Cache-Oblivious Implicit Predecessor Dictionaries with the Working-Set Property*

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Abstract

In this paper we present an implicit dynamic dictionary with the working-set property, supporting $\mathsf{insert}(e)$ and $\mathsf{delete}(e)$ in $\mathcal{O}(\log n)$ time, $\mathsf{predecessor}(e)$ in $\mathcal{O}(\log \ell_{\mathsf{p}(e)})$ time, $\mathsf{successor}(e)$ in $\mathcal{O}(\log \ell_{\mathsf{s}(e)})$ time and $\mathsf{search}(e)$ in $\mathcal{O}(\log \min(\ell_{\mathsf{p}(e)}, \ell_e, \ell_{\mathsf{s}(e)}))$ time, where n is the number of elements stored in the dictionary, ℓ_e is the number of distinct elements searched for since element e was last searched for and $\mathsf{p}(e)$ and $\mathsf{s}(e)$ are the predecessor and successor of e, respectively. The time-bounds are all worst-case. The dictionary stores the elements in an array of size n using *no* additional space. In the cache-oblivious model the log is base B and the cache-obliviousness is due to our black box use of an existing cache-oblivious implicit dictionary. This is the first implicit dictionary supporting predecessor and successor searches in the working-set bound. Previous implicit structures required $\mathcal{O}(\log n)$ time.

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1 Introduction

In this paper we consider the problem of maintaining a cache-oblivious implicit dictionary [13] with the working-set property over a dynamically changing set P of $|P| = n$ distinct and totally ordered elements. We define the *working-set number* ℓ_e of an element $e \in P$ to be $\ell_e = |\{e' \in P \mid \text{we have searched for } e' \text{ after we last searched for } e\}|$. An implicit dictionary maintains n distinct keys without using any other space than that of the n keys, i.e., the data structure is encoded by permuting the n elements. The fundamental trick in the implicit model, [12], is to encode a bit using two distinct elements x and y: if $\min(x, y)$ is before $\max(x, y)$ then x and y encode a 0 bit, else they encode a 1 bit, this can then be used to encode l bits using $2l$ elements. The implicit model is a restricted version of the unit cost RAM model with a word size of $\mathcal{O}(\log n)$. The restrictions are that between operations we are only allowed to use an array of the n input elements to store our data structures by permuting the input elements i.e., there can be used *no* additional space between operations. In operations we are allowed to use $\mathcal{O}(1)$ extra words. Furthermore we assume that the number of elements n in the dictionary is externally maintained. Our structure will support the following operations:

- $\mathsf{Search}(e)$ determines if e is in the dictionary, if so its working-set number is set to 0.
- $\mathsf{Predecessor}(e)$ will find $\max\{e' \in P \cup \{-\infty\} \mid e' < e\}$, without changing any working-set numbers.

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Ref.	WS prop.	Insert/ Delete(e)	Search(e)	Pred(e)/ Succ(e)	Additional words
[12]	–	$\mathcal{O}(\log^2 n)$	$\mathcal{O}(\log^2 n)$	–	None
[7]	–	$\mathcal{O}\left(\frac{\log^2 n}{\log\log n}\right)$	$\mathcal{O}\left(\frac{\log^2 n}{\log\log n}\right)$	–	None
[9]	–	$\mathcal{O}(\log n)$ amor.	$\mathcal{O}(\log n)$	$\mathcal{O}(\log n)$	None
[8]	–	$\mathcal{O}(\log n)$	$\mathcal{O}(\log n)$	$\mathcal{O}(\log n)$	None
[11]	+	$\mathcal{O}(\log n)$	$\mathcal{O}(\log \ell_e)$	$\mathcal{O}(\log \ell_{e^*})$	$\mathcal{O}(n)$
[3, Sec. 2]	+	$\mathcal{O}(\log n)$	$\mathcal{O}(\log \ell_e)$ exp.	$\mathcal{O}(\log n)$	$\mathcal{O}(\log\log n)$
[3, Sec. 3]	+	$\mathcal{O}(\log n)$	$\mathcal{O}(\log \ell_e)$ exp.	$\mathcal{O}(\log \ell_{e^*})$ exp.	$\mathcal{O}(\sqrt{n})$
[4]	+	$\mathcal{O}(\log n)$	$\mathcal{O}(\log \ell_e)$	$\mathcal{O}(\log n)$	None
This paper	+	$\mathcal{O}(\log n)$	$\mathcal{O}(\log\min(\ell_{\mathsf{p}(e)}, \ell_{\mathsf{s}(e)}, \ell_e))$	$\mathcal{O}(\log \ell_{e^*})$	None

Table 1 The operation time and space overhead of important structures for the dictionary problem. Here e^* is the predecessor or successor in the given context. In a search for an element e that is not present in the dictionary ℓ_e is n.

- Successor(e) will find $\min\{e' \in P \cup \{\infty\} \mid e < e'\}$, without changing any working-set numbers.
- Insert(e) inserts e into the dictionary with at working-set number of 0, all other working-set numbers are increased by one.
- Delete(e) deletes e from the dictionary, and does not change the working-set number of any element.

There are numerous data structures and algorithms in the implicit model which range from binary heaps [16] to in-place 3d convex hull algorithms [6]. There has been a continuous development of implicit dictionaries since the sixthies, the first milestone was the implicit AVL-tree [12] having bounds of $\mathcal{O}(\log^2 n)$. The second milestone was the implicit B-tree [7] having bounds of $\mathcal{O}(\log^2 n/\log\log n)$ the third was the flat implicit tree [9] obtaining $\mathcal{O}(\log n)$ worst-case time for searching and amortized bounds for updates. The fourth milestone is the optimal implicit dictionary [8] obtaining worst-case $\mathcal{O}(\log n)$ for search, update, predecessor and successor.

Numerous non-implicit dictionaries attain the working-set property; splay trees [15], skip list variants [2], the working-set structure [11], and two structures presented in [3], all achieve the property in the amortized, expected or worst-case sense. The unified access bound, which is achieved in [1], even combines the working-set property with finger search. In finger search we have a finger located on an element f and the search cost of finding say element e is a function of $d(f, e)$ which is the rank distance between elements f and e. The unified bound combines these two to obtain a bound of $\mathcal{O}(\min_{e\in P}\{\log(\ell_e + d(e, f) + 2)\})$. Table 1 gives an overview of previous results, and our contribution.

The dictionary in [8] is, in addition to being implicit, also designed for the cache-oblivious model [10], where all the operations imply $\mathcal{O}(\log_B n)$ cache-misses. Here B is the cache-line length which is unknown to the algorithm. The cache-oblivious property also carries over into our dictionary. Our structure combines the two worlds of implicit dictionaries and dictionaries with the working-set property to obtain the first implicit dictionary with the working-set property supporting search, predecessor and successor queries in the working-set bound. The result of this paper is summarized in Theorem 1.

▶ Theorem 1. There exists a cache-oblivious implicit dynamic dictionary with the working-set property that supports the operations insert and delete in time $\mathcal{O}(\log n)$ and $\mathcal{O}(\log_B n)$ cache-misses, search, predecessor and successor in time $\mathcal{O}(\log \min(\ell_{\mathsf{p}(e)}, \ell_e, \ell_{\mathsf{s}(e)}))$, $\mathcal{O}(\log \ell_{\mathsf{p}(e)})$ and $\mathcal{O}(\log \ell_{\mathsf{s}(e)})$, and cache-misses $\mathcal{O}(\log_B \min(\ell_{\mathsf{p}(e)}, \ell_e, \ell_{\mathsf{s}(e)}))$, $\mathcal{O}(\log_B \ell_{\mathsf{p}(e)})$ and $\mathcal{O}(\log_B \ell_{\mathsf{s}(e)})$, respectively, where $\mathsf{p}(e)$ and $\mathsf{s}(e)$ are the predecessor and successor of e, respectively.

Similarly to previous work [1, 4] we partition the dictionary elements into $\mathcal{O}(\log \log n)$ blocks $B_0, \ldots, B_m$, of double exponential increasing sizes, where B_0 stores the most recently accessed elements. The structure in [4] supports predecessors and successors queries, but there is no way of knowing if an element is actually the predecessor or successor, without querying all blocks, which results in $\mathcal{O}(\log n)$ time bounds. We solve this problem by introducing the notion of *intervals* and particularly a dynamic implicit representation of them. We represent the whole interval $[\min(P); \max(P)]$ by a set of disjoint intervals spread across the different blocks. Any point that intersects an interval in block B_i will lie in block B_i and have a working-set number of at least 2^{2^i}. This way when we search for the predecessor or successor of an element and hit an interval, then no more points can be contained in the interval in higher blocks, and we can avoid looking at them, which give working-set bounds for the search, predecessor and successor queries.

2 Data structure

We now describe our data structure and its invariants. We will use the moveable dictionary from [4] as a black box. It supports the following operations in $\mathcal{O}(\log n')$ time and $\mathcal{O}(\log_B n')$ cache-misses, where $n' = j - i + 1$ is the size of the moveable dictionary in question:

- Insert-left(e) inserts e into P which is now laid out in the addresses $[i-1; j]$.
- Insert-right(e) inserts e into P which is now laid out in the addresses $[i; j+1]$.
- Delete-left(e) deletes e from P which is now laid out in the addresses $[i+1; j]$.
- Delete-right(e) deletes e from P which is now laid out in the addresses $[i; j-1]$.
- Search(e) determines if $e \in P$, if so the address of element e is returned.
- Predecessor(e) returns the address of the element $s = \max\{e' \in P \cup \{-\infty\} \mid e' < e\}$.
- Successor(e) returns the address of the element $s = \min\{e' \in P \cup \{\infty\} \mid e < e'\}$.

From these operations we notice that we can move the moveable dictionary, say left, by performing a delete-right operation for an arbitrary element and re-inserting the element again by an insert-left operation. Similarly we can also move the dictionary one position to the right.

Our structure consists of $m = \Theta(\log \log n)$ blocks $B_0, \ldots, B_m$, each block B_i is of size $\mathcal{O}(2^{2^{i+k}})$, where k is a constant. Elements in B_i have a working-set number of at least $2^{2^{i+k-1}}$. The block B_i consists of an array D_i of $w_i = d \cdot 2^{i+k}$ elements, where d is a constant, and moveable dictionaries A_i, R_i, W_i, H_i, C_i and G_i, for $i = 0, \ldots, m-1$, see Figure 1. For block B_m we either only have D_m or we have the same structures as for the other blocks, where some of A_m, R_m, W_m, H_m, C_m or G_m can be empty. We use the block D_i to encode sizes of the movable dictionaries A_i, R_i, W_i, H_i, C_i and G_i so that we can locate them. Discussion of further details of the memory layout is postponed to Section 3.

We call elements in the structures D_i and A_i for *arriving* points, and when making a non-arriving point arriving, we will put it into A_i unless specified otherwise. We call elements in R_i for *resting* points, elements in W_i for *waiting* points, elements in H_i for *helping* points, elements in C_i for *climbing* points and elements in G_i for *guarding* points.

Crucial to our data structure is the partitioning of $[\min(P); \max(P)]$ into *intervals*. Each interval is assigned to a *level* and level i corresponds to block B_i. Consider an interval lying at level i. The endpoints e_1 and e_2 will be guarding points stored at level $0, \ldots, i$. All points inside of this interval will lie in level i and cannot be guarding points, i.e.

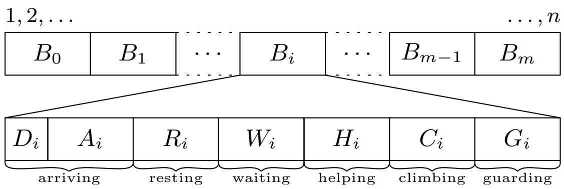

Figure 1 Overview of how the working set dictionary is laid out in memory. The dictionary grows and shrinks to the right when elements are inserted and deleted.

Figure 2 The structure of the levels for a dictionary. The levels are indicated to the left.

$]e_1; e_2[\cap(\bigcup_{j\neq i} B_j \cup G_i) = \emptyset$. We do not allow intervals defined by two consecutive guarding points to be empty, they must contain at least one non-guarding point. We also require $\min(P)$ and $\max(P)$ to be guarding points, but they are special in that they do not define intervals to their left and right, respectively. A query considers $B_0, B_1, \ldots$ until B_i where the query is found to be in an interval in level i where the answer is guaranteed to have been found in blocks $B_0, \ldots, B_i$.

The basic idea of our construction is the following. When searching for an element it is moved to level 0. This can cause block overflows (see invariants I.5–I.9 in Section 2.2), which are handled as follows. The arriving points in level i have just entered from level $i-1$, and when there are $2^{2^{i+k}}$ of them in A_i they become resting. The resting points need to charge up their working-set number before they can begin their journey to level $i+1$. They are charged up when there have come $2^{2^{i+k}}$ further arriving points to level i, then the resting points become waiting points. Waiting points have a high enough working-set number to begin the journey to level $i+1$, but they need to wait for enough points to group up so that they can start the journey. When a waiting point is picked to start its journey to level $i+1$ it becomes a helping or climbing point, and every time enough helping points have grouped up, i.e. there is at least $c = 5$ consecutive of them, then they become climbing points and are ready to go to level $i+1$. The climbing points will then incrementally be going to level $i+1$. See Figure 2 for an example of the structure of the intervals.

2.1 Notation

Before we introduce the invariants we need to define some notation. For a subset $S \subseteq P$, we define $\mathsf{p}_S(e) = \max\{s \in S \cup \{-\infty\} \mid s < e\}$ and $\mathsf{s}_S(e) = \min\{s \in S \cup \{\infty\} \mid e < s\}$. When we write $S_{\leq i}$ we mean $\bigcup_{j=0}^{i} S_j$ where $S_j \subseteq P$ for $j = 0, \ldots, i$.

For $S \subseteq P$, we define $\mathsf{GIL}_S(e) = S\cap]\mathsf{p}_{P\setminus S}(e); e[$ to be the Group of Immediate Left points of e in S which does not have any other points of $P\setminus S$ in between them, see Figure 3. Similarly we define $\mathsf{GIR}_S(e) = S\cap]e; \mathsf{s}_{P\setminus S}(e)[$ to the right of e. We will notice that we will never find all points of $\mathsf{GIL}_S(e)$ unless $|\mathsf{GIL}_S(e)| < c$, the same applies for $\mathsf{GIR}_S(e)$. For $S \subseteq P$, define $\mathsf{FGL}_S(e) = S\cap]\mathsf{p}_{P\setminus S}(\mathsf{p}_S(e)); \mathsf{p}_S(e)]$ to be the First Group of points from S Left of e, i.e. the group does not have any points of $P\backslash S$ in between its points, see Figure 3. Similarly we define $\mathsf{FGR}_S(e) = S \cap [\mathsf{s}_S(e); \mathsf{s}_{P\backslash S}(\mathsf{s}_S(e))[$. We will notice that we will never find all points of $\mathsf{FGL}_S(e)$ unless $|\mathsf{FGL}_S(e)| < c$, the same applies for $\mathsf{FGR}_S(e)$.

We will sometimes use the phrasings *a group of points* or *e's group of points*, this refers to a group of points of the same type, i.e. arriving, resting, etc., and with no other types of points in between them.

Later we will need to move elements around between the structures D_i, A_i, R_i, W_i, H_i, C_i and G_i. For this we have the notation $X \xrightarrow{h} Y$, meaning that we move h arbitrary points from X into Y, where X and Y can be one of D_i, A_i, R_i, W_i, H_i, C_i and G_i for any i.

When we describe the intervals we will let $]a; b]$ be an interval from a to b that is open at a and closed at b. We will also let $(a; b)$ be an interval from a to b that can be open or closed at a and b, we use this notation when we do not care if a and b are open or closed. In the methods updating the intervals we will sometimes branch depending on which type an interval is. For clarity we will explain how to determine this given the level i of the interval and its two endpoints e_1 and e_2. The interval $(e_1; e_2)$ is of type $[e_1; e_2)$ if $e_1 \in G_i$, else $e_1 \in G_{\leq i-1}$ and the interval is of type $]e_1; e_2)$. This is symmetric for the other endpoint e_2.

2.2 Invariants

We will now define the invariants which will help us define and prove correctness of our interface operations: $\mathsf{insert}(e)$, $\mathsf{delete}(e)$, $\mathsf{search}(e)$, $\mathsf{predecessor}(e)$ and $\mathsf{successor}(e)$. We maintain the following invariants which uniquely determine the intervals[1]:

I.1 A guarding point is part of the definition of at most two intervals[2], one to the left at level i and/or one to the right at level j, where $i \neq j$. The guarding point e lies at level $\min(i, j)$. The interval at level $\min(i, j)$ is closed at e, and the interval at level $\max(i, j)$ is open at e. We also require that $\min(P)$ and $\max(P)$ are guarding points, but they do not define a interval to their left and right, respectively, and the intervals they help define are open in the end they define. A non-guarding point intersecting an interval at level i, lies in level i. Each interval contains at least one non-guarding point. The union of all intervals give $]\min(P); \max(P)[$.

I.2 Any climbing point, which lies in a interval with other non-climbing points, is part of a group of at least c points. In intervals of type $[e_1; e_2]$ which only contain climbing points, we allow there to be less than c of them.

[1] We assume that $|P| = n \geq 2$ at all times if this is not the case we only store G_0 which contains a single element and we ignore all invariants.

[2] Only the smallest and largest guarding points will not participate in the definition of two intervals, all other guarding points will.

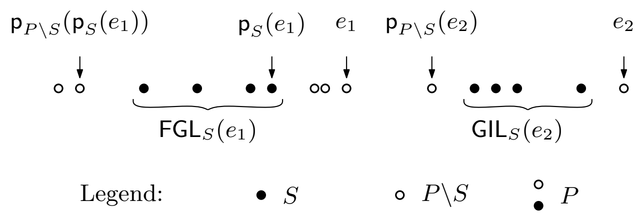

Figure 3 Here is a illustration of FGL and GIL. Notice that $\mathsf{GIL}_S(e_1) = \emptyset$ whereas $\mathsf{FGL}_S(e_1) \neq \emptyset$.

I.3 Any helping point is part of a group of size at most $c-1$. A helping point cannot have a climbing point as a predecessor or successor. A interval of type $[e_1; e_2]$ cannot contain only helping points.

We maintain the following invariants for the working-set numbers:

I.4 Each arriving point in D_i and A_i has a working set value of at least $2^{2^{i-1+k}}$, arriving points in D_0 and A_0 have a working-set value of at least 0. Each resting point in R_i will have a working-set value of at least $2^{2^{i-1+k}} + |A_i|$, resting points in R_0 have a working-set value of at least $|A_0|$. Each waiting, helping or climbing point in W_i, H_i and C_i, respectively, will have a working-set value of at least $2^{2^{i+k}}$. Each guarding point in G_i who's left interval lies at level i and right interval lies at level j, has a working set value of at least $2^{2^{\max(i,j)-1+k}}$.

We maintain the following invariants for the size of each block and their components:

I.5 $|D_i| = \min(|B_i \backslash \{\min(P), \max(P)\}|, w_i)$ for $i = 0, \ldots, m$.
I.6 $|R_i| \leq 2^{2^{i+k}}$ and $|W_i| + |H_i| + |C_i| \neq 0 \Rightarrow |R_i| = 2^{2^{i+k}}$, for $i = 0, \ldots, m$.
I.7 $|A_i| + |W_i| = 2^{2^{i+k}}$, for $i = 0, \ldots, m-1$, and $|A_m| + |W_m| \leq 2^{2^{m+k}}$.
I.8 $|A_i| < 2^{2^{i+k}}$, for $i = 0, \ldots, m$.
I.9 $|H_i| + |C_i| = 4c2^{2^{i+k}} + c_i$, where $c_i \in [-c; c]$, for $i = 0, \ldots, m-1$.

From the above invariants we have the following observation:

O.1 From I.1 all points in G_i are endpoints of intervals in level i, and each interval have at most two endpoints, hence we have that

$$|G_i| \leq 2(|D_i| + |A_i| + |R_i| + |W_i| + |H_i| + |C_i|) \overset{(*)}{\leq} (4 + 2d + 8c) \cdot 2^{2^{i+k}} + 2c,$$

for $i = 0, \ldots, m$, and in $(*)$ we have used I.5, I.6, I.7 and I.9.

▶ **Lemma 1.** Let e be a element and i be the smallest integer for which $I(e_1, e_2, i) =]e_1; e_2[\cap \bigcup_{j=0}^{i} B_j \neq \emptyset$, where $e_1 = \mathsf{p}_{G_{\leq i}}(e)$ and $e_2 = \mathsf{s}_{G_{\leq i}}(e)$. Then 1) $(e_1; e_2)$ is an interval at level i if e is non-guarding and 2) $(e_1; e)$ or $(e; e_2)$ is an interval at level i if e is guarding.

Proof. Assume that i is the minimal i that fulfills $I(e_1, e_2, i) \neq \emptyset$, where $e_1 = \mathsf{p}_{G_{\leq i}}(e)$ and $e_2 = \mathsf{s}_{G_{\leq i}}(e)$. We will have two cases depending on if e is guarding or not.

Lets first handle case 2) where e is guarding and hence in the dictionary: Since e is in the dictionary and $e_1 < e < e_2$ we have from the minimality of i that e lies in level i, and from I.1 e is then part of an interval lying in level i either to the left or to the right. Say e is part of an interval to the left i.e. the interval $(e_1'; e)$. If $e_1 < e_1'$ then this would contradict that $e_1 = \mathsf{p}_{G_{\leq i}}(e)$ hence $e_1' \leq e_1$, but since e_1' is the predecessor of e we have that $e_1' = e_1$. So we know that $(e_1; e)$ defines an interval at level i. The argument for $(e; e_2)$ is symmetric.

In the case 1) e is non-guarding and e may lie in the dictionary or not: Since $e_1 < e < e_2$ we have from the minimality of i that e lies in level i, hence from I.1 we have that the interval $(e_1; e_2)$ lies at level i. ◀

2.3 Operations

We now describe the intuition of the helper operations find, fix, shift-down, shift-up, move-down, rebalance-below and rebalance-above along with their requirements (R) & guarantees (G). The operations insert, delete, search, predecessor and successor have been described above and requires and guarantees all of the invariants to fulfilled.

- Find(e) - *R&G I.1–I.9:* returns the level i of the interval that e intersects, whatever e is in the dictionary or not along with its type.
- Fix(i) - *R I.1–I.4 and that there exist* $\tilde{c}_1, \ldots, \tilde{c}_6$ *such that* $|D_i|+\tilde{c}_1, |A_i|+\tilde{c}_2, |R_i|+\tilde{c}_3, |W_i|+\tilde{c}_4, |H_i|+\tilde{c}_5, |C_i|+\tilde{c}_6$ *fulfill I.5–I.8, where* $|\tilde{c}_i| = \mathcal{O}(1)$ *for* $i = 1, \ldots, 6$. *G I.1–I.8:* and I.9 might violate for level i.
- Shift-down(i) - *R I.1–I.8 and* $|H_i| + |C_i| = 4c2^{2^{i+k}} + c'_i$, *where* $0 \le c'_i = \mathcal{O}(1)$. *G I.1–I.8:* will move at most c points from level i into level $i-1$.
- Shift-up(i) - *R I.1–I.8 and* $|H_i| + |C_i| = 4c2^{2^{i+k}} + c'_i$, *where* $c \le c'_i = \mathcal{O}(1)$. *G I.1–I.8:* will move at most c points from level i into level $i+1$.
- Move-down$(e, i, j, t_{\text{before}}, t_{\text{after}})$ *R&G I.1–I.8:* If e is in the dictionary it is moved from level i to level j.
- Rebalance-below(i) - *R I.1–I.8 and* $\sum_{l=0}^{i} \mathit{slack}(c_l) = \mathcal{O}(1)$, *where*

$$\mathit{slack}(c_l) = \begin{cases} 0, & c_l \in [-c; c] \\ |c_l| - c, & \text{otherwise} \end{cases}$$

  G I.1–I.9: If any $c < c_l$ for $l = 0, \ldots, i$ we rebalance-below(i) will fix it and I.9 will be fulfilled again for $l = 0, \ldots, i$.
- Rebalance-above(i) - *R I.1–I.8 and* $\sum_{l=i}^{m-1} \mathit{slack}(c_l) = \mathcal{O}(1)$. *G I.1–I.9:* If any $c_l < -c$ for $l = i, \ldots, m-1$ rebalance-above(i) will fix it I.9 will be fulfilled again for $l = i, \ldots, m-1$.

Find(e) We start at level $i = 0$. If $e < \min(P)$ or $\max(P) < e$ we return false and 0. For each level we let $e_1 = \mathsf{p}_{G_{\le i}}(e)$, $e_2 = \mathsf{s}_{G_{\le i}}(e)$, $p = \mathsf{p}_{B_i \setminus G_i}(e)$ and $s = \mathsf{s}_{B_i \setminus G_i}(e)$. We find p and s by querying each of the structures D_i, A_i, R_i, W_i, H_i and C_i, we find e_1 and e_2 by querying G_i and comparing with the values of e_1 and e_2 from level $i-1$. While $p < e_1$ and $e_2 < s$ we continue to the next level, that is we increment i. Now outside the loop, if $e \in B_i$ we return i, the type of e and the boolean true as we found e, else we return i and false as we did not find e. See Figure 4 for an example of the execution.

Predecessor(e) **(successor**(e)**)** We start at level $i = 0$. If $e < \min(P)$ then return ∞ $(\min(P))$. If $\max(P) < e$ then return $\max(P)$ (∞). For each level we let $e_1 = \mathsf{p}_{G_{\le i}}(e)$, $p = \mathsf{p}_{B_i}(e)$, $e_2 = \mathsf{s}_{G_{\le i}}(e)$ and $s = \mathsf{s}_{B_i}(e)$. While $p < e_1$ and $e_2 < s$ we continue to the next level, that is we increment i. When the loop breaks we return $\max(e_1, p)$ $(\min(s, e_2))$. See Figure 4 for an example of the execution.

Insert(e) We first find the level i of the interval $(e_1; e_2)$ which e intersects using find(e). If e is already in the dictionary we give an error. If $e < \min(P)$ we make e guarding and $\min(P)$ arriving at level 0 and return. If $\max(P) < e$ we make e guarding and $\max(P)$ arriving at level 0 and return. Let $c_l = \mathsf{GIL}_{C_i}(e)$, $c_r = \mathsf{GIR}_{C_i}(e)$, $h_l = \mathsf{GIL}_{H_i}(e)$ and $h_r = \mathsf{GIR}_{H_i}(e)$.

If $|c_l| > 0$ or $|c_r| > 0$ or $(e_1; e_2)$ is of type $[e_1; e_2]$ and does not contain non-climbing points then insert e as climbing at level i. Else if $|h_l| + 1 + |h_r| \ge c$ then insert e as climbing at level i and make the points in h_l and h_r climbing at level i. Else insert e as helping at level i. We call rebalance-below(m) and then search(e) to move e from the current level i down to level 0.

Fix(i) In the following we will be moving elements around between D_i, A_i, R_i, W_i, H_i and C_i. The moves $A_i \to R_i$ and $R_i \to W_i$, i.e. between structures which a next to each other in the memory layout, are simply performed by deleting a element from the left structure and

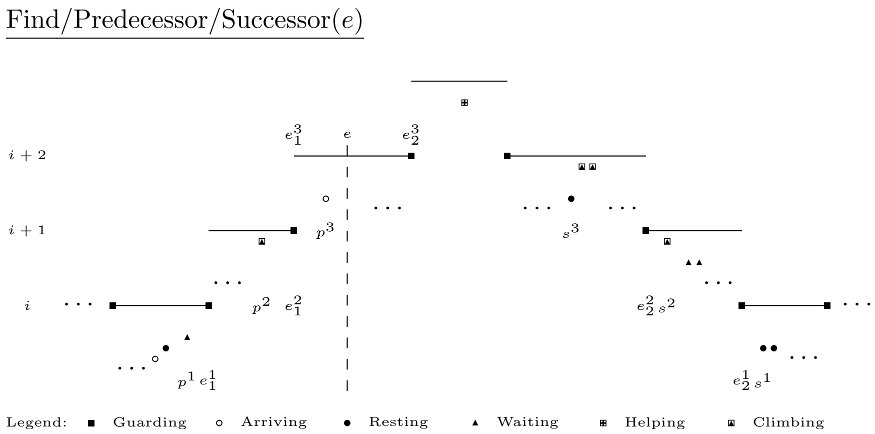

Figure 4 The last three iterations of the while-loop of find(e), predecessor(e) and successor(e).

inserting it into the right structure. The moves $W_i \to H_i \cup C_i$ and the other way around $H_i \cup C_i \to W_i$ will be explained below.

If $|D_i| > w_i$ then perform $D_i \overset{h}{\to} A_i$ where $h = |D_i| - w_i$. If $|D_i| < w_i$ and $|B_i \backslash \{\min(P), \max(P)\}| > |D_i|$ then perform $H_i \cup C_i \overset{h_1}{\to} W_i$, $W_i \overset{h_2}{\to} R_i$, $R_i \overset{h_3}{\to} A_i$ and $A_i \overset{h_4}{\to} D_i$ where $h_1 = \min(w_i - |D_i|, |H_i| + |C_i|)$, $h_2 = h_1 + \min(w_i - |D_i| - h_1, |W_i|)$, $h_3 = h_2 + \min(w_i - |D_i| - h_2, |R_i|)$ and $h_4 = h_3 + \min(w_i - |D_i| - h_3, |A_i|)$.

If $|W_i| + |H_i| + |C_i| \neq 0$ and $|R_i| < 2^{2^{i+k}}$ then perform $H_i \cup C_i \overset{h_1}{\to} W_i$ and $W_i \overset{h_2}{\to} R_i$ where $h_1 = \min(2^{2^{i+k}} - |R_i|, |H_i| + |C_i|)$ and $h_2 = h_1 + \min(2^{2^{i+k}} - |R_i| - h_1, |W_i|)$. If $|R_i| > 2^{2^{i+k}}$ then perform $R_i \overset{h_1}{\to} A_i$ where $h_1 = |R_i| - 2^{2^{i+k}}$.

If $i < m$ and $|A_i| + |W_i| < 2^{2^{i+k}}$ then perform $H_i \cup C_i \overset{h_1}{\to} W_i$, where $h_1 = \min(2^{2^{i+k}} - (|A_i| + |W_i|), |H_i| + |C_i|)$. If $|A_i| + |W_i| > 2^{2^{i+k}}$ then perform $W_i \overset{h_1}{\to} H_i \cup C_i$ where $h_1 = \min(|A_i| + |W_i| - 2^{2^{i+k}}, |W_i|)$.

If $|A_i| \geq 2^{2^{i+k}}$ then let $h_1 = |A_i| - 2^{2^{i+k}}$, delete W_i as it is empty and rename R_i to W_i. Now move h_1 elements from A_i into a new moveable dictionary X, rename A_i to R_i, rename X to A_i and perform $W_i \overset{h_1}{\to} H_i \cup C_i$.

Performing $W_i \to H_i \cup C_i$*:* Let $w = \mathsf{s}_{W_i}(-\infty)$, $c_l = \mathsf{GIL}_{C_i}(w)$, $c_r = \mathsf{GIR}_{C_i}(w)$, $h_l = \mathsf{GIL}_{H_i}(w)$ and $h_r = \mathsf{GIR}_{H_i}(w)$. If $|c_l| > 0$ or $|c_r| > 0$ or $(e_1; e_2)$ is of type $[e_1; e_2]$ and only contains climbing points then make w climbing at level i. Else if $|h_l| + 1 + |h_r| \geq c$ then make h_l, w and h_r climbing at level i. Else make w helping at level i.

Performing $H_i \cup C_i \to W_i$*:* Let w be the minimum element of $\mathsf{s}_{H_i}(-\infty)$ and $\mathsf{s}_{C_i}(-\infty)$, and let $c_r = \mathsf{GIR}_{C_i}(w)$. Make w waiting at level i. If w was climbing and $|c_r| < c$ then make c_r helping at level i.

Shift-down(i) We move at least one element from level i into level $i - 1$, see Figure 4. If $|D_i| < w_i$ then we let a be some element in D_i. If $|D_i| < |B_i|$ then: if $|A_i| = 0$ we perform[3] $H_i \cup C_i \overset{h_1}{\to} W_i$, $W_i \overset{h_2}{\to} R_i$ and $R_i \to A_i$, where $h_1 = \min(1, |H_i| + |C_i|)$ and

[3] The move $H_i \cup C_i \overset{l}{\to} W_i$ will be performed the same way as we did it in fix.

$h_2 = h_1 + \min(1 - h_1, |W_i|)$, now we know that $|A_i| > 0$ so let $a = \mathsf{s}_{A_i}(-\infty)$, i.e., a is the leftmost arriving point in A_i at level i. We call move-down$(a, i, i-1, \text{arriving}, \text{climbing})$.

Shift-up(i) Assume we are at level i, we want to move at least one and at most c arbitrary points from B_i into B_{i+1}. Let[4] $s_1 = \mathsf{s}_{C_i}(-\infty)$, $e_1 = \mathsf{p}_{G_{\leq i}}(s_1)$ and $e_2 = \mathsf{s}_{G_{\leq i}}(s_1)$, and let $s_2 = \mathsf{s}_{C_i \cap [e_1;e_2]}(s_1)$, $s_3 = \mathsf{s}_{C_i \cap [e_1;e_2]}(s_2)$, $s_4 = \mathsf{s}_{C_i \cap [e_1;e_2]}(s_3)$ and $s_5 = \mathsf{s}_{C_i \cap [e_1;e_2]}(s_4)$, if they exist, also let $c_r = \mathsf{GIR}_{C_i}(s_4)$ be the group of climbing elements to the immediate right of s_4, if they exist, see Figure 5. We will now move one or more climbing points from B_i into B_{i+1} where they become arriving points. If $i = m-1$ or $i = m$ then we put arriving points into D_{i+1}, which we might have to create, instead of A_{i+1}.

We now deal with the case where $(e_1; e_2)$ is of type $[e_1; e_2]$ and only contains climbing points. Let l be the level of e_1's left interval, and r the level of e_2's right interval, also let c_I be the number of climbing points in the interval. If $l = i+1$ we make e_1 arriving, else we make it guarding, at level $i+1$. Make the points of s_1, s_2, s_3 and s_4 that exist arriving at level $i+1$. If $c_I \leq c$ then make s_5 arriving at level $i+1$ if it exists, also if $r = i+1$ we make e_2 arriving, else we make it guarding, at level $i+1$. Else make s_5 guarding at level i.

We now deal with the cases where $(e_1; e_2)$ might contain non-climbing points. If $\mathsf{p}(s_1) = e_1$ we make s_1 and s_2 waiting and guarding at level i, respectively, else we make s_1 guarding at level i and s_2 arriving at level $i+1$. Now in both cases we make s_3 arriving at level $i+1$ and s_4 guarding at level i. If $\langle (s_4; e_2)$ is not of type $[s_4; e_2]$ or contains non-climbing points$\rangle$ and $|c_r| < c$, i.e., there are less than c consecutive climbing points to the right of s_4, then we make the points c_r helping at level i.

We have moved climbing points from B_i into B_{i+1}, and made them arriving. Finally we call fix$(i+1)$.

Search(e) We first find e's current level i and its type t, by a call to find(e). If e is in the dictionary then we call move-down$(e, i, 0, t, \text{arriving})$ which will move e from level i down to level 0 and make it arriving, while maintaining I.1–I.8, but I.9 might be broken so we finally call rebalance-below$(i-1)$ to fix this.

Move-down$(e, i, j, t_{\textsf{before}}, t_{\textsf{after}})$ takes the parameters; the element e to move down, its type t_{before}, its level i, the level j we want to move it to and the type t_{after} we want it to be, which is either arriving or climbing, then we move e from level i down to level j and make it of type t_{after}, unless $i = j$ in which case we make e arriving. Depending on the type t_{before} of point e we have different cases, see Figure 5.

Non-guarding Let $e_1 = \mathsf{p}_{G_{\leq i}}(e)$, $e_2 = \mathsf{s}_{G_{\leq i}}(e)$ and let l be the level of the left interval of e_1 and r the level of the right interval of e_2. Also let $p_2 = \mathsf{p}_{B_i \setminus G_i \cap [e_1;e_2]}(p_1)$, $p_1 = \mathsf{p}_{B_i \setminus G_i \cap [e_1;e_2]}(e)$, $s_1 = \mathsf{s}_{B_i \setminus G_i \cap [e_1;e_2]}(e)$ and $s_2 = \mathsf{s}_{B_i \setminus G_i \cap [e_1;e_2]}(s_1)$, also let $c_l = \mathsf{FGL}_{C_i \cap [e_1;e_2]}(e)$ be the elements in the first climbing group left of e, likewise let $c_r = \mathsf{FGR}_{C_i \cap [e_1;e_2]}(e)$ be the elements in the first climbing group right of e.

Case $i = j$: make e arriving in level j, if $|c_l| < c$ then make the points in c_l helping at level j, if $|c_r| < c$ then make the points in c_r helping at level j. Finally call fix(j).

Case $i > j$: If both p_2 and p_1 exists we make p_1 guarding in level j and let e_1' denote p_1, else if only p_1 exists we make e_1 guarding at level $\min(l, j)$ and p_1 of type t_{after} at level

[4] See the analysis in Section 4 for a proof that $|C_i| > 0$.

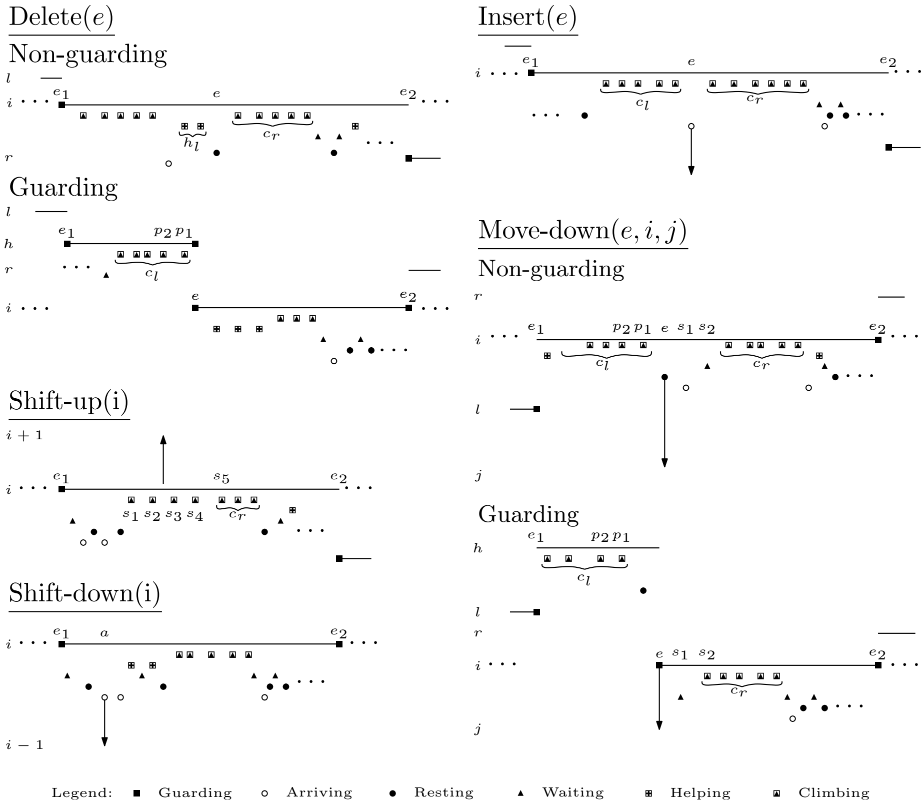

Figure 5 Here we see illustrations of how we maintain the intervals when updating the intervals. These only show single cases of each of the update methods many cases.

j and let e_1' denote e_1, else we make e_1 guarding in level $\min(l, j)$, and let e_1' denote e_1. If both s_1 and s_2 exists we make s_1 guarding at level j, and let e_2' denote s_1, else if only s_1 exists we make s_1 of type t_{after} at level j and make e_2 guarding at level $\min(j, r)$ and let e_2' denote e_2, else we make e_2 guarding at level $\min(j, r)$ and let e_2' denote e_2. Lastly we make e of type t_{after} in level j. Now let c_l' denote the elements of c_l which we have not moved in the previous steps, likewise let c_r' denote the elements of c_r which we have not moved. If $\langle(e_1; e_1']$ is not of type $[e_1; e_1']$ or contains non-climbing points$\rangle$ and $|c_l'| < c$ then make c_l' helping at level i. If $\langle[e_2'; e_2)$ is not of type $[e_2'; e_2]$ or contains non-climbing points$\rangle$ and $|c_r'| < c$ then make c_r' helping at level i. Call fix(i), fix(j), fix($\min(l, i)$) and fix($\min(i, r)$).

Guarding If $e = \min(P)$ or $e = \max(P)$ we simply do nothing and return. Let $e_1 = \mathsf{p}_{G_{\leq h}}(e)$ be the left endpoint of the left interval $(e_1; e[$ lying at level h and $e_2 = \mathsf{s}_{G_{\leq h}}(e)$ be the right endpoint of the right interval $[e; e_2)$ lying at level i, we assume w.l.o.g. that $h > i$, the case $h < i$ is symmetric. Also let l be the level of the left interval of e_1 and r the level of the right interval of e_2. Let $p_2 = \mathsf{p}_{B_h \setminus G_h \cap [e_1; e]}(p_1)$ and $p_1 = \mathsf{p}_{B_h \setminus G_h \cap [e_1; e]}(e)$ be the two left points of e, if they exists, $s_1 = \mathsf{s}_{B_i \setminus G_i \cap [e; e_2]}(e)$ and $s_2 = \mathsf{s}_{B_i \setminus G_i \cap [e; e_2]}(s_1)$ the two right points of e, if they exits. Also let $c_l = \mathsf{FGL}_{C_i \cap [e_1; e]}(e)$ and $c_r = \mathsf{FGR}_{C_i \cap [e; e_2]}(e)$.

If p_2 does not exist we make e_1 guarding at level $\min(l, j)$, we make p_1 of type t_{after} at level j and let e_1' denote e_1, else we make p_1 guarding at level j and let e_1' denote p_1. If it is the case that $i > j$ then we check: if s_2 does not exist then we make s_1 of type t_{after} at level j, e_2 guarding at level $\min(j, r)$ and let e_2' denote e_2, else we make s_1 guarding at level j

and let e'_2 denote s_1. We make e of type t_{after} at level j.

Now let c'_l be the points of c_l which was not moved and c'_r the points of c_r which was not moved. If $|c'_l| < c$ then make c'_l helping at level h. We now have two cases if e'_2 exists: then if $|c'_r| < c$ then make c'_r helping at level i. The other case is if e'_2 does not exist: then if $\langle(e'_1; e_2)$ is not of type $[e'_1; e_2]$ or contains non-climbing points$\rangle$ and $|c'_r| < c$ then make c'_r helping at level i. In all cases call fix$(\min(l, h))$, fix(h) and fix(i). If $i > j$ then call fix(j) and fix$(\min(j, r))$.

Delete(e) We first call find(e) to get the type of e and its level i, if e is not in the dictionary we just return. If e is in the dictionary we have two cases, depending on if e is guarding or not.

Non-guarding Let $c_l = \mathsf{GIL}_{C_i}(e)$ be the elements in the climbing group immediately left of e, let $c_r = \mathsf{GIR}_{C_i}(e)$ be the elements in the climbing group immediately right of e, let $h_l = \mathsf{GIL}_{H_i}(e)$ be the elements in the helping group immediately left of e, and let $h_r = \mathsf{GIR}_{H_i}(e)$ be the elements in the helping group immediately right of e. Let $e_1 = \mathsf{p}_{G_{\leq i}}(e)$ and let $e_2 = \mathsf{s}_{G_{\leq i}}(e)$. Let l be the level of the interval left of e_1 and r the level of the interval right of e_2.

We have two cases, the first is $|]e_1; e_2[\cap B_i| = 1$: if $l > r$ make e_1 guarding and e_2 arriving at level r, if $l < r$ then make e_1 arriving and e_2 guarding at level l. If $l = r$ and $|P| = n \geq 4$ then make e_1 and e_2 arriving at level $l = r$. Delete e, call fix(r), fix(l), fix(i) and rebalance-above(1).

The other case is $|]e_1; e_2[\cap B_i| > 1$: If $\langle(e_1; e_2)$ is not of type $[e_1; e_2]$ or contains non-climbing points$\rangle$ and $|c_l| + |c_r| < c$ then make c_l and c_r helping at level i. If $|h_l| + |h_r| \geq c$ then make h_l and h_r climbing at level i. Delete e, call fix(i) and rebalance-above(1).

Guarding If $e = \min(P)$ then let $e' = \mathsf{s}_{G_{\leq m}}(e)$ and $e'' = \mathsf{s}_{G_{\leq m}}(e')$ where 0 is the level of $(e; e')$ and i is the level of $(e'; e'')$. The case of $e = \max(P)$ is symmetric.. Also let $s_1 = \mathsf{s}_{B_0 \setminus G_0 \cap [e;e']}(e)$, $s_2 = \mathsf{s}_{B_0 \setminus G_0 \cap [e;e']}(s_1)$, $t_1 = \mathsf{s}_{B_i \setminus G_i \cap [e';e'']}(e')$ and $t_2 = \mathsf{s}_{B_i \setminus G_i \cap [e';e'']}(t_1)$.

If s_2 exists then delete e make s_1 guarding at level 0 and call fix(0). If s_2 does not exist and t_2 exists then delete e make s_1 and t_1 guarding and e' arriving at level 0 and finally call fix(0) and fix(i). If s_2 does not exist and t_2 does not exist then delete e, make s_1 and e'' guarding and e' and t_1 arriving at level 0 and finally call fix(0) and fix(i). In all the previous cases return.

Let h be the level of the left interval $(e_1 : e[$, let i the level of the right interval $[e : e_2)$ that e participates in, we assume w.l.o.g. that $h > i$, the case $h < i$ is symmetric. Let l the level of the left interval that e_1 participates in, where $e_1 = \mathsf{p}_{G_{\leq h}}(e)$ and $e_2 = \mathsf{s}_{G_{\leq h}}(e)$. Let $p_2 = \mathsf{p}_{B_h \setminus G_h \cap [e_1;e]}(p_1)$ and $p_1 = \mathsf{p}_{B_h \setminus G_h \cap [e_1;e]}(e)$. Let $c_l = \mathsf{FGL}_{C_i}(e)$ be the points in the first group of climbing points left of e.

If p_2 exist we make p_1 guarding at level i, and let e' denote p_1, else we make e_1 guarding at level $\min(l, i)$, let e' denote e_1 and if $[e'; e_2)$ is of type $[e'; e_2]$ and contains only climbing points then we make p_1 climbing at level i else we make p_1 waiting at level i. Let c'_l be the points in c_l which was not moved in the previous movement of points. If $|c'_l| < c$ make c'_l helping at level h. If e' is e_1 then call fix(l). Delete e, call fix(h), fix(i) and rebalance-above(1).

Rebalance-below(i) For each level $l = 0, \ldots, i$ we perform a shift-up(l) while $c < c_l$.

Rebalance-above(i) For each level $l = i, \ldots, m-1$ we perform shift-down$(l+1)$ while $c_l < -c$.

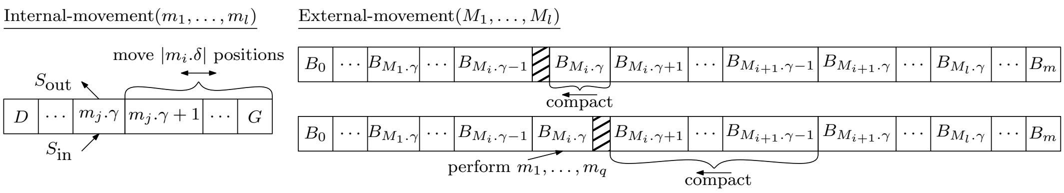

Figure 6 (Left) Memory movement of internal-movement inside of a block B_i. (Right) Memory movement of external-movement across multiple blocks $B_{M_1.\gamma}, \ldots, B_{M_l.\gamma}$.

3 Memory management

We will now deal with the memory layout of the data structure. We will put the blocks in the order $B_0, \ldots, B_m$, where block B_i further has its dictionaries in the order $D_i, A_i, R_i, W_i, H_i, C_i$ and G_i, see Figure 1. Block B_m grows and shrinks to the right when elements are inserted and deleted from the working set dictionary.

The D_i structure is not a moveable dictionary as the other structures in a block are, it is simply an array of $w_i = d2^{i+k}$ elements which we use to encode the size of each of the structures A_i, R_i, W_i, H_i, C_i and G_i along with their own auxiliary data, as they are not implicit and need to remember $\mathcal{O}(2^{i+k})$ bits which we store here. As each of the moveable dictionaries in B_i have size $\mathcal{O}(2^{2^{i+k}})$ we need to encode numbers of $\mathcal{O}(2^{i+k})$ bits in D_i.

We now describe the memory management concerning the movement, insertion and deletion of elements from the working-set dictionary. First notice that the methods find, predecessor and successor do not change the working-set dictionary, and layout in memory. Also the methods shift-down, search, rebalance-below and rebalance-above only calls other methods, hence their memory management is handled by the methods they call. The only methods where actual memory management comes into play are in insert, shift-up, fix, move-down and delete. We will now describe two methods internal-movement – which handles movement inside a single block/level – and external-movement – which handles movement across different blocks/levels. Together these two methods handle all memory management.

Internal-movement($m_1, \ldots, m_l$) Internal-movement in level i takes a list of *internal moves* $m_1, \ldots, m_l$ to be performed on block B_i, where $l = \mathcal{O}(1)$ and move m_j consists of:

- the index $\gamma = D_i, A_i, R_i, W_i, H_i, C_i, G_i$ of the dictionary to change, where we assume[5] that $m_j.\gamma \leq m_h.\gamma$, for $j \leq h$,
- the set of elements S_{in} to put into γ, where $|S_{\text{in}}| = \mathcal{O}(1)$,
- the set of elements S_{out} to take out of γ, where $|S_{\text{out}}| = \mathcal{O}(1)$ and
- the total size difference $\delta = |S_{\text{in}}| - |S_{\text{out}}|$ of γ after the move.

For $j = 1, \ldots, l$ do: if $m_j.\delta < 0$ then remove S_{out} from γ, insert S_{in} into γ and move $\gamma + 1, \ldots, G$ left $|m_j.\delta|$ positions, where we move them in the order $\gamma + 1, \ldots, G$. If $m_j.\delta > 0$ then move $\gamma + 1, \ldots, G$ right $m_j.\delta$ positions, where we move them in the order $G, \ldots, \gamma + 1$, remove S_{out} from γ and insert S_{in} into γ. See Figure 6.

It takes $\mathcal{O}(\log(2^{2^{i+k}})) = \mathcal{O}(2^{i+k})$ time and $\mathcal{O}(\log_B(2^{2^{i+k}})) = \mathcal{O}(\frac{2^{i+k}}{\log B})$ cache-misses to perform move j. In total all the moves $m_1, \ldots, m_l$ use $\mathcal{O}(2^{i+k})$ time and $\mathcal{O}(\frac{2^{i+k}}{\log B})$ cache-misses, as $l = \mathcal{O}(1)$.

[5] We will misuse notation and let $\gamma + 1$ denote the next in the total order D, A, R, W, H, C, G. We will also compare $m_j.\gamma$ and $m_h.\gamma$ with $\leq$ in this order.

External-movement$(M_1,\ldots,M_l)$ External-movement takes a list of *external moves* $M_1,\ldots,M_l$, where $l=\mathcal{O}(1)$. Move M_j consists of:

- the index $0\le\gamma\le m$ of the block/level to perform the internal moves $m_1,\ldots,m_q$ on, where $M_j.\gamma<M_h.\gamma$ for $j<h$,
- the list of internal moves $m_1,\ldots,m_q$ to perform on block γ, where $q=\mathcal{O}(1)$, and
- the total size difference $\Delta=\sum_{h=1}^{q}m_h.\delta$ of block γ after all the internal movements $m_1,\ldots,m_q$ have been performed.

Let $\overline{\Delta}=\sum_{i=1}^{l}M_i.\Delta$ be the total size change of the dictionary after the external-moves have been performed. Let $s_1,\ldots,s_k$ be the sublist of the indexes $\{1,\ldots,l\}$ where $M_{s_i}.\Delta\le 0$ for $i=1,\ldots,k$. Let $a_1,\ldots,a_h$ be the sublist of the indexes $\{1,\ldots,l\}$ where $M_{a_i}.\Delta>0$ for $i=1,\ldots,h$.

We then perform all the internal moves of each of the external moves $M_{s_1},\ldots,M_{s_k}$. If $\overline{\Delta}=0$ then we let $\gamma_{\text{end}}=M_l.\gamma$ else we let $\gamma_{\text{end}}=m$. Then we compact all the blocks with index i where $M_1.\gamma\le i\le\gamma_{\text{end}}$ so the rightmost block ends at position $\sum_{j=0}^{\gamma_{\text{end}}}|B_j|+\overline{\Delta}$. Finally for each external move M_{a_i} for $i=1,\ldots,h$: move $B_{M_{a_i}.\gamma}$ left so it aligns with $B_{M_{a_i}.\gamma-1}$ and perform all the internal moves of M_{a_i}, then compact the blocks $B_{M_{a_i}.\gamma+1},\ldots,B_{M_{a_{i+1}}.\gamma-1}$ at the left end so they align with block $B_{M_{a_i}.\gamma}$.

It takes $\mathcal{O}\left(l\log\left(2^{2^{M_i.\gamma+k}}\right)\right)=\mathcal{O}\left(l2^{M_i.\gamma+k}\right)$ time and $\mathcal{O}\left(l\log_B\left(2^{2^{M_i.\gamma+k}}\right)\right)=\mathcal{O}\left(l\frac{2^{M_i.\gamma+k}}{\log B}\right)$ cache-misses to perform move M_i. In total all the moves $M_1,\ldots,M_l$ use $\mathcal{O}(2^{M_l.\gamma+k})$ time and $\mathcal{O}\left(\frac{2^{M_l.\gamma+k}}{\log B}\right)$ cache-misses, as the external move with the largest γ value dominates the rest and $l=\mathcal{O}(1)$.

3.1 Memory management in updates of intervals

With the above two methods we can perform the memory management when updating the intervals in Section 2.3: Whenever an element moves around, is deleted or inserted, it is simply put in one or two internal moves. All internal moves in a single block/level are grouped into one external move. Since all updates of intervals only move around a constant number of elements, the requirements for internal/external-movement that $l=\mathcal{O}(1)$ and $q=\mathcal{O}(1)$ are fulfilled.

4 Analysis

We will leave it for the reader to check that the pre-conditions for each methods in Section 2.3 are fulfilled and that the methods maintains all invariants. We will instead concentrate on using the invariants to prove correctness of the find, predecessor, successor and shift-up operations along with proving time and cache-miss bounds for these. We will leave the time and cache-miss bounds of search, rebalance-above, rebalance-below, shift-down, insert, delete and fix for the reader as they are all similarly in nature.

Find(e) We only consider the cases where $\min(P)<e<\max(P)$, the other cases trivially gives the correct answer in $\mathcal{O}(1)$ time and cache-misses as $\min(P),\max(P)\in G_0$. Assume that find(e) stops at level i, then we have that $e_1\le p$ or $s\le e_2$ so $I(e_1,e_2,i)\ne\emptyset$ and i is the minimal i where this happens, see lemma 1. Notice that $e_1=\mathsf{p}_{G_{\le i}}(e)$ and $e_2=\mathsf{s}_{G_{\le i}}(e)$, so e_1 and e_2 are the same as in lemma 1. When the while loop breaks we have all the preconditions for lemma 1. Now e is either in the dictionary, or not, and if e is in the dictionary it is either guarding or not, so we have three cases.

Case 1) e is in the dictionary and is non-guarding: then we have from lemme 1 that $(e_1; e_2)$ is a interval at level i and $e \in B_i$. From this we also have that $\log(\ell_e) \geq \log(2^{2^{i+k-1}})$.

Case 2) e is not in the dictionary: from lemma 1 $(e_1; e_2)$ lie at level i and we know that e intersects it. Since e is not in the dictionary $\ell_e = n$ and then $\log(\ell_e) \geq \log(2^{2^{i+k-1}})$.

Case 3) e is in the dictionary and is guarding: from lemma 1 we have that either $(e_1; e)$ or $(e; e_2)$ lie in level i, hence $e \in G_i \subseteq B_i$. From this we also have that $\log(\ell_e) \geq \log(2^{2^{\max(i,j)+k-1}}) \geq \log(2^{2^{i+k-1}})$.

From the above we see that find(e) runs in $\mathcal{O}(\log(2^{2^{i+k-1}})) = \mathcal{O}(\log \min(\ell_{\mathsf{p}(e)}, \ell_e, \ell_{\mathsf{s}(e)}))$ time. When we look at the cache-misses we will first notice that the first $\lfloor \log\log B \rfloor$ levels will fit in a single cache-line because all levels are next to each other in the memory layout, so the total cache-misses will be

$$\mathcal{O}\left(1 + \sum_{j=\lfloor \log\log B \rfloor + 1}^{i} \left(1 + \log_B\left(2^{2^{j+k}}\right)\right)\right) = \mathcal{O}\left(\frac{2^{i+k}}{\log B}\right) = \mathcal{O}(\log_B \min(\ell_{\mathsf{p}(e)}, \ell_e, \ell_{\mathsf{s}(e)})).$$

Predecessor(e) **(and successor**(e)**)** We will only handle the predecessor operation, the case for the successor is symmetric. Since we have the same condition in the while loop as for find, we know that when it breaks it implies that $I(e_1, e_2, i) \neq \emptyset$. So from lemma 1, e intersects a interval at level i and the predecessor of e is now $\max(e_1, p)$.

From I.4 we know that $\log(\ell_p) \geq \log(2^{2^{i+k-1}})$ and the total time usage is $\sum_{j=0}^{i} \mathcal{O}(\log(2^{2^{i+k}}))$ $= \mathcal{O}(2^{i+k}) = \mathcal{O}(\log(\ell_p))$. Like in find, the first $\lfloor \log\log B \rfloor$ levels fit into one block/cache-line hence the total cache-misses will be $\mathcal{O}(\log_B(\ell_p))$.

Shift-up(i) For shift-up to work for level i it is mandatory that $|C_i| > 0$ so that $\mathsf{s}_{C_i}(-\infty)$ will return a element which can be moved to level $i+1$. From the precondition that $|H_i| + |C_i| = 4c2^{2^{i+k}} + c'_i$, where $c \leq c'_i = \mathcal{O}(1)$, we have that

$$|C_i| = 4c2^{2^{i+k}} + c'_i - |H_i| \geq 4c2^{2^{i+k}} - c - |H_i|$$

so proving that $|H_i| < 4c2^{2^{i+k}} - c$ is enough. From I.3 we can at most have $c-1$ helping points in a helping group, so for every $c-1$ helping points we need a separating point, the role of the separating point can be played by a point from D_i, A_i, R_i, W_i or $G_{\leq i-1}$. These are the only ways to contribute points to H_i hence for $i \geq 1$ we have this bound

$$\begin{aligned} |H_i| &\leq (c-1)(|D_i| + |A_i| + |R_i| + |W_i| + |G_{\leq i-1}|) \\ &\overset{(*)}{\leq} (c-1)\left(w_i + 2\cdot 2^{2^{i+k}} + \sum_{j=0}^{i-1}\left((4+2d+8c)2^{2^{j+k}} + 2c\right)\right) \\ &\overset{(**)}{\leq} (c-1)\left(d\cdot 2^{i+k} + 2\cdot 2^{2^{i+k}} + (4+2d+8c)\cdot 2\cdot 2^{2^{i+k-1}} + 2ci\right) \end{aligned}$$

Where we in $(*)$ have used I.5, I.6 I.7 and O.1, and in $(**)$ have used that $2^{2^l} = 2^{2^{l-1}} \cdot 2^{2^{l-1}}$ and $2^{2^{l-1}} \geq l$ for $l \geq 1$. If we use that $c = 5$ then for $k > \log\log(380 + 20d) + 1$ we have that $|C_i| \geq 4c2^{2^{i+k}} - c - |H_i| > 0$ for $i = 1, \ldots, m-1$.

For $i = 0$ we have a different bound as $G_{\leq i-1}$ is empty, we get the bound

$$\begin{aligned} |H_0| &\leq (c-1)(|D_i| + |A_i| + |R_i| + |W_i|) \\ &\leq (c-1)\left(d\cdot 2^{i+k} + 2\cdot 2^{2^{i+k}}\right) \end{aligned}$$

but for $k > \log\log(380 + 20d) + 1$ this is of course still sufficient as $|H_0|$ only got smaller. So we have proved that $|C_i| > 0$ for level $i = 0, \ldots, m-1$.

Move-down$(e, i, j, t_{\mathsf{before}}, t_{\mathsf{after}})$ Move-down moves a constant number of points around and into level j from i. If e is non-guarding we call fix(i), fix(j), fix$(\min(l, i))$ and fix$(\min(i, r))$. If e is guarding we call fix$(\min(l, h))$, fix(h) and fix(i), and if $i > j$ we also call fix(j) and fix$(\min(j, r))$. In the non-guarding case the time is bounded by $\mathcal{O}(\log 2^{2^{i+k}}) = \mathcal{O}(\log \ell_e)$ and the cache-miss bounds are dominated by $\mathcal{O}(\log_B 2^{2^{i+k}}) = \mathcal{O}(\log_B \ell_e)$. In the guarding case the time is bounded by $\mathcal{O}(\log 2^{2^{h+k}}) = \mathcal{O}(\log \ell_e)$ and the cache-miss bounds are dominated by $\mathcal{O}(\log_B 2^{2^{h+k}}) = \mathcal{O}(\log_B \ell_e)$.

5 Further work

We still have some open problems. Is it possible to change the insert operation such that when we insert a new point it will get a working-set value of $n + 1$ instead of 0? We can actually achieve this in our structure by loosening the invariant on the working-set number of guarding points to only require that they have a working-set number of at least $2^{2^{\min(i,j)+k-1}}$, but then for search the time will increase to $\mathcal{O}(\log \min(\ell_e, \max(\ell_{\mathsf{p}(e)}, \ell_{\mathsf{s}(e)})))$ and the cache-misses to $\mathcal{O}(\log_B \min(\ell_e, \max(\ell_{\mathsf{p}(e)}, \ell_{\mathsf{s}(e)})))$ and the bounds for predecessor and successor queries would increase to $\mathcal{O}(\log \max(\ell_{\mathsf{p}(e)}, \ell_{\mathsf{s}(e)}))$ time and $\mathcal{O}(\log_B \max(\ell_{\mathsf{p}(e)}, \ell_{\mathsf{s}(e)}))$ cache-misses.

Another interesting question is if we can have a dynamic dictionary supporting efficient finger searches [5] in the implicit model, i.e., we have a finger f located at a element and then we want to find an element e in time $\mathcal{O}(\log d(f, e))$, where $d(f, e)$ is the rank distance between f and e. But very recently [14] have shown that finger search in $\mathcal{O}(\log d(e, f))$ time is not possible in the implicit model. They give a lower bound of $\Omega(\log n)$. Now we could instead separate the finger search and the update of the finger, say we allow the finger search to use $\mathcal{O}(q(d(e, f)))$ time for some function q. In this setting they also prove a lower of $\Omega(q^{-1}(\log n))$ for the update finger operation, where q^{-1} is the inverse function of q. They also give almost tight upper bounds for this setting, in the form of a trade-off bound between the finger search and the update finger operations. The finger search operation uses $\mathcal{O}(\log d(e, f)) + q(d(e, f))$ time, and the update finger operation uses $\mathcal{O}(q^{-1}(\log n) \log n)$ time. But even given their result it still remains an open problem whatever dynamic finger search with an externally maintained finger is possible in $\mathcal{O}(\log d(e, f))$ time. So in other words is it possible to do finger search in $\mathcal{O}(\log d(e, f))$ time if we allow the data structure to store $\mathcal{O}(\log n)$ bits of data that can store the finger?

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