

LeaFi: Data Series Indexes



RandWalk

·· Seismic

−●− Astro

on Steroids with Learned Filters

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Search Is Slow! (2)

Search terminated

Number of searched leaf nodes

Tree-based indexes are among SOTA solutions

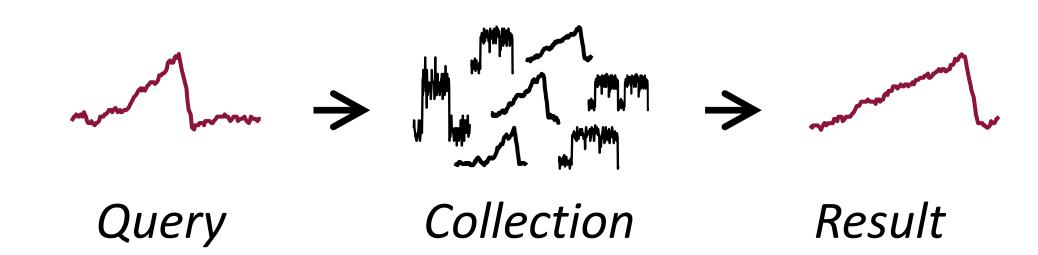
Nearest neighbor found

Data Series Similarity Search

Data series present in virtually every domain



Similarity search (or pattern matching) identifies sequences similar to some query sequence



Similarity search is a key operation for scalable data series analysis

Recall-at-1 0.0 8.0 8.0

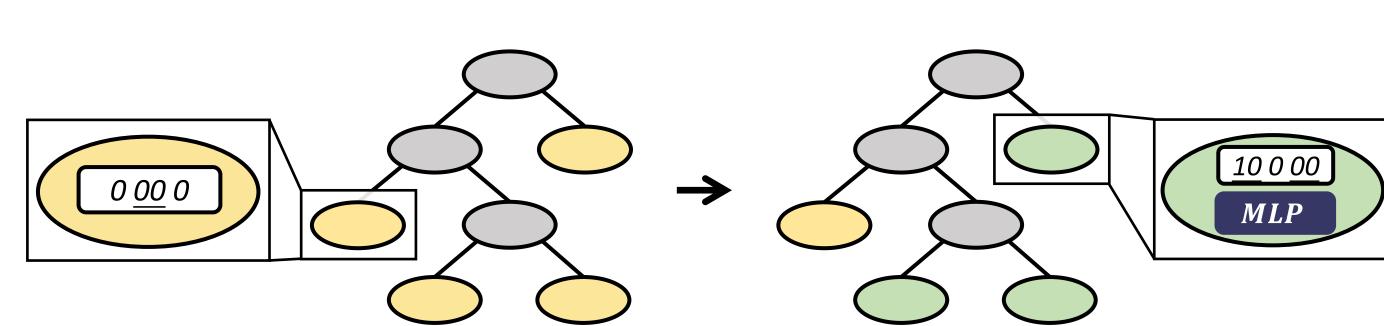
0.6

found

How to Insert Learned Filters?

Search cannot be terminated, after results are



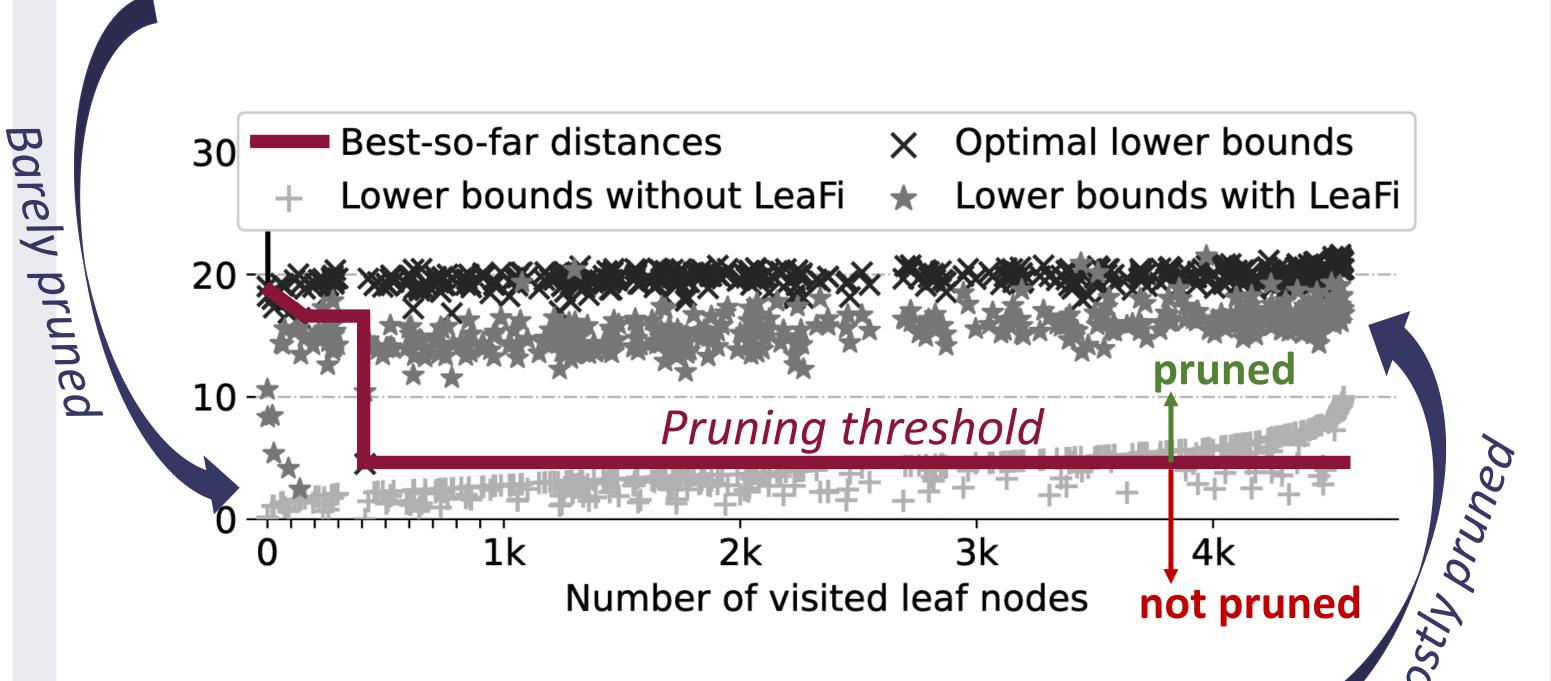


Original index

LeaFi-enhanced index

Loose lower bounds without *Lea*rned *Fi*lters

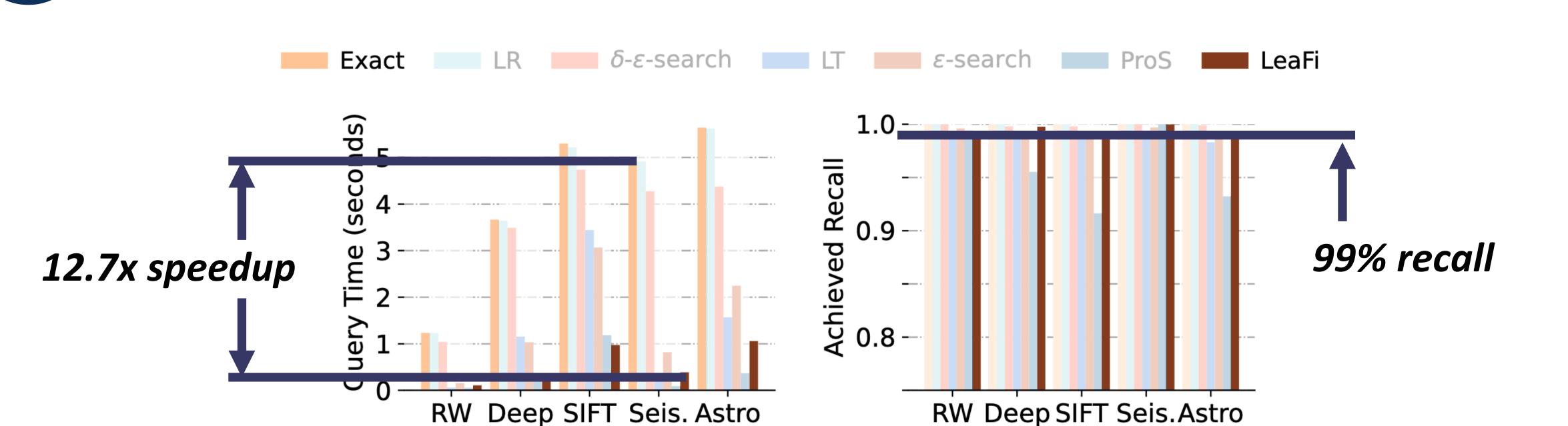
Lower bounds are used to prune nodes



Tight lower bounds with *Lea*rned *Fi*lters

- Which nodes to insert learned filters?
- Model it as a knapsack problem, then simplify
- an item \rightarrow a filter, value \rightarrow search speedup, weight \rightarrow GPU memory
- B. How to control result quality?
- Posterior statistical adjustment
 - inspired by conformal predictors

Experiments: almost perfect recall, at a fraction of exact search time





Scan for more LeaFi!