# Lecture 2 - Hilbert Curve

21:41

Dienstag, 21. April 2020



# **Algorithms for Scientific Computing**

Space-Filling Curves

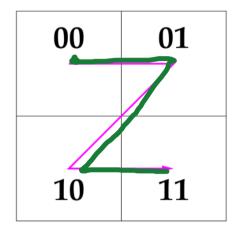
Tobias Neckel Technical University of Munich

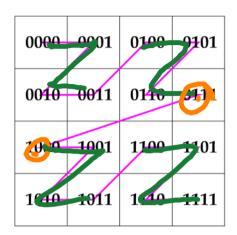
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# Start: Morton Order / Cantor's Mapping





#### **Questions:**

- Can this mapping lead to a contiguous "curve"?
- i.e.: Can we find a continuous mapping?
- and: Can this continuous mapping fill the entire square?

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# ПΠ

# **Morton Order and Cantor's Mapping**

Georg Cantor (1877):

$$0.01111001... 
ightarrow \left( \begin{array}{c} 0.0110... \\ 0.1101... \end{array} \right)$$

- bijective mapping  $[0,1] \rightarrow [0,1]^2$
- proved identical cardinality of [0, 1] and [0, 1]<sup>2</sup>
- provoked the question: is there a continuous mapping? (i.e. a curve)

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# **History of Space-Filling Curves**

- **1877:** Georg Cantor finds a bijective mapping from the unit interval [0, 1] into the unit square  $[0, 1]^2$ .
- **1879:** Eugen Netto proves that a **bijective** mapping  $f: \mathcal{I} \to \mathcal{Q} \subset \mathbb{R}^n$  can not be continuous (i.e., a curve) at the same time (as long as  $\mathcal{Q}$  has a smooth boundary).
- 1886: rigorous definition of curves introduced by Camille Jordan
- 1890: Giuseppe Peano constructs the first space-filling curves.
- **1890:** Hilbert gives a geometric construction of Peano's curve; and introduces a new example the Hilbert curve
- 1904: Lebesgue curve1912: Sierpinski curve

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# Part I

# **Space-Filling Curves**

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## ТИП

#### What is a Curve?

#### **Definition (Curve)**

As a **curve**, we define the image  $f_*(\mathcal{I})$  of a *continuous* mapping  $f: \mathcal{I} \to \mathbb{R}^n$ .  $x = f(t), t \in \mathcal{I}$ , is called **parameter representation** of the curve.

#### With:

- $\mathcal{I} \subset \mathbb{R}$  and  $\mathcal{I}$  is compact, usually  $\mathcal{I} = [0, 1]$ .
- the image  $f_*(\mathcal{I})$  of the mapping  $f_*$  is defined as  $f_*(\mathcal{I}) := \{f(t) \in \mathbb{R}^n \mid t \in \mathcal{I}\}.$
- R<sup>n</sup> may be replaced by any Euklidian vector space (norm & scalar product required).



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# What is a Space-filling Curve?

## **Definition (Space-filling Curve)**

Given a mapping  $f: \mathcal{I} \to \mathbb{R}^n$ , then the corresponding curve  $f_*(\mathcal{I})$  is called a **space-filling curve**, if the Jordan content (area, volume, . . . ) of  $f_*(\mathcal{I})$  is larger than 0.

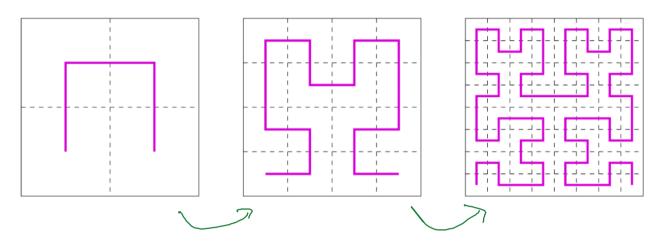
#### Comments:

- assume  $f: \mathcal{I} \to \mathcal{Q} \subset \mathbb{R}^n$  to be **surjective** (i.e., every element in  $\mathcal{Q}$  occurs as a value of f); then,  $f_*(\mathcal{I})$  is a space-filling curve, if the area (volume) of  $\mathcal{Q}$  is positive.
- if the domain  $\mathcal{Q}$  has a smooth boundary, then there can be no bijective mapping  $f: \mathcal{I} \to \mathcal{Q} \subset \mathbb{R}^n$ , such that  $f_*(\mathcal{I})$  is a space-filling curve (theorem: E. Netto, 1879).

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# Remember: Construction of the Hilbert Order

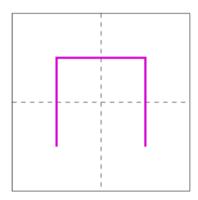


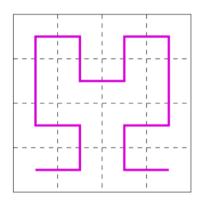
## **Incremental construction** of the Hilbert order:

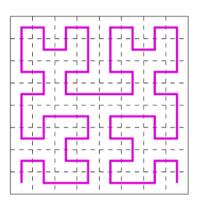
- start with the basic pattern on 4 subsquares
- combine four numbering patterns to obtain a twice-as-large pattern
- proceed with further iterations

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# Remember: Construction of the Hilbert Order







#### Recursive construction of the Hilbert order:

- start with the basic pattern on 4 subsquares
- for an existing grid and Hilbert order: split each cell into 4 congruent subsquares
- order 4 subsquares following the rotated basic pattern, such that a contiguous order is obtained
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## ПШ

## **Definition of the Hilbert Curve's Mapping**

**Definition:** (Hilbert curve)

• each parameter  $t \in \mathcal{I} := [0, 1]$  is contained in a sequence of intervals

$$\mathcal{I} \supset [a_1, b_1] \supset \ldots \supset [a_n, b_n] \supset \ldots$$

where each interval results from a division-by-four of the previous interval.

- each such sequence of intervals can be uniquely mapped to a corresponding sequence of 2D intervals (subsquares) → "uniquely mapped" based on grammar for Hilbert order
- the 2D sequence of intervals converges to a unique point q in  $q \in \mathcal{Q} := [0,1] \times [0,1] - q$  is defined as h(t).

#### **Theorem**

 $h: \mathcal{I} \to \mathcal{Q}$  defines a space-filling curve, the Hilbert curve.



1) his a mapping 2) his surjection 3) continuity

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## ПШ

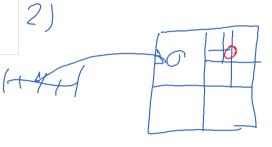
## Proof: h defines a Space-filling Curve

#### We need to prove:

- h is a mapping, i.e. each t ∈ I has a unique function value h(t) → OK, if h(t) is independent of the choice of the sequence of intervals (see next chapter)
- $h: \mathcal{I} \to \mathcal{Q}$  is surjective:
  - for each point  $q \in \mathcal{Q}$ , we can construct an appropriate sequence of 2D-intervals
  - the 2D sequence corresponds in a unique way to a sequence of intervals in *I* − this sequence defines an original value of *q* ⇒ every *q* ∈ *Q* occurs as an image point.
- h is continuous

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# ПП

# **Continuity of the Hilbert Curve**

```
A function f\colon \mathcal{I}\to\mathbb{R}^n is uniformly continuous, if for each \epsilon>0 a \delta>0 exists, such that for all t_1,t_2\in\mathcal{I} with |t_1-t_2|<\delta, the following inequality holds: \|f(t_1)-f(t_2)\|_2<\epsilon
```

## Strategy for the proof:

For any given parameters  $t_1$ ,  $t_2$ , we compute an estimate for the distance  $||h(t_1) - h(t_2)||_2$  (functional dependence on  $|t_1 - t_2|$ ).  $\Rightarrow$  for any given  $\epsilon$ , we can then compute a suitable  $\delta$ 

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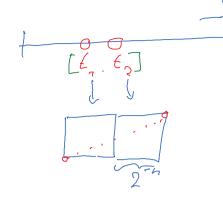
## Continuity of the Hilbert Curve (2)

- given:  $t_1, t_2 \in \mathcal{I}$ ; choose an  $\widehat{n}$ , such that  $|t_1 t_2| < 4$
- in the <u>n-th</u> iteration of the interval sequence, all interval are of length  $4^{-n}$   $\Rightarrow [t_1, t_2]$  overlaps at most two neighbouring(!) intervals.
- due to construction of the Hilbert curve, the values  $h(t_1)$  and  $h(t_2)$  will be in neighbouring subsquares with face length  $2^{-n}$ .
- the two neighbouring subsquares build a rectangle with a diagonal of length  $2^{-n} \cdot \sqrt{5}$ ;

therefore:  $||h(t_1) - h(t_2)||_2 \le 2^{-n}\sqrt{5}$ 

For a given  $\epsilon > 0$ , we choose an n, such that  $2^{-n}\sqrt{5} < \epsilon$ . Using that n, we choose  $\delta := 4^{-n}$ , then, for all  $t_1, t_2$  with  $|t_1 - t_2| < \delta$ , we get:  $\|h(t_1) - h(t_2)\|_2 \le 2^{-n}\sqrt{5} < \epsilon$ . Which proves the continuity!







# Part II

# Arithmetisation of Space-Filling Curves

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# ТИП

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## Space-filling Orders - Required Algorithms

#### Traversal of h-indexed objects:

- given a set of objects with "positions" p<sub>i</sub> ∈ Q
- traverse all objects, such that  $\bar{h}^{-1}(p_{i_0}) < \bar{h}^{-1}(p_{i_1}) < \dots$
- solved by grammar representation

#### Compute mapping:

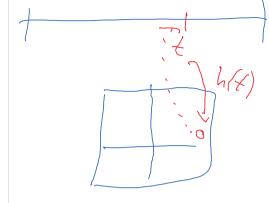
• for a given index  $t \in \mathcal{I}$ , compute the image h(t)

#### Compute the index of a given point:

- given  $p \in \mathcal{Q}$ , find a parameter t, such that h(t) = p
- problem: inverse of h is not unique (h not bijective!)
- define a "technically unique" inverse mapping  $\bar{h}^{-1}$

Mapping and index computation required for random access to a data structure!

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# **Arithmetic Formulation of the Hilbert Curve**

#### Idea:

 interval sequence within the parameter interval *I* corresponds to a quaternary representation; e.g.:

$$\left[\tfrac{1}{4}, \tfrac{2}{4}\right] = \left[0_4.1, 0_4.2\right], \quad \left[\tfrac{3}{4}, 1\right] = \left[0_4.3, 1_4.0\right]$$

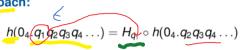
- **self-similarity**: every subsquare of the target domain contains a scaled, translated, and rotated/reflected Hilbert curve.
- ⇒ **Construction** of the arithmetic representation:
  - find quaternary representation of the parameter
  - use quaternary coefficients to determine the required sequence of operations

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ТШП

# Arithmetic Formulation of the Hilbert Curve (2)

#### Recursive approach:

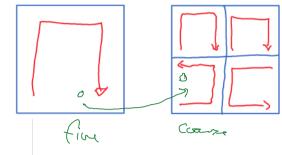


- $\tilde{t}=0_4.q_2q_3q_4\dots$  is the relative parameter in the subinterval  $[0_4.q_1,0_4.(q_1+1)]$
- $h(\tilde{t}) = h(0_4.q_2q_3q_4...)$  is the relative position of the curve point in the subsquare
- $H_{q_1}$  transforms  $h(\tilde{t})$  to its correct position in the unit square: rotation

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- translation
- · expanding the recursion equation leads to:

$$h(0_4.q_1q_2q_3q_4\ldots) = H_{q_1} \circ H_{q_2} \circ H_{q_3} \circ H_{q_4} \circ \cdots$$





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# Arithmetic Formulation of the Hilbert Curve (3)

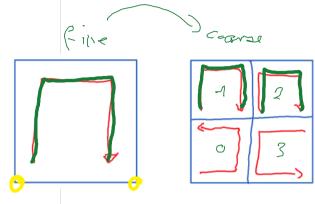
If t is given in quaternary digits, i.e.  $t=0_4.q_1q_2q_3q_4\ldots$ , then h(t) may be represented as

$$h(0_4.q_1q_2q_3q_4...) = H_{q_1} \circ H_{q_2} \circ H_{q_3} \circ H_{q_4} \circ \cdots \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

using the following operators:

$$\begin{array}{c}
H_0 = \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} \frac{1}{2}x \\ \frac{1}{2}x \end{pmatrix} \qquad H_1 = \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} \frac{1}{2}x \\ \frac{1}{2}y + \begin{pmatrix} \frac{1}{2} \end{pmatrix} \\
\begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} \frac{1}{2}x \\ \frac{1}{2}y + \begin{pmatrix} \frac{1}{2} \end{pmatrix} \end{pmatrix}$$

$$\overbrace{H_2:} = \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} \frac{1}{2}x + \frac{1}{2} \\ \frac{1}{2}y + \frac{1}{2} \end{pmatrix} \underbrace{H_3}_{j} = \underbrace{\begin{pmatrix} x \\ y \end{pmatrix}}_{y} \rightarrow \begin{pmatrix} -\frac{1}{2}y + 1 \\ -\frac{1}{2}x + \frac{1}{2} \end{pmatrix}$$



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# ПШ

# Matrix Form of the Operators $H_0, \ldots, H_3$

In matrix notation, the operators  $H_0, \ldots, H_3$  are:

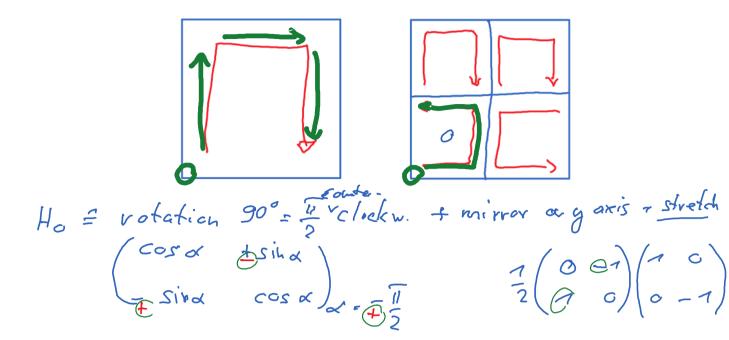
$$H_0 := \begin{pmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \qquad H_1 := \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 0 \\ \frac{1}{2} \end{pmatrix}$$

$$H_2 := \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} \frac{1}{2} \\ \frac{1}{2} \end{pmatrix} \qquad H_3 := \begin{pmatrix} 0 & -\frac{1}{2} \\ -\frac{1}{2} & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 1 \\ \frac{1}{2} \end{pmatrix}$$

## Governing operations:

- scale with factor ½
- translate start of the curve, e.g.  $+ \begin{pmatrix} 0 \\ \frac{1}{2} \end{pmatrix}$
- reflect at x and y axis (for H<sub>3</sub>)

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## ТШП

## A First Comment Concerning Uniqueness

#### Question:

Are the values h(t) independent of the choice of quaternary representation of t concerning trailing zeros:

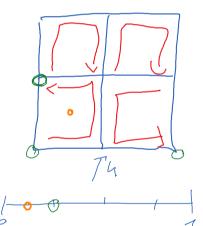
#### Outline of the proof:

- 1. compute the limit  $\lim_{n\to\infty} H_0^n$  or  $\lim_{n\to\infty} H_0^n \binom{x}{y}$ ; Result:  $\lim_{n\to\infty} H_0^n \binom{x}{y} = \binom{0}{0}$
- **2.** show:  $\begin{pmatrix} 0 \\ 0 \end{pmatrix}$  is a fixpoint of  $H_0$ , i. e.  $H_0 \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ .
- $\Rightarrow$  independence of trailing zeros, as  $\widehat{H_{q_n}}$  is applied to the fixpoint!

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$$\begin{array}{ll}
\text{Lim } & \text{Ho} \left( x \right) \\
\text{ho} & \text{Lim} \\
\text{ho} & \text{log} \\
\text{log} & \text{log} \\
\text{lo$$

$$\begin{aligned}
& = 1/4 & O_4 \cdot 1 = O_4 \cdot 0 \cdot 0 \cdot \dots \\
& = H_n \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1/2 \end{pmatrix} \\
& = 1/8 = O_4 \cdot 0200 \cdot \dots \\
& = H_0 \circ H_2 \begin{pmatrix} 0 \\ 0 \end{pmatrix} = H_0 \begin{pmatrix} 1/2 \\ 1/2 \end{pmatrix} = \begin{pmatrix} 1/4 \\ 1/4 \end{pmatrix} = \begin{pmatrix} 1/4 \\ 1/4 \end{pmatrix}$$



## ТШП

# **A Second Comment Concerning Uniqueness**

#### Question:

Are the values h(t) independent of the choice of quaternary representation of t, as in:

$$h(0_4.q_1...q_n) = h(0_4.q_1...q_{n-1}(q_n-1)333...), q_n \neq 0$$

(if  $q_n = 0$ , then consider  $0_4 . q_1 ... q_n = 0_4 . q_1 ... q_{n-1}$ )

#### Outline of the proof:

- 1. compute the limits  $\lim_{n\to\infty} (H_0^n)$  and  $\lim_{n\to\infty} (H_3^n)$ .
- (2.) for  $q_n = 1, 2, 3$ , show that

$$H_{q_n} \circ \lim_{n \to \infty} H_0^n = H_{q_n-1} \circ \lim_{n \to \infty} H_3^n$$

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1.0 = 0.999. = 0.95

## Notes unique

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$$H_{0} = \lim_{N \to \infty} H_{0}^{N} = H_{0} - \lim_{N \to \infty} H_{0}^{N}$$

$$\frac{1}{N} = \lim_{N \to \infty} H_{0}^{N} = \lim_{N \to \infty} H_{0}^$$

## ПШ

## Algorithm to Compute the Hilbert Mapping

**Task:** given a parameter t, find  $h(t) = (x, y) \in \mathcal{Q}$ 

# L = decimal => 9 = [46]

#### Most important subtasks:

1. compute quaternary digits - use multiply by 4:

$$4 \cdot 0_4 \cdot q_1 q_2 q_3 q_4 \dots = (q_1 \cdot q_2 q_3 q_4 \dots)_4$$

and cut off the integer part

2. apply operators  $H_q$  in the correct sequence – use recursion:

$$h(0_4, q_1 q_2 q_3 q_4 \dots) = H_{q_1} \circ H_{q_2} \circ H_{q_3} \circ H_{q_4} \circ \dots \begin{pmatrix} 0 \\ 0 \end{pmatrix} \implies \begin{cases} = 1/4 \\ = 1/4 \end{cases}$$

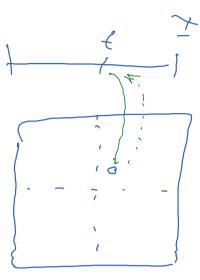
3. stop recursion, when a given tolerance is reached ⇒ track size of interval or set number of digits

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# Implementation of the Hilbert Mapping

```
Algorithm 1 hilbert(t, eps)
 1: if eps > 1 then
      return (0,0)
 3: else
     \bigcirc floor(4 * t)
    r + 4 * t - q
      (x, y) \leftarrow hilbert(r, 2 * eps)
 6:
 7:
      switch q do
        case q = 0: return (y/2, x/2)
 8:
 9:
        case q = 1: return (x/2, y/2 + 0.5)
10:
        case q = 2: return (x/2 + 0.5, y/2 + 0.5)
         case q = 3: return (-y/2 + 1.0, -x/2 + 0.5)
11:
12:
      end
13: end if
```



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# **Computing the Inverse Mapping**

**Task:** find a parameter t, such that h(t) = (x, y) for a given  $(x, y) \in \mathcal{Q}$ 

**Problem:** h not bijective; hence, t is not unique

- $\Rightarrow$  a strict inverse mapping  $h^{-1}$  does not exist
- $\Rightarrow$  instead, compute a "technically unique" inverse  $\bar{h}^{-1}$

## **Recursive Idea:**

- determine the subsquare that contains (x, y)
- transform (using the inverse operations of  $H_0, \ldots, H_3$ ) the point (x, y) into the original domain  $\to (\tilde{x}, \tilde{y})$
- recursively compute a parameter  $\tilde{t}$  that is mapped to  $(\tilde{x}, \tilde{y})$
- depending on the subsquare, compute t from  $\tilde{t}$

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# Inverse Operators of $H_0, \ldots, H_3$

Example  $\rightarrow$  compute inverse of operator  $H_0$ :

$$\begin{pmatrix} x \\ y \end{pmatrix} = H_0 \begin{pmatrix} \tilde{x} \\ \tilde{y} \end{pmatrix} = \begin{pmatrix} \frac{1}{2}\tilde{y} \\ \frac{1}{2}\tilde{x} \end{pmatrix} \quad \Rightarrow \quad \begin{pmatrix} \tilde{x} \\ \tilde{y} \end{pmatrix} = \begin{pmatrix} 2y \\ 2x \end{pmatrix}$$

By similar computations:

$$H_0^{-1} := \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} 2y \\ 2x \end{pmatrix} \qquad H_1^{-1} := \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} 2x \\ 2y - 1 \end{pmatrix}$$

$$H_2^{-1} := \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} 2x - 1 \\ 2y - 1 \end{pmatrix} \qquad H_3^{-1} := \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} -2y + 1 \\ -2x + 2 \end{pmatrix}$$

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# **Algorithm to Compute the Inverse Mapping**

 $\bar{h}^{-1} := \operatorname{proc}(\underline{x}, \underline{y})$ 

(1) determine the subsquare  $q \in \{0, ..., 3\}$  by checking  $x <> \frac{1}{2}$  and  $y <> \frac{1}{2}$ :

$$x <> \frac{1}{2}$$
 and  $y <> \frac{1}{2}$ :

(treat cases  $x, y = \frac{1}{2}$  in a unique way: either < or >  $\Rightarrow$  technically unique inverse)

(2) set 
$$(\tilde{x}, \tilde{y}) := H_q^{-1}(x, y)$$

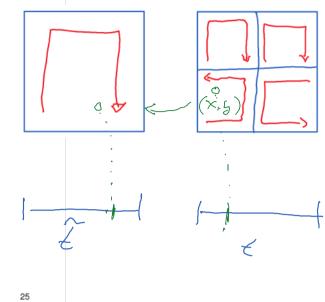
(3) recursively compute 
$$\tilde{t} := \bar{h}^{-1}(\tilde{x}, \tilde{y})$$

(4) return 
$$t:=\frac{1}{4}\left(q+ ilde{t}\right)$$
 as value

(stopping criterion still to be added)

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14: end if



# Implementation of the Inverse Hilbert Mapping

```
Algorithm 2 hilbertInverse(x, y, eps)
 1: if eps > 1 then return 0
 2: if x \le 0.5 then
 3:
      if y \leq 0.5 then
        return (0 + hilbertInverse(2 * y, 2 * x, 4 * eps))/4
 4:
      else
 5:
        return (1 + hilbertInverse(2 * x, 2 * y - 1, 4 * eps))/4 \leftarrow
 6:
      end if
 7:
 8: else
      if y \leq 0.5 then
 9:
        return (3 + hilbertInverse(1 - 2 * y, 2 - 2 * x, 4 * eps))/4
10:
      else
11:
         return (2 + hilbertInverse(2 * x - 1, 2 * y - 1, 4 * eps))/4 \leftarrow
12:
      end if
13:
```

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# Summary

Mittwoch, 22. April 2020

11.30

- STC desinitions

- Hilbert curve

- a vithun etisation