

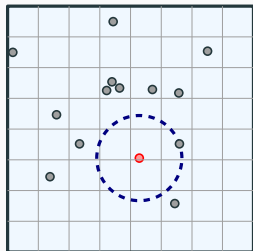
Locality-Sensitive Orderings & Their Applications

Timothy Chan, Sariel Har-Peled, Mitchell Jones

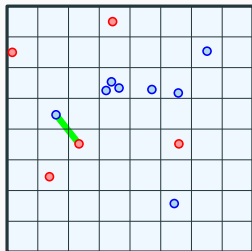
August 2019

University of Illinois at Urbana-Champaign

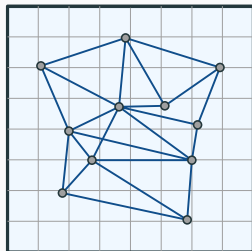
Low dimension proximity problems: $d = O(1)$



Nearest neighbor



Closest pair problems

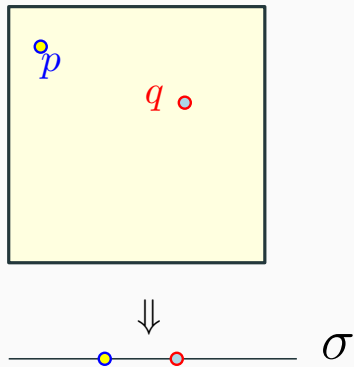


Spanners/MST

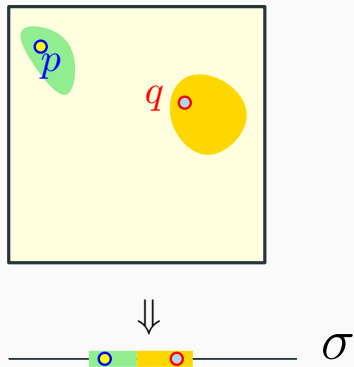
Goal: Dynamic data structures which maintain/return a
 $(1 + \epsilon)$ -approximation

- ▶ **Quadtrees**: Basic data structure in computational geometry
- ▶ **Many orderings** of points in \mathbb{R}^d (**Z-order**)
- ▶ Two new tricks to the mix
 - ⇒ Simpler data structures for many proximity problems (plus some new results)

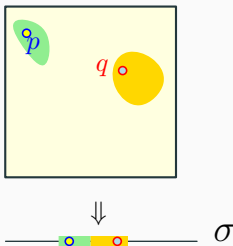
New technique: Locality-sensitive orderings



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Definition: Locality-Sensitive Orderings

Let $\varepsilon \in (0, 1)$. A collection of orderings Π over $[0, 1]^d$ s.t. for all $p, q \in [0, 1]^d$, exists $\sigma \in \Pi$ where:

$$\forall p \prec_{\sigma} z \prec_{\sigma} q : \min(\|z - p\|, \|z - q\|) \leq \varepsilon \|p - q\|.$$

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Theorem

There are locality-sensitive orderings of size $O((1/\varepsilon^d) \log(1/\varepsilon))$.

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Main applications

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- ▶ Simpler: Dynamic $(1 + \varepsilon)$ -spanners

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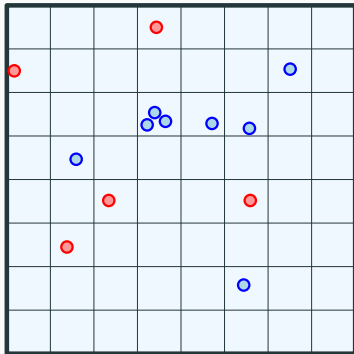
- ▶ New: $(1 + \varepsilon)$ -bichromatic closest pair
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- ▶ New: Dynamic k -vertex-fault-tolerant $(1 + \varepsilon)$ -spanners

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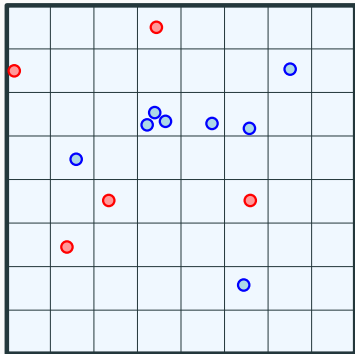
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- ▶ ...

**Warmup: Constant factor
approximation for bichromatic
closest pair**

Bichromatic closest pair



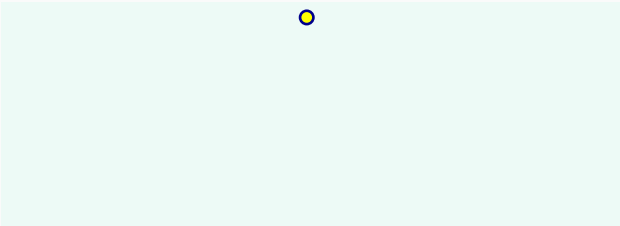
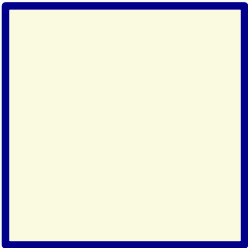
Bichromatic closest pair



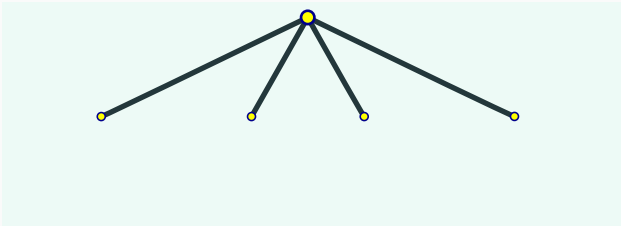
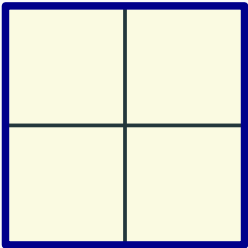
Problem (c -approximation)

Maintain a pair (r', b') s.t. $\|r' - b'\| \leq c \cdot \min_{(r,b)} \|r - b\|$.

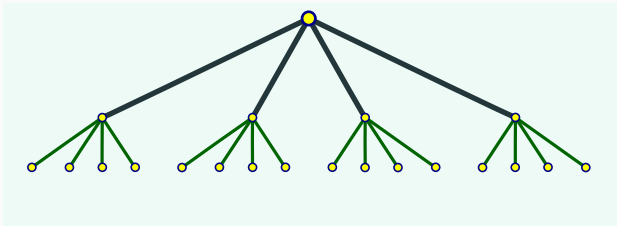
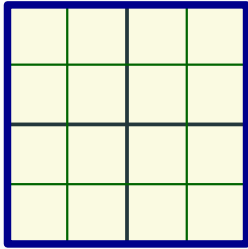
Quadtrees



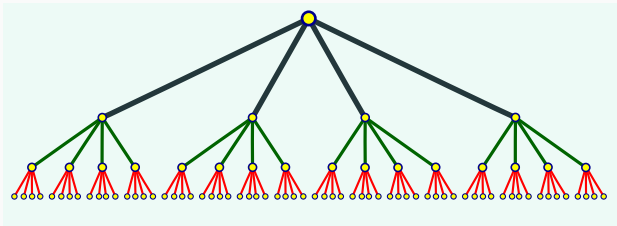
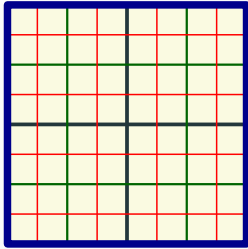
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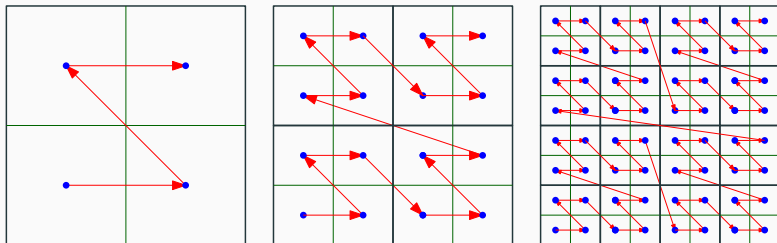


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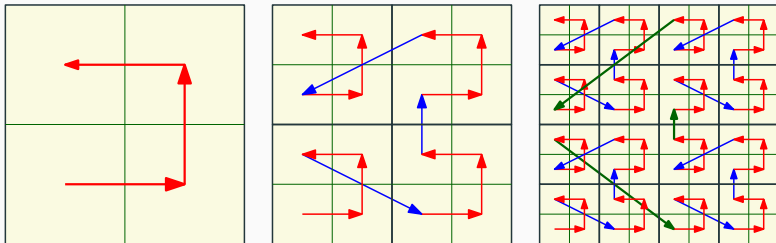
Quadtrees: Z-order

DFS of a quadtree \implies ordering of points (Z-order)



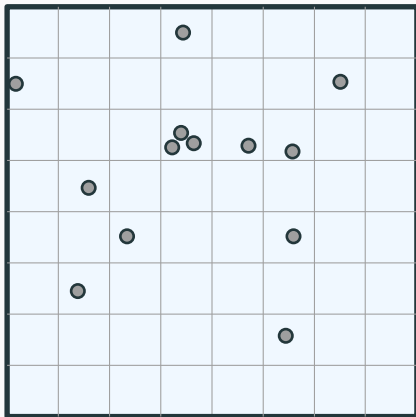
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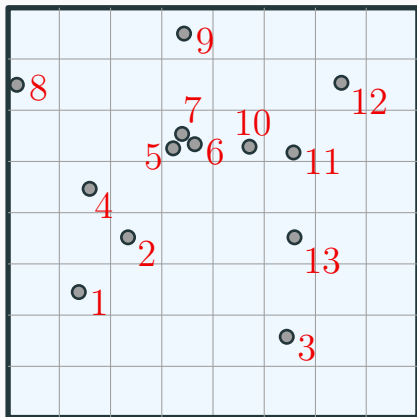
Ordering of points

Hope: points close together \approx nearby in ordering



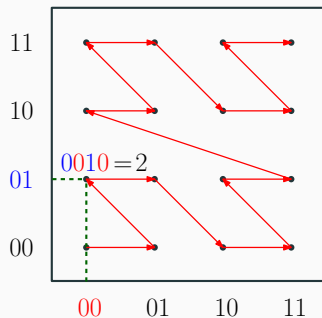
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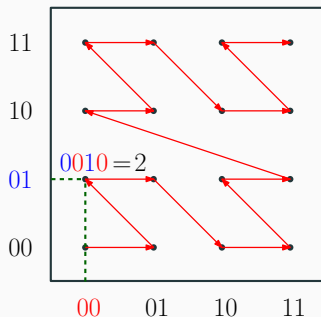
Computing the \mathcal{Z} -order

- ▶ Let $p = (x, y) \in [2^w] \times [2^w]$
- ▶ $x = x_w x_{w-1} \dots x_1$
- ▶ $y = y_w y_{w-1} \dots y_1$



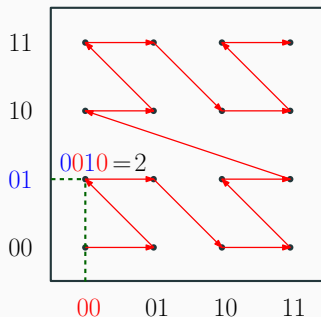
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- ▶ $\text{shuffle}(p) = y_w x_w y_{w-1} x_{w-1} \dots y_1 x_1$
- ▶ Position of p in \mathcal{Z} -order = $\text{shuffle}(p)$



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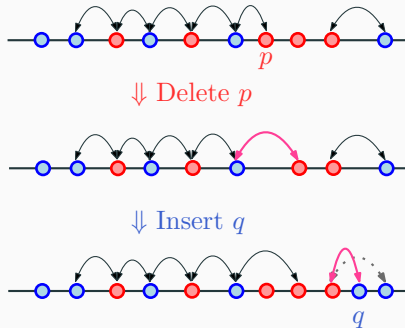


Lemma

$\text{shuffle}(p)$ and $\text{shuffle}(q)$ can be compared with $O(1)$ bitwise-and/xor operations.

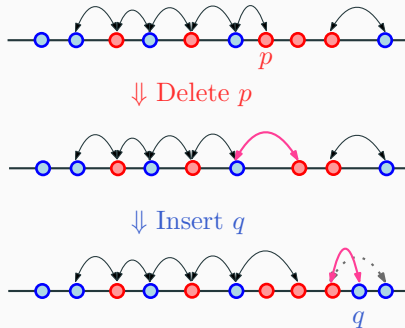
Solving the problem in 1D: A solution?

- ▶ Map the point set to 1D



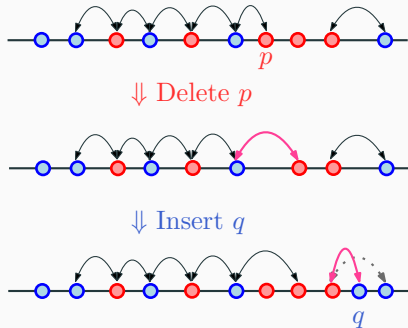
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- ▶ Map the point set to 1D
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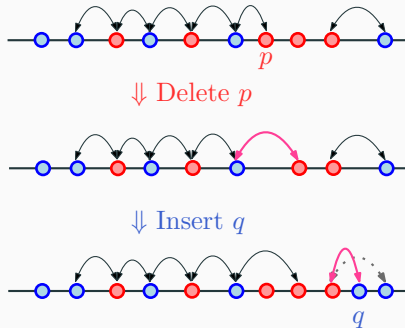
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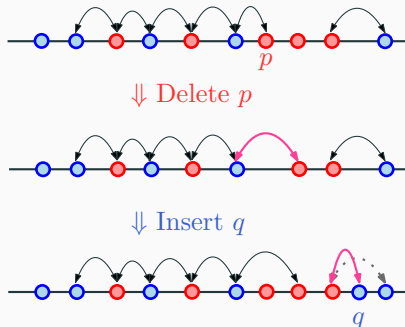
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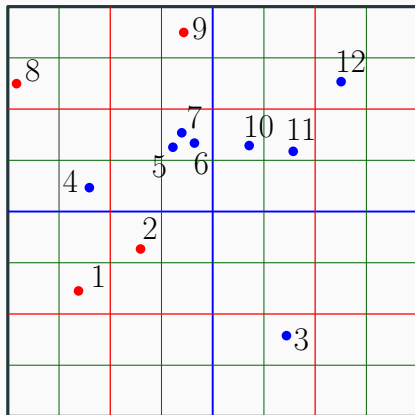
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⇒ Update time $O(\log n)$



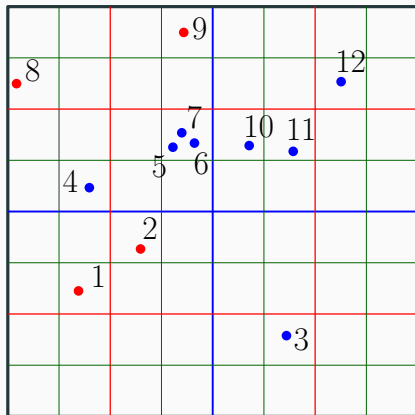
Not quite a solution

- Points nearby in $\mathbb{R}^d \not\Rightarrow$ nearby in \mathbb{Z} -order



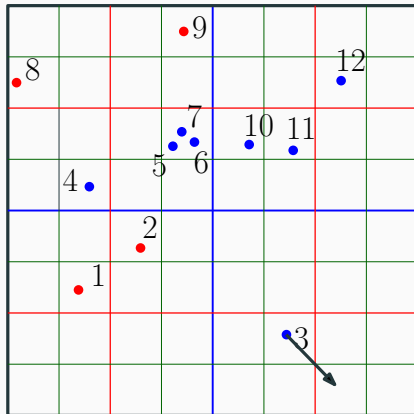
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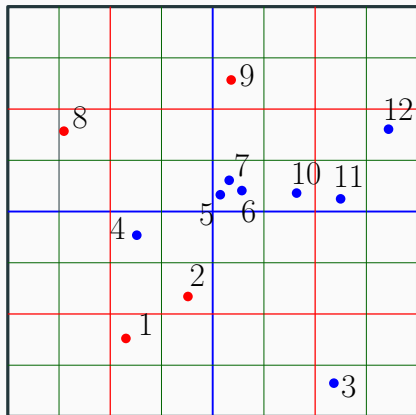
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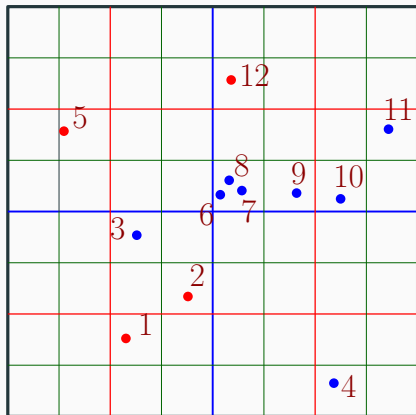
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Lemma [Chan, 1998]

For $i = 0, \dots, d$, $v_i = (i/(d+1), \dots, i/(d+1))$.

For any $p, q \in [0, 1]^d$, exists $i \in \{0, \dots, d\}$ and **quadtree cell** \square :

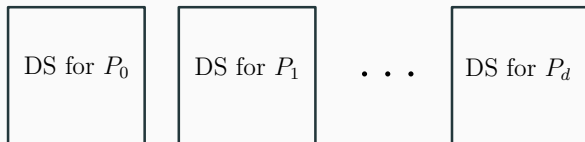
1. $p + v_i, q + v_i \in \square$
2. $(d+1)\|p - q\| < \text{sidelength}(\square) \leq 2(d+1)\|p - q\|$.

A correct solution

- ▶ Shift point set $d + 1$ times: P_0, \dots, P_d

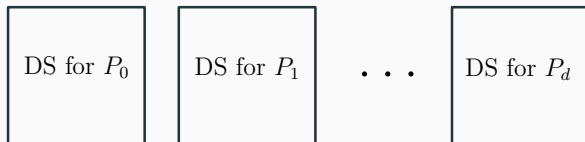
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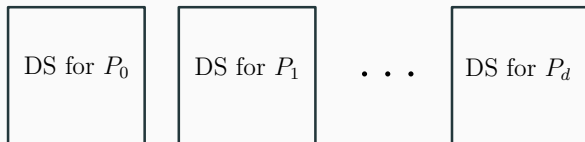
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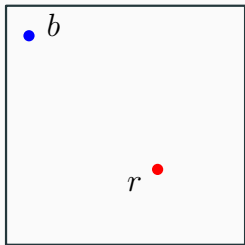
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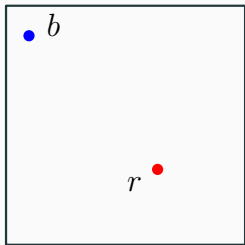
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- ▶ Claim: $O_d(1)$ approximation

Correctness (cont.)

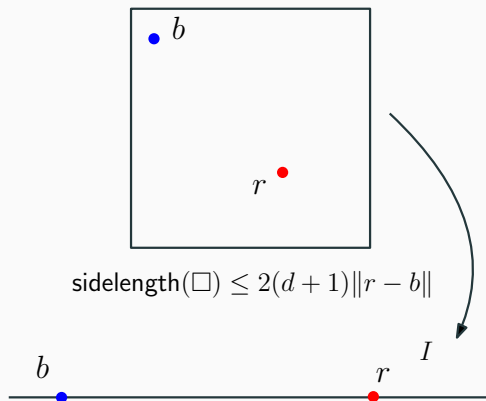


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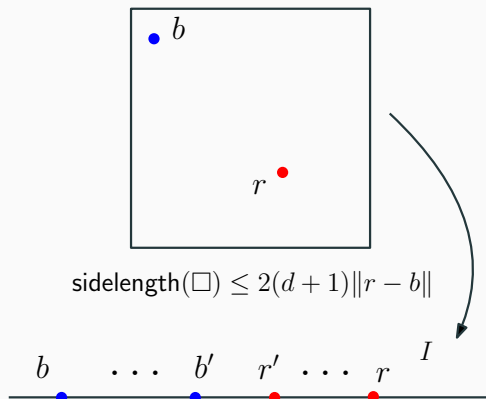


$$\text{sidelength}(\square) \leq 2(d+1)\|r-b\|$$

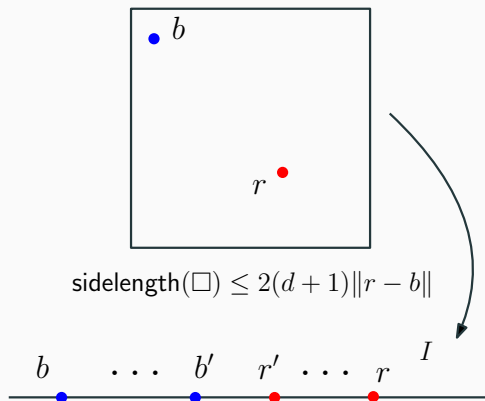
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$$\text{sidelength}(\square) \leq 2(d+1)\|r-b\|$$

$$\|r' - b'\| \leq \text{diam}(\square) \leq \sqrt{d} \cdot \text{sidelength}(\square) = O_d(1)\|r-b\|$$

The challenge:

**$(1 + \varepsilon)$ -approximate bichromatic
closest pair**

Key idea I: Reducing the approximation factor

- ▶ Assume $\varepsilon = 2^{-E}$ for $E \in \mathbb{N}$

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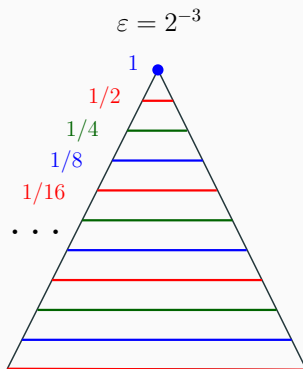
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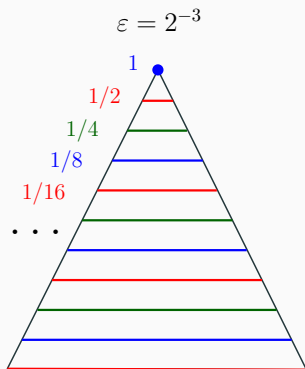
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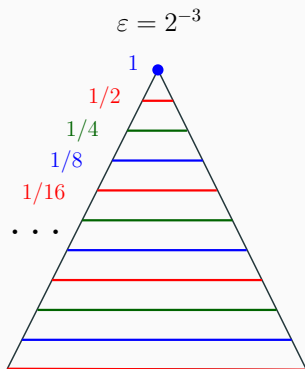
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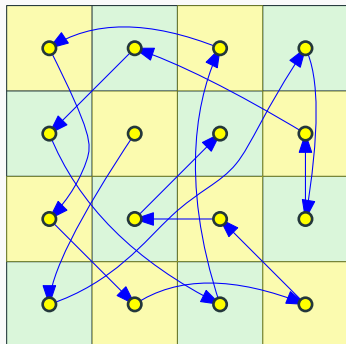
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- ▶ Call them $\mathcal{T}_\varepsilon^1, \dots, \mathcal{T}_\varepsilon^E$



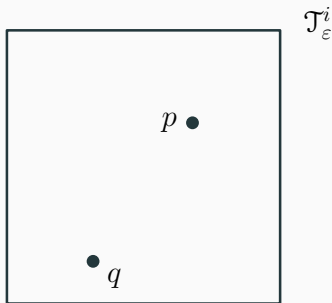
$O(1)$ problems

Extend \mathcal{Z} -order to ε -quadtrees by ordering $1/\varepsilon^d$ child cells

10	6	9	3
7	1	16	5
11	15	14	4
2	12	8	13

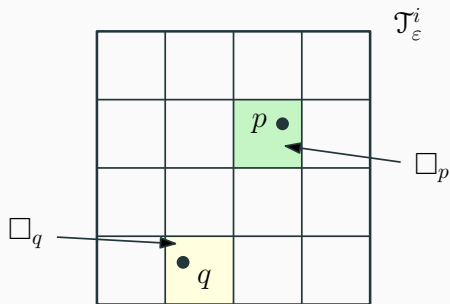


Which order to pick?



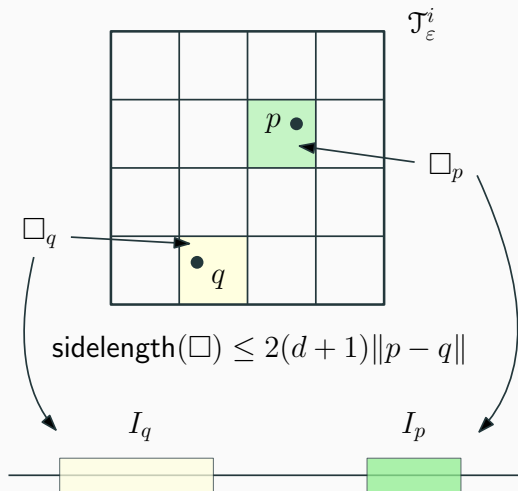
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Key idea II: Ordering quadtree cells

Problem

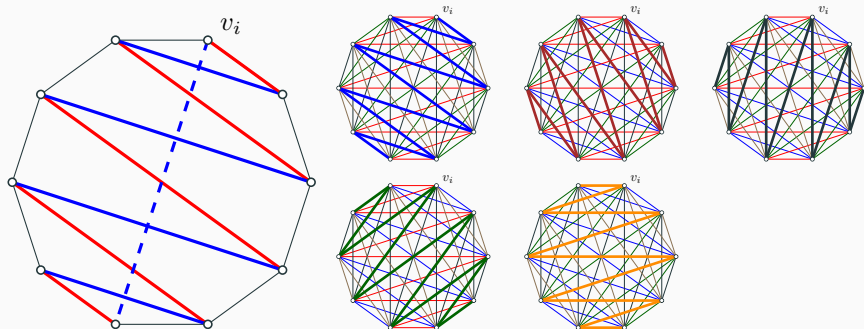
Find a family \mathcal{D} of orderings of the $1/\varepsilon^d$ cells s.t.:

For any \square_1, \square_2 , there is an ordering $\sigma \in \mathcal{D}$ with \square_1 adjacent to \square_2 .

A necessary subproblem

Lemma [Alspach, 2008]

For $\llbracket n \rrbracket = \{1, \dots, n\}$, there are $\lceil n/2 \rceil$ orderings σ of $\llbracket n \rrbracket$ such that for all $i, j \in \llbracket n \rrbracket$, $\exists \sigma \in \mathcal{D}$ where i and j are adjacent in σ .



Corollary

There is a set $\mathfrak{D}(\varepsilon)$ of $O(1/\varepsilon^d)$ orderings such that for any \square_1, \square_2 , there is an order $\sigma \in \mathfrak{D}(\varepsilon)$ where \square_1 and \square_2 are adjacent.

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 $\implies O_d((1/\varepsilon^d) \lg(1/\varepsilon))$ different orderings of P

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- ▶ Π is this family of **locality-sensitive orderings**
- ▶ For $\sigma \in \Pi$, can decide $p \prec_\sigma q$ with $O(\lg(1/\varepsilon))$ bitwise-logical operations.

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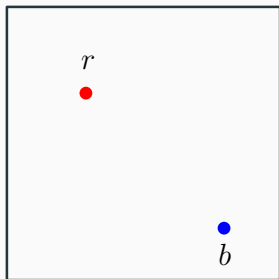
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- ▶ **Update time:** $O(|\Pi| \cdot \log(n) \cdot \log(1/\varepsilon)) = O_d((1/\varepsilon^d) \log(n) \log^2(1/\varepsilon))$
- ▶ **Space:** $O(|\Pi| \cdot n) = O_d((n/\varepsilon^d) \log(1/\varepsilon))$

The solution

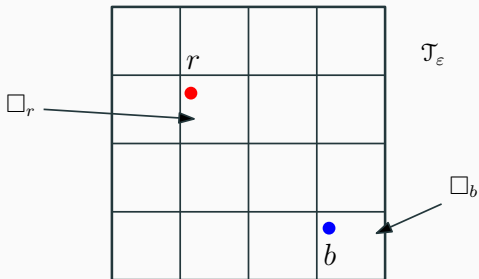
- ▶ Maintain the 1D data structure for all orderings Π
- ▶ $|\Pi| = O((1/\varepsilon^d) \log(1/\varepsilon))$
- ▶ **Update time:** $O(|\Pi| \cdot \log(n) \cdot \log(1/\varepsilon)) = O_d((1/\varepsilon^d) \log(n) \log^2(1/\varepsilon))$
- ▶ **Space:** $O(|\Pi| \cdot n) = O_d((n/\varepsilon^d) \log(1/\varepsilon))$
- ▶ **Claim:** Maintains r', b' with $\|r' - b'\| \leq (1 + \varepsilon)\|r - b\|$

Correctness



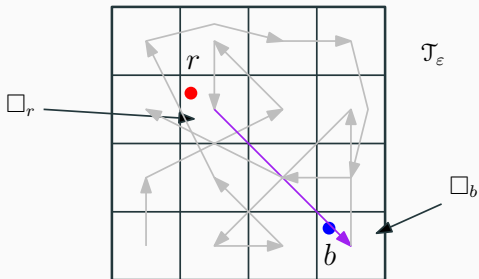
$$\text{sidelength}(\square) \leq 2(d+1)\|r-b\|$$

Correctness



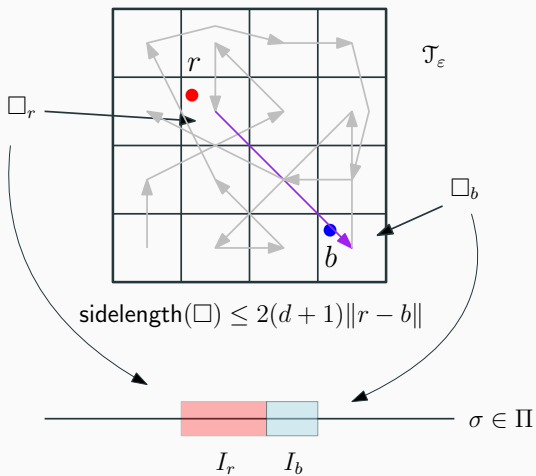
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Correctness

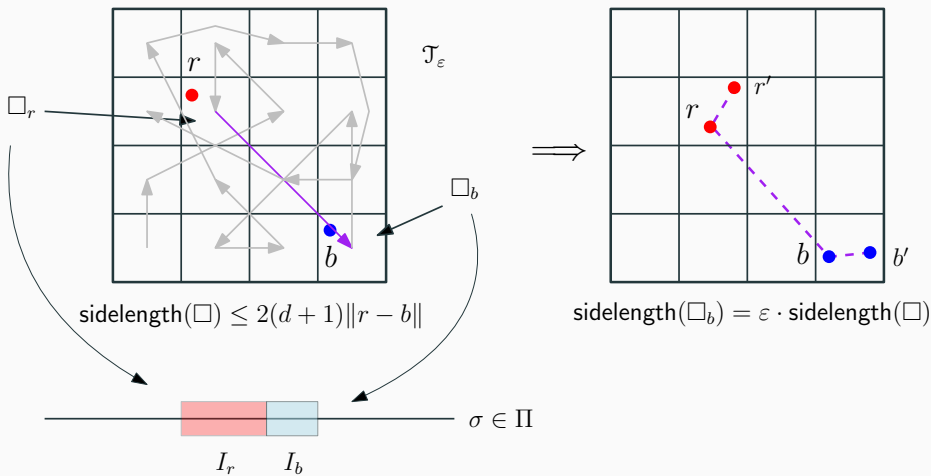


$$\text{sidelength}(\square) \leq 2(d+1)\|r-b\|$$

Correctness



Correctness



Our result

Can maintain the $(1 + \epsilon)$ -approximate bichromatic closest pair dynamically with:

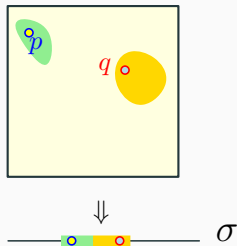
1. $O(\log n \log^2(1/\epsilon)/\epsilon^d)$ update time
2. $O(n \log(1/\epsilon)/\epsilon^d)$ space

The result

Main Theorem

For $\varepsilon \in (0, 1)$, there is a set Π of size $O((1/\varepsilon^d) \log(1/\varepsilon))$ s.t. $\forall p, q \in [0, 1]^d$, $\exists \sigma \in \Pi$ with:

Points between p and q in σ are distance at most $\varepsilon \|p - q\|$ from p or q .



A simple data structure for dynamic $(1 + \varepsilon)$ -spanners

Definition

For a set n of P points in \mathbb{R}^d and $t \geq 1$, a **t -spanner** of P is a graph $G = (P, E)$ such that for all $p, q \in P$,

$$\|p - q\| \leq \text{dist}_G(p, q) \leq t\|p - q\|.$$

Problem

Maintain a $(1 + \varepsilon)$ -spanner of P **dynamically**.

Previous work & result

reference	insertion time	deletion time
[Roditty, 2012]	$O(\log n)$	$O(n^{1/3} \log^{O(1)} n)$
[Gottlieb and Roditty, 2008a]	$O(\log^2 n)$	$O(\log^3 n)$
[Gottlieb and Roditty, 2008b]	$O(\log n)$	$O(\log n)$

Our result

Can dynamically maintain a $(1 + \epsilon)$ -spanner of P with:

1. $O(n \log(1/\epsilon)/\epsilon^d)$ edges
2. $O(\log(1/\epsilon)/\epsilon^d)$ maximum degree
3. $O(\log n \log^2(1/\epsilon)/\epsilon^d)$ update time

- ▶ For each $\sigma \in \Pi$, add edges between consecutive points

Construction

- ▶ For each $\sigma \in \Pi$, add edges between consecutive points
- ▶ $(n - 1)|\Pi| = O_d((n/\varepsilon^d) \log(1/\varepsilon))$ edges

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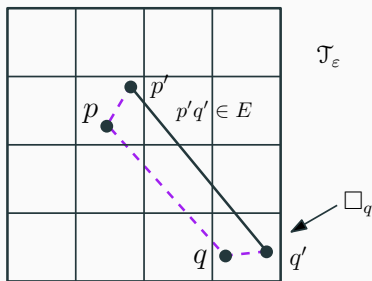
Construction

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- ▶ $(n - 1)|\Pi| = O_d((n/\varepsilon^d) \log(1/\varepsilon))$ edges
- ▶ Maximum degree $\leq 2|\Pi| = O_d((1/\varepsilon^d) \log(1/\varepsilon))$
- ▶ Update time $O_d((1/\varepsilon^d) \log(n) \log^2(1/\varepsilon))$
- ▶ Claim: G is a $(1 + \varepsilon)$ -spanner

Proof idea

- ▶ Proof by induction on length of pairs:

$$\text{dist}_G(p, q) \leq (1 + \varepsilon) \|p - q\|$$

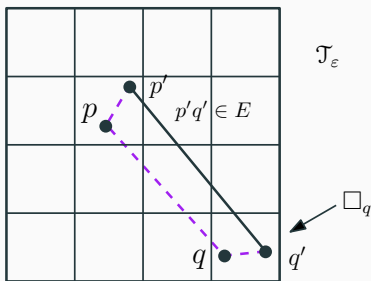


$$\text{sidelength}(\square) \leq 2(d + 1) \|p - q\|$$

$$\text{sidelength}(\square_q) = \varepsilon \cdot \text{sidelength}(\square)$$

Proof idea

- ▶ Proof by induction on length of pairs:
 $\text{dist}_G(p, q) \leq (1 + \varepsilon) \|p - q\|$
- ▶ G is a $(1 + c_d \varepsilon)$ -spanner for const. c_d

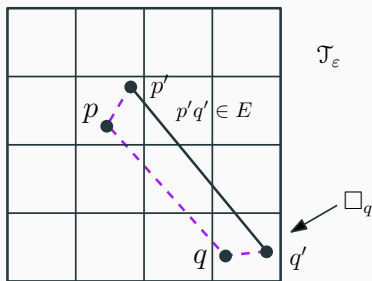


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Proof idea

- ▶ Proof by induction on length of pairs:
 $\text{dist}_G(p, q) \leq (1 + \varepsilon)\|p - q\|$
- ▶ G is a $(1 + c_d \varepsilon)$ -spanner for const. c_d
- ▶ Readjust ε by c_d



$$\text{sidelength}(\square) \leq 2(d + 1)\|p - q\|$$

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Static & dynamic vertex-fault-tolerant spanners

Fault-tolerant spanners

Definition

For a set of n points P in \mathbb{R}^d and $t \geq 1$, a k -vertex-fault-tolerant t -spanner of P is a graph $G = (P, E)$ such that

1. G is a t -spanner, and
2. For any $P' \subseteq P$, $|P'| \leq k$, $G \setminus P'$ is a t -spanner for $P \setminus P'$.

Problem

For a **static** point set P , efficiently construct a “small” k -VFT $(1 + \epsilon)$ -spanner.

Previous work & result

reference	# edges	degree	running time
[Levcopoulos et al., 1998]	$2^{O(k)} n$	$2^{O(k)}$	$O(n \log n + 2^{O(k)} n)$
	$O(k^2 n)$	unbounded	$O(n \log n + k^2 n)$
	$O(kn \log n)$	unbounded	$O(kn \log n)$
[Lukovszki, 1999]	$O(kn)$	$O(k^2)$	$O(n \log^{d-1} n + kn \log \log n)$
[Czumaj and Zhao, 2004]	$O(kn)$	$O(k)$	$O(kn \log^d n + k^2 n \log k)$
[Chan et al., 2015]	$O(k^2 n)$	$O(k^2)$	$O(n \log n + k^2 n)$
[Kapoor and Li, 2013] & [Solomon, 2014]	$O(kn)$	$O(k)$	$O(n \log n + kn)$

Our result

A k -VFT $(1 + \varepsilon)$ -spanner of P with

1. $O(kn \log(1/\varepsilon)/\varepsilon^d)$ edges
2. $O(k \log(1/\varepsilon)/\varepsilon^d)$ maximum degree
3. $O((n \log n \log(1/\varepsilon) + kn) \log(1/\varepsilon)/\varepsilon^d)$ construction time

- ▶ For each $\sigma \in \Pi$ and each $p \in P$, connect p to its $k + 1$ predecessors and successors in σ

Construction

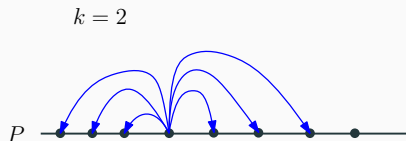
- ▶ For each $\sigma \in \Pi$ and each $p \in P$, connect p to its $k + 1$ predecessors and successors in σ
- ▶ $O(kn|\Pi|) = O_d((kn/\varepsilon^d) \log(1/\varepsilon))$ edges

Construction

- ▶ For each $\sigma \in \Pi$ and each $p \in P$, connect p to its $k + 1$ predecessors and successors in σ
- ▶ $O(kn|\Pi|) = O_d((kn/\varepsilon^d) \log(1/\varepsilon))$ edges
- ▶ Maximum degree = $O(k|\Pi|) = O_d((k/\varepsilon^d) \log(1/\varepsilon))$

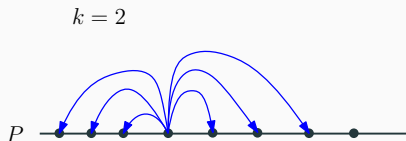
Sketch proof

- ▶ G is a $(1 + \varepsilon)$ -spanner



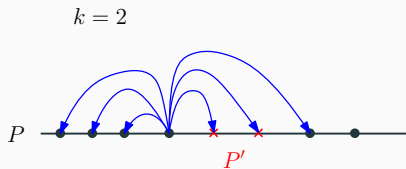
Sketch proof

- ▶ G is a $(1 + \varepsilon)$ -spanner
- ▶ Consider $P' \subseteq P$, $|P'| \leq k$



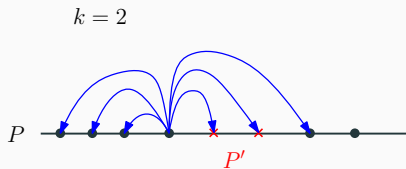
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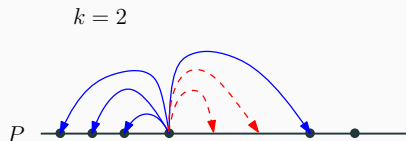
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- ▶ Let $\sigma \in \Pi$ with P' removed



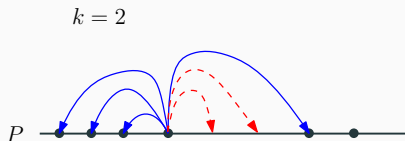
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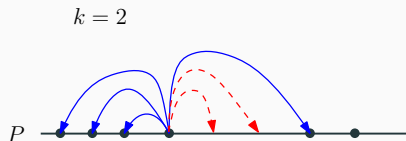
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Sketch proof

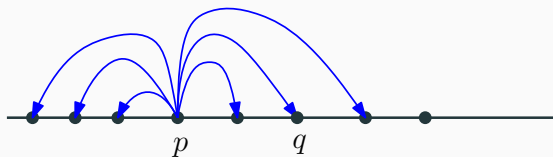
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 $\implies G \setminus P'$ is a $(1 + \varepsilon)$ -spanner for $P \setminus P'$



Update time

Any update changes $O(k)$ edges in G

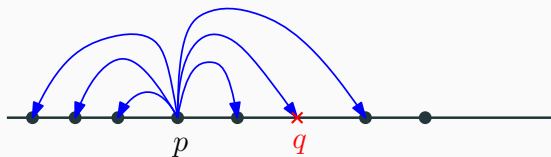
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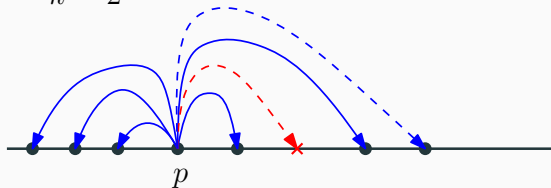
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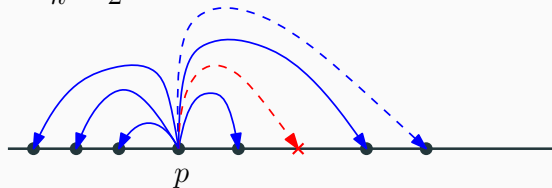
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Update time $O_d((\log n \log(1/\epsilon) + k)|\Pi|)$

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New: Can also maintain dynamically with update time

$$O\left((\log n \log(1/\epsilon) + k) \log(1/\epsilon)/\epsilon^d\right).$$

Conclusion

Main Theorem

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For $\varepsilon \in (0, 1)$, there is a set Π of size $O((1/\varepsilon^d) \log(1/\varepsilon))$ s.t.

$\forall p, q \in [0, 1]^d, \exists \sigma \in \Pi$ with:

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Remarks

- ▶ Extends to $\|\cdot\|_p$ norms
- ▶ “Replacement” for well-separated pair decomposition
- ▶ \approx locality-sensitive hashing (smaller family of orders, weaker guarantees)

Applications

1. **Approximate bichromatic closest pair:** Improved update time
 $\approx O(\log^3 n)$ [Eppstein, 1995] $\rightarrow O(\log n)$

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7. **Static robust $(1 + \epsilon)$ -spanners:** See [Buchin et al., 2018]

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