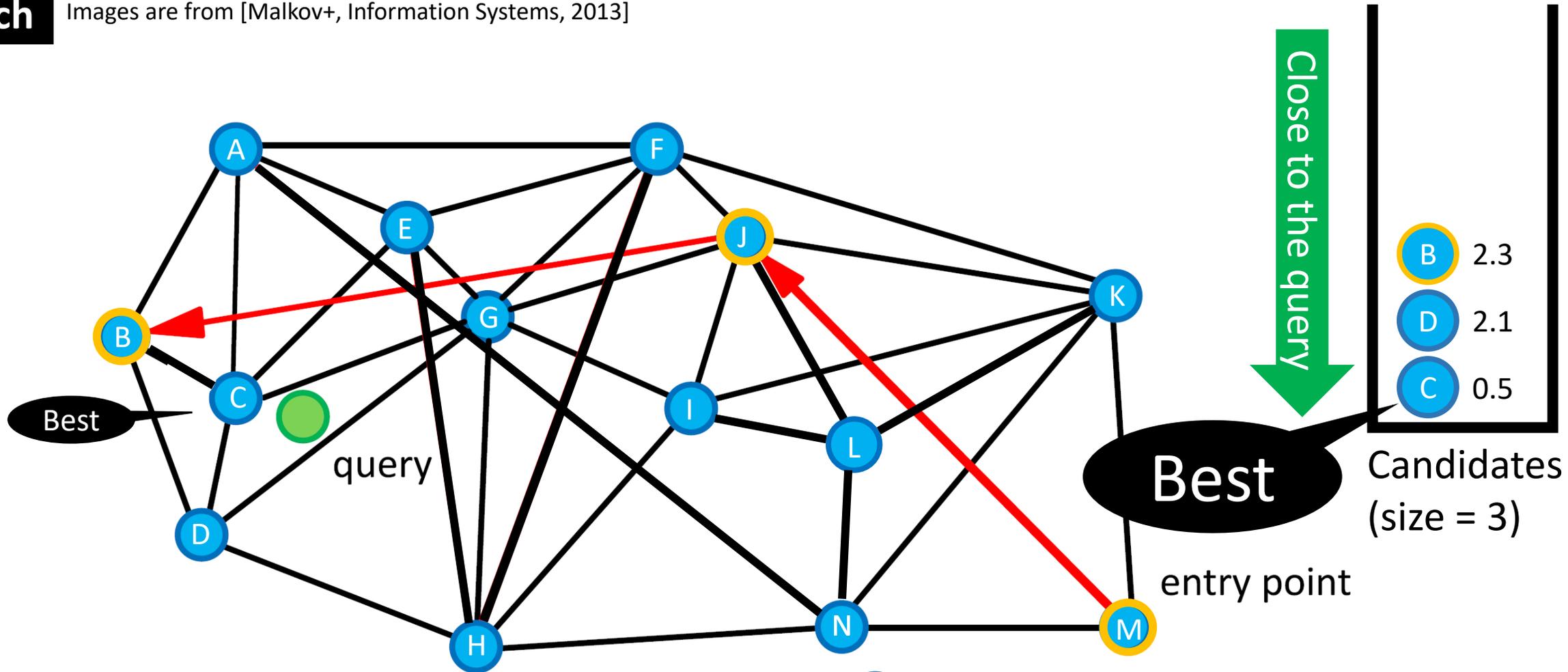
	2.3
	2.1
	0.5

Candidates  
(size = 3)

entry point

# Search

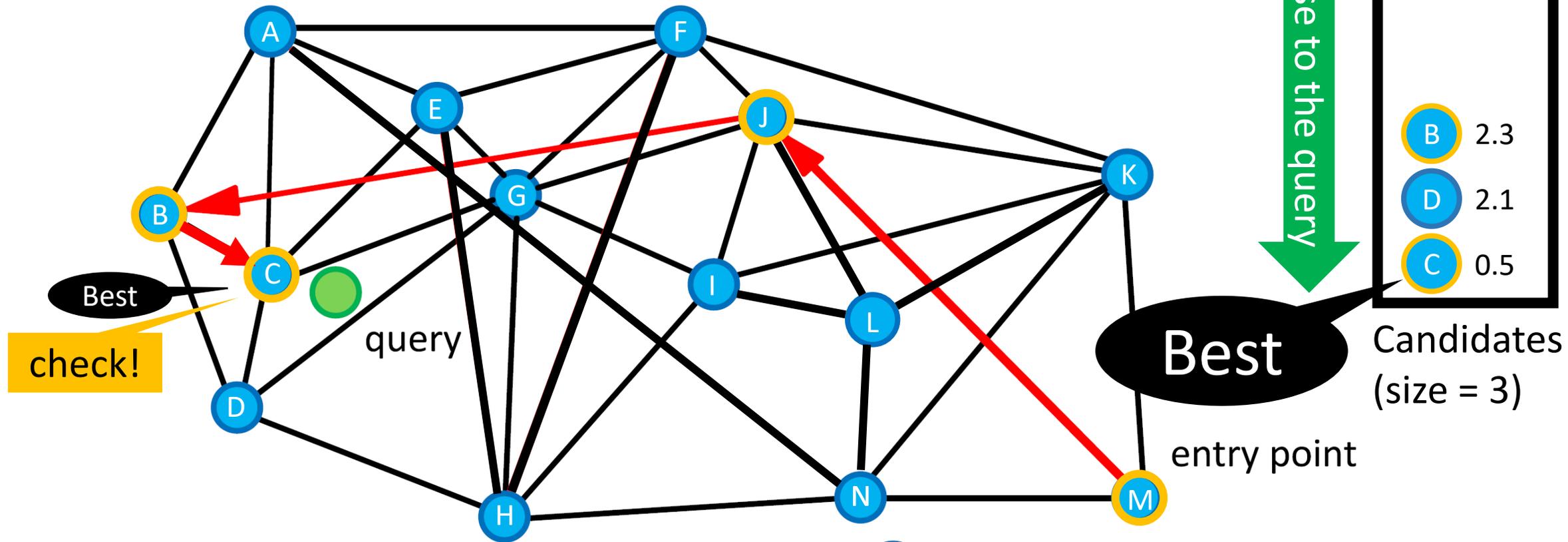
Images are from [Malkov+, Information Systems, 2013]



➤ Pick up the unchecked best candidate (C).

# Search

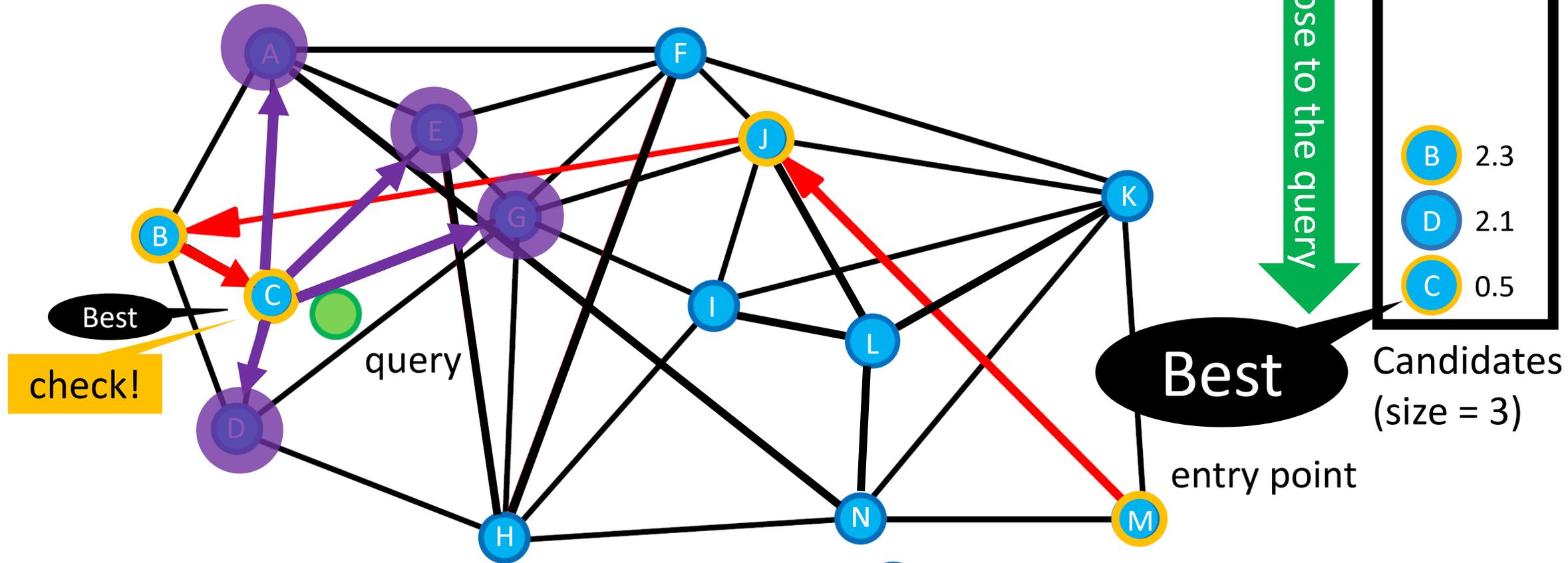
Images are from [Malkov+, Information Systems, 2013]



➤ Pick up the unchecked best candidate (C). Check it.

# Search

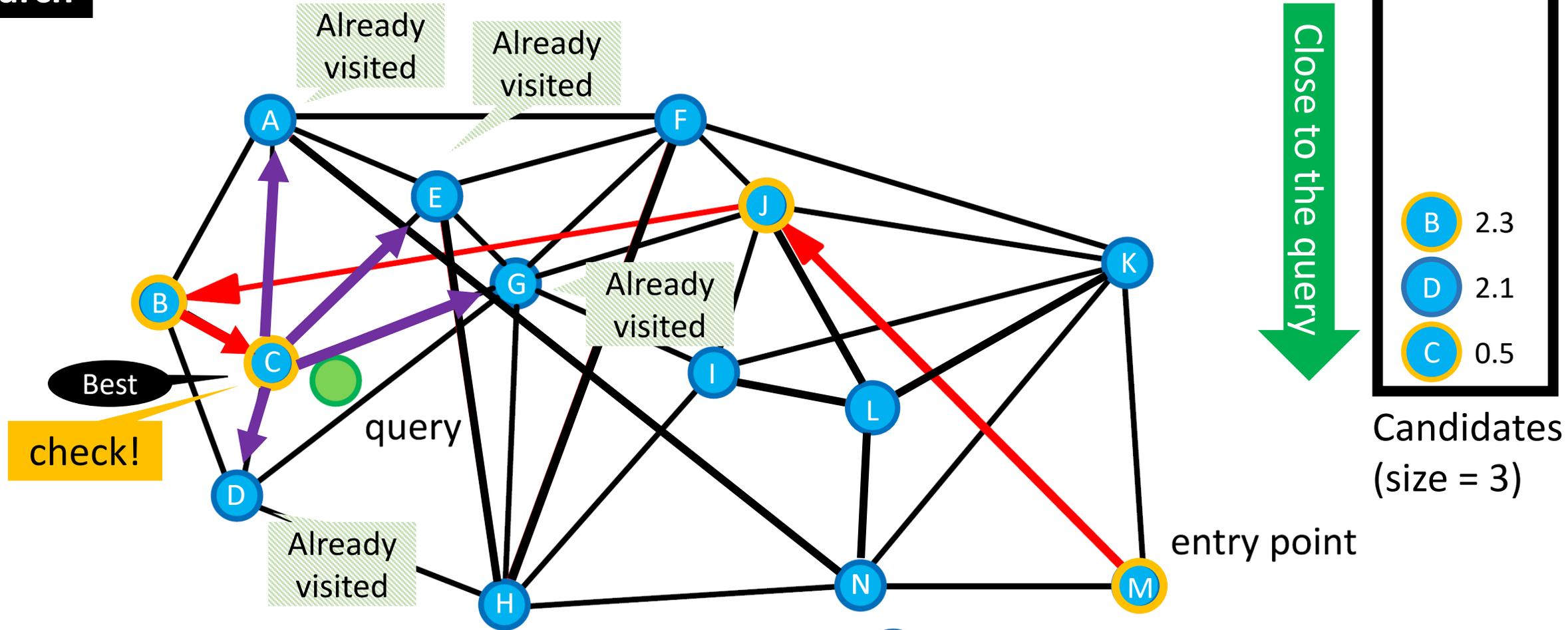
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (C). Check it.
- Find the connected points.

# Search

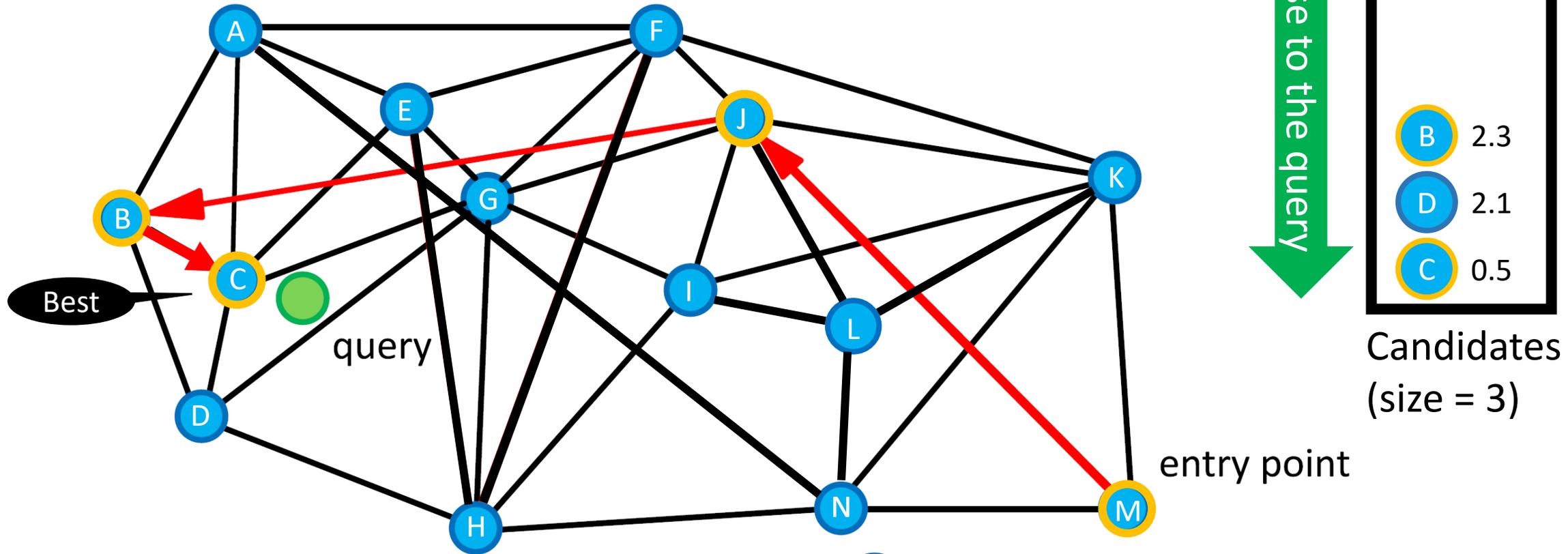
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (C). Check it.
- Find the connected points.
- Record the distances to q.

# Search

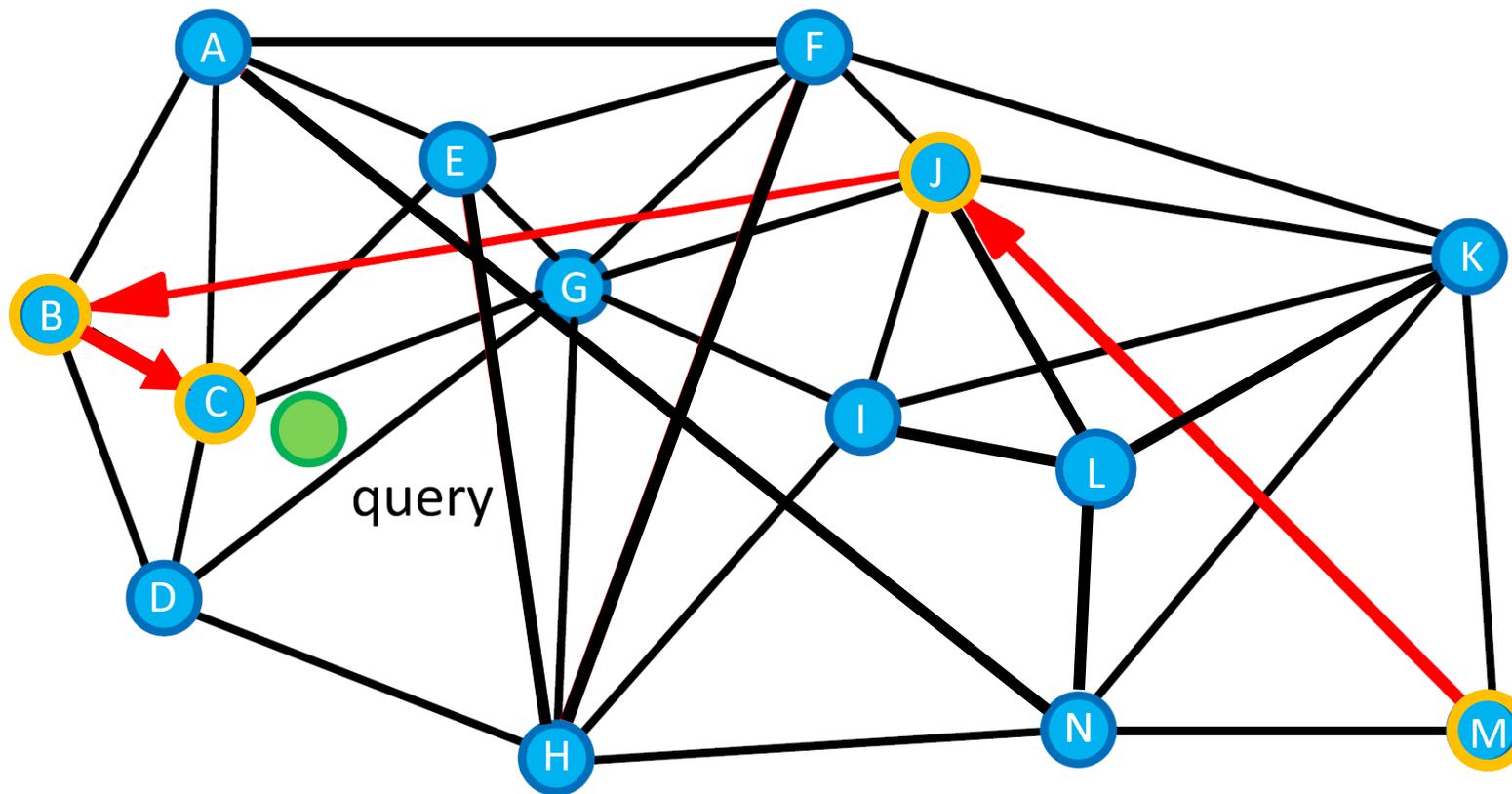
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (C). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

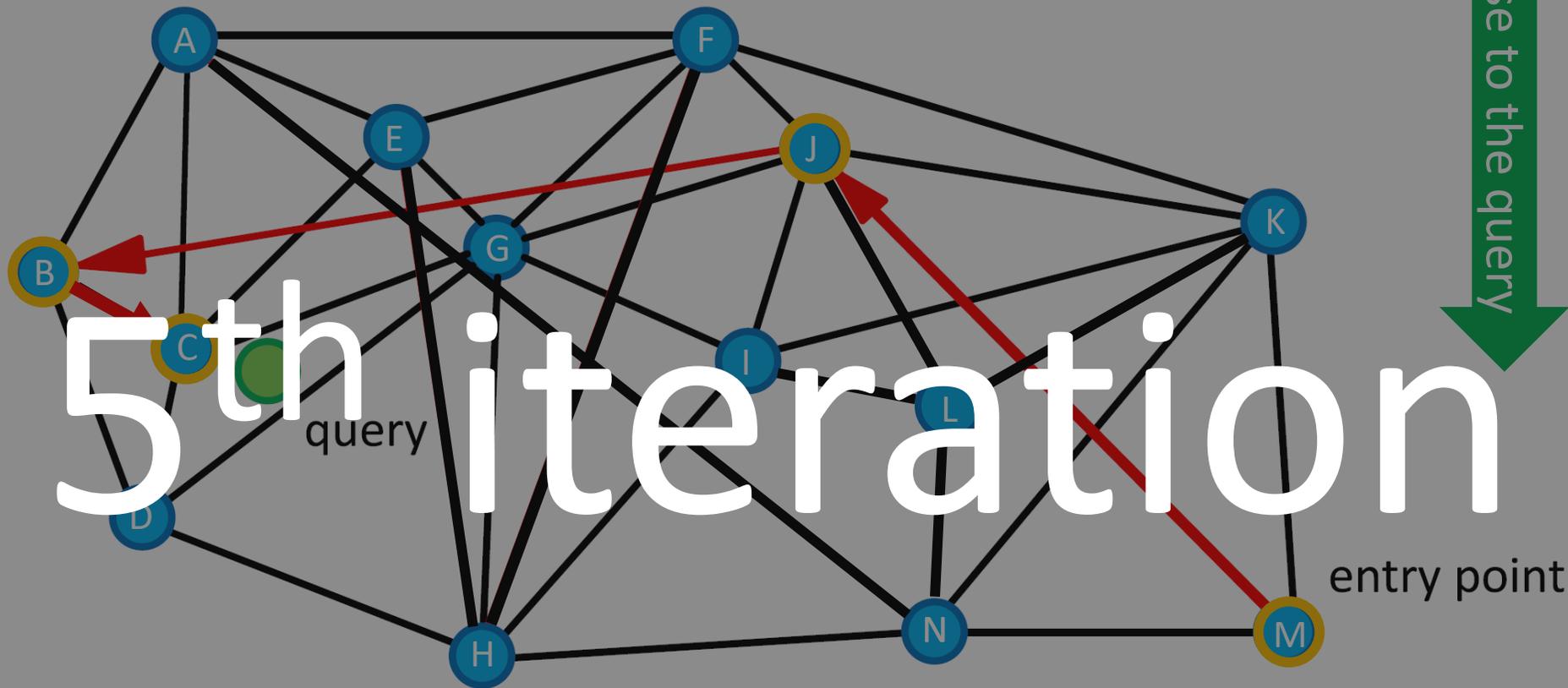
Images are from [Malkov+, Information Systems, 2013]



Close to the query

	2.3
	2.1
	0.5

Candidates  
(size = 3)

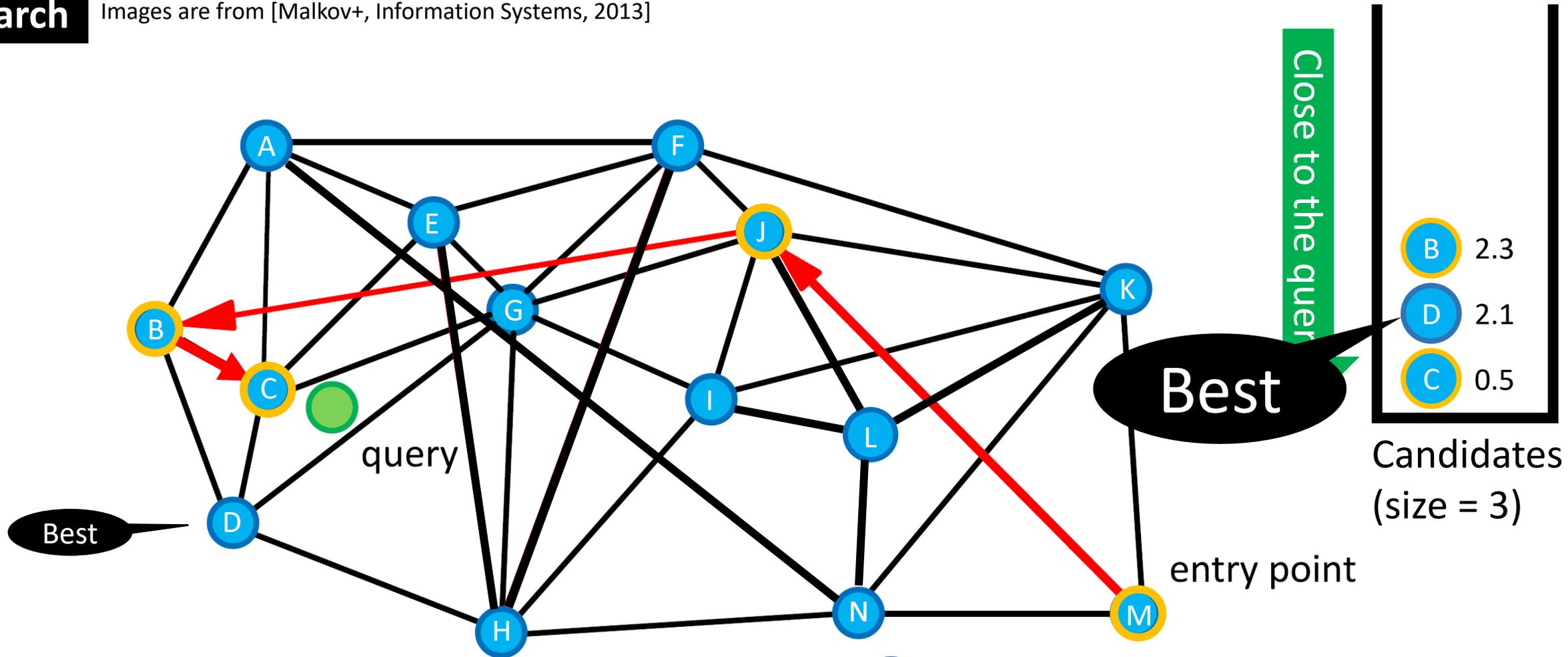


B	2.3
D	2.1
C	0.5

Candidates  
(size = 3)

# Search

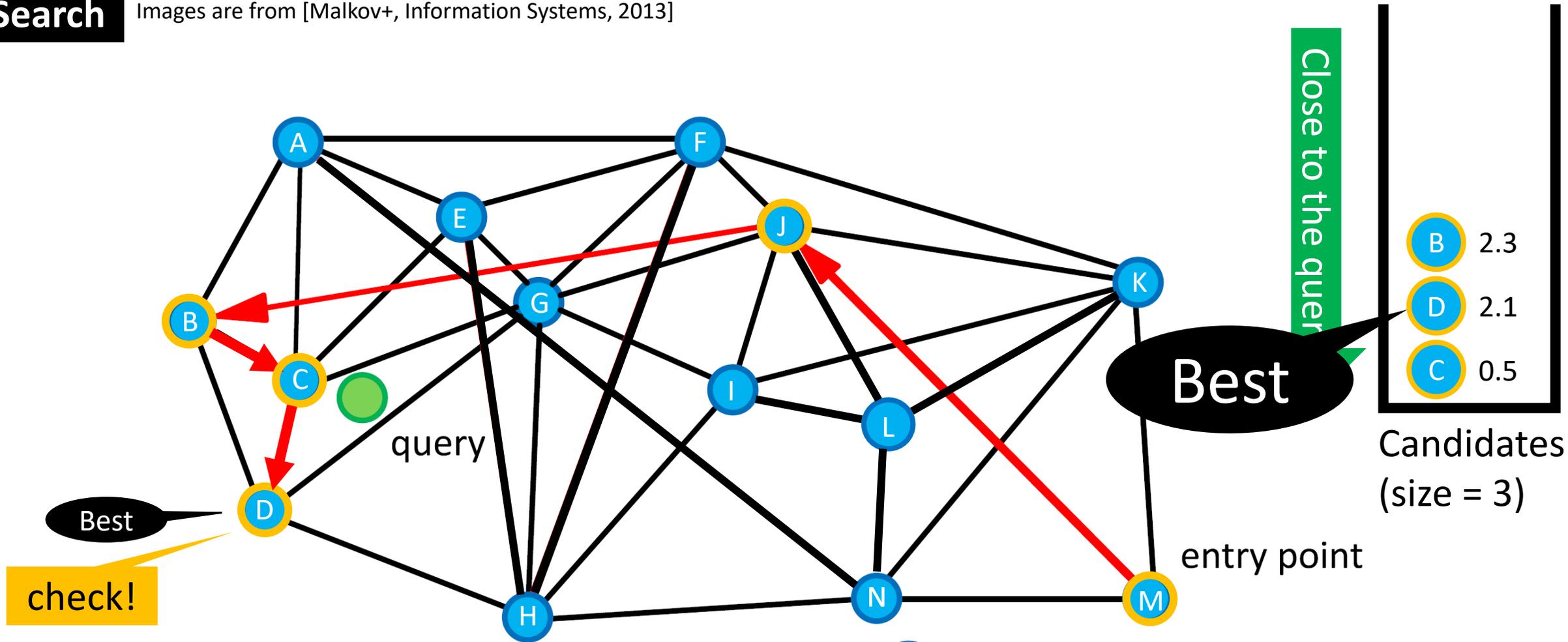
Images are from [Malkov+, Information Systems, 2013]



➤ Pick up the unchecked best candidate (D).

# Search

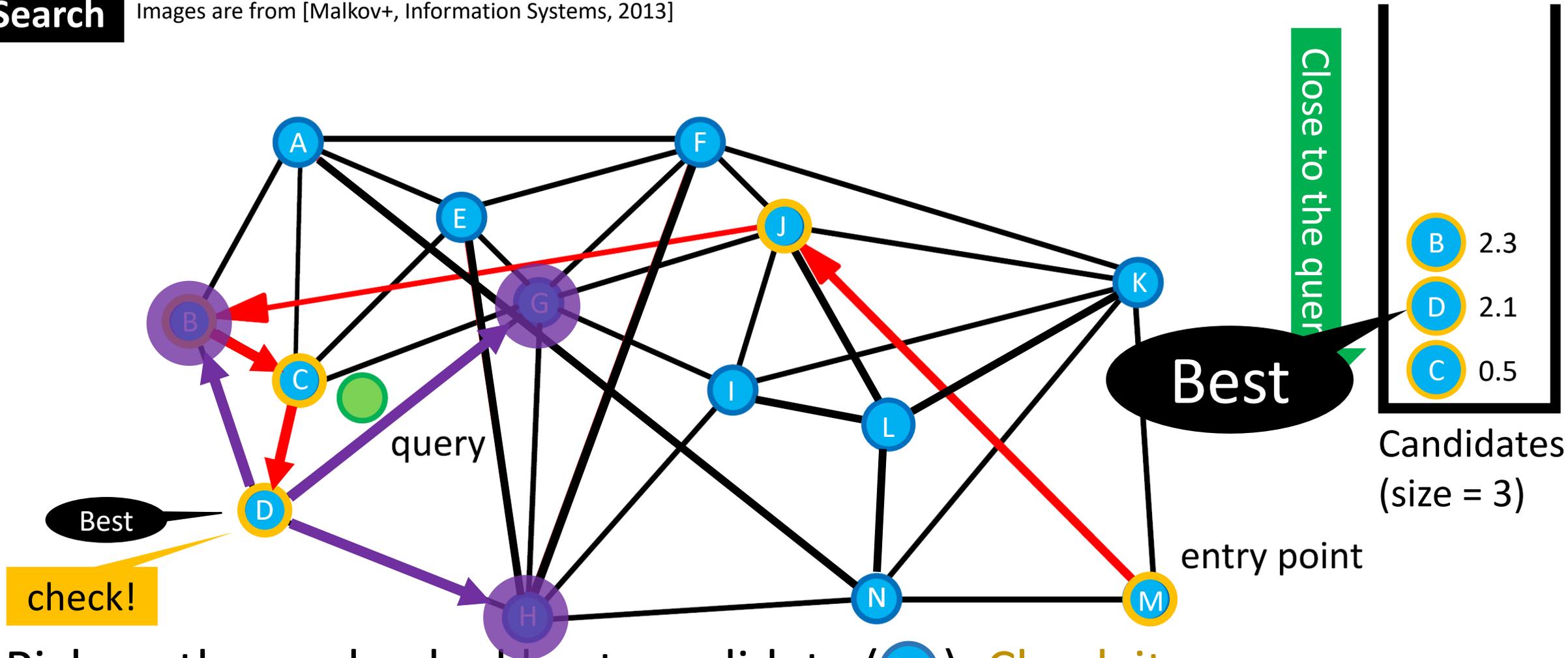
Images are from [Malkov+, Information Systems, 2013]



➤ Pick up the unchecked best candidate (D). Check it.

# Search

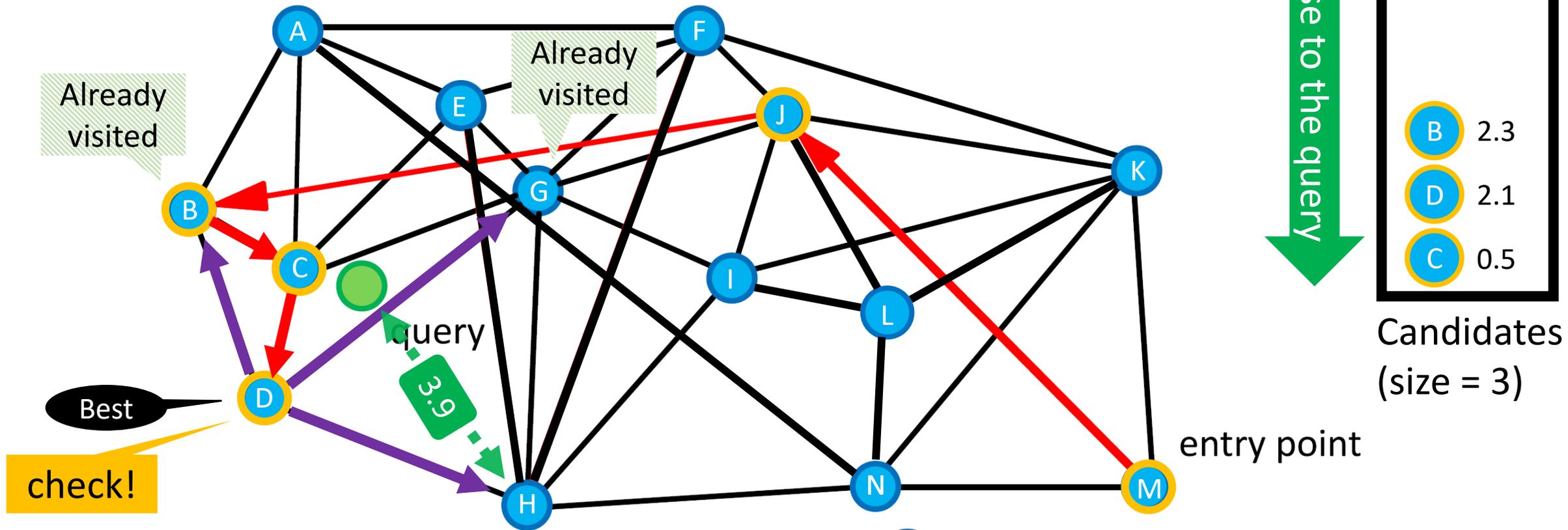
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (D). Check it.
- Find the connected points.

# Search

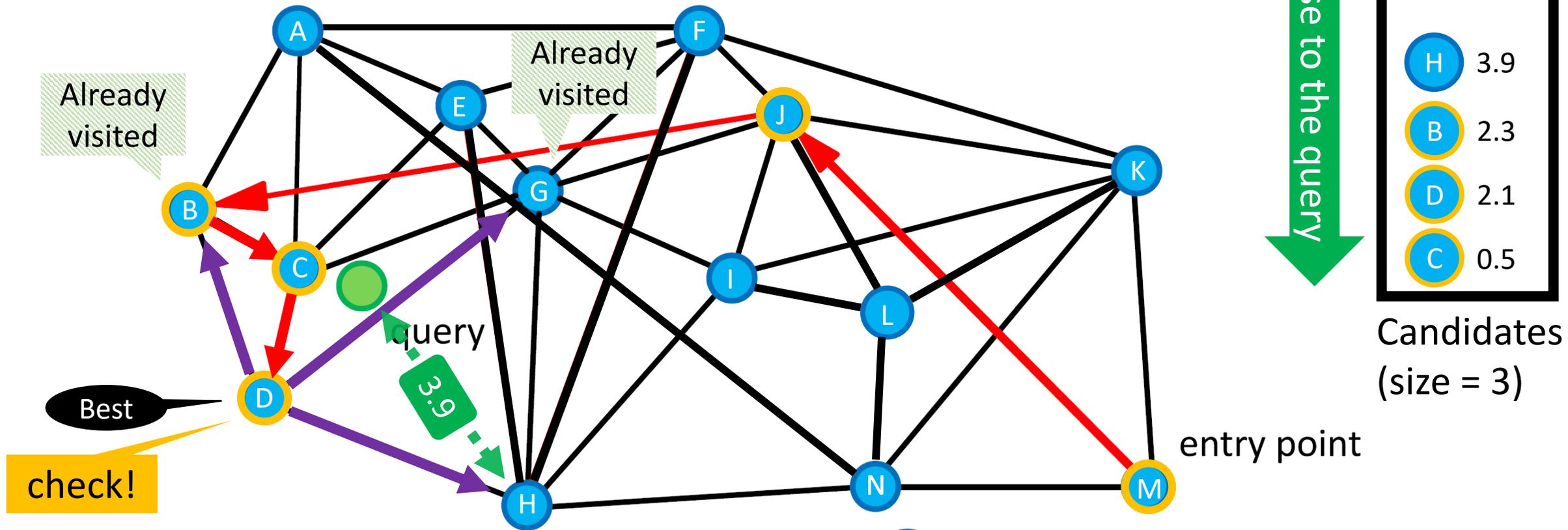
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (D). Check it.
- Find the connected points.
- Record the distances to q.

# Search

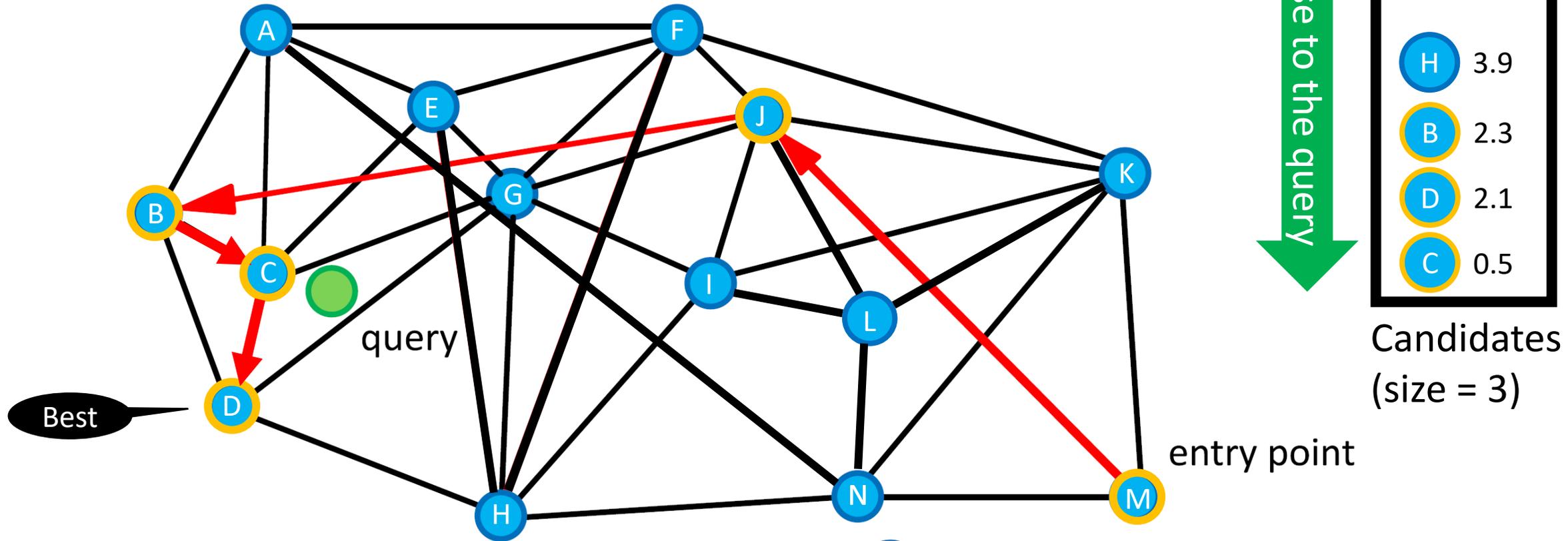
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (D). Check it.
- Find the connected points.
- Record the distances to q.

# Search

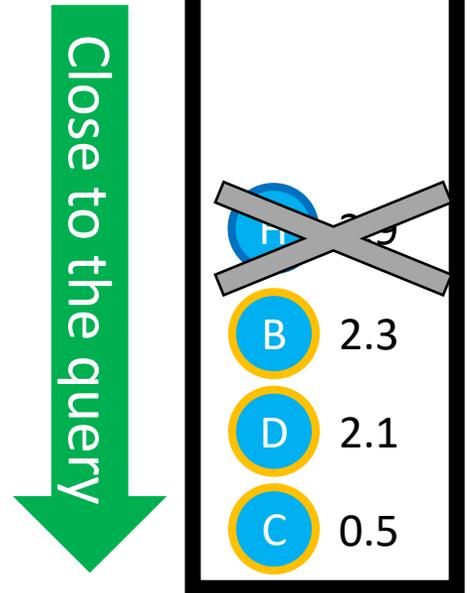
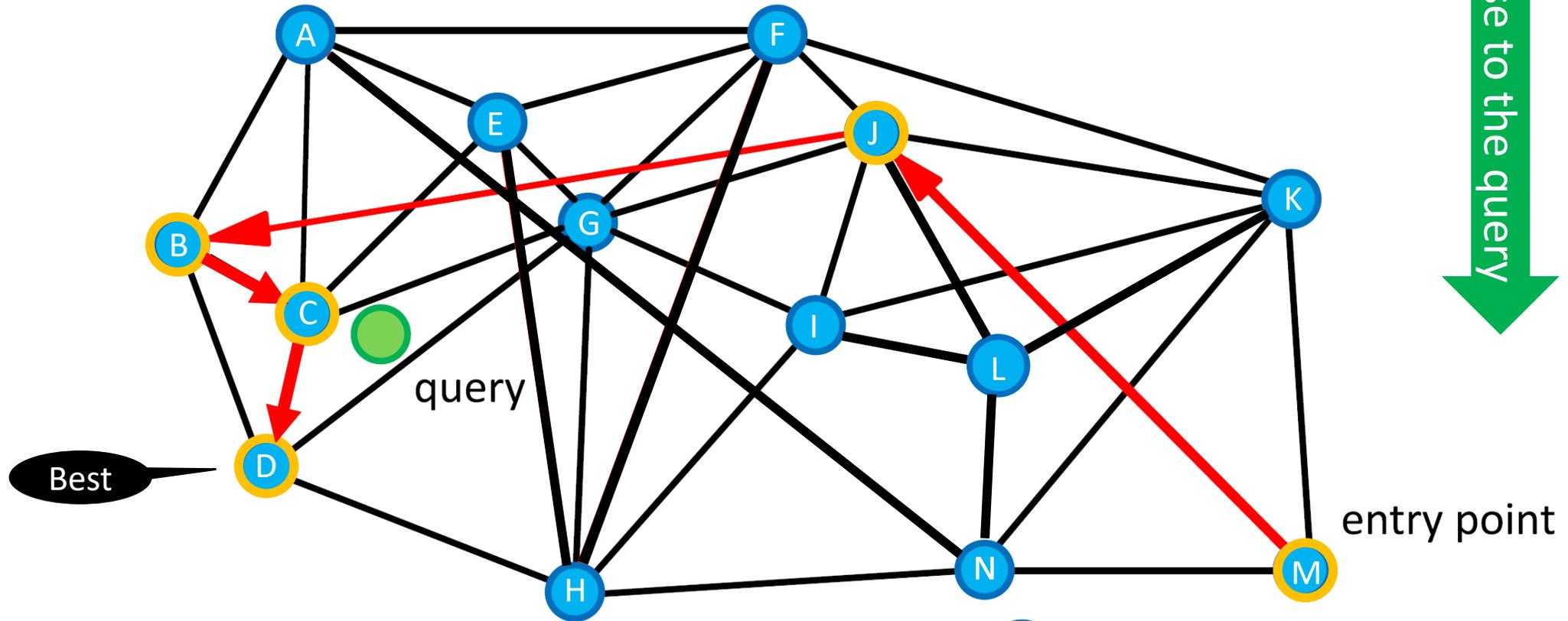
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (D). Check it.
- Find the connected points.
- Record the distances to q.

# Search

Images are from [Malkov+, Information Systems, 2013]

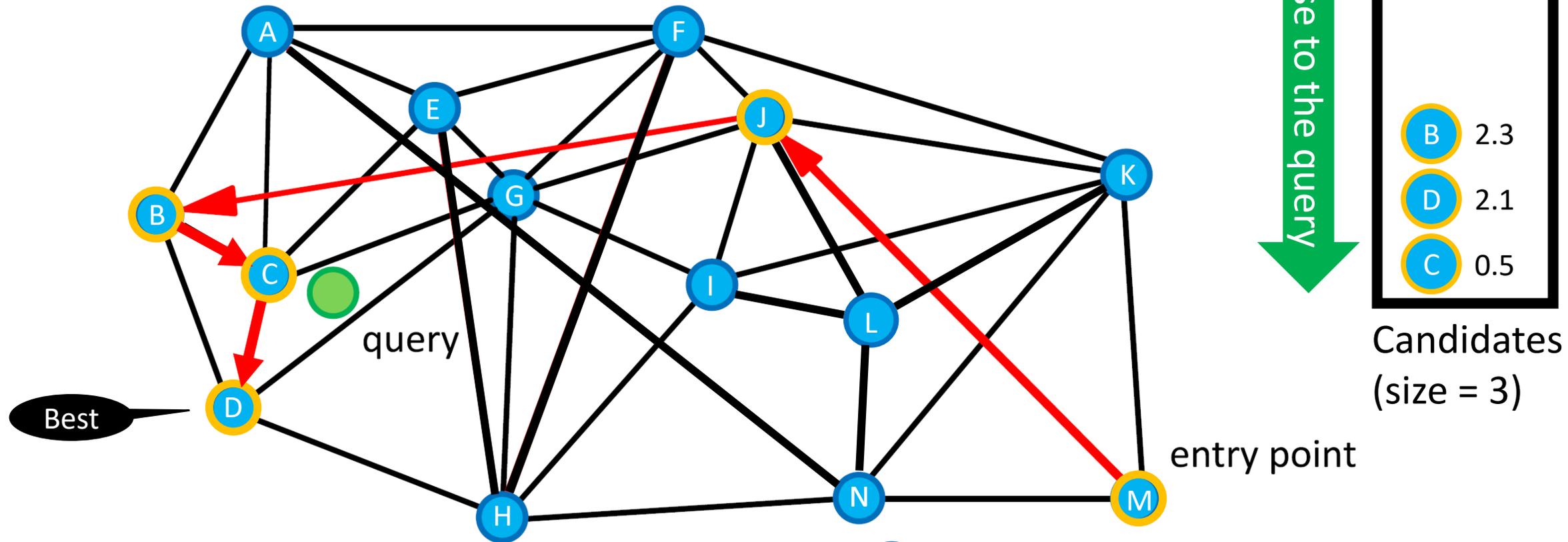


Candidates  
(size = 3)

- Pick up the unchecked best candidate (D). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

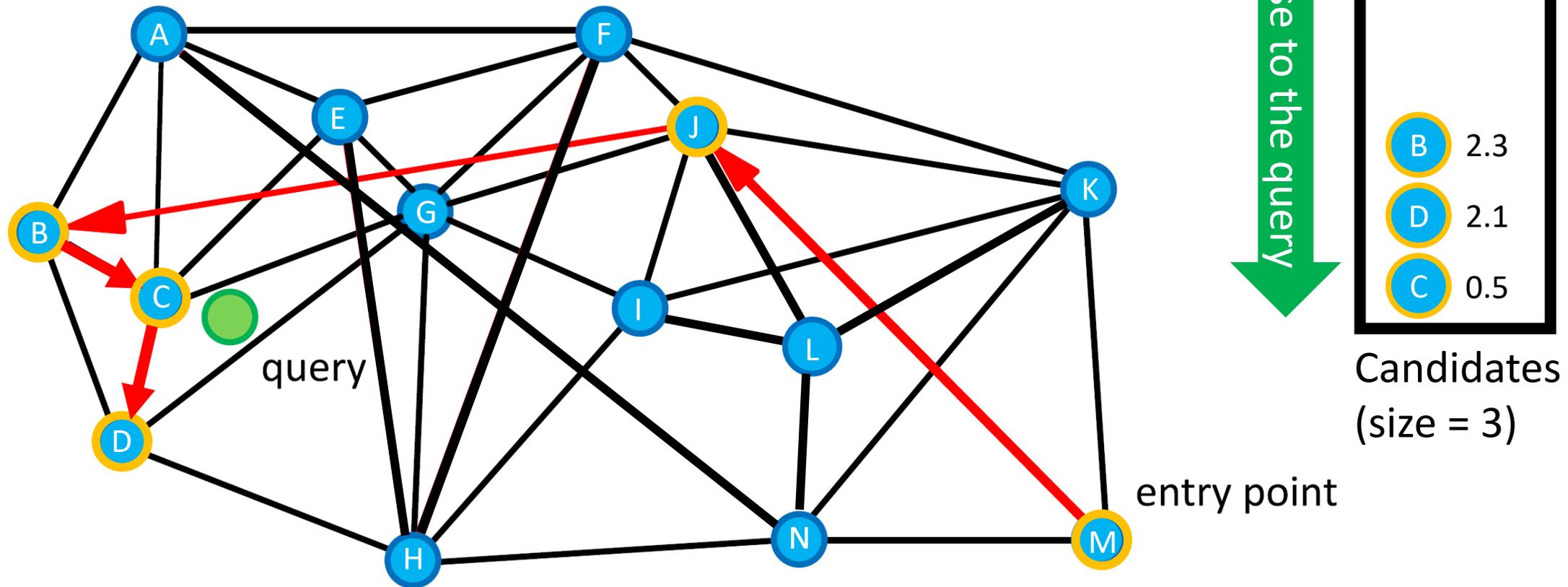
Images are from [Malkov+, Information Systems, 2013]



- Pick up the unchecked best candidate (D). Check it.
- Find the connected points.
- Record the distances to q.
- Maintain the candidates (size=3)

# Search

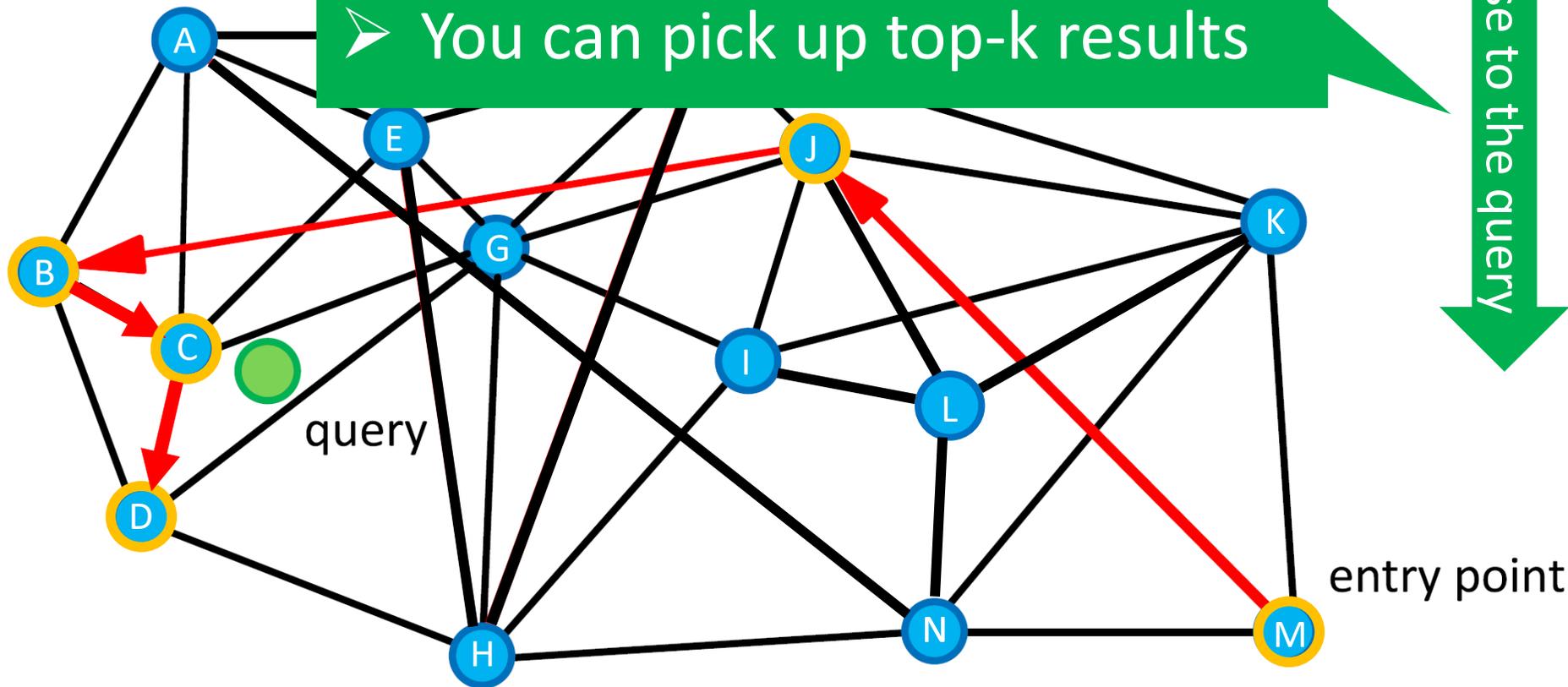
Images are from [Malkov+, Information Systems, 2013]



- All candidates are **checked**. Finish.
- Here, **C** is the closet to the query (●)

# Final output 1: Candidates

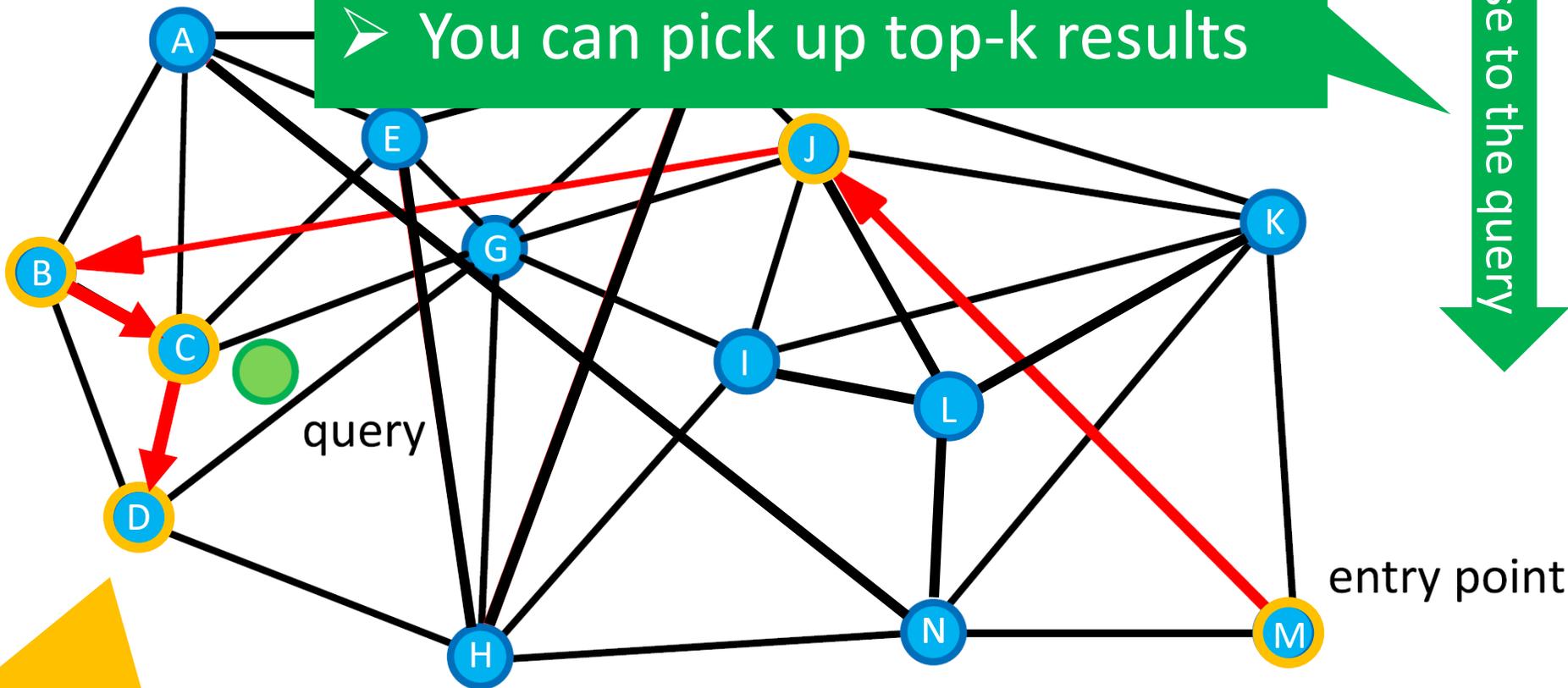
➤ You can pick up top-k results



- All candidates are **checked**. Finish.
- Here, **C** is the closet to the query (●)

### Final output 1: Candidates

➤ You can pick up top-k results



B	2.3
D	2.1
C	0.5

Candidates (size = 3)

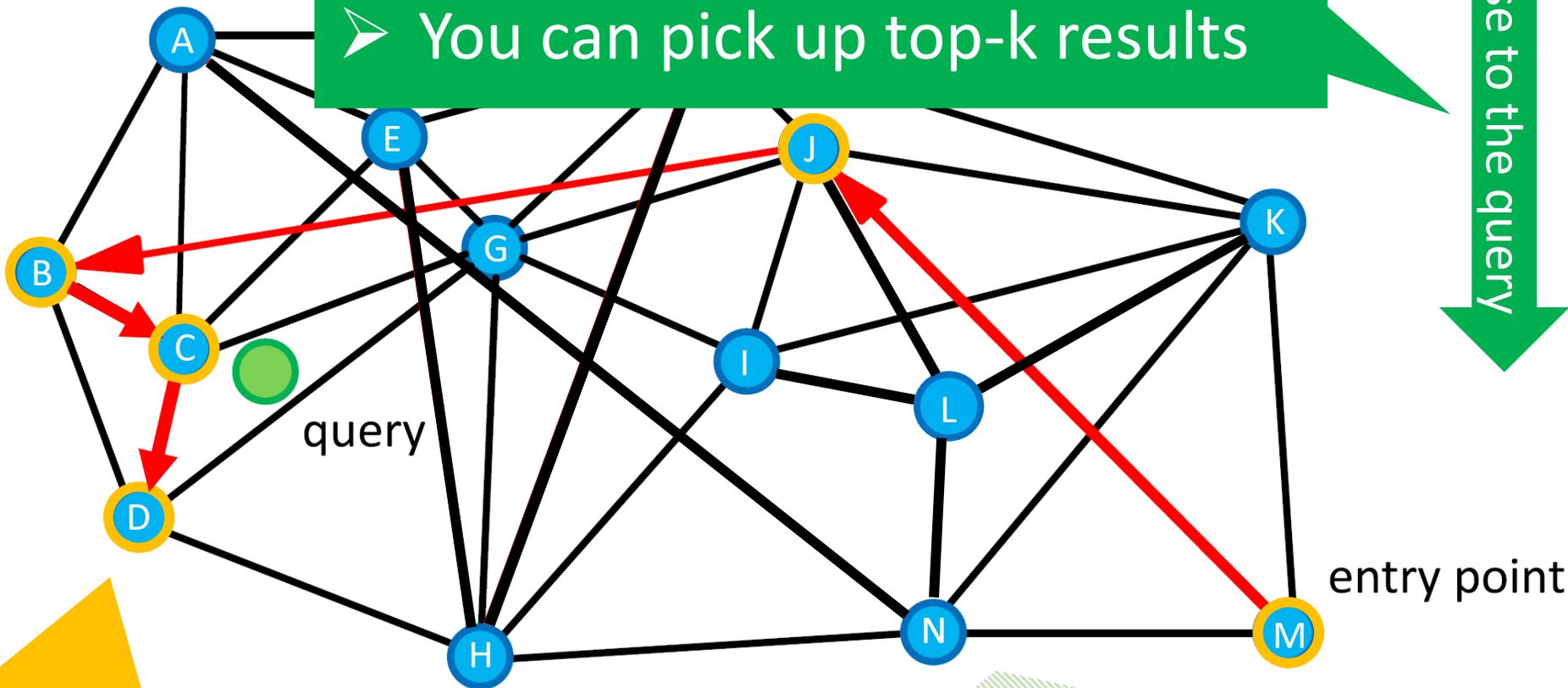
### Final output 2: Checked items

➤ i.e., search path

- All candidates are checked. Finish.
- Query (●)

### Final output 1: Candidates

➤ You can pick up top-k results



B	2.3
D	2.1
C	0.5

Candidates (size = 3)

➤ All candidates are checked. Finish query

➤ Final output 2: **Checked items**

➤ i.e., **search path**

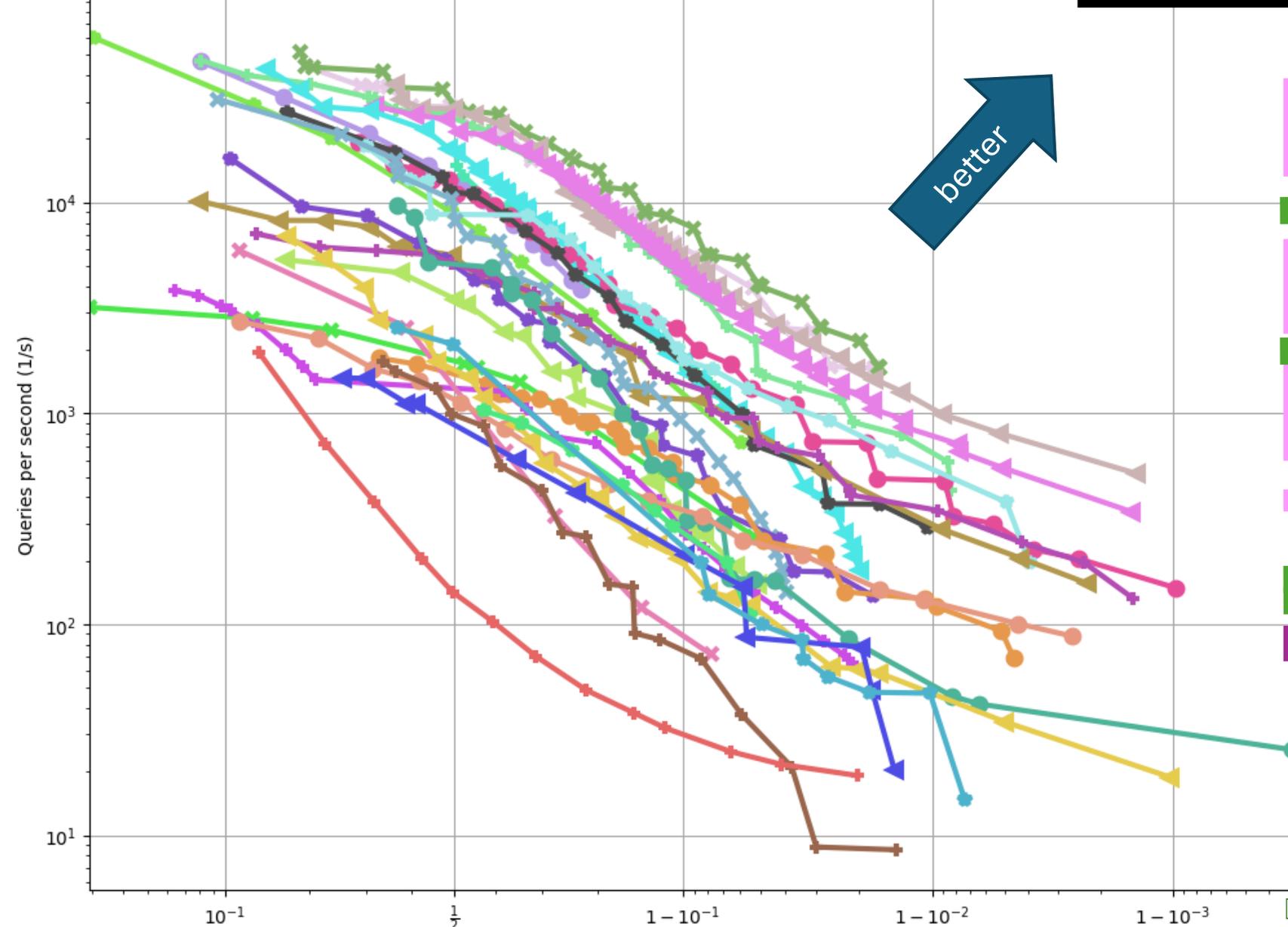
Final output 3: **Visit flag**

➤ For each item, visited or not

Recall-Queries per second (1/s) tradeoff - up and to the right is better

1.2M vectors, 100d, GloVe word embeddings

Better Throughput



better

- NGT-qg
- hsw(nmslib)
- qsgngt
- NGT-panng
- glass
- scann
- vearch
- vamana(diskann)
- Milvus(Knowhere)
- pynndescent
- n2
- faiss-ivfpqfs
- hsw(faiss)
- hswlib
- hsw(vespa)
- redisearch
- vald(NGT-anng)
- luceneknn
- weaviate
- SW-graph(nmslib)
- faiss-ivf
- flann
- mrpt
- annoy
- qdrant
- puffinn
- pgvector
- tinyknn
- BallTree(nmslib)
- bruteforce-blas

Graph-based

Clustering-based

Tree-based

LSH-based

[A., Bernhardsson, Faithfull, 2020]

<https://github.com/erikbern/ann-benchmarks>

# Design choices for Graph-based ANN

- **Starting point**

- Low-Quality Index (NGT), Hierarchy (HNSW), Medoid (DiskANN), Random

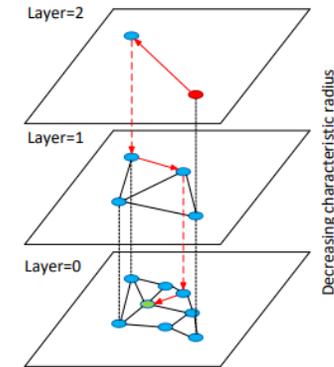
- **Neighborhood diversification**

- Which edges to add?
- How to keep “navigability”?

- **Degree bound**

- Fix degree of a node
- Directed/undirected?

- **Search algorithm = Beam Search**



Source: Malkov+, HNSW, 2016.

---

**Algorithm 2:** RobustPrune( $p, \mathcal{V}, \alpha, R$ )

---

**Data:** Graph  $G$ , point  $p \in P$ , candidate set  $\mathcal{V}$ , distance threshold  $\alpha \geq 1$ , degree bound  $R$

**Result:**  $G$  is modified by setting at most  $R$  new out-neighbors for  $p$

```
begin
   $\mathcal{V} \leftarrow (\mathcal{V} \cup N_{\text{out}}(p)) \setminus \{p\}$ 
   $N_{\text{out}}(p) \leftarrow \emptyset$ 
  while  $\mathcal{V} \neq \emptyset$  do
     $p^* \leftarrow \arg \min_{p' \in \mathcal{V}} d(p, p')$ 
     $N_{\text{out}}(p) \leftarrow N_{\text{out}}(p) \cup \{p^*\}$ 
    if  $|N_{\text{out}}(p)| = R$  then
      break
    for  $p' \in \mathcal{V}$  do
      if  $\alpha \cdot d(p^*, p') \leq d(p, p')$  then
        remove  $p'$  from  $\mathcal{V}$ 
```

---

Source: Subramanya+,  
NeurIPS 2019

# What matters?

## Graph-Based Vector Search: An Experimental Evaluation of the State-of-the-Art

ILIAS AZIZI, UM6P, Université Paris Cité, Morocco - France

KARIMA ECHIHABI, UM6P, Morocco

THEMIS PALPANAS, Université Paris Cité, France

Vector data is prevalent across business and scientific applications, and its popularity is growing with the proliferation of learned embeddings. Vector data collections often reach billions of vectors with thousands of dimensions, thus, increasing the complexity of their analysis. Vector search is the backbone of many critical analytical tasks, and graph-based methods have become the best choice for analytical tasks that do not require guarantees on the quality of the answers. We briefly survey in-memory graph-based vector search, outline the chronology of the different methods and classify them according to five main design paradigms: seed selection, incremental insertion, neighborhood propagation, neighborhood diversification, and divide-and-conquer. We conduct an exhaustive experimental evaluation of twelve state-of-the-art methods on seven real data collections, with sizes up to 1 billion vectors. We share key insights about the strengths and limitations of these methods; e.g., the best approaches are typically based on incremental insertion and neighborhood diversification, and the choice of the base graph can hurt scalability. Finally, we discuss open research directions, such as the importance of devising more sophisticated data-adaptive seed selection and diversification strategies.

<https://arxiv.org/pdf/2502.05575>

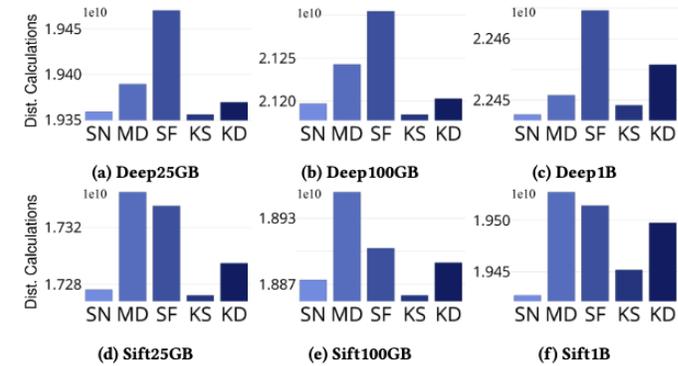


Fig. 6. The impact of SS Methods on query answering

Method	✓ Good ~ Medium × Bad					
	Query Answering			Index Building		
	Efficiency	Accuracy	Tuning	Efficiency	Footprint	Tuning
HNSW	✓	✓	✓	✓	✓	✓
ELPIS	✓	✓	~	✓	✓	~
VAMANA	✓	✓	✓	✓	✓	~
NSG	✓	✓	✓	~	~	~
SSG	✓	✓	✓	~	~	~
EFANNA	×	~	×	×	×	×
KGRAPH	×	×	×	×	×	×
DPG	×	~	~	~	~	~
SPTAG	~	✓	×	×	✓	×
HCNNG	✓	✓	✓	✓	✓	~
LSHAPG	×	~	×	~	✓	✓
NGT	~	~	×	×	✓	×
SPTAG	~	~	~	×	✓	×

Table 3. Comparative Analysis

# 4 recent must-read papers

## ParlayANN: Scalable and Deterministic Parallel Graph-Based Approximate Nearest Neighbor Search Algorithms

Magdalen Dobson Manohar  
Carnegie Mellon University  
mrdobson@cs.cmu.edu

Zheqi Shen  
UC Riverside  
zshen055@ucr.edu

Guy E. Blelloch  
Carnegie Mellon University  
guyb@cs.cmu.edu

Laxman Dhulipala  
University of Maryland  
laxman@umd.edu

Yan Gu  
UC Riverside  
ygu@cs.ucr.edu

Harsha Vardhan Simhadri  
Microsoft Research  
harshasi@microsoft.com

Yihan Sun  
UC Riverside  
yihans@cs.ucr.edu

## SymphonyQG: Towards Symphonious Integration of Quantization and Graph for Approximate Nearest Neighbor Search

Yutong Gou<sup>†</sup>  
Nanyang Technological University  
Singapore  
yutong003@e.ntu.edu.sg

Jianyang Gao<sup>†</sup>  
Nanyang Technological University  
Singapore  
jianyang.gao@ntu.edu.sg

Yuexuan Xu  
Nanyang Technological University  
Singapore  
yuexuan001@e.ntu.edu.sg

Cheng Long<sup>\*</sup>  
Nanyang Technological University  
Singapore  
c.long@ntu.edu.sg

## RoarGraph: A Projected Bipartite Graph for Efficient Cross-Modal Approximate Nearest Neighbor Search

Meng Chen  
Fudan University  
mengchen22@m.fudan.edu.cn

Kai Zhang  
Fudan University  
zhangk@fudan.edu.cn

Zhenying He  
Fudan University  
zhenying@fudan.edu.cn

Yinan Jing  
Fudan University  
jingyn@fudan.edu.cn

X.Sean Wang  
Fudan University  
xywangcs@fudan.edu.cn

---

## Worst-case Performance of Popular Approximate Nearest Neighbor Search Implementations: Guarantees and Limitations

---

Piotr Indyk  
MIT  
indyk@mit.edu

Haike Xu  
MIT  
haikexu@mit.edu

	LSH	Clustering-based	Graph-based
Supports	<ul style="list-style-type: none"> <li>• range search</li> <li>• k-NN</li> </ul>	<ul style="list-style-type: none"> <li>• k-NN</li> </ul>	<ul style="list-style-type: none"> <li>- k-NN</li> <li>- range search [Manohar, Kim, Blelloch, 2025]</li> </ul>
Pros	<ul style="list-style-type: none"> <li>• strong guarantees on running time/quality</li> <li>• data independent</li> <li>• adaptive</li> </ul>	<ul style="list-style-type: none"> <li>• small space requirements</li> <li>• fast search through quantization</li> <li>• fast index building</li> <li>• parameters somewhat easy to tune</li> </ul>	<ul style="list-style-type: none"> <li>• unmatched search performance on real-world datasets</li> </ul>
Cons	<ul style="list-style-type: none"> <li>• many points need to be inspected to get decent quality</li> <li>• typically large space requirements</li> <li>• space/distance must be “lshable”</li> </ul>	<ul style="list-style-type: none"> <li>• many points inspected to reach decent quality</li> </ul>	<ul style="list-style-type: none"> <li>• long index build times</li> <li>• Space requirements can be large</li> <li>• parameters can be obscure</li> </ul>

**Short break**

# International Workshop on Data Mining, Visualization, and Search in Very High-Dimensional Spaces

Part 1: Why search high-dimensional spaces?

Part 2: How to search high-dimensional spaces?

Part 3: How to assess high-dimensional search?

Part 4: How to use search to speed up data mining?

# I came up with a great ANN method!!

## Now what?

- Make a good implementation of your method
  - kANNolo
    - <https://github.com/TusKANNy/kannolo>
  - PANNA
    - <https://github.com/Cecca/panna>
- Expose a Python API
  - build, search
- Run through standardized benchmark



## PANNA: Playground for Approximate Nearest Neighbor Algorithms

This library aims at providing useful building blocks to implement algorithms for approximate nearest neighbor search.

# Overview over Benchmarks

## “Standard ANN” (my focus)

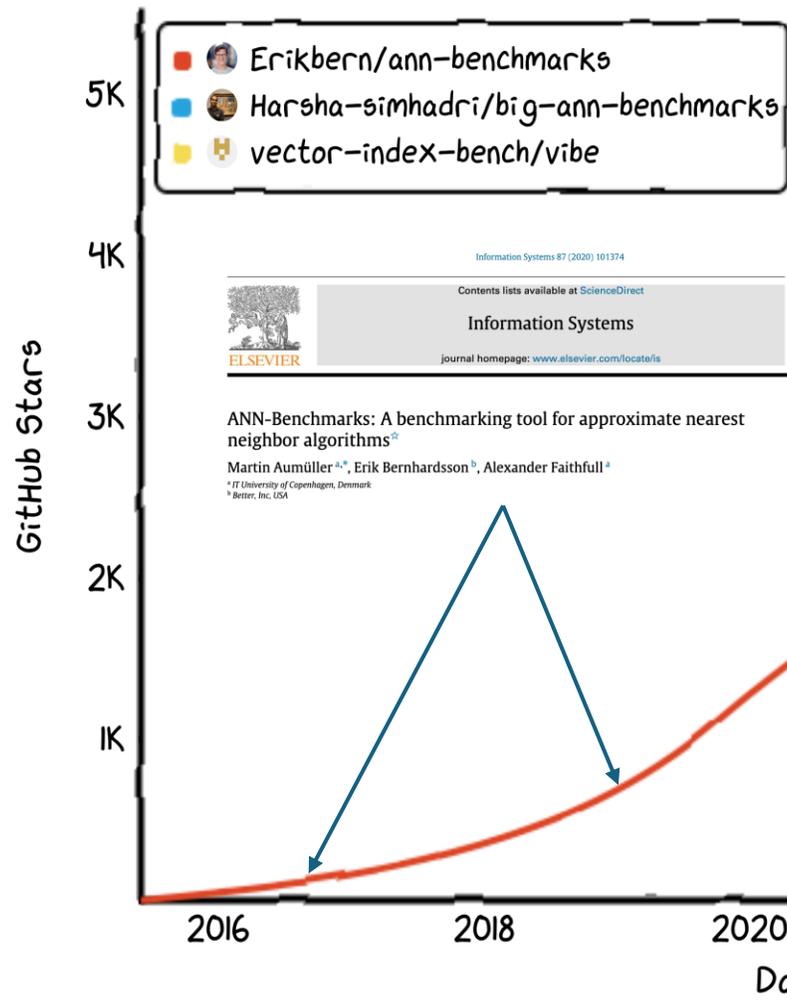
- [ann-benchmarks](#)
  - [big-ann-benchmarks](#)
  - [vibe](#)
- 
- [annbench](#) (light-weight!)

## Vector Databases

- <https://github.com/zilliztech/VectorDBBench>
- <https://github.com/qdrant/vector-db-benchmark>

# “My Overview”

## Star History



### Results of the NeurIPS'21 Challenge on Billion-Scale Approximate Nearest Neighbor Search

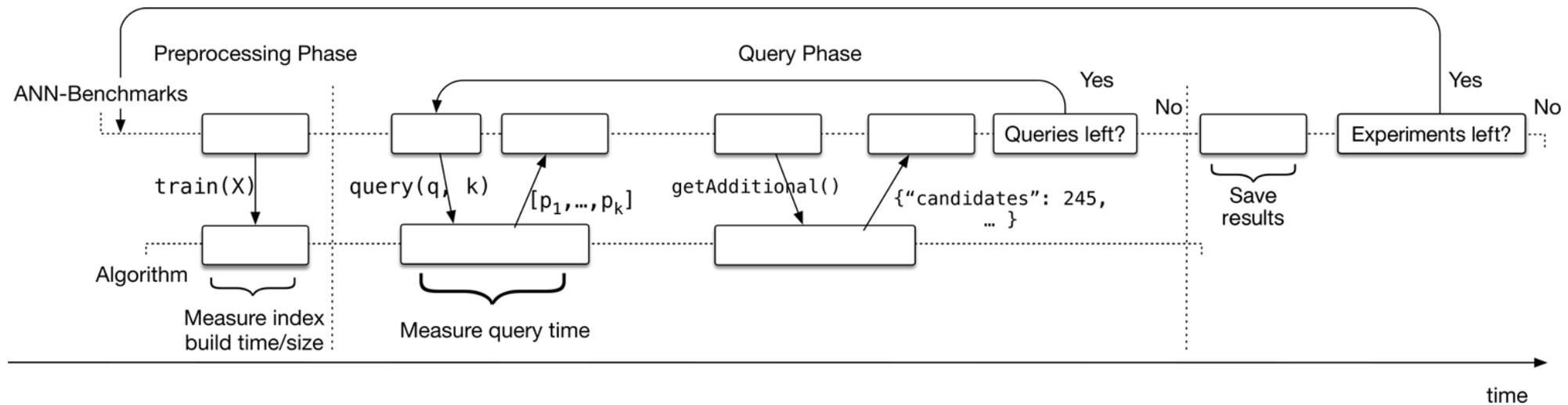
Harsha Vardhan Simhadri<sup>1</sup>  
 George Williams<sup>2</sup>  
 Martin Aumüller<sup>3</sup>  
 Matthijs Douze<sup>4</sup>  
 Artem Babenko<sup>5</sup>  
 Dmitry Baranchuk<sup>5</sup>  
 Qi Chen<sup>1</sup>  
 Lucas Hosseini<sup>4</sup>  
 Ravishankar Krishnaswamy<sup>1</sup>  
 Gopal Srinivasa<sup>4</sup>  
 Suhas Jayaram Subramanya<sup>6</sup>  
 Jingdong Wang<sup>7</sup>

HARSHASI@MICROSOFT.COM

### Results of the Big ANN: NeurIPS'23 competition

ARTE:	Harsha Vardhan Simhadri Microsoft	Martin Aumüller IT University of Copenhagen	Amir Ingber Pinecone
DBAF:	harshasi@microsoft.com	maau@itu.dk	ingber@pinecone.io
I:	Matthijs Douze Meta AI Research	George Williams	Magdalen Dobson Manohar
	matthijs@meta.com		Carnegie Mellon University
V:	Dmitry Baranchuk Yandex	Edo Liberty Pinecone	Frank Liu Zilliz
	Ben Landrum University of Maryland	Mazin Karjikan University of Maryland	Laxman Dhulipala University of Maryland
	Meng Chen, Yue Chen, Rui Ma, Kai Zhang, Yuzheng Cai, Jiayang Shi, Yizhuo Chen, Weiguo Zheng Fudan University		
	Zihao Wang Shanghai Jiao Tong University	Jie Yin Baidu	Ben Huang Baidu

# Overview over Architecture



# Design Principles

Evaluation != Implementation

- We only provide evaluation infrastructure
- We provide datasets and workloads
- We are in charge of running evaluation
- System tests via Github actions
  - All implementations run on small dummy datasets

[ann-benchmarks](#) / [.github](#) / [workflows](#) / [benchmarks.yml](#)

Code Blame

```
23
24     run-benchmarks:
25         runs-on: ubuntu-22.04
26         timeout-minutes: 30
27         strategy:
28             fail-fast: false
29         matrix:
30             dataset: [random-xs-20-angular]
31             library:
32                 - annoy
33                 - balltree
34                 - bruteforce
35                 - ckdtree
36                 - descartes
37                 - diskann
38                 - dolphinpy
39                 - elasticsearch
40                 - elastiknn
41                 - expann
42                 - faiss
43                 - flann
44                 - glass
```

# Design Principles

## Authors are in full control

- Authors contribute Docker install file, implementation and hyperparameters
- Managed through Pull Request system on GitHub

```
float:  
  any:  
    annoy:  
      constructor: Annoy  
      base-args: ["@metric"]  
      run-groups:  
        one-or-two-hundred-trees:  
          args: [[100, 200], [100, 200, 400,  
1000]]  
        four-hundred-trees:  
          args: [400, [1000, 2000, 4000,  
10000]]
```

**config.yml**

```
Annoy("euclidean", 100, 100)  
Annoy("euclidean", 100, 200)  
Annoy("euclidean", 100, 400)  
Annoy("euclidean", 100, 1000)  
Annoy("euclidean", 200, 100)  
Annoy("euclidean", 200, 200)  
Annoy("euclidean", 200, 400)  
Annoy("euclidean", 200, 1000)
```

```
Annoy("euclidean", 400, 1000)  
Annoy("euclidean", 400, 2000)  
Annoy("euclidean", 400, 4000)  
Annoy("euclidean", 400, 10000)
```

# Design Principles

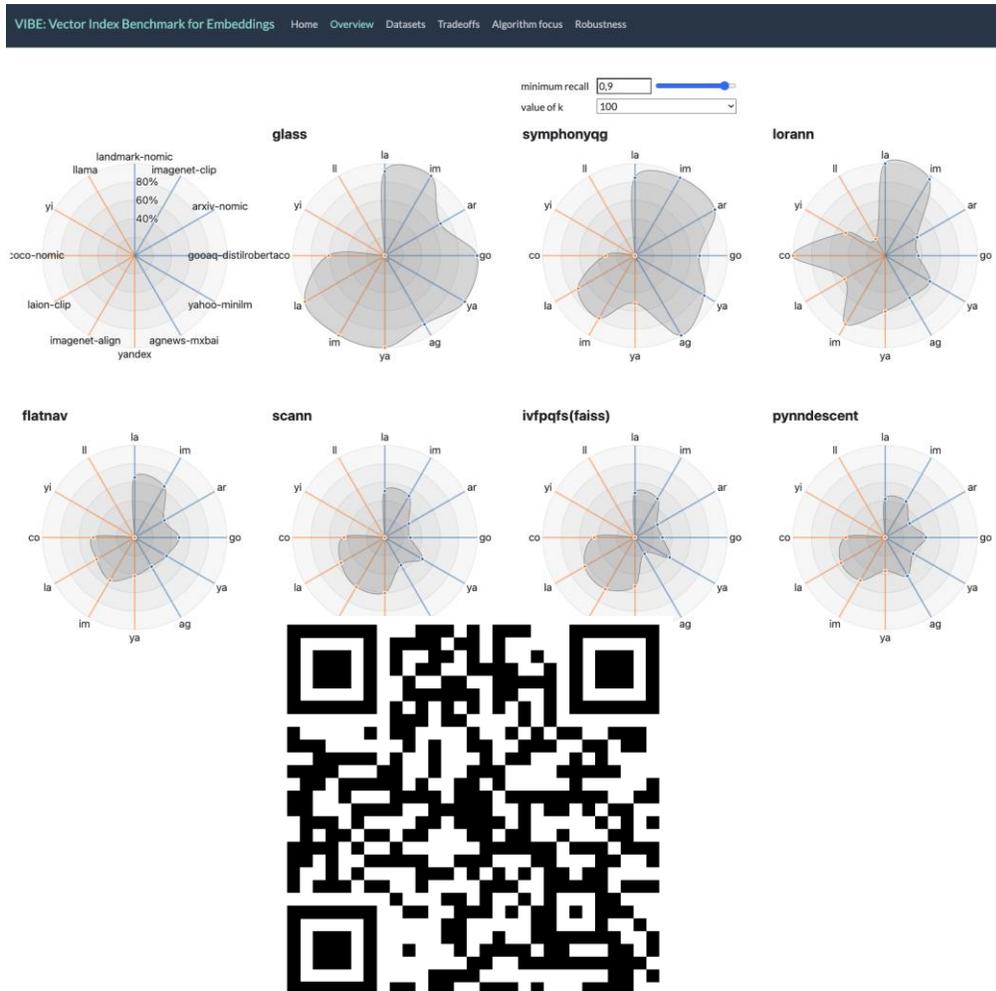
## Modularity and Usability

- Implementation **isolation** through **containers**
- **Infrastructure usable outside** of main evaluation pipeline:
  - **Datasets:** Available as single download, contain groundtruth
  - **Evaluation:** Write raw results, everything else is postprocessing

```
{
  "name": "Annoy(n_trees=100, search_k=100)",
  "results": [
    [
      0.00017213821411132812, [
        [240, 0.24573669837836787],
        [1250, 0.24768519849506598],
        [341, 0.32758953153834214],
        [729, 0.3286839883166234],
        [1627, 0.3457532474865024],
        [1100, 0.34957032952284117],
        [1631, 0.361215601983618],
        [1310, 0.4161217668585876],
        [1672, 0.43032373474308594],
        [281, 0.4417039809892499]
      ]
    ], ... ,
    [
      9.989738464355469e-05, [
        [1286, 0.15623190857718705], ... ,
        [1610, 0.22010540054623218]
      ]
    ]
  ],
  "build_time": 0.8827729225158691, "index_size": 696,
  "candidates": 10, "library": "annoy",
  "run_alone": true, "run_count": 1,
  "best_search_time": 0.00018098115921020509
}
```

# Recent: Vector Index Benchmark (VIBE)

[ Jääsaari, Hyvönen, Ceccareello, Roos, A., submitted]



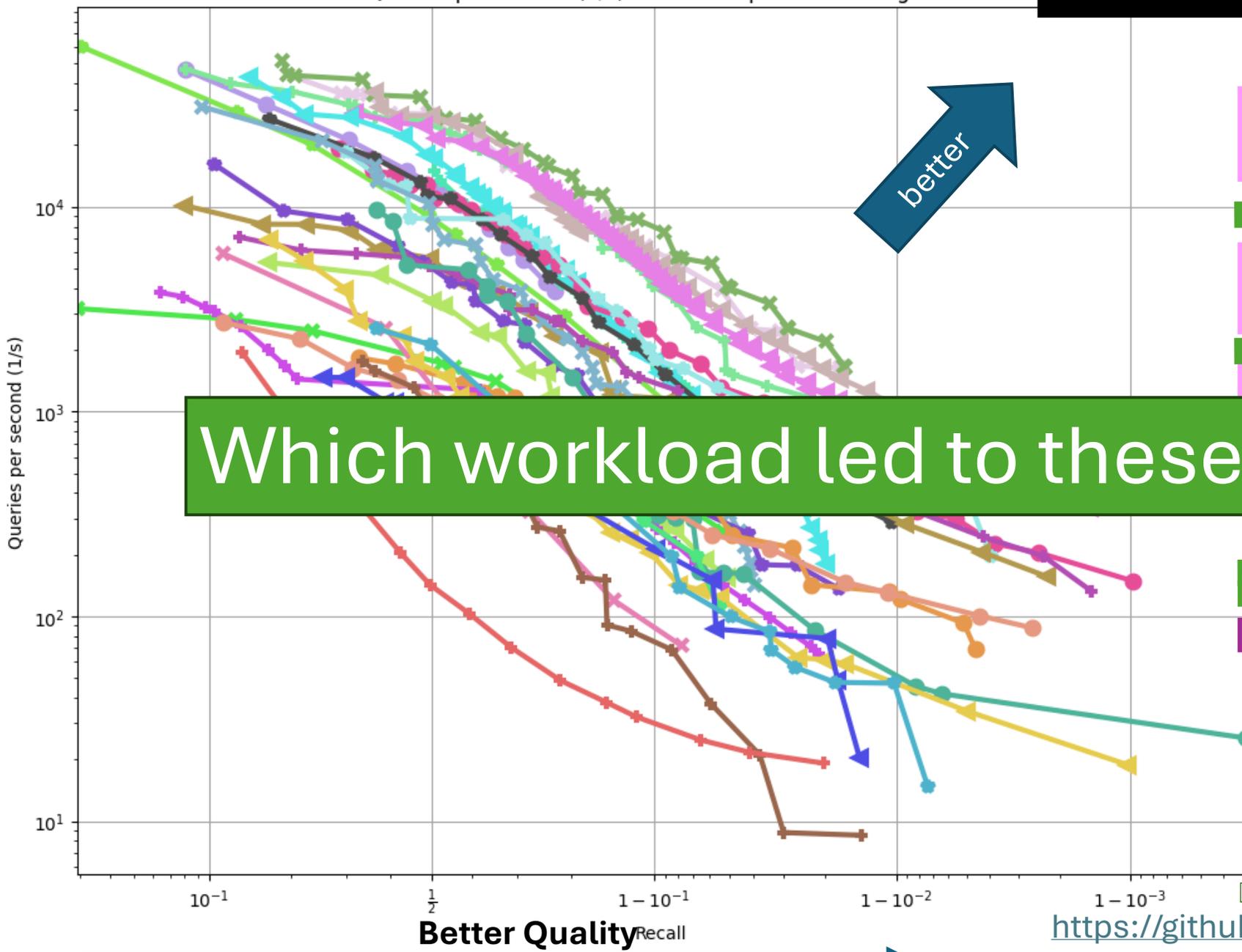
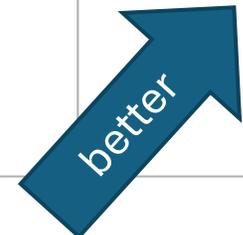
- Research-oriented variant of ann-benchmarks
- transparent dataset creation
  - Modern neural embedding
  - In-distribution vs. out of distribution
- Supports HPC infrastructure
- Better evaluation/inspection

<https://vector-index-bench.github.io/>

Recall-Queries per second (1/s) tradeoff - up and to the right is better

1.2M vectors, 100d, GloVe word embeddings

Better Throughput



Which workload led to these results?

- NGT-qg
- hnsw(nmslib)
- qsgngt
- NGT-panng
- glass
- scann
- vearch
- vamana(diskann)
- Milvus(Knowhere)
- pynndescent
- n2
- faiss-ivfpqfs
- hnsw(faiss)

Graph-based

Clustering-based

- weaviate
- SW-graph(nmslib)
- faiss-ivf
- flann
- mrpt
- annoy
- qdrant
- puffinn
- pgvector
- tinyknn
- BallTree(nmslib)
- bruteforce-blas

Tree-based

LSH-based

[A., Bernhardsson, Faithfull, 2019]

<https://github.com/erikbern/ann-benchmarks>

# Easy and hard queries

**Cost measure:** the number distance computations required to answer a query with a given recall (say 0.9)

## Easy

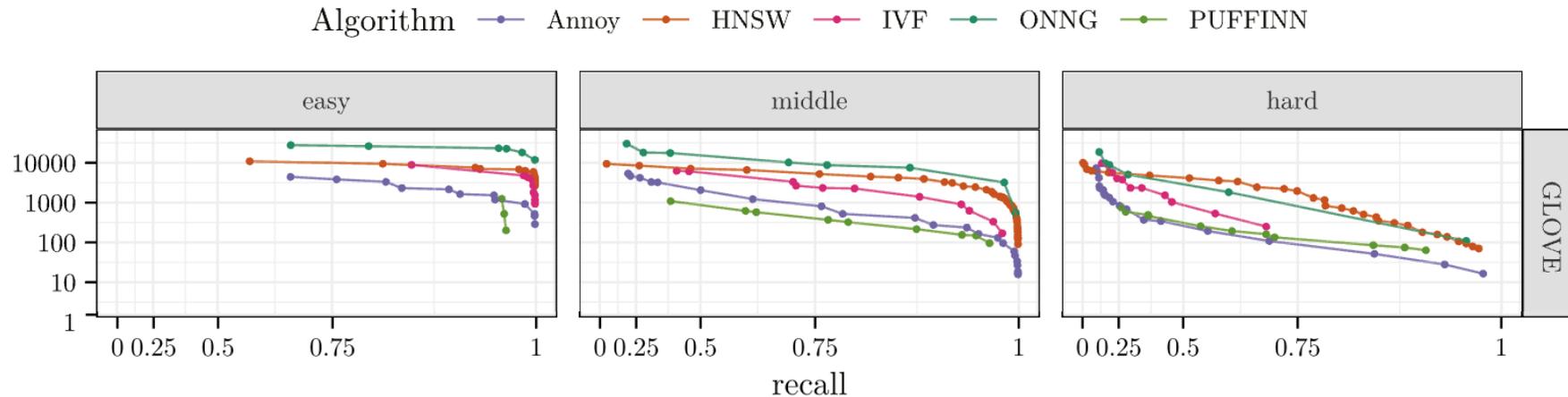
queries require few distance computations, hence are fast to answer

## Hard

queries require computing many distances, hence are slower

The overall performance depends on the **distribution** of difficulties of queries, that should not be left to random chance

# Assessing Workload Difficulty [Aumüller, Ceccareello 2021]



$$\text{LID}_k(\vec{q}) = - \left( \frac{1}{k} \sum_{i=1}^k \log \frac{r_i}{r_k} \right)^{-1}$$

$$\text{RC}_k(\vec{q}) = \frac{\frac{1}{n} \sum_{i=1}^n r_i}{r_k}$$

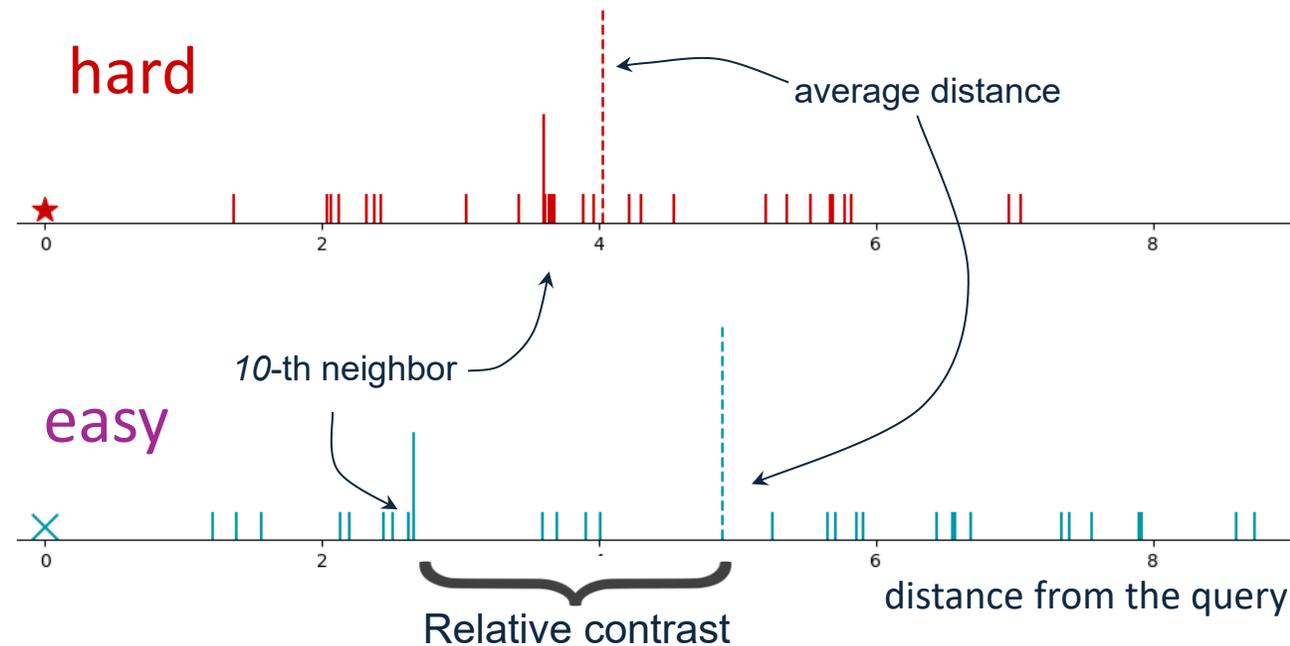
$$\text{Expansion}_k(\vec{q}) = \frac{r_{2k}}{r_k}$$

## Takeaways

- Can pick query points adversarially from dataset to manipulate difficulty.
- Can make “diverse query workloads” to challenge algorithms in terms of robustness and adaptiveness.

# What makes a query intrinsically difficult?

- A good candidate is the position of the query relative to the dataset
- We can look at the distribution of distances, condensing it to a single number



# Generating workloads [Ceccarelo, Levchenko, Ileana, Palpanas, KDD 2025]



Input:

Data points



Hephhaestus



Output:



Target hardness:  $RC=1.4$

Query placed to achieve the desired hardness

Command line

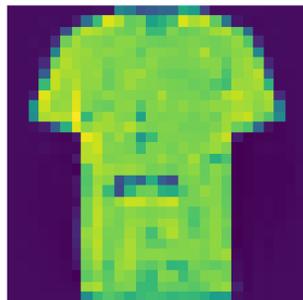
```
hephaestus --dataset fashion-mnist-784-euclidean.hdf5 --output queries.hdf5 -k 10 -q 1:1.4
```

 <https://github.com/Cecca/hephaestus>

## Easy query

Relative contrast 4

IVF index inspects  
4.6% of the dataset  
to answer it

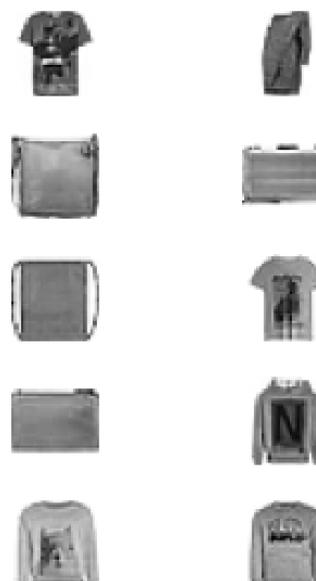
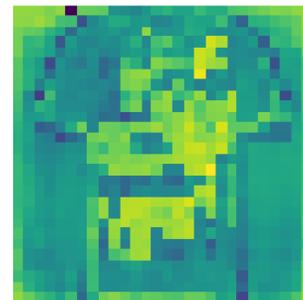


All answers are shirt  
items, very similar to  
the query

## Hard query

Relative contrast  
1.09

IVF index inspects  
45.1% of the dataset  
to answer it!



Some answers are  
shirt items, while  
others are bags

How does all of this differ from data mining best practices?

Where are opportunities?

# International Workshop on Data Mining, Visualization, and Search in Very High-Dimensional Spaces

Part 1: Why search high-dimensional spaces?

Part 2: How to search high-dimensional spaces?

Part 3: How to assess high-dimensional search?

Part 4: How to use search to speed up data mining?

# Credits

## On the Design of Scalable Outlier Detection Methods using Approximate Nearest Neighbor Graphs

Camilla Birch Okkels<sup>1</sup>,  
Martin Aumüller<sup>1</sup>[0000-0002-7212-6476], and Arthur Zimek<sup>2</sup>[0000-0001-7713-4208]

<sup>1</sup> IT University of Copenhagen, Denmark, {cabi, maau}@itu.dk  
<sup>2</sup> University of Southern Denmark, Denmark, zimek@imada.sdu.dk

## Approximate Single-Linkage Clustering Using Graph-based Indexes: MST-based Approaches and Incremental Searchers

Camilla Birch Okkels<sup>1</sup>,  
Erik Thordsen<sup>3</sup>, Martin Aumüller<sup>1</sup>, Arthur Zimek<sup>2</sup>, and Erich Schubert<sup>3</sup>

<sup>1</sup> IT University of Copenhagen, Denmark  
{cabi, maau}@itu.dk  
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zimek@imada.sdu.dk  
<sup>3</sup> TU Dortmund, Germany  
{erik.thordsen, erich.schubert}@tu-dortmund.de



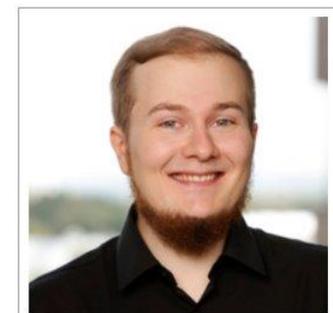
Camilla  
Okkels



Arthur  
Zimek



Erich  
Schubert



Erik  
Thordsen

# Using Approximate Search to Accelerate Data Mining Algorithms: Two Stories...

## Outlier Detection

- **Input:** Dataset  $S \subseteq R^d$
- **Task:** Compute *outlier score* for each vector in  $S$
- **Unsupervised methods:**
  - **K-NN:** score = sum of  $k$ -NN distances
  - **LOF:** Contrast in neighborhood distances

“Easy” using ANN Search

## Single-Linkage Clustering

- **Input:** Dataset  $S \subseteq R^d$
- **Task:** Compute Dendrogram of single-linkage clustering
- = Computing MST in  $(S, S \times S)$ .

How to solve using ANN search?

# Using Approximate Search to Accelerate Data Mining Algorithms: Two Stories... One idea!

## Black-box

- Build ANN index on dataset
- Use search to produce approximate neighborhoods
- Use these to solve the downstream task  
(clustering/outlier detection/...)

Game is different: Index building is part of execution time!

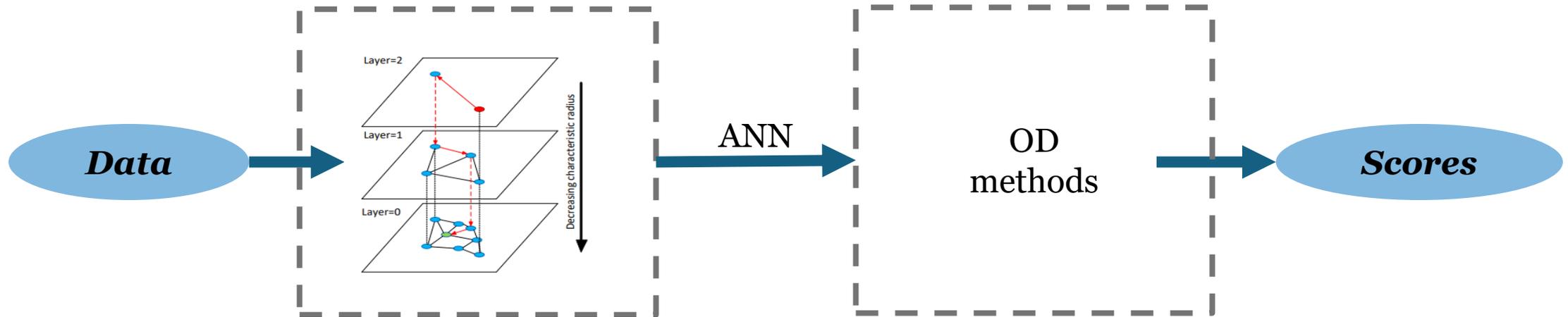
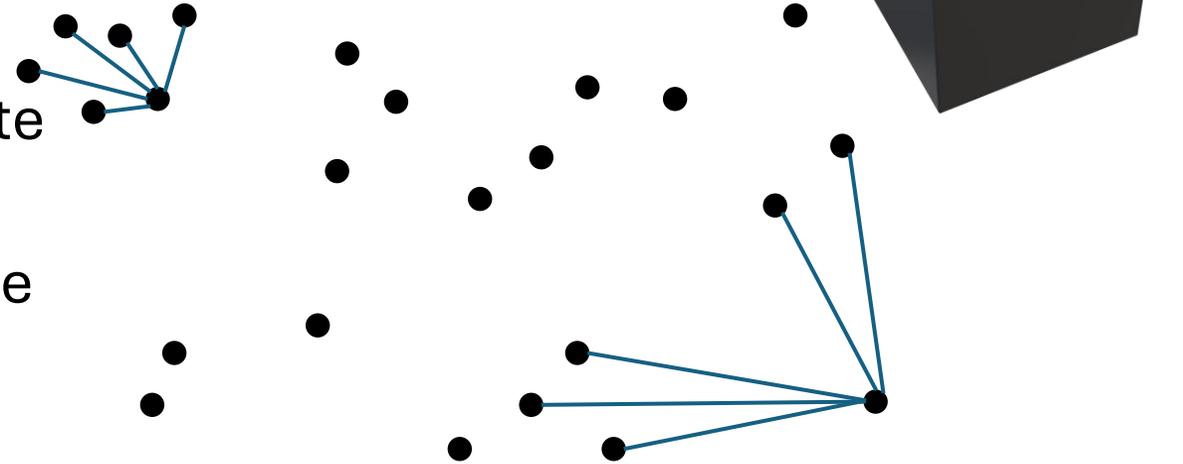
## White-box

- Build ANN index on dataset
- Directly solve downstream task by “clever inspection” of the data structure
- **Hope:**
  - More efficient than “blackbox” search
  - Applicable when search is incompatible (range vs. top- $k$ )

# Story 1: Outlier detection

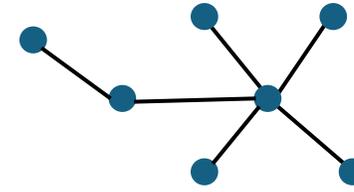
## Blackbox method

- Query on the graph to find approximate nearest neighbours.
- Calculate k-NN/LOF from approximate nearest neighbours.



# Story 1: Outlier detection

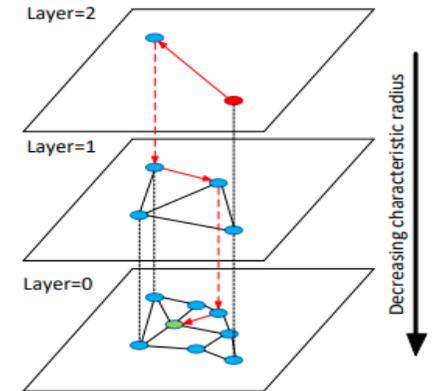
## Whitebox method



- Store ground layer of HNSW graph.
- Calculate k-NN/LOF-like scores from the graph directly.
  - For a point, consider the neighbours in the graph
  - Sum the distances and divide by the degree of the point.
  - For the LOF-like score, sum the scores of the neighbouring points, and divide by the degree and score of the point itself.

```
4 foreach  $v \in V$  do  
5    $\text{score}[v] \leftarrow \frac{1}{\text{deg}(v)} \sum_{(v,w) \in E} \text{dist}(v,w).$   
6 foreach  $v \in V$  do  
7    $\text{contrast\_score}[v] \leftarrow \frac{1}{\text{score}[v] \text{deg}(v)} \sum_{(v,w) \in E} \text{score}[w].$   
8 return (score, contrast_score)
```

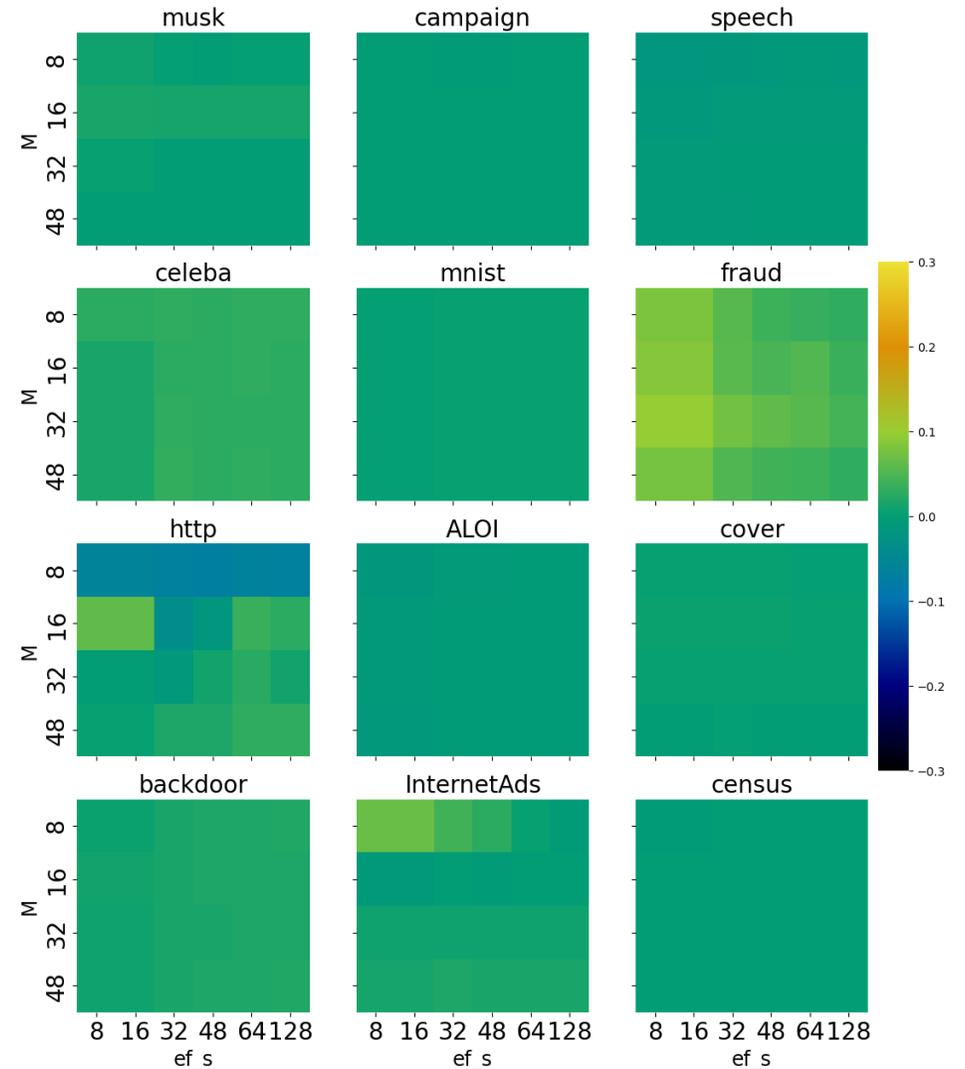
Linear time!



# Quality

- AUCROC score comparison between exact LOF and Blackbox LOF.
- *Difference* between exact and new methods shown – positive means the new method achieved higher AUCROC score.
- Blackbox got similar if not higher AUCROC in majority of cases.

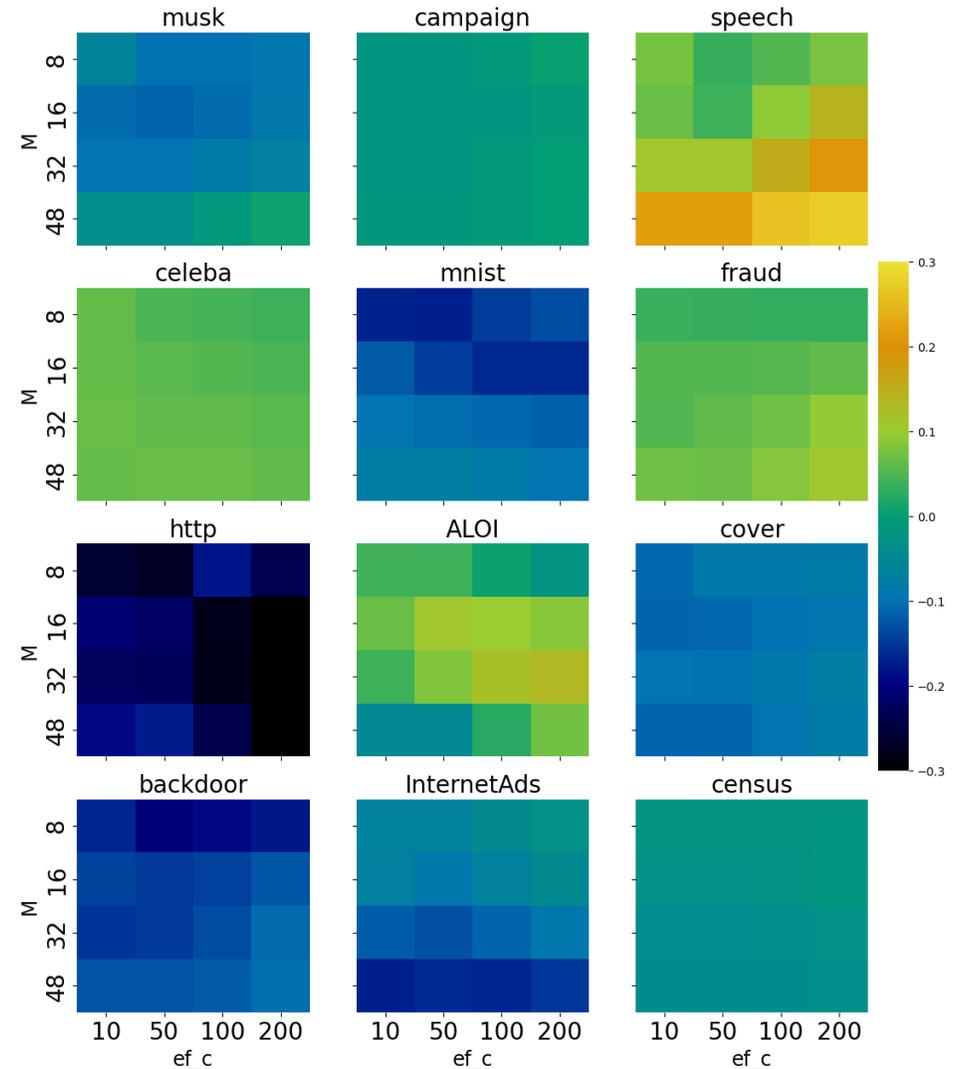
## Blackbox - LOF



# Quality

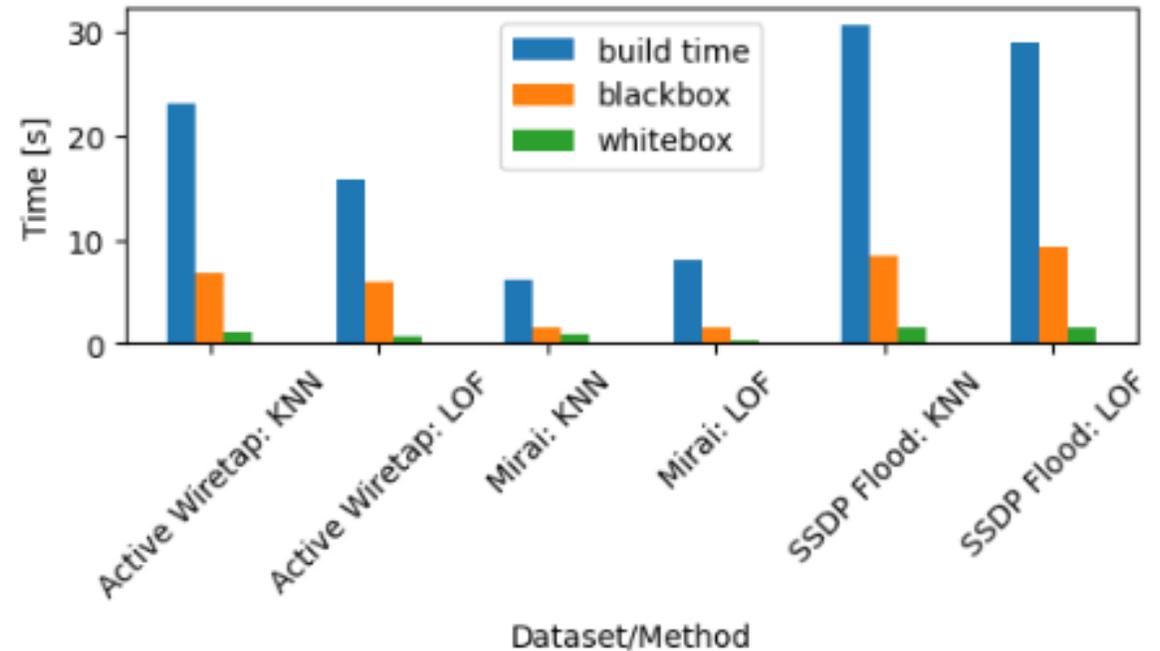
- AUCROC score comparison between exact LOF and Whitebox LOF.
- *Difference* between exact and new methods shown – positive means the new method achieved higher AUCROC score.
- Whitebox showed more variance, but most still didn't give an AUCROC less than 0.1 smaller than the exact – for some datasets it even got a higher AUCROC!

## Whitebox - LOF



# Running times

- Running time distribution for Kitsune datasets.
- Reported *smallest* observed difference between blackbox and whitebox.
- Build time had the most significant contribution.
- Blackbox is about 4x faster than build time, whitebox is 10-30x.

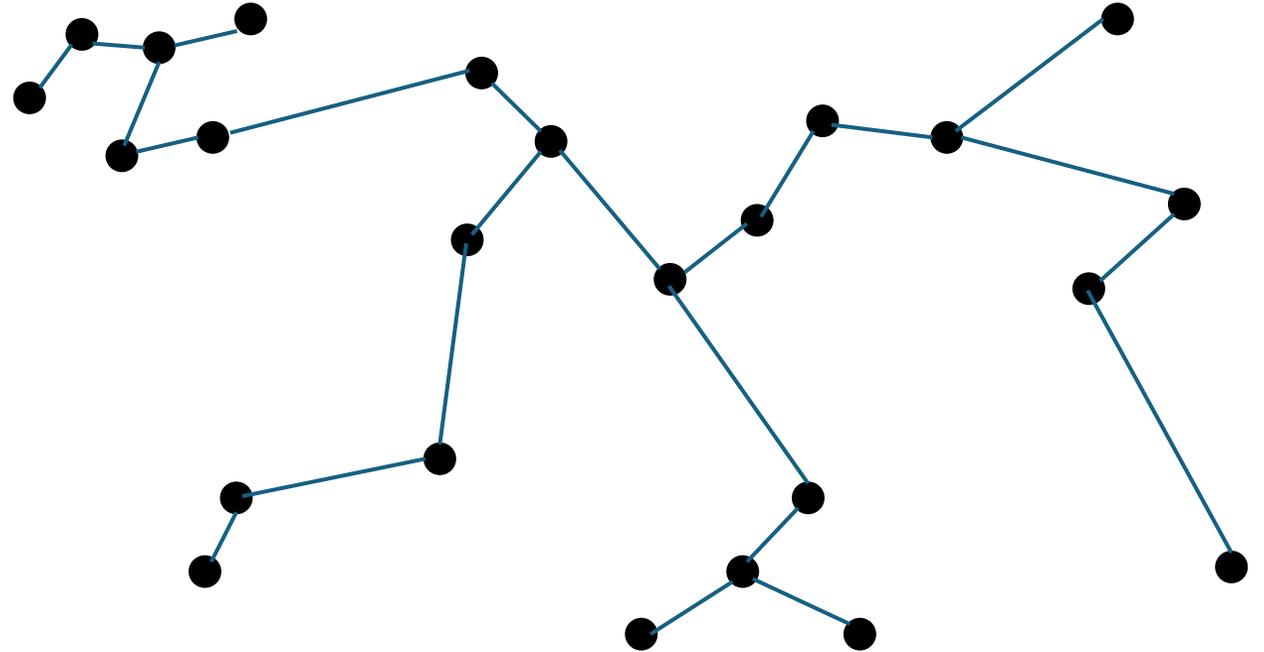


- *Baseline methods cannot finish within several hours*

# Story 2: Single-Linkage Clustering

## Computing the MST

- **Want:** Enumerate all edges sorted by distance (Kruskal)
- How to generate these pairs?
- **Problem:**
  - ANN-Search good at returning close neighbors, but we might need far neighbors.



# Approaches (on 'flattened out' HNSW graph)

- **MST**

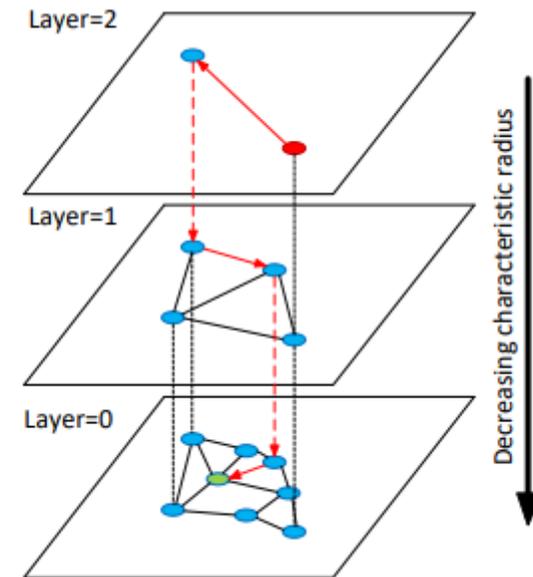
- MST of dataset = MST of HNSW graph

- **Extend**

- When edge  $(v, w)$  is traversed, add edges between  $v$  and neighbors of  $w$ .

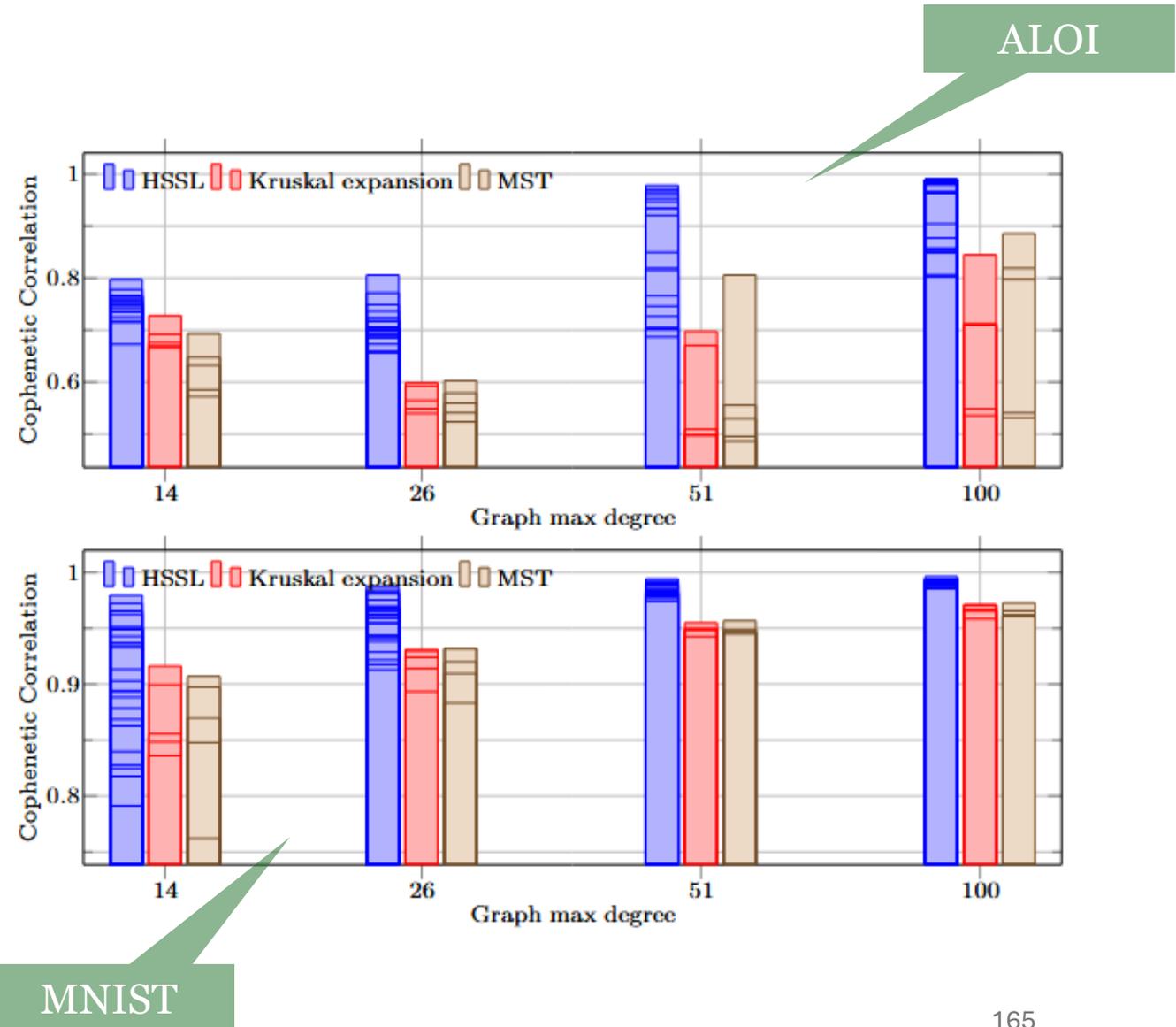
- **HSSL: Incremental Searchers [Schubert, SISAP 2024]**

- Each point keeps local queue of close neighbors
- Always make progress with the point that has best candidate
- Fill up queue if empty (incremental search)



# Quality

- Horizontal lines → different parameter setting
- Two datasets: ALOI/MNIST
- ALOI more difficult.
- Mostly  M   Quality
- HSSL > MST/Kruskal
- MST performed comparatively to Kruskal.



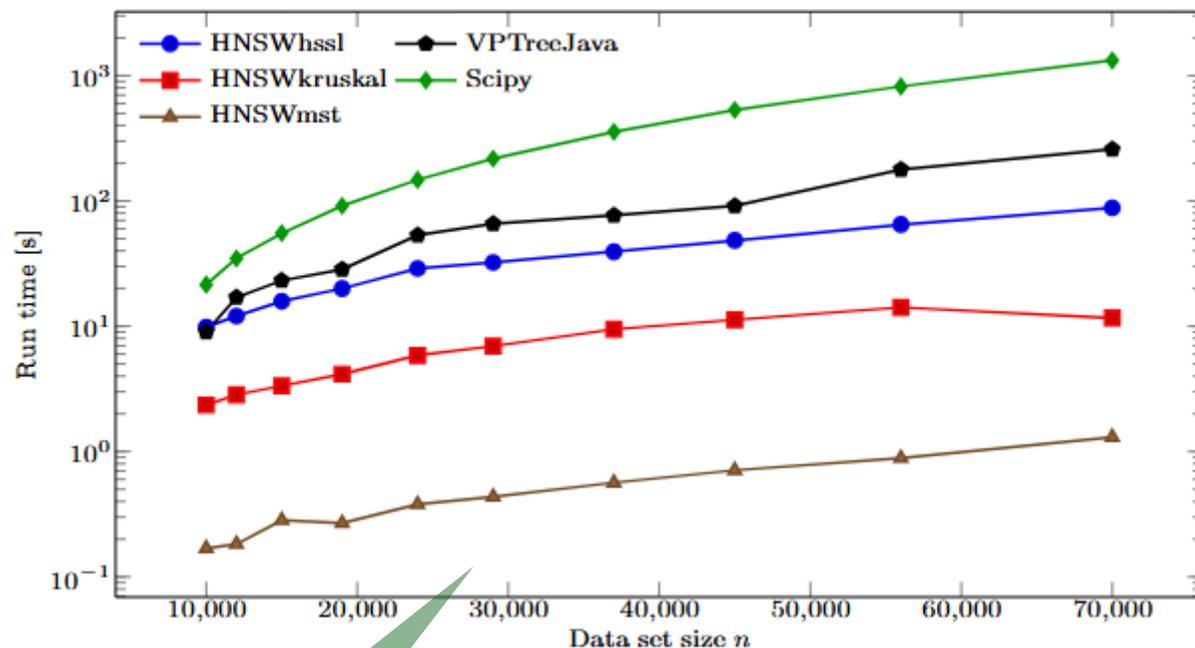
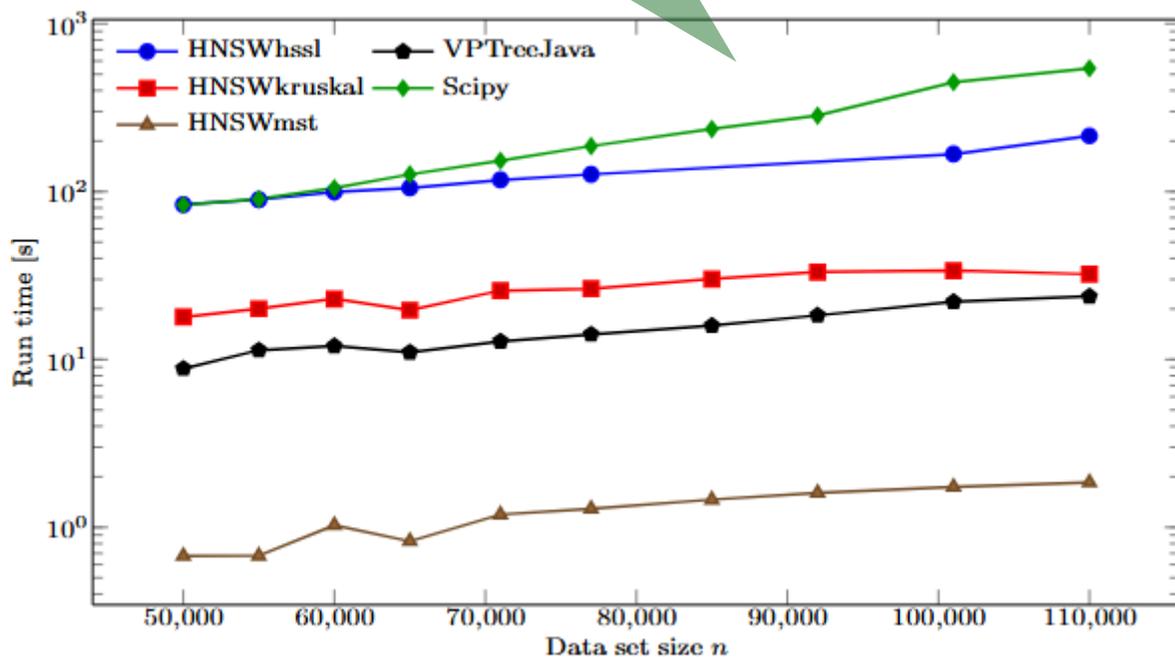
# Running time scaling

Fastest parameter setting **above a 0.8** cophenetic correlation chosen

## Speedup comparison:

MST  $\rightarrow$  ( $\sim x10$ )  $\rightarrow$  Kruskal  $\rightarrow$  ( $\sim x5$ )  $\rightarrow$  HSSL  $\rightarrow$  (often  $x2$  or more)  $\rightarrow$  SciPy

ALOI



MNIST

# Improving Data Mining Through ANN

- **Blackbox vs. Whitebox**
  - **Design novel ways** to make creative use of the data structure
  - **New game:** Whole pipeline has to be tuned to downstream task
  - In particular: **Expensive index building is infeasible**
- **Whitebox standard** in “hashing-based data mining”
  - Scalable Density-based Clustering with Random Projections, [Xu, Pham, NeurIPS 2024]
  - High-dimensional Density-based Clustering Using Locality-Sensitive Hashing, [Okkels, A., Thomsen, Zimek, EDBT'25]

# What I have missed when starting this topic

- **How to evaluate the quality of approximate methods?**
  - What do we compare to?
    - faithfulness to original method
    - clustering quality
- **How important is it to get accurate results?**
- **Do embeddings present meaningful mining tasks?**
  - Make for good baselines
  - Where do we get the data from otherwise?

# International Workshop on Data Mining, Visualization, and Search in Very High-Dimensional Spaces

Part 1: Why search high-dimensional spaces?

Part 2: How to search high-dimensional spaces?

Part 3: How to assess high-dimensional search?

Part 4: How to use search to speed up data mining?

**Thanks!**