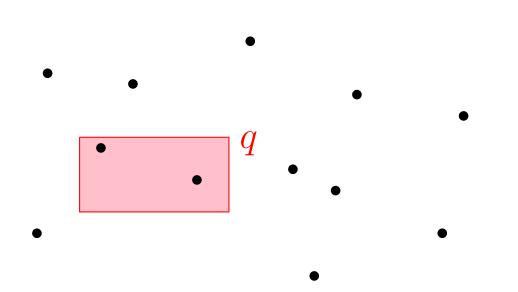
Geometric Problems in Moderate Dimensions

> Timothy Chan UIUC

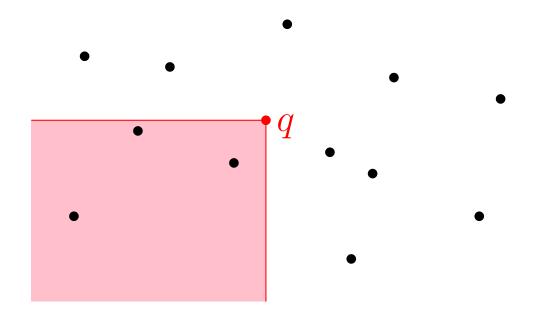
- Orthogonal range search
 - preprocess n points in \mathbb{R}^d s.t. we can detect, or count, or report points inside a query axis-aligned box



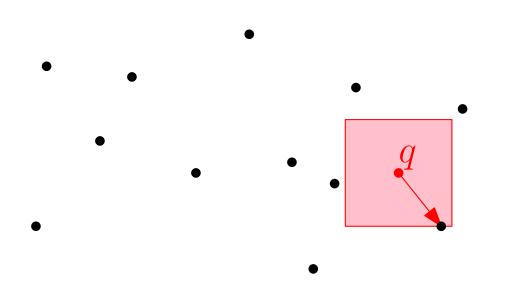
- Orthogonal range search
- Dominance range search
 - preprocess *n* points in \mathbb{R}^d s.t. we can detect, or count, or report points dominated by *q*, i.e., inside $(-\infty, q_1] \times \cdots \times (-\infty, q_d]$

(many geom. appl'ns: computing skylines, ...)

(orthogonal range search in \mathbb{R}^d reduces to dominance in \mathbb{R}^{2d})

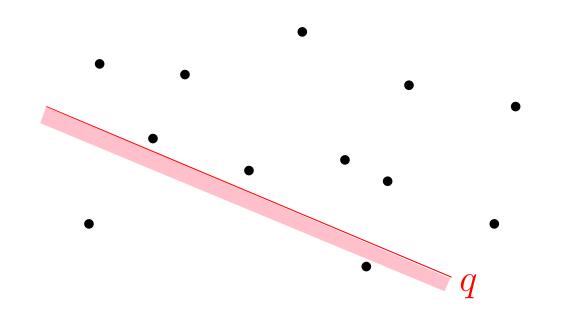


- Orthogonal range search
- Dominance range search
- ℓ_{∞} nearest neighbor search
 - preprocess n points in \mathbb{R}^d s.t. we can find $\ell_\infty\text{-closest}$ point to a query point

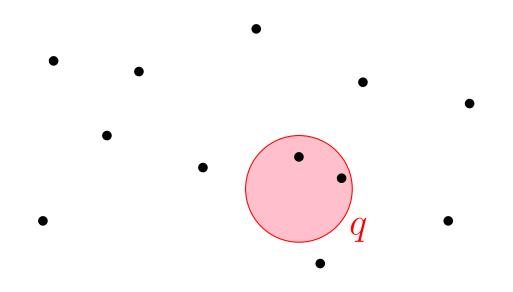


- Orthogonal range search
- Dominance range search
- ℓ_{∞} nearest neighbor search
- ℓ_1 nearest neighbor search

- Non-orthogonal range search
- Halfspace range search



- Non-orthogonal range search
- Halfspace range search
- Ball range search



- Non-orthogonal range search
- Halfspace range search
- Ball range search
- ℓ_2 nearest neighbor search

(many geom. appl'ns: bichromatic closest/farthest pair, min spanning tree, convex hull, ...)

Setting

- focus on orthogonal problems
- focus on exact, not approximate
- focus on upper bounds
- n online vs. offline queries

Low Dimensions: Classical Results from Comp. Geometry

• Orthogonal range search:

$$d^{O(d)} \cdot n \log^{O(d)} n$$
 time

(but meaningful only when $d \leq \delta_0 \log n \dots$)

• Non-orthogonal range search:

$$d^{O(d)} \cdot n^{2-1/O(d)}$$
 time

- Boolean orthogonal vector problem (OV)
 - given sets A, B of n vectors in $\{0, 1\}^d$, decide $\exists a \in A, b \in B$ s.t. $a \cdot b = 0$

(appl'ns: subset queries, partial match queries for strings, ...) (equiv. to Boolean version of offline dominance) (OV Conjecture: no $O(n^{2-\delta})$ alg'm for $d = \omega(\log n)$)

- Boolean matrix multiplication
 - given matrices $A \in \{0, 1\}^{n \times n}$, $B \in \{0, 1\}^{n \times n}$, compute $c_{ij} = \bigvee_k (a_{ik} \wedge b_{kj})$ for each i, j

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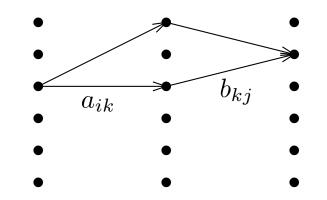
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- Boolean orthogonal vector problem (OV)
 - given sets A, B of n vectors in $\{0, 1\}^d$, decide $\exists a \in A, b \in B$ s.t. $a \cdot b = 0$

(appl'ns: subset queries, partial match queries for strings, ...) (equiv. to Boolean version of offline dominance) (OV Conjecture: no $O(n^{2-\delta})$ alg'm for $d = \omega(\log n)$)

- Boolean matrix multiplication
 - i.e., given sets A, B of n vectors in $\{0, 1\}^d$, decide whether $a \cdot b = 0$ for each $a \in A, b \in B$

• All-pairs shortest paths (APSP)



- All-pairs shortest paths (APSP) or (min,+)-matrix multiplication
 - given matrices $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times n}$, compute $c_{ij} = \min_k (a_{ik} + b_{kj})$ for each i, j

(appl'ns: graph diameter/radius/etc., max 2D subarray, language edit distance, min-weight triangulation of polygons,)

- All-pairs shortest paths (APSP) or (min,+)-matrix multiplication
 - given matrices $A \in \mathbb{R}^{n \times d}$, $B \in \mathbb{R}^{d \times n}$, compute $c_{ij} = \min_k (a_{ik} + b_{kj})$ for each i, j

- All-pairs shortest paths (APSP) or (min,+)-matrix multiplication
 - i.e., given sets A, B of n vectors in \mathbb{R}^d , compute $\min_k(a_k + b_k)$ for each $a \in A, b \in B$

(reduces to *d* instances of offline dominance by "Fredman's trick":

$$a_{k_0} + b_{k_0} \le a_k + b_k \iff a_{k_0} - a_k \le b_k - b_{k_0}$$
)

• (min,+)-convolution

- given vectors $a, b \in \mathbb{R}^n$, compute $c_i = \min_k (a_k + b_{i-k})$ for each i

(appl'ns: jumbled string matching, knapsack, min k-enclosing rectangles, ...)

(reduces to $O(\sqrt{n})$ (min,+)-matrix multiplication of $\sqrt{n} \times \sqrt{n}$ matrices)

• 3SUM

- given vectors $a, b, c \in \mathbb{R}^n$, decide $\exists i, j, k$ s.t. $a_i + b_j = c_k$

SAT for sparse instances

– given CNF formula in n Boolean vars & cn clauses, decide \exists satisfying assignment

(reduces to OV with $2^{n/2}$ Boolean vectors in cn dimensions)

- for each partial assignment of first n/2 vars, define vector a with $a_i = 0$ iff *i*-th clause is already satisfied;
- for each partial assignment of last n/2 vars, define vector b with $b_i = 0$ iff *i*-th clause is already satisfied)

- SAT for sparse instances
 - given CNF formula in n Boolean vars & cn clauses, decide \exists satisfying assignment

(reduces to OV with $2^{n/2}$ Boolean vectors in cn dimensions)

• kSAT

(reduces to sparse case)

(SETH Conjecture: no $(2 - \delta)^n$ alg'm for $k = \omega(1)$)

- MAX-SAT for sparse instances
- MAX-kSAT

- Integer 0-1 linear programming for sparse instances
 - given cn linear inequalities with real coeffs. over n 0-1 vars, decide \exists satisfying assignment

(reduces to dominance with $2^{n/2}$ real vectors in cn dimensions)

High Dimensions: By Fast Matrix Multiplication

 offline dominance in Boolean case (i.e., OV) can be trivially solved by Boolean rect. matrix multiplication in M(n, d, n) time

$$-M(n, n, n) = O(n^{2.373})$$

-
$$M(n, d, n) = \widetilde{O}(n^2)$$
 for $d \approx n^{0.1}$

- offline dominance for real case can be reduced to Boolean case, in $O(\min_s(M(n, ds, n) + dn^2/s))$ time [Matoušek'91]
 - by dividing into s buckets of size n/s

(but not clear how to beat n^2 time...)

Moderate Dimensions: This Talk

- subquadratic time for *d* beyond logarithmic?
- let $d = c \log n$ (c not necessarily constant)

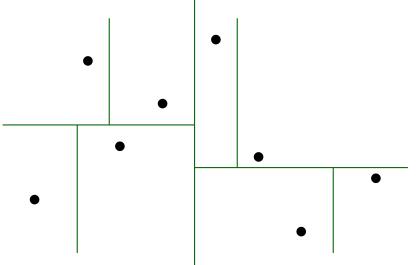
Two Approaches

Part I. Comp. Geometry Techniques (k-d trees, range trees)

Part II. Polynomial Method

k-d Trees ['75]

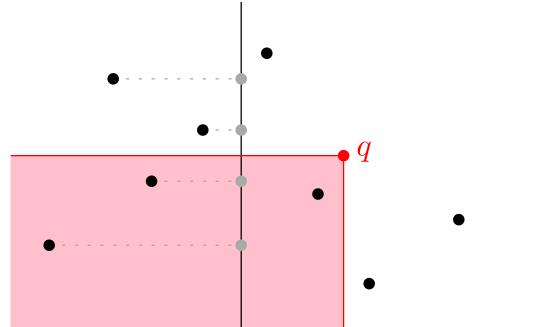
- 1. pick next axis $i \in \{1, \ldots, d\}$
- 2. divide by median *i*-th coord.
- 3. recurse on both sides



preproc. time $O(dn \log n)$ dominance query time $O(n^{1-1/d})$

Range Trees ['79]

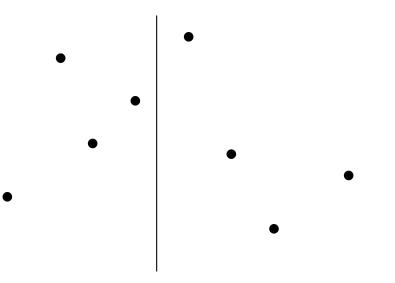
- 0. recurse on projection along 1st coord.
- 1. divide by median 1st coord.
- 2. recurse on both sides



 $P_d(n) \le 2P_d(n/2) + P_{d-1}(n/2) \Rightarrow O(n \log^d n)$ $Q_d(n) \le Q_d(n/2) + Q_{d-1}(n/2) \Rightarrow O(\log^d n)$

"Lopsided" Range Tree for Offline Dominance [Impagliazzo-Lovett-Paturi-Schneider'14]

- 0. recurse on projection along 1st coord.
- 1. divide by median 1st coord.
- 2. recurse on both sides

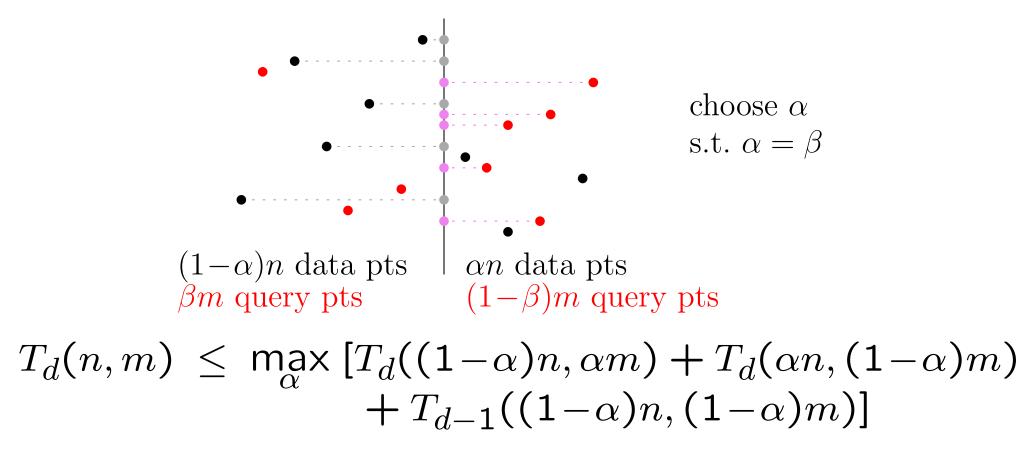


"Lopsided" Range Tree for Offline Dominance [Impagliazzo-Lovett-Paturi-Schneider'14]

0. recurse on projection along 1st coord.

1. divide by (αn) -th largest 1st coord. for some α

2. recurse on both sides



"Lopsided" Range Tree for Offline Dominance [Impagliazzo-Lovett-Paturi-Schneider'14]

$$T_d(n,m) \leq \max_{\alpha} \left[T_d((1-\alpha)n,\alpha m) + T_d(\alpha n,(1-\alpha)m) + T_{d-1}((1-\alpha)n,(1-\alpha)m) \right]$$

• Impagliazzo et al.: $n^{2-1/\widetilde{O}(c^{15})}$ time for n offline queries (for $d = c \log n$)

• C. [SODA'15]:
$$n^{2-1/\widetilde{O}(c)}$$
 time

(subquadratic for $c \ll \log n$, i.e., $d \ll \log^2 n$)

(appl'n: integer linear programming with cn constraints in $(2-1/\widetilde{O}(c))^n$ time)

(but only works for offline...)

- 1. pick next axis $i \in \{1, \ldots, d\}$
- 2. divide by median *i*-th coord.
- 3. recurse on both sides

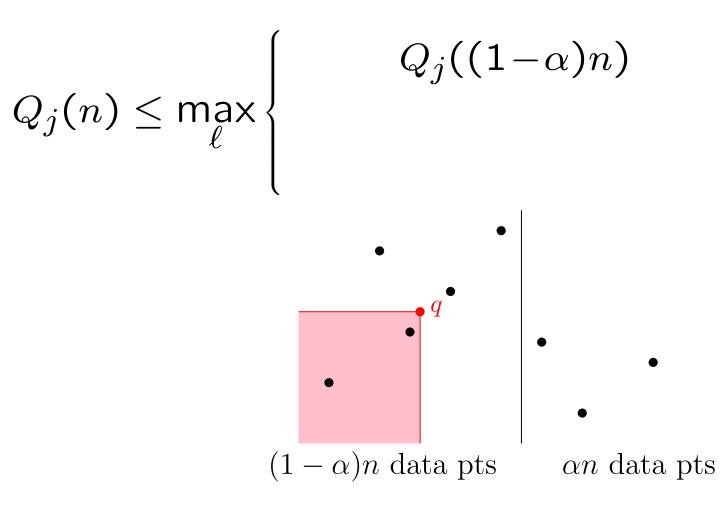
- 0. directly build data structure for each possible (d/b)-dimensional projection, with $b \approx (1/\varepsilon)c \log c$
- 1. pick random axis $i \in \{1, \ldots, d\}$
- 2. divide by (αn) -th largest *i*-th coord. with $\alpha \approx 1/c^4$
- 3. recurse on both sides

projections
$$\binom{d}{d/b} = b^{O(d/b)} = b^{O((c \log n)/b)} = n^{O(\varepsilon)}$$

 \Rightarrow preproc. time $n^{1+O(\varepsilon)}$

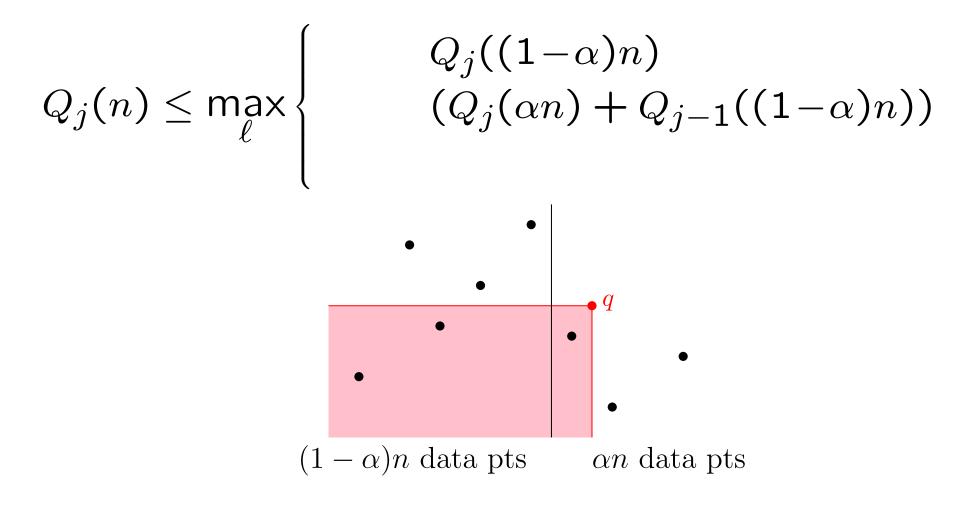
Let $Q_j(n)$ = time for query pt with j bounded coords

If $j \leq d/b$ then base case else



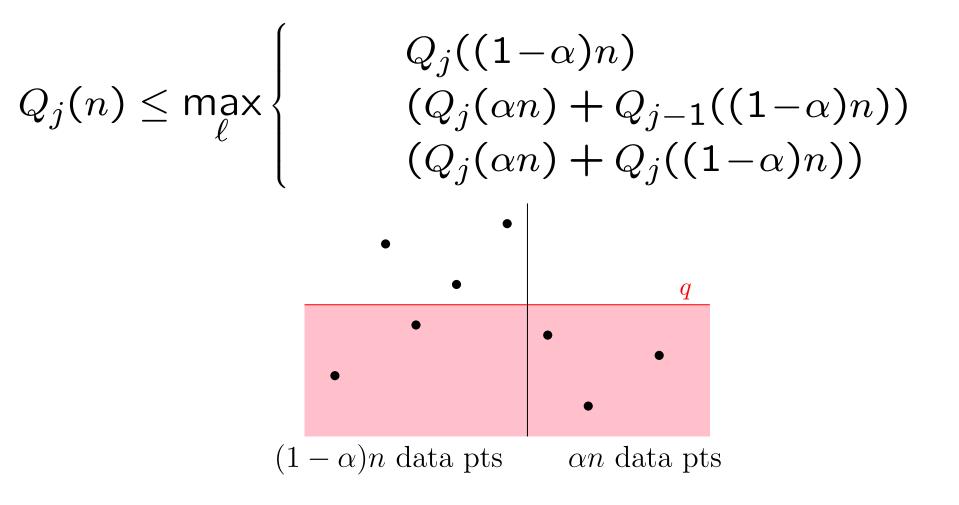
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Let $Q_j(n) =$ time for query pt with j bounded coords

If $j \leq d/b$ then base case else

$$Q_{j}(n) \leq \max_{\ell} \begin{cases} \frac{\ell}{d} \cdot Q_{j}((1-\alpha)n) + \\ \frac{j-\ell}{d} \cdot (Q_{j}(\alpha n) + Q_{j-1}((1-\alpha)n)) + \\ \frac{d-j}{d} \cdot (Q_{j}(\alpha n) + Q_{j}((1-\alpha)n)) \end{cases}$$

 \Rightarrow expected online query time $n^{1-1/\widetilde{O}(c)}$

(appl'n to APSP: $\widetilde{O}(n^3/\log^3 n)$ combinatorial alg'm [C., SoCG'17]) (specialization to Boolean case: k-d tree \rightarrow trie)

Open Problems

- deterministic online?
- lower bounds for geometric tree-based methods?

s-Way Range Tree: Reducing Offline Real Dominance to Boolean [C., SoCG'17]

Assume that offline Boolean dominance (i.e., OV) can be solved in $n^{2-f(c)}$ time

Let $T_j(n)$ be time for n data & query pts in $\mathbb{R}^j \times [s]^{d-j}$ If j = 0 then $T_0(n) \le n^{2-f(cs)}$ else $T_j(n) \le sT_j(n/s) + T_{j-1}(n)$ Set $s = c^4$ $\Rightarrow \boxed{n^{2-f(c^5)+O(1/c)}}$ time for offline real dominance

Two Approaches

Part I. Comp. Geometry Techniques (k-d trees, range trees)

Part II. Polynomial Method

- First reduce # of input vectors from *n* to *n/s*, by treating each group of *s* vectors as one
- ⇒ given sets A, B of n/s vectors in $\{0, 1\}^{ds}$, evaluate f(a, b) for each $a \in A, b \in B$, for this "funny" function

$$f(a,b) = \bigwedge_{i,j\in[s]} \bigwedge_{k\in[d]} (a_{ik} \wedge b_{jk})$$

 \Rightarrow "funny" rect. matrix multiplication problem

- If we can express f as polynomial, "funny" rect. matrix multiplication reduces to standard rect. matrix multiplication
- Example:

$$f(a,b) = a_1b_2 + 4a_2b_1b_2 + 3a_1a_3b_1 - 5a_2b_1b_3$$

= $(a_1, 4a_2, 3a_1a_3, -5a_2) \cdot (b_2, b_1b_2, b_1, b_1b_3)$

- new dim. = **#** of monomials
- $\widetilde{O}((n/s)^2)$ time if # of monomials $\ll (n/s)^{0.1}...$

• New Problem: express

$$f(a,b) = \bigwedge_{i,j\in[s]} \bigvee_{k\in[d]} (a_{ik} \wedge b_{jk})$$

as a polynomial with small # of monomials degree

• New Problem: express

AND-of-OR
$$(x) = \bigwedge_{\ell \in [s^2]} \bigvee_{k \in [d]} x_{\ell k}$$

as a polynomial with small degree

• Naive Sol'n:

$$\sum_{\ell} \left(1 - \prod_{k \in [d]} (1 - x_{\ell k}) \right)$$

 \Rightarrow degree d

• New Problem: express

AND-of-OR
$$(x) = \bigwedge_{\ell \in [s^2]} \bigvee_{k \in [d]} x_{\ell k}$$

as a polynomial with small degree

- Rand. Sol'n: by Razborov–Smolensky's trick ('87)
 - replace each OR with random linear combination in \mathbb{F}_2
 - repeat $\log(100s^2)$ times to lower error prob. to $1/(100s^2)$
 - replace AND with another random linear combination in \mathbb{F}_2

 \Rightarrow degree $O(\log s)$

• degree $O(\log s)$

• # monomials
$$\approx s^2 \cdot \begin{pmatrix} d \\ O(\log s) \end{pmatrix}$$

= $(\frac{d}{\log s})^{O(\log s)}$
= $(c/\alpha)^{O(\alpha \log n)}$ for $d = c \log n, \ s = n^{\alpha}$
= $n^{O(\alpha \log(c/\alpha))}$
 $\ll (n/s)^{0.1}$ for $\alpha \approx 1/O(\log c)$
 $\Rightarrow \widetilde{O}((n/s)^2) = \boxed{n^{2-1/O(\log c)}}$ rand. time
(better than n^2 /poly(d) when $d \ll 2^{\sqrt{\log n}}$)
(similar ideas used in Williams's APSP alg'm [STOC'14] in

 $n^3/2^{\Omega(\sqrt{\log n})}$ time)

- Derandomization [C.–Williams, SODA'16]
 - use ε -biased space for the random linear combinations in \mathbb{F}_2
 - sum over entire sample space
 - use modulus-amplifying polynomials before summing
- Extends to counting problem #OV (via SUM-of-OR)

(appl'ns: SAT & #SAT with cn clauses in $(2-1/O(\log c))^n$ time, kSAT & #kSAT in $(2-1/O(k))^n$ time)

• New Problem: express

$$f(a,b) = \bigwedge_{i,j\in[s]} \left[\sum_{k\in[d]} (a_{ik} - b_{jk})^2 \ge t \right]$$

as a polynomial with small degree

• New Problem: express

AND-of-THR
$$(x) = \bigwedge_{\ell \in [s^2]} \left[\sum_{k \in [d]} x_{\ell k} \le t \right]$$

as a polynomial with small degree

- Rand. Sol'n 1: [Alman–Williams]
 - replace AND with sum
 - for each THR, take random sample of size d/2 & recurse
 - if count $\in t \pm O(\sqrt{d \log s})$, use interpolating polynomial

 \Rightarrow degree $O(\sqrt{d \log s})$

• New Problem: express

AND-of-THR
$$(x) = \bigwedge_{\ell \in [s^2]} \left[\sum_{k \in [d]} x_{\ell k} \le t \right]$$

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as a polynomial with small degree

 Simple Det. Sol'n 2: [Alman–C.–Williams] $e^{q/\sqrt{d}}$

sum of Chebyshev polynomials

$$\Rightarrow$$
 degree $O(\sqrt{d} \log s)$

• New Problem: express

AND-of-THR
$$(x) = \bigwedge_{\ell \in [s^2]} \left[\sum_{k \in [d]} x_{\ell k} \le t \right]$$

as a polynomial with small degree

- Combined Sol'n 3: [Alman–C.–Williams]
 - for each THR, take random sample of size $r = d^{2/3} \log^{1/3} s$
 - use Sol'n 1 on sample
 - if count $\in t \pm O((d/\sqrt{r})\sqrt{\log s})$, use Chebyshev polynomial

 \Rightarrow degree $O(d^{1/3} \log^{2/3} s)$

• degree
$$O(d^{1/3} \log^{2/3} s)$$

• # monomials $\approx s^2 \cdot \left(\frac{d}{O(d^{1/3} \log^{2/3} s)} \right)$ $= (\frac{d}{\log s})^{O(d^{1/3}\log^{2/3}s)}$ $\leq (c/\alpha)^{O(c^{1/3}\alpha^{2/3}\log n)}$ for $d = c\log n, \ s = n^{\alpha}$ $= n^{\widetilde{O}(c^{1/3}\alpha^{2/3})}$ $\ll (n/s)^{0.1}$ for $\alpha \approx 1/\tilde{O}(\sqrt{c})$ $\Rightarrow \widetilde{O}((n/s)^2) = \left| n^{2-1/\widetilde{O}(\sqrt{c})} \right|$ rand. time

(subquadratic when $c \ll \log^2 n$, i.e., $d \ll \log^3 n$)

- extends to offline ℓ_1 nearest neighbor in $[U]^d$ in $n^{2-1/\widetilde{O}(\sqrt{cU})}$ rand. time
- offline (1+ε)-approximate (l₁ or l₂) nearest neighbor in n^{2-Ω̃(ε^{-1/3})} rand. time (via AND-of-Approx-THR) (improving over Valiant [FOCS'12] & LSH for small ε)

(appl'n: MAX-SAT with cn clauses in $(2 - 1/\widetilde{O}(c^{1/3}))^n$ time) (appl'n: MAX-3-SAT with cn clauses in $(2 - 1/\text{polylog } c)^n$ time)

Open Problems

- derandomize?
- improve $d^{1/3}$ degree for AND-of-THR?
- ℓ_1 nearest neighbor search for larger universe U?
- beat LSH for offline 2-approximate nearest neighbor?
- online? (Larsen–Williams [SODA'17] solved online Boolean OV)
- better offline dominance: disprove OV/SETH??
- non-orthogonal problems are harder

(Williams [SODA'18]: offline ℓ_2 nearest neighbor search for $d = \omega (\log \log n)^2$ can't be solved in $O(n^{2-\delta})$ time, assuming OV conjecture)