Filter Trees for Managing Spatial Data Over a Range of Size Granularities

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Abstract

We introduce a new file organization for the storage and manipulation of spatial (or multi-dimensional) data that is able to execute spatial join operations with great efficiency. The *Filter Tree* information structure is a hierarchical organization that tends to separate spatial entities by size, placing larger entities at the higher levels of the Filter Tree, and smaller entities at lower levels. Within each level, index entries for the entities are ordered by a space-filling curve (Hilbert curve). This allows the algorithms to use bulk I/O requests, exploiting the locality in the index information, and minimizing the number of I/O transfers from disk. We provide algorithms for constructing Filter Trees, for performing range queries on a Filter Tree, and for performing spatial joins between a pair of Filter Trees.

Finally, we include results from experiments using a prototype implementation of Filter Trees to treat both synthetic and real sets of spatial entities. Our experimental results show that full spatial joins can always be done more efficiently with Filter Trees than with current competitive methods, and that in some cases the improvement in performance is very large.

Proceedings of the 22nd VLDB Conference Mumbai(Bombay), India, 1996

1 Introduction

An ever increasing number and range of applications involve the storage and manipulation of spatial or multi-dimensional data. These applications include geographic information systems, animation, virtual reality, robotics, remote sensing and data mining. In all these applications, some attribute values are drawn from large fully-ordered domains (e.g., coordinate positions in Euclidean space). This makes it possible to view the entities to be stored in the database as occupying positions or hyper-volumes in a multi-dimensional space. Queries investigate the intersections and relative positions in space between pairs of entities and between entities and specified hyper-rectangular volumes.

Many multi-key file organizations have been designed, analyzed, and used. These organizations support the operation of locating all items contained in a specified hyper-range of the space, or locating the item(s) "closest" to a specified point in the space according to some distance metric. Some of these organizations have been extended or generalized to handle items that correspond not to points, but to hyper-volumes in the multi-dimensional space.

In this paper, we introduce a new file structure called *Filter Trees*. We describe algorithms for the construction of Filter Trees and for the processing of range queries and spatial joins on Filter Trees. We demonstrate, using a mixture of analysis and experimentation with a prototype implementation, that Filter Trees have substantial performance advantages over previously proposed file structures in processing some spatial queries of the types needed in applications such as those mentioned earlier, specifically spatial joins.

Filter Trees derive their relative advantages through the principles of *hierarchical representation*, *size separation*, and *locality of accesses*. Filter Trees involve a recursive binary partitioning of the data space in each dimension. Entities associated with a particular level are all grouped together. Each entity is placed at the

lowest-level of the tree at which it is fully enclosed by a single cell of the partition at that level. This method of determining the level at which an entity is stored tends to cause larger entities to be stored high in the tree (because they can be contained only in large cells), while smaller entities tend to sink to lower levels of the tree because they fit into smaller cells. Sometimes small entities will be caught at higher levels in the tree because they happen to lie across the boundary between two large cells. However, under reasonable statistical assumptions about where entities are placed, the fraction of such entities is small.

The algorithms for processing Filter Trees are designed to limit the portion of the index and data space that must be explored in order to respond to a query, and also to maximize the degree of locality within the portion of space that is explored. The locality is exploited by using space filling Hilbert curves (of different degrees at different levels of the hierarchy) to order the items stored at a particular level.

The remainder of the paper is organized as follows. Section 2 reviews relevant prior work. Section 3 presents the precise definition of Filter Trees, and describes the algorithms for constructing and using them. In Section 4, the properties and behavior of Filter Trees are analyzed under some simple assumptions about the characteristics of the entities stored in the structure. Section 5 contains experimental results with a prototype implementation of Filter Trees, using both synthetic and real data sets. Finally, Section 6 recaps the essential points of the paper.

2 Related Work

A primary goal for Object Relational Data Base Management Systems (ORDBMS) and Geographical Information Systems (GIS) is to provide efficient access to multidimensional data. The access methods that provide access paths to such data are called *Spatial Access Methods* (SAMs) or *Multidimensional Access Methods*.

Typical queries for multidimensional access methods are *range queries*, *nearest neighbor queries* and *spatial joins*. Spatial Access Methods have been an active area of research over the years. They can be categorized as either *entity-grouping* or *space-partitioning* [Sam90]. With the entity grouping approach, the way in which entities are clustered and stored in blocks is determined by what items are stored and the order in which they are inserted. Space partitioning approaches impose a regular decomposition of the space.

A very popular way to organize and access multidimensional objects is the R-tree [Gut84]. In an R-tree, multidimensional objects are represented by their Minimum Bounding Rectangles (MBR), which may overlap. Consequently the R-tree does not impose any decomposition in the space. Because of the overlap in the index entries, the organization and grouping of data into blocks has great impact on the performance of the method. Several variations on R-trees have been proposed, like the R^+-tree [SRF87], the R^*-tree [BKSS90] and the Hilbert R-tree [KF94].

Space filling curves [Jag90] have been used for clustering multidimensional objects. Hilbert curves have been shown to have better clustering properties than alternatives [KF93].

Abel and Smith [AS83] first proposed a method to organize rectangles based on their sizes. A similar approach was proposed by Kedem [Ked82] [Sam90]. Six and Widmeyer used size separation to extend grid files to represent hyper-rectangles rather than points [SW88]. Hutflesz, Six, and Widmeyer later proposed the R-File, which uses a multi-resolution representation to yield improved performance for range queries relative to R-trees [HSW90]. Another form of size separation proposed by Guenther [Gue91] was based on *oversize shelves* for the storage of items that would otherwise span many nodes at lower levels of the hierarchies.

Orenstein and Manola proposed *PROBE* for use in image database applications [OM88]. The method uses a hierarchical representation reflecting the containment of objects in sub-quadrangles. Z-ordering is also used to assure a degree of locality. The method is shown by the authors to be useful in evaluating range queries, but no experimental performance results are reported for spatial join performance.

Thus, hierarchical representation, size separation, and space-filling curves have all been used in various previously proposed multidimensional information structures. However, by combining them, Filter Trees can perform spatial joins with a guaranteed minimal number of block reads from disk. Other methods that have been proposed cannot make such guarantees. Except for R-Trees, experimental results on the performance of spatial joins of hyper-rectangles are not available.

3 Filter Trees

3.1 Assumptions

In this section, we define a new file structure, called *Filter Trees*, that is suitable for the storage and processing of spatial data. We introduce Filter Trees in a rather limited context initially to facilitate the presentation. The initial assumptions are:

- the spatial objects are two-dimensional rectangles,

- their dimensions lie in the range $(2^{-L}, 1)$ for some L, and
- there are no updates to the set of objects.

The two dimensional case is easiest to understand and is most relevant to geographic information systems for representing maps. However, there are many other applications that require use of three or more dimensions. Fortunately, the two basic mechanisms of the Filter Tree, namely binary recursive partitioning and Hilbert curve ordering, both generalize to higher dimensions [Jag90]. Because the number of cells at level j in a k dimensional Filter Tree is 2^{kj}, however, the number of levels that it is practical to use decreases as k increases.

If the domains of the attributes that define the multidimensional space are not (0,1) or if the distributions of values are not uniform, then appropriate functional transformation can be applied to object coordinates, and also to query coordinate specifications, in order to transform the objects such that they are mapped to be uniformly distributed within the unit hypercube.

While many (perhaps most) spatial database applications deal with static or nearly static sets of spatial entities, there are other spatial database applications in which updates reflect the addition, deletion, movement, and transformation of spatial entities. These updates occur interleaved with queries through the lifetime of the Filter Tree. To handle such applications with Filter Trees, some space can be systematically left in each block to allow for efficient insertions and modifications to the set of spatial entities. As has been shown with variations of B-trees, this technique can lead to storage utilization in the 80% to 90% range and still handle updates efficiently. Correspondingly, the processing of range queries and spatial joins will generally require 10% to 20% more block transfers than in the static case in which blocks are fully packed.

3.2 Definition

In two-dimensional space, we assume that each entity to be stored in the database consists of (1) a *shape*, which is defined by a simple, closed polygon, and (2) additional information. The entity records, which include the shape and the additional information, are stored in blocks to form the bulk of the database.

From the two-dimensional shape of each object, we may calculate the *minimum bounding rectangle, (MBR)*, which is the smallest rectangle that is aligned with the axes of the two-dimensional space and encloses the entity's shape. The storage of and access to an entity in the Filter Tree is based completely on its MBR. For convenience of exposition, we will refer to

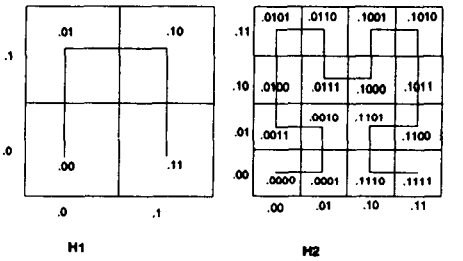


Figure 1: Hilbert Curves of degree 1 (H_1) and 2 (H_2)

the two dimensions as x and y, although their interpretation in specific cases will depend on the application.

The minimum bounding rectangle is specified by the coordinates of its lower left corner (x_l, y_l) and upper right corner (x_h, y_h), where x_l and x_h (respectively, y_l and y_h) are the smallest and largest values of the x (respectively y) coordinate, anywhere along the perimeter of the entity's shape. The coordinates of the centre of the MBR are (x_c, y_c), where $x_c = \frac{x_l+x_h}{2}$, and $y_c = \frac{y_l+y_h}{2}$.

Physical storage of both MBRs and entity records requires a serialized ordering of the entities. To obtain this serialized order while retaining locality of overlapping and neighboring entities in two-dimensional space, we map the center of each entity's MBR to a space filling Hilbert curve. The Hilbert curve position of the center of the MBR (x_c, y_c) can be calculated from the binary representations of the coordinates, x_c and y_c. For z curves, this requires only an interleaving of the bits of the binary representations of x_c and y_c; for Hilbert curves in two dimensions, the transformation is more complex, involving manipulation of bit pairs based on a state transition table. The algorithms and state transition table are available elsewhere [Bia69][SK95].

Our use of Hilbert curves involves relating (x, y) coordinate pairs in the unit square (with k bits of precision) to Hilbert values in the unit line (with $2k$ bits of precision) [1]. Thus each of the 4^k cells in level k of a Filter Tree can be identified either by a pair of k-bit x and y coordinates, or equivalently by the corresponding $2k$ bit binary fraction representing a Hilbert value.

Figure 1 illustrates this relationship for Hilbert curves of degree 1 and 2. Note that:

- The ($2k$ bit) Hilbert value of a level k cell is the prefix of the ($2k$+2 bit) Hilbert values of the four level k+1 subcells, where the four subcells are distinguished by appending 00, 01, 10 and 11 as the least significant bits of the $2k$+2 bit binary fractions.

[1] Most previous work has enumerated degree k Hilbert curves using the integers 0 to $4^k - 1$. The binary fractions used in our work are precisely the integers used by others divided by 4^k for degree k Hilbert curves.

- For a cell at level k with a $2k$ bit Hilbert curve value, the cell at level k-1 containing the level k cell corresponds to the Hilbert value of the subcell, but truncated after the $2k$-2nd bit.

- For every $2k$ bit binary fraction, b, the corresponding cell is adjacent to the two cells that correspond to $b+4^{-k}$ and $b-4^{-k}$ (unless one of these numbers is outside (0,1)).

The last point means that the Hilbert curve is an optimal space-filling curve in the sense that no serialization of the cells can do any better than having every pair of adjacent $2k$ bit binary fractions correspond to cells that are adjacent in two-space.

3.3 Hierarchy of Filters

The Filter Tree is based on a hierarchy of regular grids that divide the unit square into subsquares. At level j, the grid consists of lines at $\frac{k}{2^j}$, $k = 0, \ldots, 2^j$ in both the x and y dimensions. For example, the level 3 grid partitions the unit square into 64 squares of size $1/8 \times 1/8$. The hierarchy has L levels, where the smallest MBR's have sides no smaller than 2^{-L}.

Each entity to be stored in the Filter Tree is associated with a level in the tree by examining its MBR. At an intuitive level, we drop the MBR through the grids at the levels of the hierarchy. The MBR of an entity comes to rest at the first level at which its MBR is not fully contained within a single cell. If an MBR has one side of length greater than 2^{-j}, then it will be associated with a level no lower than j. Thus relatively large rectangles are guaranteed to be associated with higher levels in the tree, and relatively small rectangles will tend to be associated with lower levels. According to their locations, however, some small rectangles will be associated with high levels (because they happen to straddle grid lines at high levels).

More mathematically, the level of the hierarchy with which an entity is associated is determined as follows: Express the x and y coordinates of the MBR as binary fractions, and count the number of initial bits in which x_l agrees with x_h and also y_l agrees with y_h. If that number is j, then the entity is associated with level j of the hierarchy.

Figure 2 illustrates this process for three rectangles of differing sizes. Entity A is large and resides at level 1 of the Filter Tree. Entity B is much smaller, and fits within a 1/8 by 1/8 cell, so it is associated with level 3 of the tree. Entity C is smaller still, but its location on the line $x = 1/2$ causes it to be associated with level 0 of the tree.

The bulk of the data in a Filter Tree is located in the *entity records*. Each entity record contains all the information associated with the corresponding entity.

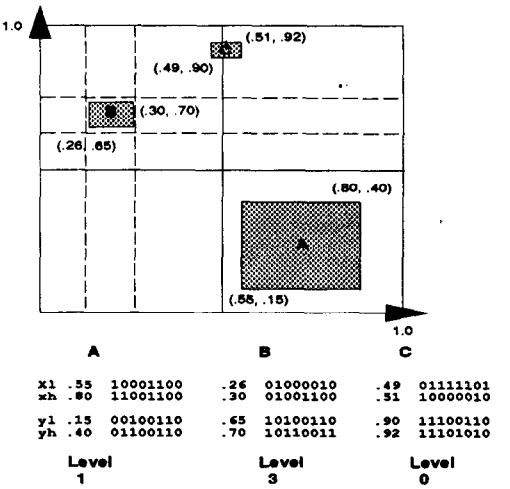


Figure 2: Filter Tree Example

It is desirable (although not mandatory) to order the entity records according to the Hilbert values of the centers of their MBRs so that proximity in two-space is preserved in the serialized entity record file as much as possible.

Entity records are located through *entity descriptors*. For each entity, there is a corresponding entity descriptor stored in the *entity descriptor file*. An entity descriptor contains:

- specification of the minimum bounding rectangle (MBR) of the entity, $(x_l, y_l), (x_h, y_h)$,
- the Hilbert curve coordinate associated with the center of the MBR, $H(x_c, y_c)$ [2]
- a pointer to the disk block in which the corresponding entity record is stored.

The entity descriptor file is organized so that: (1) the descriptors for all the entities associated with a particular level are stored together; and (2) within each level, the descriptors are ordered by the Hilbert value of the centre of their MBRs. A consequence of (2) is that the entities contained in a particular cell of a particular level will all be stored contiguously. The descriptors are packed into blocks, with each block containing about 50 to 100 entity descriptors (assuming 32 bytes per descriptor and a block size in the range of a few kilobytes).

For the part of the entity descriptor file associated with each level of the Filter Tree, there is a *cell index*. The cell index is a B-tree that records the Hilbert value of the last entity descriptor in each block. This requires one (12 byte) entry in the cell index for each block of the entity descriptor file for the level (plus a small additional cost for the upper levels of the B-tree).

[2] Although $H(x_c, y_c)$ can be derived from (x_l, y_l) and (x_h, y_h), both are stored in the entity descriptor to avoid repeated conversions.

3.4 Processing Algorithms

3.4.1 Construction Algorithm

The algorithm for constructing a Filter Tree from a set of entities is given in Figure 3. This algorithm presumes a static set of entity records. In the static case, the effort to construct the tree (sorting the entity records themselves into Hilbert order, packing them into blocks, and storing the blocks contiguously on secondary storage) will be amortized over all the queries answered using the tree.

3.4.2 Spatial Joins Using Filter Trees

In this section, we describe how spatial joins are executed using a Filter Tree structure. Spatial joins deal with correlations of entities between two or more spatial data sets according to some correlation predicate. This predicate can specify conditions on the overlap between two entities, the maximum (minimum) distance between them, etc., and only entity pairs that satisfy the predicate will be included in the spatial join. Spatial joins find many applications in GIS and they are particularly useful in spatial data mining applications [NH94].

Join processing proceeds in two steps. The first step, identifies a list of candidate pairs that might qualify to be in the output. This set is derived based on the partial evaluation of the predicate with the information included in the entity descriptors. The next step, called the refinement step, tests the full predicate against the full entity records for each object pair produced during the filter step. Thus, the purpose of the first step is to narrow the search space of the refinement step, in order to reduce the number of entity records that must be read from disk. Any valid indexing method will identify the same set of candidate pairs and will transfer the same number of entity records from disk, applying the same algorithms for predicate evaluation. Therefore, the critical factor in choosing a method for performing spatial joins is the performance of the first step.

A spatial join between two Filter Trees involves an index sweeping process. However, the structure of the Filter Tree makes the sweeping process very efficient. For any pair of data sets, their full spatial join can be computed with the minimal amount of IO, namely by reading each block of the entity descriptor file at most once.

Consider the hierarchies of filters, F_1 and F_2, shown in figure 4. There are three levels in each hierarchy. If we wish to search for matches between entity descriptors in cell 0 of F_1 and all the cells of F_2 we may restrict our search to cell 0 of F_2 and its enclosing cells at higher levels (in the direction of the arrow in figure 4). No other cells need be considered, since, by the definition of the Filter Tree hierarchy, cells are disjoint. In a similar fashion, matching the descriptors in the 15th cell of level 2 in F_1 involves looking at the corresponding cell in F_2 and its enclosing cell at level 1 only.

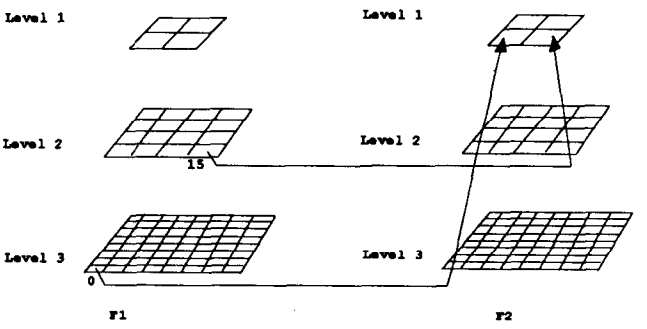


Figure 4: Spatial Join example

The spatial join algorithm is designed to allow every cell at each level of the tree to be processed in this way while reading each block of the descriptor index file only once. This is accomplished by sweeping concurrently through the entity descriptor files for each level of each participating Filter Tree in increasing Hilbert value order. When Hilbert value h is being passed over, there are $2L$ pages that must be in memory, one for each level in each tree.

We identify *processing intervals* within the range $(0, 1)$ in terms of end markers taken from each block of the entity descriptor file. Let ${e_{lj}}^F$ be the highest Hilbert value of any entity descriptor in the jth block of level l of the Filter Tree F. There are as many end markers as there are blocks in the entity descriptor files of both trees together. We sort the full set of ${e_{lj}}^F$ values and delete any duplicates. Then the Hilbert value ranges delineated by successive pairs of end marker values in the sorted list have the property that they are fully contained within one block at each level of each participating tree. Consequently, it is possible to process each such interval in turn while keeping in memory just one block from each level of each tree. When processing of all possible join pairs has progressed to Hilbert value ${e_{lj}}^{F_i}$, then we are done with the jth block of level l of tree F_i, and we replace it by the $j+1$st block of level l, enabling us to proceed with the next processing interval. All ${e_{lj}}^{F_i}$ values are not necessarily unique. Processing intervals ended by non-unique values will simply cause more than one block to be replaced before starting the next processing interval.

Within a processing interval, the following actions are carried out. Levels 0 to L of each tree are addressed in turn, and the spatial join step illustrated in Figure 4 is carried out on the set of entities in the current block of that level. Let ${S_l}^{F_i}(e_n, e_{n+1})$ denote the set of en-

Given a set of entity descriptors:

- Create from each entity record an entity descriptor:
  1. From the shape of the entity, derive its minimum bounding rectangle.
  2. From the corners of the MBR, determine the level of the Filter Tree at which the entity is to be stored.
  3. From the coordinates of the center of the MBR, derive the Hilbert value associated with the entity.
  4. Include in the entity descriptor a pointer to the block of secondary storage that contains the entity record.
- Create the entity descriptor files for each level of the Filter Tree:
  1. Group the entity descriptors for each level of the tree.
  2. For each level, sort the entity descriptors according to Hilbert value order.
  3. Pack the entity descriptors into contiguous blocks of secondary storage, inserting an entry for each block into the B-tree cell index for the level. The entry specifies the Hilbert value of the last entity descriptor in the block.

Figure 3: Filter Tree Construction Algorithm

tity descriptors in level l of tree F_i that have Hilbert values in the range (e_n, e_{n+1}). By the way the processing intervals were defined, all the entity descriptors in all these sets will be in memory while the processing interval is treated. Then for levels $l = 0, \ldots, L$ in turn, we:

- match entries in ${S_l}^{F_1}(e_n, e_{n+1})$ against those in ${S_{l-i}}^{F_2}(e_n, e_{n+1})$ for $i = 0, \ldots, l$.
- match entries in ${S_l}^{F_2}(e_n, e_{n+1})$ against those in ${S_{l-i}}^{F_1}(e_n, e_{n+1})$ for $i = 1, \ldots, l$

(Note that the ranges of i differ in the two steps in order to avoid matching ${S_l}^{F_1}(e_n, e_{n+1})$ and ${S_l}^{F_2}(e_n, e_{n+1})$ twice.)

The spatial join carried out in this way is as efficient as possible, reading each entity descriptor block only once, and yet requiring that only one block of each level of each tree be in memory at a time (except in exceptional circumstances where a large number of entries have identical coordinates). By doubling the (small) memory requirement, a double-buffering technique can be used to overlap the reading of one block at a particular level with the processing of the previous one.

The basic algorithm for spatial joins as described above can be optimized in some ways at the cost of some increase in complexity. Also, some exceptional cases must be handled. More discussion and the complete algorithm are available elsewhere [SK95].

3.4.3 Range Queries

In this section, we present the range query algorithm for Filter Trees. Given a query window specified by its lower left and upper right point coordinates, we wish to retrieve all entities in the tree that overlap this window. Assume that the coordinates of the lower left point are (x_l, y_l) and the coordinates of the upper right point are (x_h, y_h). In order to answer the query, we have to search each level in the Filter Tree. However, searching within each level can be very efficient, because we can identify the relevant blocks to fetch.

At each level, each cell that covers any part of the query area must be examined. Within each level, the set of cells to be examined will form a set of Hilbert value intervals. The union of the intervals at level k will be a subset of the intervals at level $k-1$, reflecting the fact that some cells included at level $k-1$ have only one or two (rather than four) subcells included at level k.

Once an interval to be scanned is identified, the cell index can be used to identify the first and last blocks of the entity descriptor file that contain entities with Hilbert values in the interval. Then all blocks from the first through the last can be read with a single IO request.

At lower levels of the tree (say 10 and below), the number of cells is so large that we must avoid having to enumerate all the cells in a range query. (Most cells at these levels will be empty anyway, since the number of cells will surpass the number of entities stored in the tree.) Because the construction algorithm for Filter Trees packs the contents of successive cells (empty and

otherwise) into blocks, we need only determine what sequence of blocks contain entities with Hilbert values in a specified range.

In order to determine a set of Hilbert value intervals that together cover all the cells touched by a range query, we use the following approach. We choose a specific level of the Filter Tree, called c, to be the *containment level* for processing the query. This means that intervals to be processed will be identified and expressed with Hilbert values of precision $2c$ bits.

From the query coordinates, $(x_l, y_l), (x_h, y_h)$, we can identify the minimal rectangular set of cells at level c that completely covers the query area. Every interval that passes through the query area starts and ends with one of the cells on the outer border of the rectangular area. Consequently, we can identify all the relevant intervals by traversing the perimeter of the rectangular area, and keeping track of all level c cells that are the start and/or the end of an interval. For each level c cell on the border of the query area, the Hilbert values of the cell and its neighboring cell outside the query area are calculated and compared. (Cells covering the corners of the query will have to be compared with adjacent cells in each dimension.) When the Hilbert value of the border cell is exactly 4^{-c} bigger than that of its neighbor, then that cell is the start of a new interval; when the Hilbert value of the border cell is exactly 4^{-c} smaller than that of its neighbor, the border cell is the end of an interval. By recording all the cells that start intervals and all those that end intervals while traversing the entire query border, and then simply sorting the two sets, all intervals are identified by pairs of entries in the two sorted sets. Choosing a larger value for c causes the intervals selected to include less marginal area outside the query at the cost of having a larger number of border cells to traverse.

Section 4.2 will present an analysis of the effect of choosing a particular containment level. The appropriate choice depends more on the number of entities stored in the Filter Tree than on the precise dimensions of the query. For around 10,000 entities, level 6 is a good choice, whereas for 10,000,000 entities level 11 is good. The analysis to support these choices is given in Section 4.2

Each interval determined by the steps outlined above can be used to identify a sequence of blocks in the entity descriptor file for each level of the tree. Each sequence of blocks can be read with a single bulk IO request . If k is the lowest level of the Filter Tree at which the query area is fully enclosed in a single cell, then only a single interval (or sequence of blocks) will be required at levels 0 through k of the tree. Below level k, there will generally be two or more intervals involved, each corresponding to a sequence of blocks. These sequences of blocks may be adjoining or even overlapping in a single block at the ends. By considering all the sequences of blocks involved for a particular level of the filter tree and merging all sequences that overlap or are adjacent, it is possible to do a minimal number of bulk IO requests to obtain all the relevant entities to the query at that level of the Filter Tree. Note that it may pay to merge two sequences even if they are separated by a block or two rather than adjacent or overlapping, since the single longer bulk IO request including the intervening blocks may be less costly than two IO requests for the sequences separately.

4 Analysis of Filter Trees

In this section, we analyze some properties of Filter Trees. For this purpose, we will make specific assumptions about the distributions of sizes and placements of (the minimum bounding rectangles of) entities stored in the Filter Tree.

4.1 Distribution of Entities Over Levels

First, we consider the probability distribution across levels of the Filter Tree of $d \times d$ objects, assuming that the object centers are uniformly distributed over the unit square. At Filter Tree level j, $d \times d$ objects will fall through only if their centers are at least distance $\frac{d}{2}$ from the lines $\frac{i}{2^j}$ for $i = 0, 1 \ldots 2^j$ in both the x and y dimensions. Thus, in order to fall through level j, the center of a $d \times d$ object must be in one of 4^j squares, each of which has area $(\frac{1}{2^j} - d)^2$. Consequently, the fraction of $d \times d$ objects that fall below level j is:

$$4^j(\frac{1}{2^j} - d)^2 = (1 - 2^j d)^2. \tag{1}$$

Since the fraction that fall through level j-1 is $(1 - 2^{j-1}d)^2$, then the fraction that reside precisely at level j is

$$f_d(j) = 2^j d(1 - \frac{3}{4}2^j d) \tag{2}$$

Knowing that the cumulative total at levels 0 through j is $2^{j+1}d - 4^j d^2$, we can conclude that the distribution of level occupancy for $d \times d$ objects is:

$$f_d(j) = \begin{cases} d(2-d) & j = 0 \\ 2^j d(1 - \frac{3}{4}2^j d) & j = 1, \ldots, k(d) - 1 \\ (1 - \frac{1}{2}2^{k(d)}d)^2 & j = k(d) \end{cases} \tag{3}$$

where $k(d) = \lceil -\log_2 d \rceil$ is the lowest level to which any $d \times d$ object can fall (since d must be less than 2^{-k}). Then the average level occupied in the Filter Tree by $d \times d$ objects is:

$$I(d) = \sum_{j=0}^{k(d)} j f_d(j) \tag{4}$$

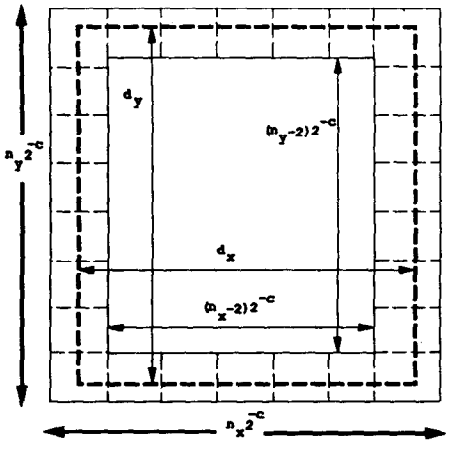


Figure 5: The border of a range query covered by a rectangle of a cell at level c of the Filter Tree

Note that, for the internal levels of the tree, since $2^j d = 2^{j+1}\frac{d}{2}$, $f_d(j) = f_{d/2}(j+1)$.

The distribution of level occupancy and the average level occupied by squares of size d both indicate that only a small fraction of small squares are caught at levels significantly higher than the lowest level to which squares of their size can fall. This illustrates the size separation achieved by the Filter Tree structure.

If the probability density function of the sizes of objects to be stored in the Filter Tree is $p(d)$, then the aggregate distribution of level occupancy is given by:

$$f(j) = \int_{t=0}^{\infty} p(t) f_t(j) dt \qquad (5)$$

The analysis above can be generalized to apply to rectangular entities rather than square ones. Details are available elsewhere [SK95].

4.2 Range Query Precision and Cost

In describing the algorithm for processing range queries in Section 3.4.3, we pointed out the importance of limiting the total length of the Hilbert value ranges that are searched to process the range query. Here we analyze the tradeoff between the computation invested to restrict the ranges and the excess portion of space searched outside the query area.

At each level of the Filter Tree, we must examine each cell that is either enclosed or intersected by the border of the query range. For lower levels of the tree, however, there are too many cells to consider each one individually. Instead, we choose (carefully) a particular level of the Filter Tree to be the containment level, c, and calculate the minimal set of Hilbert value ranges required to cover all cells at that level that are contained in or overlap the query range.

Consider now a particular range query with dimensions d_x by d_y, and a chosen containment level, c. Figure 5 illustrates the situation that must hold whenever $\min(d_x, d_y) > 2^{-c+1}$. The range query processing algorithm described in Section 3.4.3 identifies and scans all the Hilbert value ranges that cover the $n_x \times n_y$ cells at level c. The cost of identifying the ranges is the calculation of the Hilbert value for each boundary cell and their external neighboring cells. This requires a total of $4(n_x + n_y - 1)$ calculations of a Hilbert value from (x, y) coordinate pairs.

The portion of Hilbert value ranges searched unnecessarily (because it is outside the query area but inside the bordering cells) is $n_x n_y 2^{-2c} - d_x d_y$. Allowing for the worst possible dimensions, d_x and d_y, and the worst possible alignment of the query with the cells at level c, an upper bound on the proportion of the space scanned unnecessarily, W, is given by:

$$W = n_x n_y 2^{-2c} - d_x d_y \leq 2^{-(c-1)}(d_x + d_y + 2^{-(c-1)}) \qquad (6)$$

since $d_x \geq (n_x - 2)2^{-c}$ and $d_y \geq (n_y - 2)2^{-c}$. Expressing the number of required Hilbert value calculations, n_H, in terms of d_x and d_y, we have:

$$n_H = 4(nx + n_y - 1) \leq 4((d_x + d_y)2^c + 3) \qquad (7)$$

For a range query of dimensions $d_x \times d_y$ on a Filter Tree that stores N spatial entities, we would like the containment level, c, to provide an appropriate tradeoff between the computation required (n_H) and the excess area scanned (W). The fact that increasing c by one roughly halves W while roughly doubling n_H suggests that any weighted sum of W and n_H will have a concave upward shape indicating the existence of an optimal c value that minimizes the function. Further, the optimal c value will be one for which the two components of the cost function have approximately equal magnitude. In particular consider minimizing the cost function:

$$C_{total} = (n_H \times c \times C_H) + (W \times \frac{N}{b} \times C_B) \qquad (8)$$

where:

- C_H = processor time required per level to convert (x, y) to a Hilbert value,
- C_B = cost of reading and scanning a block of entity descriptors, and
- b = blocking factor of entity descriptors.

The first term represents the cost of doing all the Hilbert value calculations of cells along the border of the query, and the second term estimates the cost of processing Hilbert value ranges outside the query if the intervals to be scanned are chosen at level c. Due to the concave upward shapes of these two component curves,

N	*best c*
10,000	6 or 7
100,000	8
1,000,000	9 or 10
10,000,000	11

Table 1: *Best values of c for different data base sizes*

the value of C that minimizes C_{total} is the integer that best satisfies:

$$n_H \times c \times C_H \cong W \times \frac{N}{b} \times C_B \qquad (9)$$

Substituting for n_H and W from 7 and 8 respectively, retaining only dominant terms on each side and dividing by $(d_x + d_y)$ yields:

$$c \times 2^{c+2} \times C_H \cong \frac{N}{b} \times 2^{-(c-1)} \times C_B \qquad (10)$$

or

$$\boxed{c \times 2^{2c+1} \cong \frac{N \times C_B}{b \times C_H}} \qquad (11)$$

In our implementation, b is about 60 and $c \times C_H$ is very close to $c \times 0.05$ milliseconds. If we assume C_B is about 30 milliseconds then the equation becomes $c \times 2^{2c+1} \cong 10 \times N$. Based on these assumed parameter values, Table 1 shows the best choice of c for various values of N.

By retaining only the dominant terms in developing equation 10, the dependence of choice of c on the query dimensions is lost. While in general we can afford a slightly larger value of c for queries with smaller dimensions (because their perimeters are smaller), this is a secondary effect. It is sufficient to choose c once for each Filter Tree according to the number of entities it contains.

5 Experimental Results

In order to assess the performance benefits and limitations of Filter Trees, we conducted a series of experiments involving spatial joins and range queries, using the algorithms described in Section 3.4. We experimented with both real and synthetic data sets [3].

The Filter Trees in our experiments have at most 21 levels (numbered 0 to 20), because the real data sets that were available to us produce at most 21 levels in their Filter Tree representation. We used data sets extracted from the TIGER data file of US Bureau of the Census [Bur91]. The first one consisted of 53,145 line segments representing road segments from Long Beach County, California. We will refer to this set as the LB data set. The second file consisted of 39,068 lines segments representing road segments in Montgomery County, Maryland. We will refer to this file as the MG data set. We used these data sets because they have been used previously by other researchers. While they are "real", it is unlikely they are "typical" of spatial data sets because they treat sequences of highway segments and hence exhibit a low degree of overlap among intervals. For that reason, we also generated some synthetic data sets using various discrete probability distributions.

In a Filter Tree, the distribution of the sizes of the entities is of great importance, since it determines the occupancy of each level. We experimented with two distributions to generate synthetic data sets:

- "equal area coverage " where $\frac{p(d')}{d'^2} = \frac{p(d'')}{d''^2}$ for all d', d'' pairs. We generated one data set following this distribution, having 50,000 descriptors in levels 5 to 12. We refer to this as the EA data set.

- triangular shaped distribution. Given a "peak" level and min and max levels, the sizes of MBRs in the synthetic data set has a triangular shaped distribution.

More formally the "triangular distribution" is defined as:

$$p(d) = \begin{cases} x_1 + \frac{d-x_1}{x_2-x_1}\left(\frac{2}{x_3-x_1}\right) & x_1 \le d \le x_2 \\ x_3 - \frac{x_3-d}{x_3-x_2}\left(\frac{2}{x_3-x_1}\right) & x_2 \le d \le x_3 \end{cases} \qquad (12)$$

where x_1, x_3, x_2 correspond to the minimum, maximum and peak level. The motivation for using the triangular distribution came from observation of the distributions of the sizes in the LB and MG data sets. Using the "triangular distribution", we generated two synthetic data sets with 50,000 descriptors: Set TR_1 was generated using $x_1 = 4, x_2 = 17, x_3 = 20$ and TR_2 using $x_1 = 4, x_2 = 15, x_3 = 20$.

For all the experiments we conducted with Filter Trees, we present the corresponding performance of Hilbert R-trees for comparison. The experiments are based on the static versions of both Filter Trees and R-Trees. We chose to present performance numbers for Hilbert R-trees because they outperform all other variants in the R-tree family for range queries and we expect they are also better for spatial joins due to their clustering properties [KF94]. It would be desirable to compare the performance of Filter Trees against additional spatial data structures, but experimental results for others are available either for range queries only or not at all [HSW90], [OM88].

[3] All of our experiments were conducted on a Sun Sparc 20 with a 60MHz Supersparc+, SPEC Int 92 4492, SPEC FP 92 4888.

5.1 Spatial Joins

We present and discuss the experimental results obtained from the application of our spatial join algorithm to the real and synthetic data sets. For all experiments, we present the measured response time and the proportions of IO and CPU time. The estimates for IO time are obtained by precisely counting the number of IO operations occurring during each experiment and charging 30 ms for each IO operation. CPU time is then the measured response time minus the estimated IO time. Although these estimates are not exact, they suggest the balance between IO and CPU time in the join algorithms. Leaf index blocks have exactly the same structure for both access methods. However the index fanout of the Filter Tree is much higher than that for R-trees. For our prototype implementation the fanout for Filter Trees was 63 and for R-trees 42 ($\sim$ 34% higher for Filter Trees). In an enhanced implementation, Filter Trees can have fanout up to three times bigger than that of R-trees.

For comparison with the Filter Tree join algorithm, we implemented the best R-tree join algorithm proposed by Brinkhoff et al. [BKS93]. The R-tree join algorithm involves an index sweeping process. When the indexes have the same height, the algorithm proceeds top-down sweeping index blocks at the same height. At a specific height, the pairs of overlapping descriptors are computed and, at the same time, the rectangles of their intersections are computed also. This information is used to guide the search in the lower levels, since descriptors not overlapping the rectangle of intersection of their parents need not be considered for the join. The algorithm uses a buffer pinning technique that follows a greedy approach trying to keep relevant blocks in the buffer in order to minimize block re-reads. When the indexes do not have the same height, the algorithm proceeds as described above up to a certain point and then degenerates into a series of range queries.

For all the experiments, we assumed that the R-tree indexes and the Filter Tree cell indexes fit entirely in main memory. This is a realistic assumption even for large data files and it is especially true for Filter Trees since the index size is smaller than for R-trees for most data sets. For our spatial join experiments we experimented with the following types of joins: (a) self joins joining a data set with itself (which is useful in identifying pairs of overlaps within a data set) and (b) joining two distinct data sets. For the latter, we used two different alternatives:

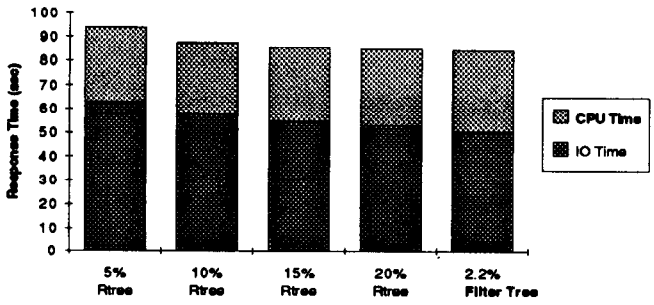
- joining one of LB and MG with one of TR_1 and TR_2, or
- joining a data set (D) and a synthetic data set (D') generated from D as follows: If x_{max} and y_{max} are largest sizes of any entity in D in the x and y dimensions, respectively, then for each entity in D, we generate a new entity in D' having as a lower left point the center of the entity from D and sizes in x and y uniformly distributed between zero and x_{max} and y_{max} respectively. That way, a synthetic set with statistical properties similar to D is generated.

In figure 6a, we present the performance of self joins for the LB data set, for R-trees and Filter Trees. For the R-tree join, we varied the buffer size available during the join operation and we present it as a percentage of the total number of blocks of both files. Increased buffer size improves the IO behavior of the R-tree join algorithm. This basically means that the buffer hit ratio increases, since more blocks can stay memory resident. The buffer pinning part of the R-tree join algorithm tries to minimize the number of re-reads for data blocks and the increased buffer size obviously helps.

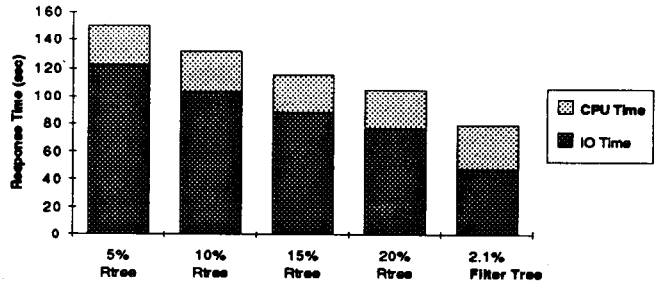
The LB data set in its Filter Tree representation has 19 levels. This means that the Filter Tree join can proceed with only 38 blocks of buffer space, which is only 2.2% of the total set of blocks. Filter Trees provide 10% savings in response time when 5% buffering is available for R-trees. The Filter Tree performance is matched by the R-tree when 20% buffering of the underlying space is provided to the R-tree. Figure 6b presents the results of the same experiment using the EA data set. Filter Trees can perform the join with almost 50% savings in response time with 2.1% buffer space, relative to an R-tree with 5% buffering. Even with 20% buffering available for R-trees, Filter Trees still achieve 23% savings requiring only 2.1% buffer space.

Figures 7a,b present experimental results for the join performance of Filter Trees and R-trees, using the MG data. Filter Trees perform the best in both cases achieving 32% and 23% savings in response time respectively relative to the R-tree with 5% buffering case.

Figures 8a,b present join results for the TR_1 and TR_2 data sets with sets having similar statistical properties. The general trends for the performance of the R-tree join algorithm remain the same, with increased buffer size improving the total response time. However, for these data sets, the buffer pinning mechanism of the R-tree algorithm is not so effective, since a higher buffering percentage is needed in order for the algorithm to attain IO efficiency. In particular, even with 20% buffering, R-trees have to read each block three times on average to perform the join. The Filter Tree join algorithm can proceed with only 34 blocks, which is 2.1% of the total file size. Comparing figures

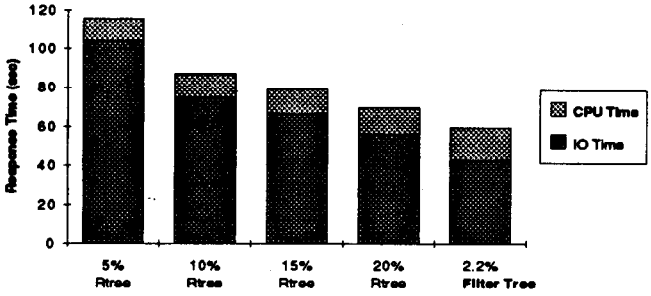


(a) LB data set, self join

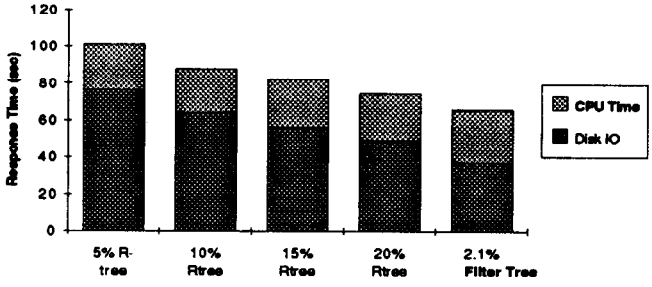


(b) EA data set, self join

Figure 6: Performance of self joins for real and synthetic data sets



(a) Join performance results for MG and TR_1



(b) Join performance results for MG and MG'

Figure 7: Join performance for R-trees and Filter trees using the MG data set

8a and 8b, it is interesting to note that, as the peak of the distribution is shifted toward lower levels, the R-tree join algorithm becomes less efficient. An increase in the number of larger entities in the file causes more ambiguity in the R-tree index. As a consequence, the IO and CPU time requirements of the R-tree join algorithm is higher[4].

We expect that, in the scope of real life spatial data base applications, the performance benefits of the Filter Tree approach will range somewhere between those reported for the LB and MG data sets (in figure 6) and those for the TR_1 and TR_2 data sets (in figure 8).

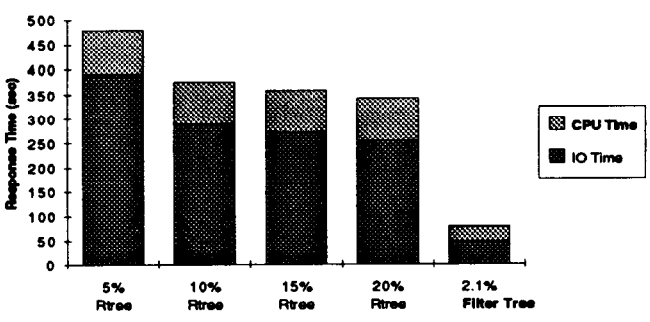
5.2 Range Queries

In this section we describe experimental results for the performance of range queries on Filter Trees. Filter Trees, due to their size separation principle, require at least one disk access at every level of the tree in order to answer a range query. We investigate the total number of blocks transfered versus query size for one real data set (LB) and one synthetic data set (TR_1).

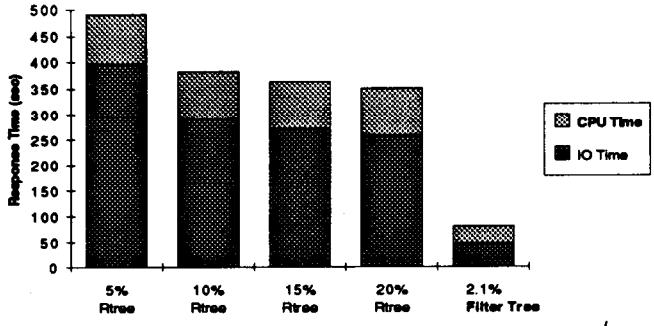
We processed 100 random queries inside LB and TR_1 and found the average number of disk accesses per query. With buffering turned off, R-trees perform better for range searches on LB. For small queries (on the order of 0.001 of the space) R-trees require an average of 3-4 disk accesses to answer the queries. The same queries, in Filter Trees, require one disk access for each level and incur a higher cost. As the query size increases, both R-trees and Filter Trees require more disk accesses on the average. With 5% buffering of the total file size for both R-trees and Filter Trees, no improvement is obtained with R-trees . This is expected since the queries are random. However for Filter Trees, the average cost of each disk access is lower for any query size, because the cost of visiting each level in the hierarchy is amortized over all queries. For Filter Trees, lower levels are likely to fit in a single block (as is the case for levels 2 and 3 of the LB set). These levels, as well as other levels with few blocks per level, will remain in memory, as each query will use them. Consequently the cost of accessing these levels is amortized over all queries.

For range queries on TR_1, R-tree searches are not very efficient. Small queries require on average almost 20 disk accesses. For this data set, Filter Trees are able to perform a little better for range searches, since they need about one disk access per level (TR_1 has 17 levels). When the degree of overlap between MBRs becomes larger and the index height increases, R-tree searches become inefficient, because the search follows many paths down to the leaves and often finds nothing relevant. Filter Trees can adapt better to distributions with high overlap between MBRs. Their performance for large range queries remains worse than R-trees however.

[4]The above observations hold for an additional distribution we experimented with, in which the descriptor fraction at each level follows the Zipf distribution.



(a) Join performance results for TR_1 and TR_1



(b) Join performance results for TR_2 and TR_2'

Figure 8: Join performance for R-trees and Filter-trees on Synthetic Data sets

6 Conclusions

We have presented Filter Trees, an efficient structure for performing spatial join operations between sets of spatial objects. The Filter Tree structure is based on three principles:

- Hierarchical Representation – Each entity is associated with a level that corresponds to a particular granularity of space partitioning.
- Size Separation – Entities of different sizes tend to be associated with different levels of the tree.
- Spatial Locality – Within each level, entities are ordered by their positions along a space-filling Hilbert curve in order to cause entities in a portion of the multidimensional space to map to contiguous portions of the linear storage space as much as possible.

Together these principles lead to a file structure that is capable of supporting spatial joins more efficiently than alternatives that have been proposed and evaluated previously.

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