# ZEN AND THE ART OF MULTI PRECISION ALGORITHMS DESIGN

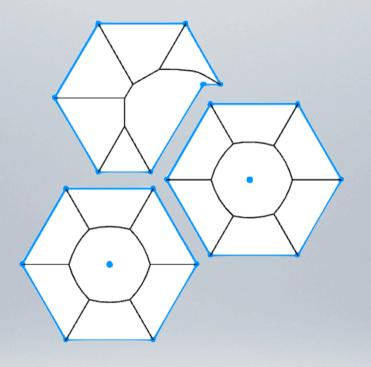
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#### **TARGETS**

- Defining notion of the algorithm design and implementation quality.
- Lay the foundation for the robust, language independent, multi precision computations.
- Covering techniques to enhance implementation performance and reliability.
- Covering techniques to speed up development process.
- Familiarizing community with the Boost.Polygon Voronoi library.

#### **AGENDA**

- Voronoi
- Algorithm Design
  - Robustness
  - Efficiency
  - Extensibility
  - Usability
- Summary
- · Q&A



VORONOI

#### **VORONOI DIAGRAM**

Computational geometry concept named in honor of the Ukrainian mathematician Georgi Voronoi.

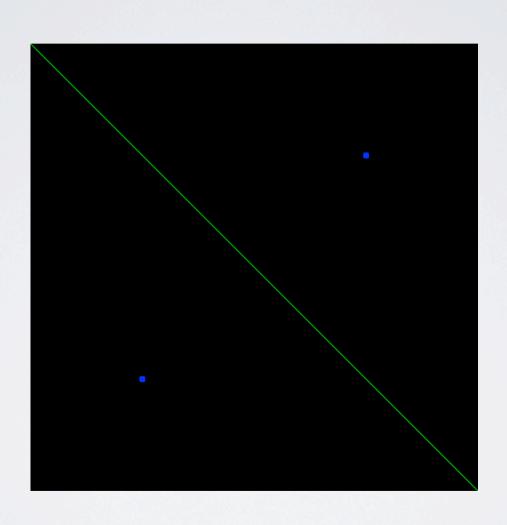
Represents partition of the space onto regions, with bounds determined by the distances to a specified family of objects.



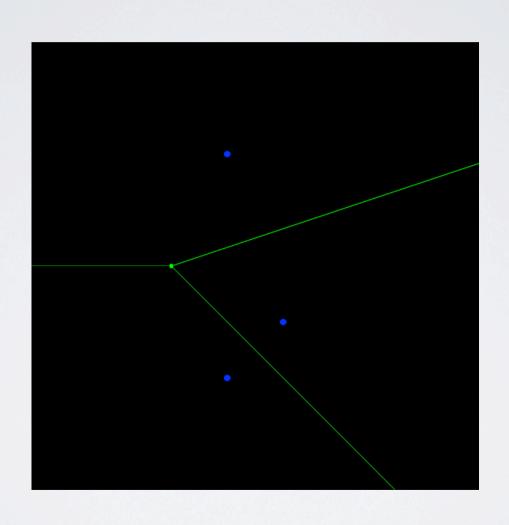
#### NARROWING DEFINITION

Space	2D	
Distance	Euclidean	
Input objects	Points & segments	

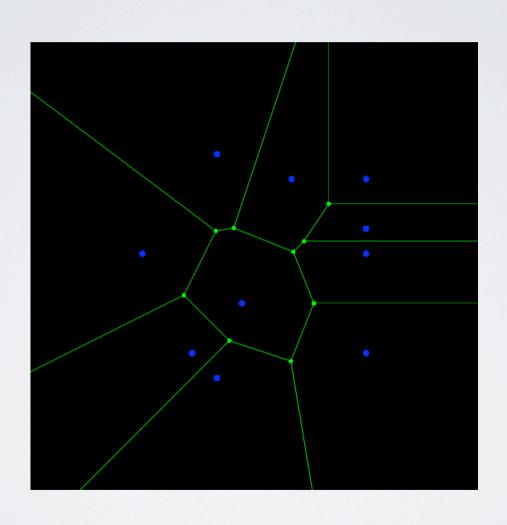
### EXAMPLE (2 POINTS)



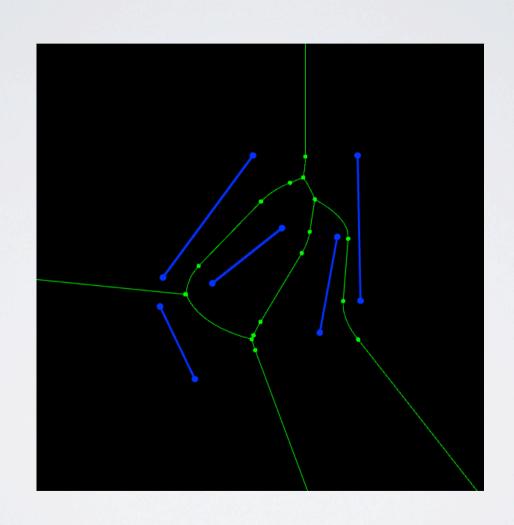
### **EXAMPLE (3 POINTS)**



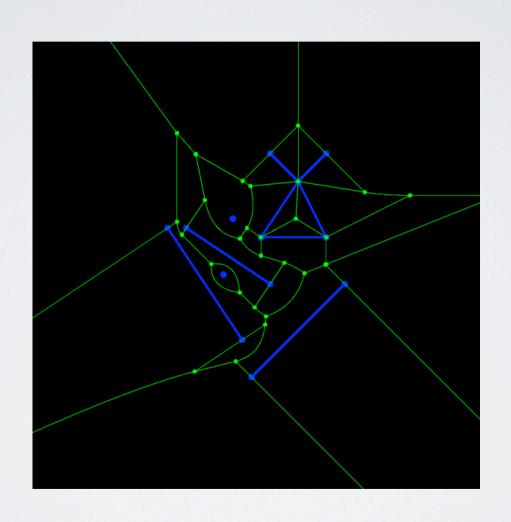
### EXAMPLE (10 POINTS)



### **EXAMPLE (5 SEGMENTS)**



### **EXAMPLE (MIXED)**



#### APPLICATION AREAS

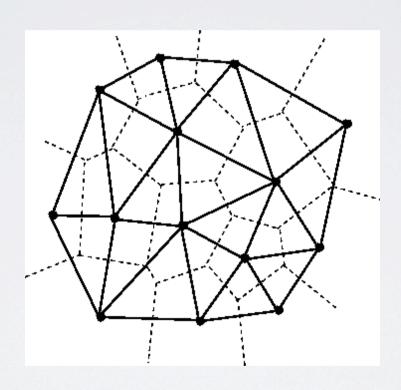
#### **Application Fields**

Anthropology, Archeology, Astronomy, Biology, Ecology, Forestry, Cartography, Crystallography, Chemistry, Finite Element Analysis, Geography, Geology, Geometric Modeling, Marketing, Mathematics, Metallurgy, Meteorology, Pattern Recognition, Physiology, Robotics, Statistics and Data Analysis, Zoology

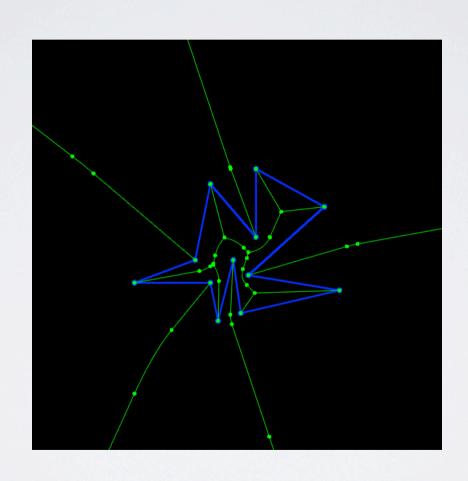
Computational Geometry

Delaunay Triangulation
Medial Axis
Knuth's Post Office Problem
Closest Pair
All Nearest Neighbors
Euclidean Minimum Spanning Tree
Largest Empty Circle
Enumerating Inter Point Distances

## VORONOI DIAGRAM & DELAUNAY TRIANGULATION



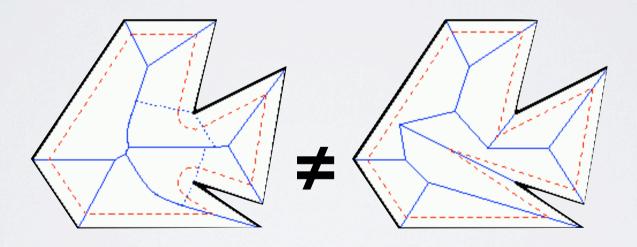
# VORONOI DIAGRAM & MEDIAL AXIS



# MEDIAL AXIS VS STRAIGHT SKELETON

Medial Axis

Straight Skeleton



#### MOTIVATION

- Application areas vary from Archeology to Zoology.
- The number of known robust implementations even for Voronoi of points could be counted on fingers.
- Existing libraries have quite complex user interface and usually include dependencies on such libraries as GMPXX, MPFR.
- No public library that implements Voronoi of segments and just three known commercial: CGAL (1500\$), LEDA (1600\$), Vroni (price not known).

#### CHALLENGES

- Just a few noteworthy articles relevant to the topic.
- Nontrivial algorithm with many corner cases.
- Minor info on the Voronoi of points implementation.
- No info on the Voronoi of segments implementation.
- · Very careful handling of the numeric computations required.



#### ROBUSTNESS

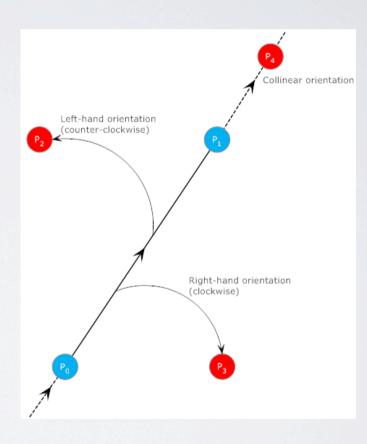
#### **OWNERSHIP VALIDATION**

```
#include <iostream>
#include <numeric>
#include <vector>
void validate ownership(const std::vector<double>& ownership) {
  double total = std::accumulate(ownership.begin(), ownership.end(), 0.0);
  if (total <= 100.0)
     std::cout << "Ownership validation passed!" << std::endl;</pre>
     std::cout << "Invalid ownership!" << std::endl;</pre>
int main() {
  std::vector<double> ow1 = {0.2, 49.2, 50.6};
  std::vector<double> ow2 = {49.2, 0.2, 50.6};
  std::vector<double> ow3 = {49.2, 50.6, 0.2};
  validate ownership(ow1);
  validate ownership(ow2);
  validate ownership(ow3);
  return 0:
```

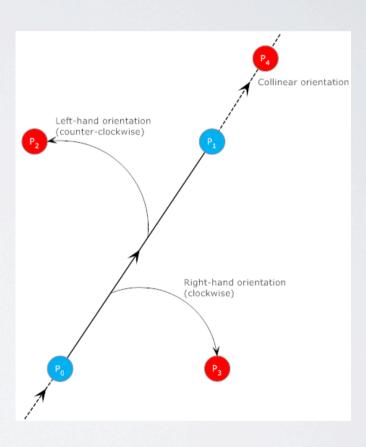
#### **OWNERSHIP VALIDATION**

```
#include <iostream>
#include <numeric>
#include <vector>
void validate ownership(const std::vector<double>& ownership) {
  double total = std::accumulate(ownership.begin(), ownership.end(), 0.0);
  if (total <= 100.0)
     std::cout << "Ownership validation passed!" << std::endl;</pre>
    std::cout << "Invalid ownership!" << std::endl;</pre>
int main() {
  std::vector<double> ow1 = {0.2, 49.2, 50.6};
  std::vector<double> ow2 = {49.2, 0.2, 50.6};
  std::vector<double> ow3 = {49.2, 50.6, 0.2};
  validate_ownership(ow1); // "Ownership validation passed!"
  validate ownership(ow2); // "Ownership validation passed!"
  validate ownership(ow3); // "Invalid ownership!"
  return 0:
```

#### **ORIENTATION TEST**



#### **ORIENTATION TEST**



#### ROBUST ORIENTATION TEST

```
#include <iostream>
int robust_orientation(double dx1_, double dy1_, double dx2_, double dy2_) {
    MPFPT dx1(dx1_), dy1(dy1_), dx2(dx2_), dy2(dy2_);
    MPFPT lhs = dx1 * dy2; // Equal 2^60
    MPFPT rhs = dx2 * dy1; // Equal 2^60 - 1
    if (lhs == rhs)
        return 0;
    return (lhs < rhs) ? -1 : 1;
}
int main() {
    double v = (1 << 30);
    int or = robust_orientation(v, v+1, v-1, v);
    std::cout << or << std::endl; // Prints 1!
    return 0;
}</pre>
```

#### NUMERIC TYPES

#### INTEGER INTEGRAL TYPES

#### FLOATING-POINT TYPES

Think of an integer as of a single value:
int64 a = 1E18;
int64 b = 1;
int c = a + b; // 1E18 + 1
// c = expected result

Think of a floating-point type as of a range of values:

double a = 1E18;

double b = 1;

double c = a + b; // 1E18

// c - delta <= expected result <= c + delta

// c - c \* EPS <= expected result

// expected result <= c + c \* EPS

The step between the neighboring two integers is always the same and equal to one.

Number of representable integers is the same for interval [1, 2] and [3,4].

The step between the neighboring two doubles exponentially grows with their magnitude.

Number of representable floating-point values is different for interval [1,2] and [3,4].

#### RELATIVE ERROR ARITHMETIC

Operation	Relative error	
A+B, A*B >= 0	max(re(A), re(B))	
A-B, $A*B > 0$	(re(A)*B+re(B)*A) /  A-B	
A*B	re(A) + re(B)	
A/B	re(A) + re(B)	
sqrt(A)	0.5 * re(A)	

#### ROBUST FPT

```
template <typename _fpt>
class robust_fpt {
public:
  typedef _fpt floating_point_type;
  typedef _fpt relative_error_type;
  // Rounding error is at most 1 EPS.
  static const relative error type ROUNDING ERROR;
  robust fpt operator+(const robust fpt &that) const;
  robust_fpt operator-(const robust_fpt &that) const;
  robust_fpt operator*(const robust_fpt &that) const;
  robust_fpt operator/(const robust_fpt &that) const;
  robust_fpt sqrt() const
private:
  floating point type fpv;
  relative_error_type re_;
};
```

#### ROBUST ORIENTATION TEST

```
#include <iostream>
int mp robust orientation(double dx1 , double dy1 , double dx2 , double dy2 ) {
  MPFPT dx1(dx1), dy1(dy1_), dx2(dx2_), dy2(dy2_);
  MPFPT lhs = dx1 * dy2; // Equal 2^60
  MPFPT rhs = dx2 * dy1; // Equal 2^60 - 1
  if (lhs == rhs)
    return 0:
  return (lhs < rhs) ? -1 : 1:
int robust orientation(double dx1 , double dy1 , double dx2 , double dy2 ) {
  robust fpt<double> dx1(dx1 ), dy1(dy1 ), dx2(dx2 ), dy2(dy2 );
  robust fpt<double> lhs = dx1 * dy2; // Equal 2^60
  robust fpt<double> rhs = dx2 * dy1; // Equal 2^60
  if (could be equal(lhs, rhs))
    return mp robust orientation(dx1 , dy1 , dx2 , dy2 );
  return (lhs < rhs) ? -1 : 1;
int main() {
  double v = (1 << 30):
  int or = robust orientation(v, v+1, v-1, v);
  std::cout << or << std::endl; // Prints 1!
  return 0:
```

#### CANCELLATION ERROR

#### ROBUST DIFFERENCE

```
template <typename T>
class robust dif {
  public:
    robust dif(const T &value) :
        positive_sum_((value>0)?value:0),
        negative sum ((value<0)?-value:0) {}</pre>
    T dif() const {
        return positive sum - negative sum ;
  private:
    T positive sum ;
    T negative sum ;
};
//(A - B) * (C - D) = (A * C + B * D) - (A * C + B * D)
template<tvpename T>
robust dif<T> operator*(const robust dif<T>& lhs, const robust dif<T>& rhs);
template<tvpename T>
robust_dif<T> operator*(const robust_dif<T>& lhs, const T& val);
template<typename T>
robust dif<T> operator*(const T& val, const robust dif<T>& rhs);
// (A - B) / C = (A / C - B / C)
template<typename T>
robust_dif<T> operator/(const robust_dif<T>& lhs, const T& val);
```

#### ROBUST SQRT EVALUATION

Expression: A\*sqrt(a) + B\*sqrt(b) + C\*sqrt(c) + D\*sqrt(d)

In general case sqrt produces irrational values, even arbitrary precision types won't be able to compute this expression in a robust way. That's why math transformation is required.

#### Example with two square roots:

- 1) A \* B >= 0, compute expression as it is: C = A\*sqrt(a) + B\*sqrt(B)
- 2) A \* B < 0, multiply by conjugate.

  C = (A\*A\*a B\*B\*b) / (A\*sqrt(a) B\*sqrt(b));

  A\*(-B) > 0, so we can compute it in a robust way.

### CONSIDER MOVING TO INTEGER INPUT COORDINATES

• It's much harder to ensure robustness for floating-point input types. Consider following example:

```
A = 1E-100;
B = 1E+100;
C = A + B;
C would consume a lot of memory.
```

- 32bit integer grid is enough to sample the whole area of Mars within 0.5 centimeter precision.
- Scaling and snapping to the integer grid would imply smaller relative error comparing to the one produced by measuring devices.



#### **EFFICIENCY**

### KNOW YOUR ALGORITHM

#### ALGORITHM COMPLEXITY

Complexity	Running time	Example
constant	O(I)	Hash map lookup
logarithmic	O(log n)	Binary search
linear	O(n)	Max element
linearithmic	O(n log n)	Heap sort
quadratic	O(n^2)	Bubble sort
cubic	O(n^3)	Matrix multiplication
exponential	O(2^n)	Traveling salesman with DP

#### CHOOSING ALGORITHM

Algorithm	Complexity	Advantages	Disadvantages
Sweep-line	n*log(n)	Efficiency, generic interface	No major
Incremental	n*log(n)	Real time construction	Performance slowdown for large input data sets
Divide & Conquer	n*log(n)	Parallel computing	Complex merging step

# HYBRID ALGORITHMS (SGI STL UNSTABLE SORT)

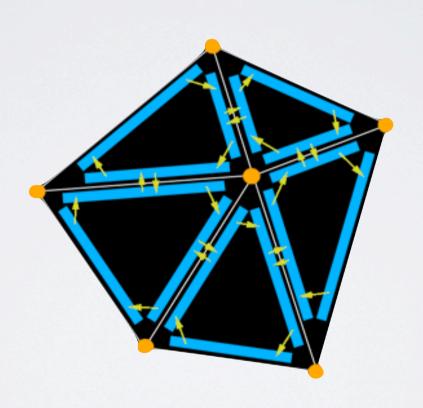
Introsort	Default sorting option
Heapsort	If recursion depth is exceeded
Insertion sort	For the small buckets

# KNOW YOUR DATA STRUCTURES

# STL COVERS 95% OF USAGE CASES

Container	Access	Туре	Reallocation
vector	Random	Sequence	TRUE
list	Bidirectional	Sequence	FALSE
deque	Random	Sequence	TRUE
set (map)	Bidirectional	Associative	FALSE
unordered set (map)	Forward	Associative	TRUE
queue	No access	Adaptive	Depends
stack	No access	Adaptive	Depends
priority_queue	No access	Adaptive	Depends

### VORONOI GRAPH STRUCTURE



#### STD::VECTOR & STD::LIST

```
template <typename T, typename TRAITS = voronoi_diagram_traits<T> >
class voronoi diagram {
public:
  typedef typename TRAITS::coordinate type coordinate type;
  typedef typename TRAITS::point type point type;
  typedef typename TRAITS::cell type cell type;
  typedef typename TRAITS::vertex type vertex type;
  typedef typename TRAITS::edge type edge type;
  typedef std::list<cell type> cell container type;
  typedef std::list<vertex type> vertex container type;
  typedef std::list<edge type> edge container type;
  /* Public methods */
private:
  cell container type cells;
  vertex container type vertices;
  edge container type edges;
};
```

#### STD::VECTOR & STD::LIST

```
template <typename T, typename TRAITS = voronoi diagram traits<T> >
class voronoi diagram {
public:
  typedef typename TRAITS::coordinate_type coordinate_type;
  typedef typename TRAITS::point type point type;
  typedef typename TRAITS::cell type cell type;
  typedef typename TRAITS::vertex type vertex type;
  typedef typename TRAITS::edge type edge type;
  typedef std::vector<cell type> cell container type;
  typedef std::vector<vertex type> vertex container type;
  typedef std::vector<edge_type> edge_container_type;
  void reserve(int num sites);
  /* Public methods */
private:
  cell container type cells;
  vertex container type vertices;
  edge container type edges;
};
```

#### MISCELLANEOUS

- Bitset (STL) & dynamic bitset (Boost)
- Disjoint data sets (Boost)
- Static array (Boost, C++11)
- Circular buffer (Boost)
- Unordered associative containers (Boost, C++11)
- Spatial index (Boost)

## KNOW YOUR TYPES

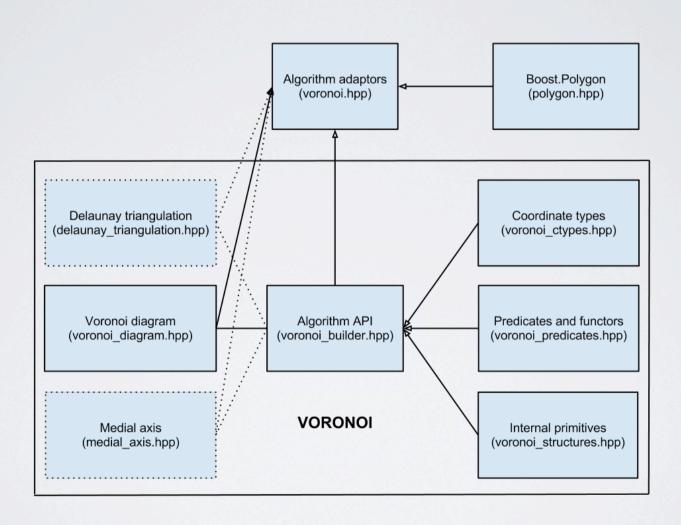
## COMPARING FLOATING-POINT TYPES

```
Result operator()(fpt64 a, fpt64 b, unsigned int maxUlps) const {
    uint64 ll a, ll b;
    // Reinterpret double bits as 64-bit signed integer.
    std::memcpy(&ll a, &a, sizeof(fpt64));
    std::memcpy(&ll b, &b, sizeof(fpt64));
    // Positive 0.0 is integer zero. Negative 0.0 is 0x80000000000000.
    // Map negative zero to an integer zero representation - making it
    // identical to positive zero - the smallest negative number is
    // represented by negative one, and downwards from there.
    if (ll a < 0x80000000000000000ULL)</pre>
       ll a = 0 \times 800000000000000000ULL - ll a;
    if (ll b < 0x80000000000000000ULL)</pre>
       ll b = 0 \times 80000000000000000ULL - ll b;
    // Compare 64-bit signed integer representations of input values.
   // Difference in 1 Ulp is equivalent to a relative error of between
    // 1/4,000,000,000,000,000 and 1/8,000,000,000,000,000.
    if (ll a > ll b)
       return (ll a - ll b <= maxUlps) ? EQUAL : LESS;</pre>
    return (ll b - ll a <= maxUlps) ? EQUAL : MORE;</pre>
```



**EXTENSIBILITY** 

## MODULARIZATION



# GENERIC PROGRAMMING VS INHERITANCE

Inheritance	Generic programming
• Run time polymorphism	Compile time polymorphism
<ul> <li>Virtual function table storage</li> </ul>	• Increased code size
• 6-50% time virtual call overhead	<ul> <li>Increased compilation time</li> </ul>

## GENERIC PROGRAMMING VS INHERITANCE

```
template <typename T>
class site_event {
public:
  site_event(const point_type &point):
      point0_(point), point1_(point) {}
  site_event(const point_type &point1, const point_type &point2):
      point0_(point1), point1_(point2) {}
  coordinate_type x0() const;
  coordinate_type y0() const;
  coordinate_type x1() const;
  coordinate_type y1() const;
  /* Other public methods follow. */
private:
  point_type point0_;
  point_type point1_;
  unsigned int site_index_;
};
```

# TRAITS & DEFAULT TEMPLATE ARGUMENTS

```
// From voronoi ctypes.hpp
template <typename T>
struct voronoi ctype_traits;
template <>
struct voronoi ctype traits<int32> {
  typedef int32 int type;
  typedef int64 int x2 type;
  typedef uint64 uint x2 type;
  typedef extended_int<64> big_int type;
  typedef fpt64 fpt type;
  typedef extended exponent fpt<fpt type> efpt type;
  typedef ulp comparison<fpt type> ulp cmp type;
  typedef type converter fpt to fpt converter type;
  typedef type converter efpt to efpt converter type;
};
// From voronoi builder.hpp
template <typename T,
          typename CTT = detail::voronoi ctype traits<T>,
          typename VP = detail::voronoi predicates<CTT> >
class voronoi builder;
```

### **ADAPTORS**

```
template <typename T, typename Predicate>
class ordered queue {
public:
  ordered queue();
  bool empty() const;
  const T &top() const;
  T &push(const T &e);
  void pop();
  void clear();
private:
  typedef typename std::list<T>::iterator list iterator type;
  struct comparison {
    bool operator() (list_iterator_type it1, list_iterator_type it2) const {
       return cmp (*it1, *it2);
    Predicate cmp;
  };
  std::priority_queue< list_iterator_type,</pre>
                        std::vector<list_iterator_type>,
                        comparison > c ;
  std::list<T> c list;
};
```

## BUILDER PATTERN (DIRECTOR)

## BUILDER PATTERN (CONCRETE BUILDER)

```
template <typename T, typename TRAITS = voronoi diagram traits<T> >
class voronoi diagram {
  class voronoi diagram builder {
    public:
      void reserve(size t num sites) { vd ->reserve(num sites); };
      void build() { vd ->build(), vd = NULL };
      /* Other site processing methods */
    private:
      voronoi diagram *vd;
  };
  voronoi diagram builder *builder() const;
  /* Other public methods */
private:
  friend class voronoi diagram builder;
  voronoi diagram builder builder;
  void reserve(int num sites);
  void build():
  /* Other site processing methods */
};
```

## FUNCTION OBJECTS

```
template <typename Point>
class point comparison predicate {
public:
  typedef Point point type;
  bool operator()(const point_type &lhs, const point_type &rhs) const;
};
template <typename Site, typename Circle>
class event comparison predicate {
  public:
    typedef Site site type;
    typedef Circle circle type;
    bool operator()(const site_type &lhs, const site_type &rhs) const;
    bool operator()(const site type &lhs, const circle type &rhs) const;
    bool operator()(const circle_type &lhs, const site_type &rhs) const;
    bool operator()(const circle type &lhs, const circle type &rhs) const;
  private:
    ulp_cmp_type ulp_cmp;
    to fpt converter to fpt;
};
```

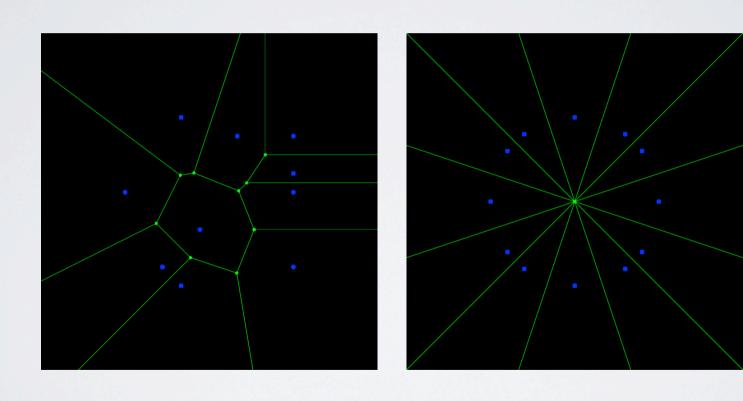
## MAINTENANCE

Debugging	Helper classes, loggers, assertions, bug localization
Testing	Unit testing, coverage testing, regression testing, performance testing
Readability	Leave comments, follow style guides
Documentation	If you are not the single library user, this would be required anyway

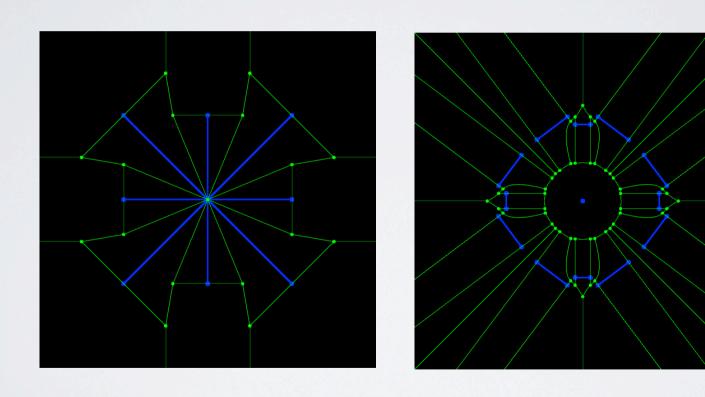
### **TESTING**

- Unit tests provide a good way of bug localization
- · Check branch code coverage, especially within math. functions
- Random tests don't handle corner cases
- Make sure that random tests are random
- Validate output of random tests
- Use benchmark tests to identify performance regressions

## RANDOMNESS VS DETERMINISM



## CORNER CASES





USABILITY

## SIMPLE & INTUITIVE INTERFACE STEP I

```
#include <boost/polygon/voronoi builder.hpp>
#include <boost/polygon/voronoi_diagram.hpp>
using namespace boost::polygon;
template <typename Container>
void render_voronoi(const Container& input) {
  typedef detail::voronoi_ctype_traits<int> ctype_traits;
  typedef detail::voronoi_predicates<ctype_traits> predicates;
  typedef voronoi_diagram_traits<double> vd_traits;
  voronoi_builder<int, ctype_traits, predicates> vb;
  voronoi_diagram<double, vd_traits> vd;
  for (int i = 0; i < input.size(); ++i)</pre>
     vb.insert_point(x(input[i]), y(input[i]));
  vb.construct(&vd);
  // Rendering code follows.
```

# DEFAULT TEMPLATE ARGUMENTS

```
template < class T.
                                  class Container = vector<T>,
std::priority queue
                                  class Compare = less<typename Container::value type> >
                       class priority queue;
                       template < class Key,
                                  class Compare = less<Key>,
std::set
                                  class Allocator = allocator<Key> >
                       class set;
                       template < typename T,
                                  typename CTT = detail::voronoi_ctype_traits<T>,
voronoi builder
                                  typename VP = detail::voronoi predicates<CTT> >
                       class voronoi builder;
                       template < typename T,
                                  typename TRAITS = voronoi diagram traits<T> >
voronoi diagram
                       class voronoi diagram;
```

## SIMPLE & INTUITIVE INTERFACE STEP 2

```
#include <boost/polygon/voronoi_builder.hpp>
#include <boost/polygon/voronoi_diagram.hpp>
using namespace boost::polygon;

template <typename Container>
void render_voronoi(const Container& input) {
  voronoi_builder<int> vb;
  voronoi_diagram<double> vd;

for (int i = 0; i < input.size(); ++i)
   vb.insert_point(x(input[i]), y(input[i]));

vb.construct(&vd);
// Rendering code follows.
}</pre>
```

#### PUBLIC FUNCTIONS

## SIMPLE & INTUITIVE INTERFACE STEP 3

```
#include <boost/polygon/voronoi>
using namespace boost::polygon;

template <typename Container>
void render_voronoi(const Container& input) {
  voronoi_diagram<double> vd;

  construct_voronoi_points(input.begin(), input.end(), &vd);
  // Rendering code follows.
}
```

### SFINAE & MPL

```
template <typename PointIterator, typename VD>
typename enable if<
  typename qtl if<
    typename is point concept<
      typename geometry concept<
        typename std::iterator traits<PointIterator>::value type
      >::type
    >::type
 >::type,
 void
>::tvpe
construct voronoi(PointIterator first, PointIterator last, VD *vd);
template <typename SegmentIterator, typename VD>
typename enable if<
  typename gtl if<
    typename is segment concept<
      typename geometry concept<
        typename std::iterator traits< SegmentIterator >::value type
      >::type
    >::type
  >::type,
 void
>::type
construct voronoi(SegmentIterator first, SegmentIterator last, VD *vd);
```

### SFINAE & MPL

```
template <typename PointIterator, typename VD>
void construct voronoi(PointIterator first, PointIterator last, VD *vd);
template <typename SegmentIterator, typename VD>
void construct voronoi(SegmentIterator first, SegmentIterator last, VD *vd);
template <typename PolygonIterator, typename VD>
void construct voronoi(PolygonIterator first, PolygonIterator last, VD *vd);
```

## SIMPLE & INTUITIVE INTERFACE STEP 4

```
#include <boost/polygon/voronoi>
using namespace boost::polygon;

template <typename Container>
void render_voronoi(const Container& input) {
   voronoi_diagram<double> vd;

   construct_voronoi(input.begin(), input.end(), &vd);
   // Rendering code follows.
}
```

### C++||

```
template <typename PointIterator>
voronoi diagram<double>
construct voronoi(PointIterator first, PointIterator last) {
  default voronoi builder builder;
  default voronoi diagram diagram;
  insert(first, last, &builder);
  builder.construct(&diagram);
 return diagram;
template <typename SegmentIterator>
voronoi diagram<double>
construct voronoi(SegmentIterator first, SegmentIterator last);
template <typename PolygonIterator>
voronoi diagram<double>
construct voronoi(PolygonIterator first, PolygonIterator last);
```

## SIMPLE & INTUITIVE INTERFACE STEP 5

```
#include <boost/polygon/voronoi>
using namespace boost::polygon;

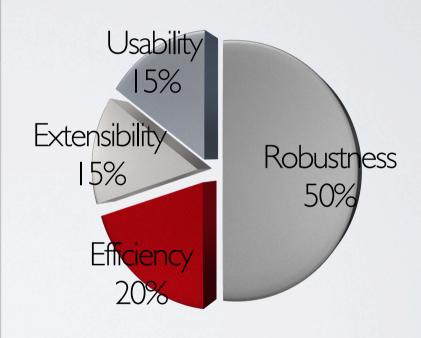
template <typename Container>
void render_voronoi(const Container& input) {
   voronoi_diagram<double> vd =
        construct_voronoi(begin(input), end(input));
   // Rendering code follows.
}
```



RECAP

### DEVELOPMENT TIME

Aspect	Time
Robustness	12 months
Efficiency	5 months
Extensibility	3.5 months
Usability	3.5 months
Total	24 months



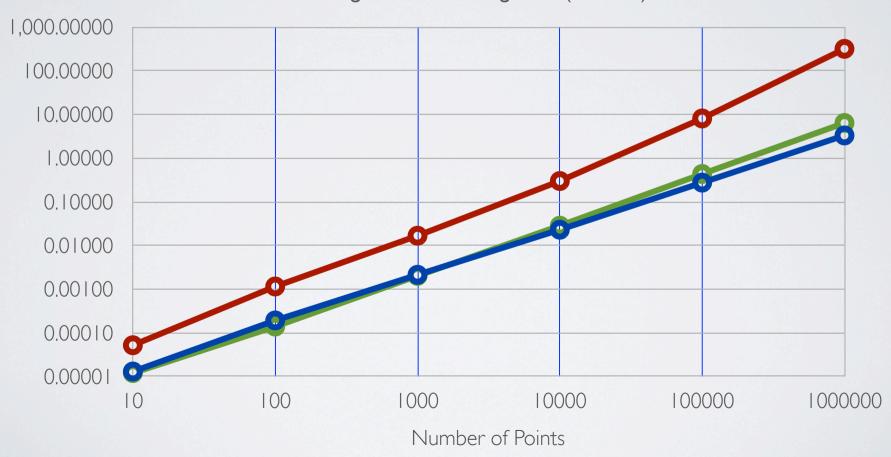
## BENCHMARKS

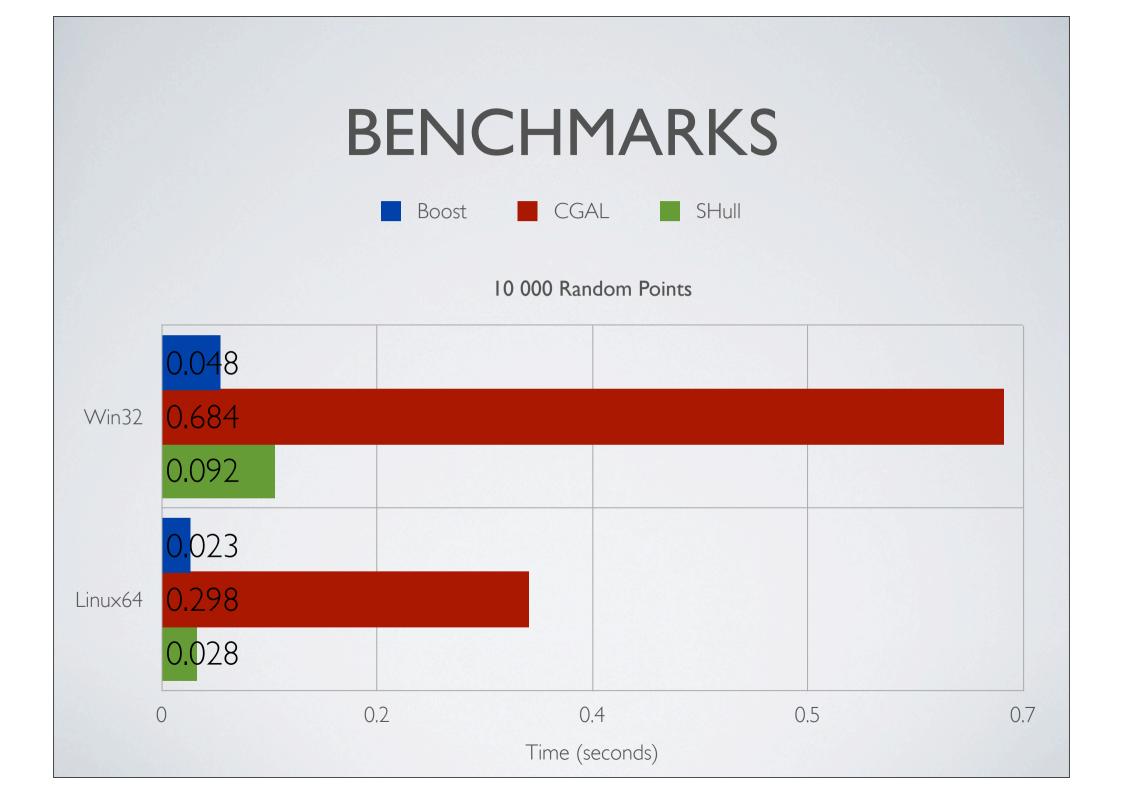
Target	Configuration
Win32	System: CPU i5-7600 2.8 GHz, 4Gb RAM OS: Windows 7 Professional 32 bit Compiler: MSVC-9.0
Linux64	System: CPU i5-7600 2.8 GHz, 4Gb RAM OS: Ubuntu 11.10 64 bit Compiler: gcc 4.6.1

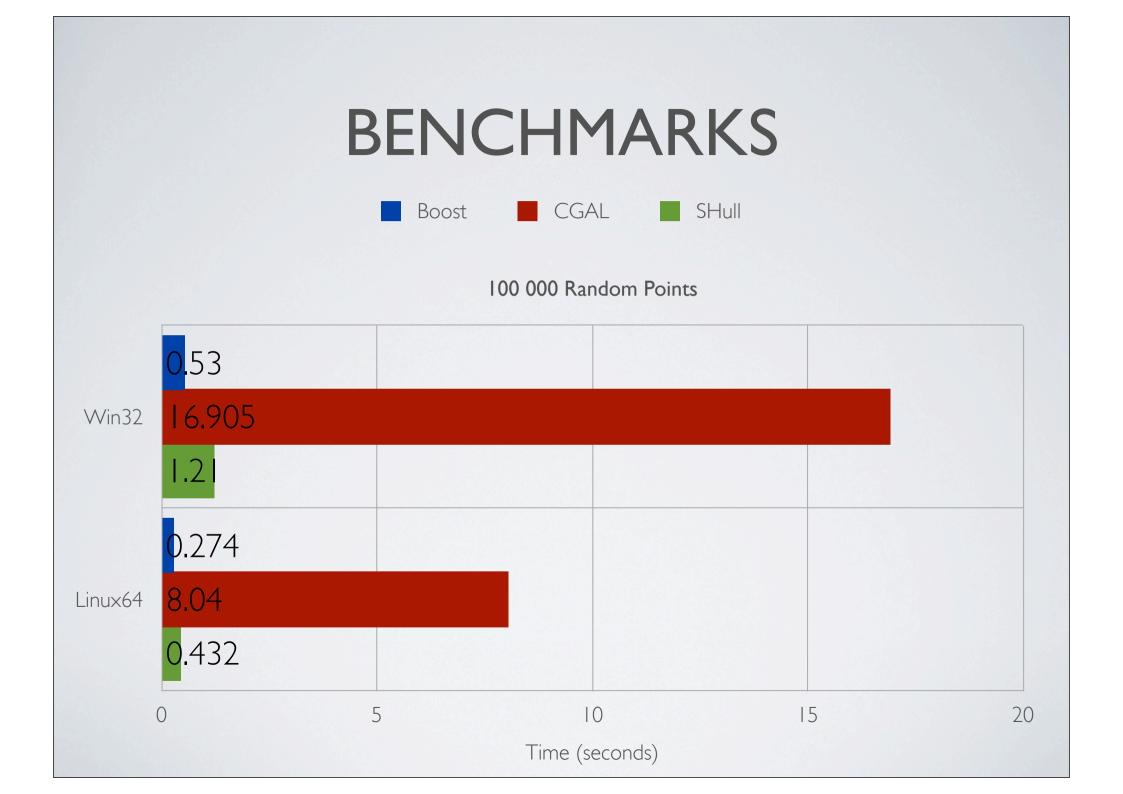
### BENCHMARKS

• Boost • CGAL • SHull

Logarithmic Running Time (Linux64)

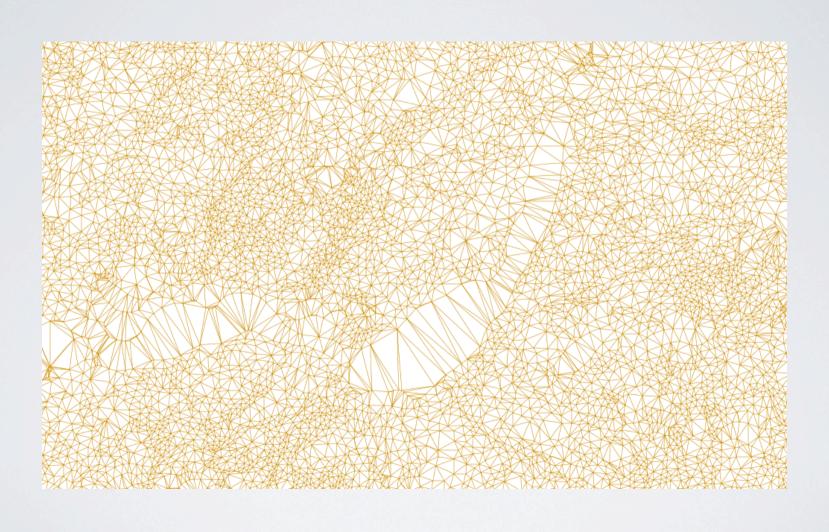






## USER EXPERIENCE

(RENDERED BY PHIL ENDECOTT)





Q&A