

On the Manhattan-Distance Between Points on Space-Filling Mesh-Indexings

Rolf Niedermeier* Peter Sanders†

May 23, 1996

Abstract

Indexing schemes based on space filling curves like the Hilbert curve are a powerful tool for building efficient parallel algorithms on mesh-connected computers. The main reason is that they are locality-preserving, i.e., the Manhattan-distance between processors grows only slowly with increasing index differences. We present a simple and easy-to-verify proof that the Manhattan-distance of any indices i and j is bounded by $3\sqrt{|i-j|} - 2$ for the 2D-Hilbert curve. The technique used for the proof is then generalized for a large class of self-similar curves. We use this result to show a (quite tight) bound of $4.73458\sqrt[3]{|i-j|} - 3$ for a 3D-Hilbert curve.

1 Introduction

It has become increasingly clear that mesh-connected processor arrays, grids for short, are among the most realistic models of parallel computation [1, 4, 14, 18]. The indexing of the processors is an important aspect in the design of mesh algorithms. Several indexing schemes are well-known. Most of these have been developed for the two-dimensional case but they usually have generalizations for multiple dimensions, for example, row-major or snakelike row-major [15]. However, these kinds of indexings do not preserve locality of computation and communication very well. So, e.g., for an r -dimensional grid with side length n and row-major indexing, processors 1 and n are at distance $n - 1$ from each other. This is large compared to the distance of $\approx r\sqrt[n]{n}$ achievable if the first n processors could be arranged in a cube. A locality-preserving indexing should yield a Manhattan-distance of $O(\sqrt[n]{n})$. This should generalize to all pairs of processors within the grid, that is, processors indexed i and j should be at distance $O(\sqrt[n]{|i-j|})$ from each other.

Stout [17] seems to be the first who used so-called *proximity orderings* in the context of 2D-grid algorithms. We subsequently call them *Hilbert indexings* due to the direct relation to Hilbert's space-filling curve [7, 13]. According to Stout "there is a constant $c < 4$ such that processors numbered i and j are no more than $c \cdot \sqrt{|i-j|}$ communication links apart" [17, page 27]. Later, Miller and Stout [10] made use of Hilbert processor indexings for mesh computer algorithms in computational geometry. Recently, Kaklamanis and Persiano [9], seemingly not knowing of Miller and Stout's work, made use of Hilbert indexings to devise efficient backtrack and branch-and-bound search algorithms for grids. They showed that two arbitrary processors indexed with i and j have a distance of at most $4 \cdot \sqrt{|i-j|}$ from each other. This is the upper bound already claimed by Stout [17]. Very recently, a bound of $3 \cdot \sqrt{|i-j|}$ has been proved by Chochia, Cole, and Heywood [2]. However, the proof is quite complicated. Many cases of the proof are left to the reader and it is not even trivial to figure

*Wilhelm-Schickard-Institut für Informatik, Universität Tübingen, Sand 13, D-72076 Tübingen, niedermr@informatik.uni-tuebingen.de

†Fakultät für Informatik, Universität Karlsruhe, D-76128 Karlsruhe, sanders@ira.uka.de

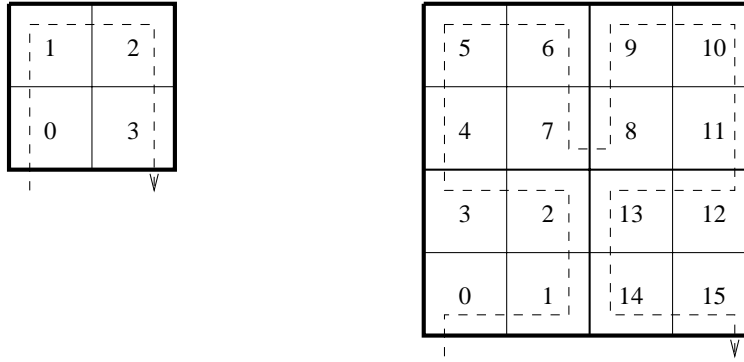


Figure 1: Hilbert indexings for grids of size 4 and 16.

out which cases have to be considered in order to complete the proof. In parallel to [2] we had developed a similar result which dissatisfied us for the same reasons.

Here we start by introducing the 2D-Hilbert indexing in Section 2. In Section 2.1 we identify segments (i.e., pairs of indices) which have a distance of $3\sqrt{|i-j|}-2$. In Section 2.2 we give a simple, complete, and easy-to-verify proof that this is also an upper bound. The methods used in this proof are generalized for higher dimensions and different recursion schemes in Section 3. In Section 4 the generalized method is applied to find bounds for a 3D-Hilbert indexing. Section 5 summarizes the results and points out some possible future developments.

2 The 2D-Hilbert indexing

The Hilbert indexing is a processor indexing for two-dimensional grids that in a sense preserves locality. Informally speaking, the optimization goal is, given two arbitrary processors with numbers i and j from $\{0, 1, \dots, n^2 - 1\}$, find an indexing such that the smaller $|i-j|$, the smaller the Manhattan-distance between i and j within the grid is.

The problem can be attacked by an inductive approach. We build indexings for larger and larger grids, starting with indexings for 2×2 -grids and always put together four smaller grids to get the next larger one. Thus we obtain processor indexings for grids of size $n = 4^k$ for arbitrary $k \geq 1$. Iterating this process finitely often and considering the processor indexings as curves through the grid, this leads to “finite cases” of Hilbert’s space-filling curve, known for slightly more than 100 years in mathematics [13].* In Figure 1 we present what we call *Hilbert processor indexing* for grids of size 4 and 16. For simplicity, we use the terms Hilbert curve and Hilbert indexing interchangeably when the meaning is clear from context. We get the following inductive construction principle. To obtain an indexing for a grid of size 4^k from the indexing for grids of size 4^{k-1} , proceed as follows. First observe that drawing the curve that belongs to the 2×2 -grid of Figure 1, one gets a horseshoe-shaped curve. In a sense, this shape can also be discovered in the 4×4 -grid of Figure 1 if one only considers the four 2×2 -subgrids that build the 4×4 -grid. First, the curve goes through the lower left, then through the upper left, then through the upper right, and finally through the lower right subgrid. In this way, larger and larger indexing curves can be constructed as shown in Figure 2.

In a sense, the Hilbert curve yields the “simplest” self-similar, recursive, locality-preserving

*Note that in this case it is assumed that we perform this iterative construction e.g. within the unit square. This justifies the naming space-filling curve, because in the limit the described curve “fills” the unit square (see [13] for details).

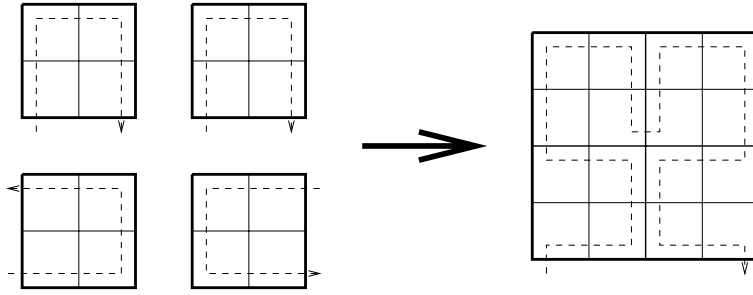


Figure 2: Inductive construction principle of Hilbert curves.

numbering scheme for square grids of size $2^k \times 2^k$. Still simpler recursive schemes can be defined which do not require rotation or reflection of the building blocks; but these are not locality-preserving. But if one insists on using identical (up to rotation and reflection) building blocks which are assembled using a fixed rule, the Hilbert curve is unique. In other articles the name Peano curve can be found which we consider less appropriate because this name is usually used in related construction schemes based on $3^k \times 3^k$ grids [13].

2.1 Lower bound

The following theorem provides a lower bound for the Manhattan-distance of two points on the Hilbert curve by giving “worst case pairs.” In the next section we will show that this lower bound is tight by giving a matching upper bound.

Theorem 1. *For all $k \geq 1$, there are points i and j on the Hilbert curve such that $|i - j| = 4^{k-1}$ and the Manhattan-distance of i and j is exactly $3\sqrt{|i - j|} - 2 = 3 \cdot 2^{k-1} - 2$.*

Proof. Consider Figure 3. It shows parts of the Hilbert curve (rotated right by 90 degrees compared to Figures 1 and 2.)

In the following we argue that the points i and j in the lower left and upper right corner of the shaded area of Figure 3 do have Manhattan-distance $3\sqrt{|i - j|} - 2$ from each other, proving our claim. Let us first explain a bit further the idea behind Figure 3. The shaded area shall denote all points on the Hilbert curve lying between i and j . We always draw the largest subgrids filled by the Hilbert curve on the way from i to j . In this sense, the dotted line represents the path of the Hilbert curve respecting the sizes of the largest subgrids it passes through.

The central observation is that except for the lower left corner and upper right corner we have exactly three subgrids of each possible size within the shaded area. Note that, due to the inductive construction principle of Hilbert curves, this holds for $2^k \times 2^k$ -subgrids for all integers $k \geq 0$. So we can count the number of points on the Hilbert curve lying between i and j . All in all, we get

$$3 \cdot \sum_{l=0}^{k-2} 4^l = 3 \cdot \frac{4^{k-1} - 1}{3} = 4^{k-1} - 1$$

points lying between i and j . This implies that $|i - j| = 4^{k-1}$. Computing

$$3\sqrt{|i - j|} - 2 = 3 \cdot 2^{k-1} - 2,$$

we exactly obtain the Manhattan-distance of i and j , where the latter can easily be read from Figure 3. \square

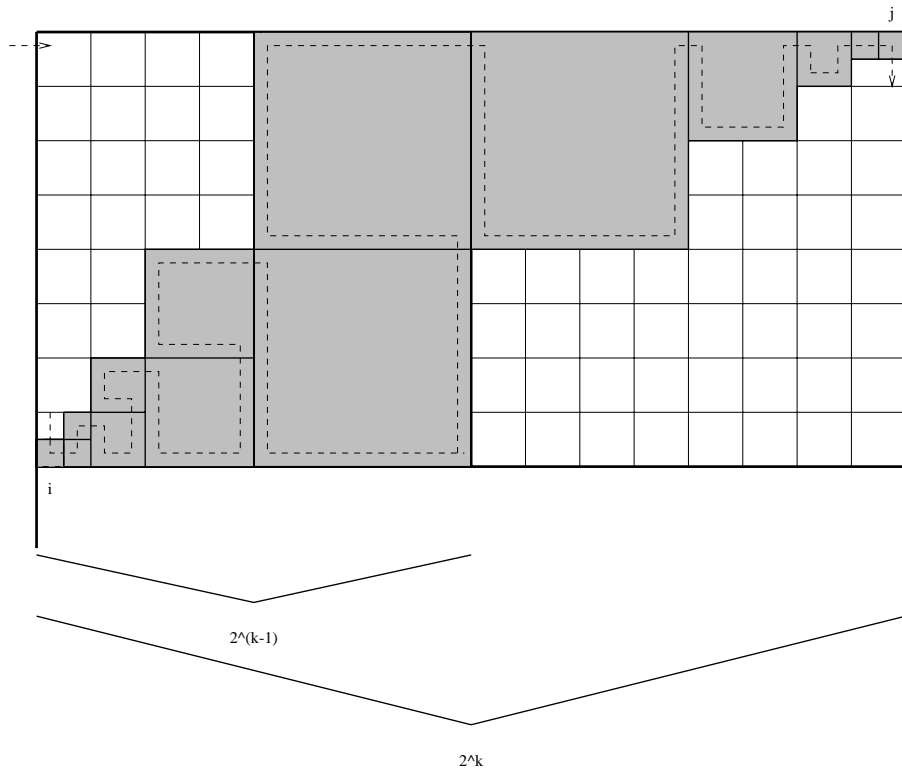


Figure 3: Worst-case for the Manhattan-distance between two points i and j .

Note that Theorem 1 in particular shows that there are worst case nodes for each “order of magnitude” of Manhattan-distances, that is, distances of the form $3 \times 2^{k-1} - 2$ for all positive integers k .

2.2 Upper bound

Theorem 2. *For the Manhattan-distance $d(i, j)$ of two arbitrary points i and j on the Hilbert curve with $i \neq j$ we have $d(i, j) \leq 3\sqrt{|i - j|} - 2$.*

Proof. The basic idea is to exploit the self-similarity of the Hilbert curve for an inductive proof over $|i - j|$. In principle, the proof is quite simple. However, it turns out that a special treatment is necessary for “small” grids and for indices i and j which are close to the worst case described in Theorem 1.

Case $|i - j| < 16$:

By inspection. All possible orientations of segments of length up to 16 can be found in an 8×8 mesh or in the upper left corner of Figure 4. (We have written a small computer program which automatically makes the necessary checks.)

Case $|i - j| \geq 16$:

By induction over $|i - j|$ we prove the following stronger statement: $d(i, j) \leq 3\sqrt{|i - j|} - 2.5$ or i and j are arranged as in Theorem 1 (Figure 3) and $d(i, j) = 3\sqrt{|i - j|} - 2$.

Basis of induction: $16 \leq |i - j| \leq 256$

By inspection. All possible orientations of segments of length up to 256 can be found in the 32×32 -grid numbered in Figure 4. This can be done with the simple program mentioned

```

0  1  14  15  16  19  20  21  234  235  236  239  240  241  254  255  256  259  260  261  314  315  316  319  320  321  334  335  336  339  340  341
3  2  13  12  17  18  23  22  233  232  237  238  243  242  253  252  257  258  263  262  313  312  317  318  323  322  333  332  337  338  343  342
4  7  8  11  30  29  24  25  230  231  226  225  244  247  248  251  270  269  264  265  310  311  306  305  324  327  328  331  350  349  344  345
5  6  9  10  31  28  27  26  229  228  227  224  245  246  249  250  271  268  267  266  309  308  307  304  325  326  329  330  351  348  347  346
58 57 54 53 32 35 36 37 218 219 220 223 202 201 198 197 272 273 286 287 288 289 302 303 378 377 374 373 352 355 356 357
59 56 55 52 33 34 39 38 217 216 221 222 203 200 199 196 275 274 285 284 291 290 301 300 379 376 375 372 353 354 359 358
60 61 50 51 46 45 40 41 214 215 210 209 204 205 194 195 276 279 280 283 292 295 296 299 380 381 370 371 366 365 360 361
63 62 49 48 47 44 43 42 213 212 211 208 207 206 193 192 277 278 281 282 293 294 297 298 383 382 369 368 367 364 363 362
64 67 68 69 122 123 124 127 128 131 132 133 186 187 188 191 490 489 486 485 474 473 470 469 384 385 398 399 400 403 404 405
65 66 71 70 121 120 125 126 129 130 135 134 185 184 189 190 491 488 487 484 475 472 471 468 387 386 397 396 401 402 407 406
78 77 72 73 118 119 114 113 142 141 136 137 182 183 178 177 492 493 482 483 476 477 466 467 388 391 392 395 414 413 408 409
79 76 75 74 117 116 115 112 143 140 139 138 181 180 179 176 495 494 481 480 479 478 465 464 389 390 393 394 415 412 411 410
80 81 94 95 96 97 110 111 144 145 158 159 160 161 174 175 496 499 500 501 458 459 460 463 442 441 438 437 416 419 420 421
83 82 93 92 99 98 109 108 147 146 157 156 163 162 173 172 497 498 503 502 457 456 461 462 443 440 439 436 417 418 423 422
84 87 88 91 100 103 104 107 148 151 152 155 164 167 168 171 510 509 504 505 454 455 450 449 444 445 434 435 430 429 424 425
85 86 89 90 101 102 105 106 149 150 153 154 165 166 169 170 511 508 507 506 453 452 451 448 447 446 433 432 431 428 427 426
938 937 934 933 922 921 918 917 874 873 870 869 858 857 854 853 512 515 516 517 570 571 572 575 576 577 590 591 592 595 596 597
939 936 935 932 923 920 919 916 875 872 871 868 859 856 855 852 513 514 519 518 569 568 573 574 579 578 589 588 593 594 599 598
940 941 930 931 924 925 914 915 876 877 866 867 860 861 850 851 526 525 520 521 566 567 562 561 580 583 584 587 606 605 600 601
943 942 929 928 927 926 913 912 879 878 865 864 863 862 849 848 527 524 523 522 565 564 563 560 581 582 585 586 607 604 603 602
944 947 948 949 906 907 908 911 880 883 884 885 842 843 844 847 528 529 542 543 544 545 558 559 634 633 630 629 608 611 612 613
945 946 951 950 905 904 909 910 881 882 887 886 841 840 845 846 531 530 541 540 547 546 557 556 635 632 631 628 609 610 615 614
958 957 952 953 902 903 898 897 894 893 888 889 838 839 834 833 532 535 536 539 548 551 552 555 636 637 626 627 622 621 616 617
959 956 955 954 901 900 899 896 895 892 891 890 837 836 835 832 533 534 537 538 549 550 553 554 639 638 625 624 623 620 619 618
960 961 974 975 976 979 980 981 810 811 812 815 816 817 830 831 746 745 742 741 730 729 726 725 640 641 654 655 656 659 660 661
963 962 973 972 977 978 983 982 809 808 813 814 819 818 829 828 747 744 743 740 731 728 727 724 643 642 653 652 657 658 663 662
964 967 968 971 990 989 984 985 806 807 802 801 820 823 824 827 748 749 738 739 732 733 722 723 644 647 648 651 670 669 664 665
965 966 969 970 991 988 987 986 805 804 803 800 821 822 825 826 751 750 737 736 735 734 721 720 645 646 649 650 671 668 667 666
1018101710141013 992 995 996 997 794 795 796 799 778 777 774 773 752 755 756 757 714 715 716 719 698 697 694 693 672 675 676 677
1019101610151012 993 994 999 998 793 792 797 798 779 776 775 772 753 754 759 758 713 712 717 718 699 696 695 692 673 674 679 678
10201021101010111006100510001001 790 791 786 785 780 781 770 771 766 765 760 761 710 711 706 705 700 701 690 691 686 685 680 681
10231022100910081007100410031002 789 788 787 784 783 782 769 768 767 764 763 762 709 708 707 704 703 702 689 688 687 684 683 682

```

Figure 4: Hilbert indexing for a 32×32 -grid. The largest worst-case segments are 85–341 and 682–938.

before.

Inductive step for $|i - j| > 256$:

We look at the “coarsened” indexing defined by considering each 2×2 subgrid starting at even coordinates as a single grid node. Due to the self-similarity of the Hilbert indexing the coarsened indexing is itself a Hilbert indexing.

Define $a \in \mathbb{N}$ and $b \in \{0, 1, 2, 3\}$ such that $i = 4a + b$, and $c \in \mathbb{N}$ and $d \in \{0, 1, 2, 3\}$ such that $j = 4c + d$. a and c are the positions of i and j in the coarsened indexing. Since $|a - c| \geq 16$ we can apply the induction hypothesis. Furthermore, $d(i, j) \leq 2d(a, c) + 2$ because for each of the four grid-positions in subgrid a there is a corresponding grid-position in subgrid c which is $2d(a, c)$ steps away; at worst j can be another two steps away from the grid-position corresponding to i . We now distinguish two cases regarding the relative positions of a and c .

a and c are *not* arranged as in Theorem 1:

By the induction hypothesis we have $d(a, c) \leq 3\sqrt{|a - c|} - 2.5$ and therefore

$$d(i, j) \leq 2(3\sqrt{|a - c|} - 2.5) + 2 = 6\sqrt{|a - c|} - 3 .$$

Substituting $a = \frac{i-b}{4}$ and $c = \frac{j-d}{4}$ we get

$$|a - c| = \frac{|(i-b) - (j-d)|}{4} \leq \frac{|i-j| + |d-b|}{4} \leq \frac{|i-j| + 3}{4}$$

and therefore

$$d(i, j) \leq 3\sqrt{|i-j| + 3} - 3 .$$

A simple calculation[†] shows that $3\sqrt{|i-j| + 3} \leq 3\sqrt{|i-j|} + 0.5$ for $|i-j| \geq 80$ and therefore

$$d(i, j) \leq 3\sqrt{|i-j|} - 2.5 .$$

[†]This is the only part of the inductive step where we need to exclude all $|i - j| < 256$. It is probably possible to modify the proof in such a way that the induction step works for $|i - j| \geq 64$. In the base case it is then sufficient to check all segments with $|i - j| \leq 64$ in a 16×16 grid.

a and *c* are arranged as in Theorem 1:

Up to symmetric cases the 2×2 -subgrids for *i* and *j* are numbered $\begin{pmatrix} 0 & 3 \\ 1 & 2 \end{pmatrix}$ and $\begin{pmatrix} 0 & 1 \\ 3 & 2 \end{pmatrix}$ and the subgrid for *j* is above and to the right of the subgrid for *i* (refer to Figure 3). There are two subcases:

b = *d* = 1: *i* and *j* are also arranged as in Theorem 1 and therefore

$$d(i, j) = 3\sqrt{|i - j|} - 2 .$$

Else: We can use the estimate $d(i, j) \leq 2d(a, c) + 1$ because the worst case in which $d(i, j) = 2d(a, c) + 2$ has already been covered by the case *b* = *d* = 1. A similar calculation as before now shows that

$$d(i, j) \leq 2(3\sqrt{|a - c|} - 2) + 1 = 6\sqrt{|a - c|} - 3 \leq 3\sqrt{|i - j|} - 2.5 .$$

□

3 Generalizing the results

There are few places in the proof of Theorem 2 where we make specific use of the properties of the Hilbert curve. We now present a generalized technique which can be applied to a wide spectrum of self-similar curves in *r*-dimensional grids with side-lengths q_1^k, \dots, q_r^k . For simplicity, however, we restrict the presentation to cubic grids with side-length q^k and only show how slightly looser upper bounds than that of Theorem 2 can be proved. The latter constraint allows us to avoid the special treatment of the worst case segments as necessary in the proof of Theorem 2.

Theorem 3. *Given any indexing scheme of an *r*-dimensional grid with side-length q^k with the property that combining each q^r -cube of grid points into a single meta-point yields the numbering for side-length q^{k-1} . If*

$$\forall q^{(k-1)r} \leq |i - j| \leq q^{kr} : d(i, j) \leq \alpha(\sqrt[r]{|i - j|} - \delta) - r$$

where

$$\delta \geq \frac{\sqrt[r]{q^{kr} + q^r - 1} - q^k}{q - 1}$$

then

$$\forall |i - j| \geq q^{(k-1)r} : d(i, j) \leq \alpha(\sqrt[r]{|i - j|} - \delta) - r .$$

Proof. By induction over $|i - j|$. Let $a = \lfloor i/q^r \rfloor$, $b = i \bmod q^r$, $c = \lfloor j/q^r \rfloor$, and $d = j \bmod q^r$. Due to the self-similarity of the indexing scheme, we can apply the induction hypothesis to *a* and *c* if $|i - j| \geq q^{kr}$. We have $d(i, j) \leq qd(a, c) + r(q - 1)$ because for each of the q^r grid-positions in subgrid *a* there is a corresponding grid-position in subgrid *c* which is $qd(a, c)$ steps away; at worst *j* can be another $r(q - 1)$ steps away from the grid-position corresponding to *i*. ($(q - 1)$ along each dimension.) By the induction hypothesis we have $d(a, c) \leq \alpha(\sqrt[r]{|a - c|} - \delta) - r$ and therefore

$$d(i, j) \leq q(\alpha(\sqrt[r]{|a - c|} - \delta) - r) + r(q - 1) = q\alpha(\sqrt[r]{|a - c|} - \delta) - r .$$

Substituting $a = \frac{i-b}{q^r}$ and $c = \frac{j-d}{q^r}$ we get

$$|a - c| = \frac{|(i - b) - (j - d)|}{q^r} \leq \frac{|i - j| + |d - b|}{q^r} \leq \frac{|i - j| + q^r - 1}{q^r}$$

and therefore

$$d(i, j) \leq \alpha(\sqrt[r]{|i - j| + q^r - 1} - q\delta) - r .$$

A simple calculation shows that

$$\sqrt[r]{|i - j| + q^r - 1} - q\delta \leq \sqrt[r]{|i - j|} - \delta$$

for $|i - j| \geq q^{kr}$ and $\delta \geq \frac{\sqrt[r]{q^{kr} + q^r - 1} - q^k}{q - 1}$. □

Theorem 3 can be applied as follows to yield upper bounds of the form $d(i, j) \leq \alpha\sqrt[r]{|i - j|} - r$ for the Manhattan-distance of self-similar curves:

- Determine q and r from the definition of the curve.
- Fix a k .
- Try all i, j with $|i - j| \leq q^{kr}$ in a grid of side-length q^{k+1} . Due to the self-similarity of the indexing scheme we know that this suffices to find all possible Manhattan-distances for $|i - j| \leq q^k$.
- Set $\delta = \frac{\sqrt[r]{q^{kr} + q^r - 1} - q^k}{q - 1}$.
- Set

$$\alpha_1 = \max_{|i - j| \leq q^{kr}} \frac{d(i, j) + r}{\sqrt[r]{|i - j|}} .$$

This is sufficient to guarantee that $d(i, j) \leq \alpha_1\sqrt[r]{|i - j|} - r$ for $|i - j| \leq q^{kr}$.

- Set

$$\alpha_2 = \max_{q^{(k-1)r} \leq |i - j| \leq q^{kr}} \frac{d(i, j) + r}{\sqrt[r]{|i - j|} - \delta} .$$

This is sufficient to guarantee that $d(i, j) \leq \alpha_2(\sqrt[r]{|i - j|} - \delta) - r$ for $q^{(k-1)r} \leq |i - j| \leq q^{kr}$. Applying Theorem 3 we can conclude that the same is true for $|i - j| \geq q^{kr}$.

- Set $\alpha = \max(\alpha_1, \alpha_2)$. This guarantees that for all i, j , $d(i, j) \leq \alpha\sqrt[r]{|i - j|} - r$.

For example, Theorem 3 yields $d(i, j) \leq 3.07\sqrt{|i - j|} - 2$ for the 2D-Hilbert curve ($q = r = 2$), if we are willing to check all $|i - j| \leq 256$ (i.e., $k = 8$) in a 32×32 -grid. By checking larger grids we can get closer to the tight bound from Theorem 2.

4 A 3-D Hilbert Indexing

We have applied the result of the preceding section to the 3D-Hilbert indexing described in [12]. It is defined using the following L-System:

```
A -> B-F+CFC+F-D&F^D-F+&&CFC+F+B//
B -> A&F^CFB^F^D^^-F-D^|F^B|FC^F^A//
C -> |D^|F^B-F+C^F^A&&FA&F^C+F+B^F^D//
D -> |CFB-F+B|FA&F^A&&FB-F+B|FC//
```

A is the start-symbol, ABCD are nonterminals. The terminals $F+ - \& \wedge \backslash |$ are instructions for 3D-Turtlegraphics. They stand for “move one step,” “turn left,” “turn right,” “pitch down,” “pitch up,” “roll left,” “roll right,” and “turn around,” respectively. We applied the “recipe” from Section 3 for all k from $\{1, 2, 3, 4, 5\}$ and obtained the following values for α_1 and α_2 :

k	α_1	α_2
1	4.678428	6.432089
2	4.718078	4.922481
3	4.733298	4.758845
4	4.733936	4.737128
5	4.734176	4.734575

In particular, using the highest value of k tried we get:

Theorem 4. *The Manhattan-distance between indices i and j for the 3D-Hilbert curve from [12] is bounded by*

$$d(i, j) \leq 4.73458 \sqrt[3]{|i - j|} - 3 .$$

We conjecture that $d(i, j) \leq 4 \sqrt[3]{63/38} \sqrt[3]{|i - j|} - 3$ is a tight bound. (Note that $4 \sqrt[3]{63/38} \approx 4.73419$.) The worst case segments of the curve consist of a one large cube and two branches which form a chain of cubes for each size (so far similar to the 2-D case). One branch consists of two cubes of each size. The other branch consists of an alternating sequence of two and four cubes of each size. Summing the sizes of the subcubes in a similar way as in the proof of Theorem 1 yields the conjecture above.

5 Conclusions and Future Work

In the past, several people used indexing schemes like Hilbert curves independently and sometimes reinvented it without initially knowing the existing work. We expect that this will change. Locality-preserving indexing schemes will more and more become a standard technique for devising simple and efficient algorithms for mesh-connected computers. So far, most applications look somewhat specialized [3, 8, 9, 10, 16, 17]. With an increasing interest in irregular computations this may also change. For example, we have developed a variant of parallel Quick-sort which is based on the Hilbert indexing. This has been implemented by Thomas Hansch in [5, 6]. On large mesh-connected computers like the Parsytec GCel-3/1024 which is a 32×32 grid, the algorithms turns out to be one of the fastest available sorting methods.

We hope that this paper helps to simplify the reasoning about theoretical properties of recursive indexing schemes. The methods used here not only give a simple and easy-to-verify proof for the 2D-Hilbert curve but also show how the result can be generalized. To our best knowledge, it is the first to report an (almost) tight bound for a 3D-Hilbert curve. In contrast to the 2D-case, there are several variants of the 3D-curve. It might be interesting to investigate whether there are better variants. There are also well known other curves which can be investigated using our techniques. For example, the Peano curve [11, 13] shown in the upper part of Figure 5 and its relative shown in in the lower part, can be treated setting $r = 2$ and $q = 3$.

When high-dimensional or otherwise complex curves are to be investigated, the simple brute force inspection programs we have used above get quite slow. They check all pairs of indices up to a certain distance. (More precisely, the computational expense is in $\Theta(q^{2kr})$.) Checking the 3D-Hilbert indexing for $k = 5$ in Section 4 took several CPU hours on a 110 MHz SPARC 4. By tolerating some more complex programming, this situation can be improved. We can use a hierarchical approach in which conservative estimates for the distance of all pairs of indices in two large cubes are computed. Only when these estimates suggest that high diameter segments might be present, the cubes have to be subdivided further. Since most index pairs are far from extreme, a dramatic speedup could be achieved.

Acknowledgment We are grateful to Henning Fernau for valuable pointers to the literature.

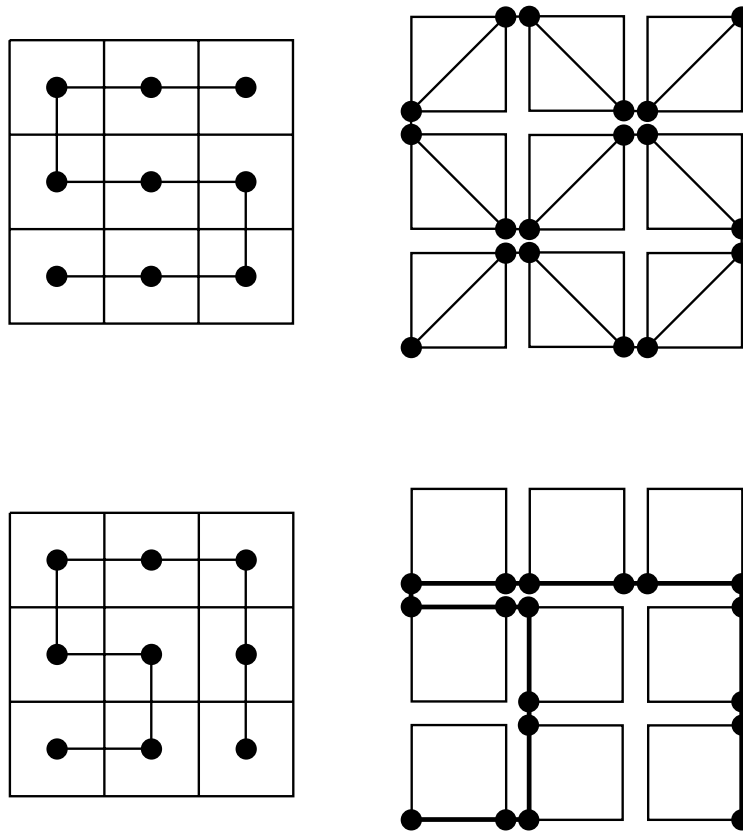


Figure 5: Construction principle for space filling curves with $r = 2$, $q = 3$.

References

- [1] G. Bilardi and F. P. Preparata. Horizons of parallel computation. *Journal of Parallel and Distributed Computing*, 27:172–182, 1995.
- [2] G. Chochia, M. Cole, and T. Heywood. Implementing the Hierarchical PRAM on the 2D mesh: Analyses and experiments. In *IEEE Symp. on Parallel and Distributed Processing*, 1995.
- [3] A. Dingle and I. H. Sudborough. Efficient mappings of pyramid networks. *IEEE Transactions on Parallel and Distributed Systems*, 5(10):1009–1017, 1994.
- [4] Y. Feldman and E. Shapiro. Spatial machines: A more realistic approach to parallel computation. *Communications of the ACM*, 35(10):61–73, October 1992.
- [5] T. Hansch. Segmentierte kollektive Operationen auf Gittern mit Hilbertnumerierung. Studienarbeit, 1995.
- [6] T. Hansch. Sortieren großer Datenmengen auf Gittern mit Quicksort. Diplomarbeit, 1996.
- [7] D. Hilbert. Über die stetige Abbildung einer Linie auf ein Flächenstück. *Mathematische Annalen*, 38:459–460, 1891.
- [8] M. Kaddoura, C. Ou, and S. Ranke. Mapping unstructured computational graphs for adaptive and nonuniform computational environments. Technical report, Syracuse University, 1995. submitted to IEEE Parallel and Distributed Technology.

- [9] C. Kaklamanis and G. Persiano. Branch-and-bound and backtrack search on mesh-connected arrays of processors. *Mathematical Systems Theory*, 27:471–489, 1994.
- [10] R. Miller and Q. F. Stout. Mesh computer algorithms for computational geometry. *IEEE Transactions on Computers*, 38(3):321–340, March 1989.
- [11] G. Peano. Sur une courbe qui remplit toute une aire plane. *Mathematische Annalen*, 36:157–160, 1890.
- [12] P. Prusinkiewicz and A. Lindenmayer. *The Algorithmic Beauty of Plants*. Springer, 1991.
- [13] H. Sagan. *Space-Filling Curves*. Universitext. Springer-Verlag, 1994.
- [14] A. Schorr. Physical parallel devices are not much faster than sequential ones. *Information Processing Letters*, 17:103–106, 1983.
- [15] J. F. Sibeyn. Overview of mesh results. Technical report MPI-I-95-1-018, Max-Planck-Institut für Informatik, Saarbrücken, 1995.
- [16] J. P. Singh. *Parallel Hierarchical N-Body Methods and their Implications for Multiprocessors*. PhD thesis, Stanford University, 1993.
- [17] Q. F. Stout. Topological matching. In *ACM Symposium on the Theory of Computing*, pages 24–31, 1983.
- [18] P. Vitányi. Locality, communication, and interconnect length in multicomputers. *SIAM J. Comput.*, 17(4):659–672, August 1988.