

# Ordered and Unordered Top-K Range Reporting in Large Data Sets

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## Abstract

We study the following problem: Given an array  $A$  storing  $N$  real numbers, preprocess it to allow fast reporting of the  $K$  smallest elements in the subarray  $A[i, j]$  in sorted order, for any triple  $(i, j, K)$  with  $1 \leq i \leq j \leq N$  and  $1 \leq K \leq j - i + 1$ . We are interested in scenarios where the array  $A$  is large, necessitating an I/O-efficient solution.

For a parameter  $f$  with  $1 \leq f \leq \log_m n$ , we construct a data structure that uses  $O((N/f) \log_m n)$  space and achieves a query bound of  $O(\log_B N + fK/B)$  I/Os,<sup>1</sup> where  $B$  is the block size,  $M$  is the size of the main memory,  $n := N/B$ , and  $m := M/B$ . Our main contribution is to show that this solution is nearly optimal. To be precise, we show that achieving a query bound of  $O(\log^\alpha n + fK/B)$  I/Os, for any constant  $\alpha$ , requires  $\Omega\left(N \frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$  space, assuming  $B = \Omega(\log N)$ . For  $M \geq B^{1+\epsilon}$ , this is within a  $\log \log_m n$  factor of the upper bound. The lower bound assumes indivisibility of records and holds even if we assume  $K$  is always set to  $j - i + 1$ .

We also show that it is the requirement that the  $K$  smallest elements be reported in sorted order which makes the problem hard. If the  $K$  smallest elements in the query range can be reported in any order, then we can obtain a linear-size data structure with a query

bound of  $O(\log_B N + K/B)$  I/Os.

## 1 Introduction

In this paper, we study the following variant of one-dimensional range reporting: Given an array  $A$  storing  $N$  real numbers, preprocess it to allow fast reporting of the  $K$  smallest elements in the array  $A[i, j]$ , for any triple  $(i, j, K)$  with  $1 \leq i \leq j \leq N$  and  $1 \leq K \leq j - i + 1$ . We study two variants of this problem, one where the reported elements have to be reported in sorted order and one where this is not required. We call these variants *ordered* and *unordered top-K range reporting*, respectively.

Our solution to unordered top- $K$  range reporting is required as a building block for the solution to the ordered variant and to demonstrate that it is exactly the ordering requirement that makes the problem hard. Ordered top- $K$  range reporting generalizes and is motivated by the following natural problem in information retrieval and web search engines. Consider a collection of text documents (web pages) stored in a trie or suffix tree to allow identifying all documents containing a query term. A query returns a node of the trie, and the documents corresponding to its descendant leaves are those containing the query term. If the number of matching documents is large, we only want to report the “most relevant” documents according to some ranking and, even if the number of matching documents is fairly small, it is desirable to list matches by decreasing relevance (rank).

Often, a significant part of the rank of a match to a query is independent of the query, such as for example the PageRank [13] of a web page. Thus, as an initial filtering step, it is useful to retrieve only the top  $K$  matches with respect to this static rank component. If we number the leaves of the trie left to right and store the  $i$ th leaf in position  $i$  of an array  $A$ , this is exactly an ordered top- $K$  range reporting query with query interval restricted to correspond to the set of descendants of a trie node.

Since search engines and information retrieval applications often deal with massive amounts of data, it is useful to seek an I/O-efficient solution to this problem, that is, one that aims to minimize the number of disk

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<sup>1</sup>Throughout this paper, we use  $\log_x y$  to refer to the value  $\max(1, \log_x y)$ .

accesses required to answer a query using a disk-based data structure. This is the focus in this paper. In particular, we design and analyze our data structures in the *input/output model* (I/O model) of [1]. In this model, the computer is equipped with two levels of memory: a slow but conceptually unlimited *external memory* and a fast *internal memory* with capacity  $M$ . All computation happens on data in internal memory. Data is transferred between internal and external memory in blocks of  $B$  consecutive data items. The complexity of an algorithm is the number of such *I/O operations* (I/Os) it performs. Throughout this paper, we use  $N$  to denote the input size,  $n := N/B$  to denote the input size measured in blocks, and  $m := M/B$  to denote the memory size measured in blocks. Aggarwal and Vitter [1] showed that comparison-based sorting of  $N$  elements in the I/O model takes  $\text{sort}(N) = \Theta(n \log_m n)$  I/Os, while arranging  $N$  elements according to a given permutation takes  $\text{perm}(N) = \Theta(\min(N, \text{sort}(N)))$  I/Os.

**1.1 Previous Work.** It seems that, even though top- $K$  range reporting is a natural problem with practical applications, it has received little theoretical attention so far. The range minimum problem is a special case of top- $K$  range reporting with  $K = 1$ . For this problem, a number of linear-space data structures with constant-time (and, hence, constant-I/O) queries have been obtained [5, 10, 14].

In [6], Brodal *et al.* studied ordered top- $K$  range reporting in the word-RAM model and presented a linear-space data structure with query time  $O(1 + K)$ . In the pointer machine model, a priority search tree [12] combined with Frederickson's  $O(K)$ -time algorithm for finding the  $K$  smallest elements in a binary heap-ordered tree [8] results in a linear-space data structure for unordered top- $K$  range reporting with query bound  $O(\log N + K)$ . These  $K$  elements can then be sorted in  $O(K \log K)$  time, so that the same data structure also supports ordered top- $K$  range reporting queries in  $O(\log N + K \log K)$  time. We are not aware of any non-trivial results on data structures for ordered top- $K$  range reporting in the pointer machine or I/O model with an optimal dependence of the query bound on the output size.

**1.2 New Results.** In this paper, we present nearly matching space upper and lower bounds for ordered top- $K$  range reporting data structures in the I/O model with a query bound of  $O(\log_B N + fK/B)$  I/Os, for some parameter  $1 \leq f \leq \log_m n$ . In particular, we present an  $O((N/f) \log_m n)$ -space data structure with this query bound in Section 3. For  $f = 1$ , this gives an  $O(N \log_m n)$ -space data structure with a query bound

of  $O(\log_B N + K/B)$  I/Os. For  $f = \log_m n$ , the data structure uses linear space, but at the expense of an increased query bound of  $O(\log_B N + (K/B) \log_m n)$  I/Os. Our main contribution is to show that the space-query trade-off of our data structure is nearly optimal. In particular, we prove in Section 4 that any data structure with a query bound of  $O(\log^\alpha n + fK/B)$  I/Os, for some constant  $\alpha$ , has to use  $\Omega\left(N \frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$  space, as long as  $B = \Omega(\log N)$ . In general, this leaves a gap of  $O(\log_m M \log \log_M n)$  to the upper bound. Under the common tall cache assumption ( $M \geq B^{1+\varepsilon}$ , for some constant  $\varepsilon > 0$ ), the gap is  $O(\log \log_m n)$ . Our lower bound holds under the assumption of indivisibility of records; that is, to output an element, the query procedure must visit a cell in the data structure that stores this element. See Section 4 for more details.

As part of our upper bound construction, we present a linear-space data structure that achieves a query bound of  $O(\log_B N + K/B)$  I/Os for *unordered* top- $K$  range reporting; see Section 2. This demonstrates that the ordering requirement is exactly what makes ordered top- $K$  range reporting hard. Our lower bound proof emphasizes this fact further, as it uses counting arguments similar to the ones used to prove the permutation lower bound in the I/O model [1]. The difference to that purely counting-based proof is that we cannot argue that an ordered range reporting data structure has to be able to report all  $N!$  permutations of the elements in  $A$ . Indeed, only  $O(N^3)$  different combinations of  $i$ ,  $j$ , and  $K$  are possible, leading to only  $O(N^3)$  different queries. Instead, we consider a hierarchy of query sizes and prove that, if the input is a random permutation of the integers between 1 and  $N$ , then (almost) independent data structures must be stored for the different query sizes. In other words, what needs to be stored to answer queries of one size efficiently is almost useless for answering queries of significantly larger or smaller size. For  $\Omega\left(\frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$  different query sizes, this gives the desired space lower bound.

## 2 Unordered Top- $K$ Range Reporting

First we present a linear-space data structure that can answer unordered top- $K$  range reporting queries using  $O(\log_B N + K/B)$  I/Os. This data structure is used as part of our ordered top- $K$  range reporting data structure described in Section 3.

**THEOREM 2.1.** *There exists a data structure that uses linear space to store a sequence  $A$  of  $N$  elements and is able to report the  $K$  smallest elements in the subsequence  $A[i, j]$  using  $O(\log_B N + K/B)$  I/Os, for any triple  $(i, j, K)$  with  $1 \leq i \leq j \leq N$  and  $1 \leq K \leq j - i + 1$ .*

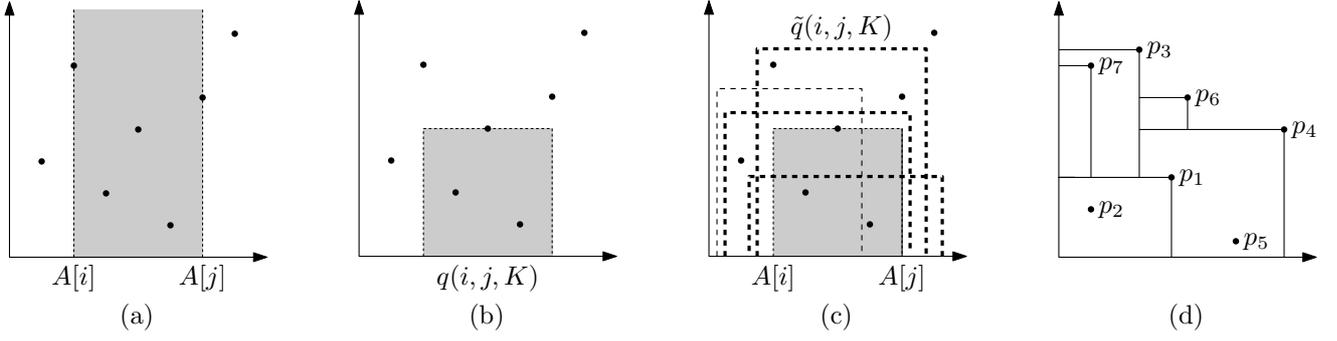


Figure 1: (a) The representation of the input array  $A$ . The range corresponding to the query array  $A[i, j]$  is shaded in grey. (b) The three-sided query  $q(i, j, K)$  is shaded in grey. (c) The dashed lines bound cells in the shallow cutting. Fat dashed lines bound the cells whose  $x$ -ranges cover  $q(i, j, K)$ .  $\tilde{q}(i, j, K)$  is the cell with the highest top boundary among them. (d) An example of the subdivision  $\mathcal{A}_k$ .

We take the following view of the problem. We denote the  $i$ th element in  $A$  by  $a_i$  and consider the pair  $(i, a_i)$  to be a point in the plane; see Figure 1(a). Let  $\mu_K(i, j)$  be the  $K$ th smallest element in  $A[i, j]$ . Then the  $K$  smallest elements in  $A[i, j]$  are exactly the points in the three-sided query range  $q(i, j, K) := [i, j] \times (-\infty, \mu_K(i, j)]$ ; see Figure 1(b). Given this query range, we could use an external priority search tree [4], which uses linear space and supports three-sided range reporting queries using  $O(\log_B N + K/B)$  I/Os, to find the points in  $q(i, j, K)$ . Unfortunately, finding  $\mu_K(i, j)$  does not seem to be any easier than finding the  $K$  smallest elements in  $A[i, j]$ .

To avoid this problem, we construct a data structure that consists of two parts. The first part is a data structure to find a three-sided query range  $\tilde{q}(i, j, K)$  that covers  $q(i, j, K)$  and contains  $O(K)$  points; see Figure 1(c). Below, we describe such a data structure that uses linear space and can identify such a query range  $\tilde{q}(i, j, K)$  using  $O(\log_B N)$  I/Os, given only the triple  $(i, j, K)$ . The second part is an external priority search tree storing the input points. Given the query range  $\tilde{q}(i, j, K)$ , we can use the external priority search tree to retrieve the  $O(K)$  points in  $\tilde{q}(i, j, K)$  using  $O(\log_B N + K/B)$  I/Os. Next, we can eliminate the points outside the  $x$ -range  $[i, j]$  using a single scan of this point list. Then we apply linear-time selection [7] to the remaining points to find the  $K$  lowest points among them, which are exactly the points in  $q(i, j, K)$ . This takes  $O(K/B)$  I/Os. Both parts of our data structure use linear space, and the total cost of the different parts of the query procedure is  $O(\log_B N + K/B)$ . Thus, to prove Theorem 2.1, it remains to describe the data structure that finds  $\tilde{q}(i, j, K)$ .

Our data structure for finding  $\tilde{q}(i, j, K)$  is based on shallow cuttings [11]. In the context of three-sided range reporting, a *shallow  $K$ -cutting* is a collection of  $O(N/K)$  three-sided ranges, called *cells*, such that each contains  $O(K)$  points and, for every three-sided range  $q$  containing at most  $K$  points, there exists a cell that completely covers  $q$ . In the appendix, we describe a simple procedure for constructing a shallow cutting for a point set based on a construction from [2, 4]. Using standard I/O-efficient techniques, this construction can be implemented to take  $O(N/K + \text{sort}(N))$  I/Os.

Let  $\mathcal{C}_0, \mathcal{C}_1, \dots, \mathcal{C}_t$  be shallow cuttings, where  $t := \lceil \log N \rceil$  and  $\mathcal{C}_h$  is a shallow  $2^h$ -cutting. By the properties of shallow cuttings, there exists a cell in  $\mathcal{C}_k$ , where  $k := \lceil \log K \rceil$ , that covers  $q(i, j, K)$  and contains  $O(K)$  points. Thus, we can use such a cell in  $\mathcal{C}_k$  as the query range  $\tilde{q}(i, j, K)$ . What we need is a method to identify such a cell, given only the  $x$ -range  $[i, j]$ . Let  $\mathcal{C}_{i,j,k}$  be the subset of cells  $C \in \mathcal{C}_k$  whose  $x$ -ranges contain the  $x$ -range  $[i, j]$ ; see Figure 1(c). We choose  $\tilde{q}(i, j, K)$  to be the cell in  $\mathcal{C}_{i,j,k}$  with maximum top boundary. This guarantees that  $\tilde{q}(i, j, K)$  covers  $q(i, j, K)$  because there exists a cell in  $\mathcal{C}_k$  that covers  $q(i, j, K)$ , only cells in  $\mathcal{C}_{i,j,k}$  can cover  $q(i, j, K)$ , and, if the query with highest top boundary in  $\mathcal{C}_{i,j,k}$  does not cover  $q(i, j, K)$ , then none of the cells in  $\mathcal{C}_{i,j,k}$  does.

**2.1 Finding  $\tilde{q}(i, j, K)$ .** The  $x$ -range  $[x_1, x_2]$  of a cell  $C := [x_1, x_2] \times (-\infty, y]$  in  $\mathcal{C}_k$  contains the interval  $[i, j]$  if and only if  $x_1 \leq i$  and  $j \leq x_2$ . A standard transformation turns finding  $\tilde{q}(i, j, K)$  into a 2-d dominance problem: map each cell  $C \in \mathcal{C}_k$  to the point  $p_C := (-x_1, x_2)$  and define the *weight*  $w(p_C)$  of point  $p_C$  to be the top boundary  $y$  of  $C$ . Let  $P_k$  be the set of points obtained from  $\mathcal{C}_k$  in this manner. Then  $\mathcal{C}_{i,j,k}$  is the set of cells

in  $\mathcal{C}_k$  whose corresponding points in  $P_k$  dominate the point  $(-i, j)$ , and  $\tilde{q}(i, j, K)$  is the cell corresponding to the point with maximum weight among them. Thus, we need a data structure that solves this *max-dominance* problem.

**2.2 Max-Dominance.** Given the point set  $P_k$ , we define a planar subdivision  $\mathcal{A}_k$  as follows; see Figure 1(d). For every point  $p \in P_k$ , let  $D(p)$  be the region dominated by  $p$ . Now let  $p_1, p_2, \dots$  be the sequence of points in  $P_k$ , sorted by decreasing weight. We associate a region  $R(p_i) := D(p_i) \setminus \bigcup_{j=1}^{i-1} D(p_j)$  with every point  $p_i \in P_k$ .  $\mathcal{A}_k$  is the subdivision defined by this set of regions. The following observation is the basis for using the subdivision  $\mathcal{A}_k$  to find  $\tilde{q}(i, j, K)$ .

**OBSERVATION 1.** *A point  $p_i \in P_k$  is the point with maximum weight among the points in  $P_k$  that dominate a query point  $q$  if and only if  $q \in R(p_i)$ . Furthermore, the complexity of the subdivision  $\mathcal{A}_k$  is  $O(N/2^k)$ .*

*Proof.* The first claim follows immediately from the definition of  $\mathcal{A}_k$ . To prove the second claim, we observe that  $\mathcal{A}_k$  is a subgraph of the subdivision obtained by inserting the points  $p_1, p_2, \dots$  by decreasing weight and, for each point shooting rays to the left and down until they hit an edge already in the subdivision. These contact points become vertices of the subdivision. Using this procedure, every point in  $P_k$  adds at most three vertices to the subdivision, and  $\mathcal{A}_k$  is a planar straight-line graph with  $O(N/2^k)$  vertices.  $\square$

By Observation 1, we can use a planar point location data structure on  $\mathcal{A}_k$  to identify  $\tilde{q}(i, j, K)$ . Data structures that use  $O(|\mathcal{A}_k|) = O(N/2^k)$  space to represent  $\mathcal{A}_k$  and support point location queries using  $O(\log_B N)$  I/Os are presented in [3, 9]. Thus, storing one such data structure for each of the arrangements  $\mathcal{A}_1, \mathcal{A}_2, \dots, \mathcal{A}_t$  corresponding to the shallow cuttings  $\mathcal{C}_1, \mathcal{C}_2, \dots, \mathcal{C}_t$  results in the desired linear-space data structure that can identify  $\tilde{q}(i, j, K)$  using  $O(\log_B N)$  I/Os.

### 3 Ordered Top- $K$ Range Reporting

For ordered top- $K$  range reporting, we prove the following result.

**THEOREM 3.1.** *There exists a data structure that uses  $O((N/f) \log_m n)$  space to store a sequence  $A$  of  $N$  elements, for a parameter  $1 \leq f \leq \log_m n$ , and is able to report the  $K$  smallest elements in the subsequence  $A[i, j]$  in sorted order using  $O(\log_B N + fK/B)$  I/Os, for any triple  $(i, j, K)$  with  $1 \leq i \leq j \leq N$  and  $1 \leq K \leq j - i + 1$ .*

For  $K \leq Mm^f$ , we can use the data structure for unordered top- $K$  range reporting to answer ordered top- $K$  range reporting queries. First we retrieve the  $K$  minimum elements in the query range using  $O(\log_B N + K/B)$  I/Os; then we sort them, which takes  $O((K/B) \log_m(K/M)) = O(fK/B)$  I/Os using standard external merge sort [1]. Thus, it remains to describe a data structure for  $K > Mm^f$ .

The first part of our data structure is the data structure we used in the previous section to identify the query range  $\tilde{q}(i, j, K)$ , given the triple  $(i, j, K)$ . Since  $|\tilde{q}(i, j, K)| = O(K)$ , it suffices to retrieve the points in  $\tilde{q}(i, j, K)$  sorted by their  $y$ -coordinates; then we scan these points using  $O(K/B)$  I/Os, discard all points not in the  $x$ -range  $[i, j]$ , and report the first  $K$  points among the remaining points. Next we describe an  $O((N/f) \log_m n)$ -space data structure that can be used to retrieve the points in  $\tilde{q}(i, j, K)$  in sorted order, using  $O(fK/B)$  I/Os. This proves Theorem 3.1.

**3.1 The Data Structure.** Our data structure is based on the same set of shallow cuttings  $\mathcal{C}_1, \mathcal{C}_2, \dots, \mathcal{C}_t$  used in the unordered top- $K$  range reporting data structure. Here we assume each shallow cutting  $\mathcal{C}_h$  has the following additional property: every three-sided query range  $q$  containing  $K$  points can be covered using  $O(\lceil K/2^h \rceil)$  cells of  $\mathcal{C}_h$ . In the appendix, we describe a method based on a construction in [2, 4] to obtain this type of shallow cutting.

Now we consider a subset of these shallow cuttings,  $\mathcal{C}_{\ell_1}, \dots, \mathcal{C}_{\ell_{t'}}$ , where  $\ell_i := \lfloor \log(Mm^{f^i}) \rfloor$  and, thus,  $t' = O(f^{-1} \log_m n)$ . Each shallow cutting  $\mathcal{C}_{\ell_i}$  is a shallow  $\Theta(Mm^{f^i})$ -cutting. For each such shallow cutting  $\mathcal{C}_{\ell_i}$  and each cell  $C \in \mathcal{C}_{\ell_i}$ , we store the points in  $C$  in  $y$ -sorted order. This takes  $O(N)$  space for one shallow cutting  $\mathcal{C}_{\ell_i}$  and, thus,  $O(Nt') = O((N/f) \log_m n)$  space in total. For every shallow cutting  $\mathcal{C}_h$  with  $\log(Mm^f) \leq h \leq t$ , let  $j$  be the index such that  $\ell_j \leq h < \ell_{j+1}$ . Every cell  $C \in \mathcal{C}_h$  can be covered using  $O(2^h/2^{\ell_j}) = O(m^f)$  cells in  $\mathcal{C}_{\ell_j}$ , and we store pointers to these cells with the cell  $C$  in  $\mathcal{C}_h$ . Each cell in  $\mathcal{C}_h$  stores  $O(m^f)$  pointers, and the total number of cells in shallow cuttings  $\mathcal{C}_h$  with  $\log(Mm^f) \leq h \leq t$  is  $O(N/(Mm^f))$ . Hence, these pointers use  $O(N/M)$  space in total, and the size of the data structure is dominated by the size of the sorted point lists for the shallow cuttings  $\mathcal{C}_{\ell_1}, \mathcal{C}_{\ell_2}, \dots, \mathcal{C}_{\ell_{t'}}$ , which is  $O((N/f) \log_m n)$ .

**3.2 The Query Procedure.** To retrieve the point list of a shallow cutting cell  $\tilde{q}(i, j, K) \in \mathcal{C}_k$  using  $O(f2^k/B) = O(fK/B)$  I/Os, let  $j$  be the index such that  $\ell_j \leq k < \ell_{j+1}$ . We follow the pointers from  $\tilde{q}(i, j, K)$  to the  $O(2^k/2^{\ell_j})$  cells in  $\mathcal{C}_{\ell_j}$  that cover

$\tilde{q}(i, j, K)$  and merge their point lists using standard  $m$ -way merging [1]. Then we scan the resulting sorted point list and discard duplicates and points not in  $\tilde{q}(i, j, K)$ . Since  $O(2^k/2^{\ell_j}) = O(m^f)$ , the merging of these  $O(m^f)$  lists requires  $O(m^f + (K'/B) \log_m(m^f)) = O(m^f + fK'/B)$  I/Os, where  $K'$  is the number of points in the merged lists. The  $O(m^f)$  term accounts for the random accesses required to retrieve the first block of each list to be merged. Since we merge  $O(2^k/2^{\ell_j})$  point lists of cells in  $\mathcal{C}_{\ell_j}$  and every cell of  $\mathcal{C}_{\ell_j}$  contains  $O(2^{\ell_j})$  points, we have  $K' = O(2^k)$ , that is, the merging cost is  $O(m^f + f2^k/B) = O(m^f + fK/B)$ . Now it suffices to observe that  $m^f = O(K/B)$  because  $K \geq m^f M$  and  $M \geq B$ . This proves that the cost of retrieving the sorted point list of  $\tilde{q}(i, j, K)$  is  $O(fK/B)$ .

#### 4 A Lower Bound for Ordered Range Reporting

In this section, we prove a lower bound on the size of any data structure that achieves a query bound of  $O(\log^\alpha n + fK/B)$  I/Os for ordered top- $K$  range reporting, where  $\alpha$  is a constant and  $1 \leq f \leq \log_m n$ . The lower bound matches the upper bound achieved in Theorem 3.1 up to a factor of  $O(\log_m M \log \log_M n)$ , which is  $O(\log \log_m n)$  when  $M \geq B^{1+\varepsilon}$ , for a constant  $\varepsilon > 0$  (the tall cache assumption).

*Ordered range reporting* is a special case of ordered top- $K$  range reporting that simply asks to report *all* elements in the query range in sorted order. We prove our lower bound for any ordered range reporting data structure with the above query bound, which implies the same lower bound for any ordered top- $K$  range reporting data structure.

**THEOREM 4.1.** *Any data structure capable of answering ordered range reporting queries over a sequence of  $N$  elements using  $O(\log^\alpha n + fK/B)$  I/Os, for a constant  $\alpha$ ,  $1 \leq f \leq \log_m n$ , and  $B = \Omega(\log N)$ , must use  $\Omega\left(N \frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$  space in the worst case.*

**4.1 Lower Bound Model.** Our lower bound holds for any data structure in the I/O model with the additional assumption of *indivisibility of records*. This means that we assume the data structure stores the data elements in a linear sequence of *cells* (disk locations), each cell stores at most one element, and the query procedure is only allowed to move or copy data elements but not create any data elements without accessing them (e.g., using arithmetic operations). Apart from this restriction on storing data elements, the data structure may store any kind of book-keeping information, and we place no restriction on the operations used to manipulate this information.

We can view a sequence of I/O operations performed by an algorithm  $\mathcal{A}$  as a transformation of the sequence of occupied disk blocks and, hence, of the sequence  $\sigma$  of elements stored in these blocks into a new sequence  $\sigma'$ . We say that  $\mathcal{A}$  *generates* a sequence  $\rho$  from a subsequence  $\tau$  of  $\sigma$  if  $\rho$  is a (not necessarily contiguous) subsequence of  $\sigma'$  and each element of  $\rho$  can be traced back as being copied from an element of  $\tau$ . (By the indivisibility assumption, every element of  $\sigma'$  can be traced back to a unique element of  $\sigma$ .)

**4.2 Proof of Theorem 4.1.** Our lower bound is in fact a permutation lower bound, showing that it is impossible to build a small data structure capable of quickly permuting each subsequence of the input sequence into its sorted order. A lower bound on the number of I/Os necessary to transform an input permutation into a target permutation was shown in [1]. While our approach is quite different, we first describe the intuition behind that proof, as it serves as a starting point for our argument.

For a fixed permutation stored on disk, it is not difficult to see that only a bounded number of permutations can be generated from it using a single I/O. In other words, we can explore only a small fraction of the space of all permutations using a single I/O from a given start permutation. Since the permutation space contains  $N!$  different permutations, this observation can be used to show a non-trivial lower bound on the number of I/Os required to generate any permutation from a fixed starting permutation.

In the case of ordered range reporting, we have only  $O(N^2)$  different query ranges, that is, the data structure only needs to be able to report  $O(N^2)$  different output sequences quickly, which makes the above counting argument ineffective. To overcome this difficulty, we consider a fixed random permutation  $\pi$  and show that, with non-zero probability, any efficient ordered range reporting data structure storing  $\pi$  must use the space stated in Theorem 4.1. To prove this, we derive  $h = \Omega\left(\frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$  permutations  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$  of the elements in  $\pi$  and show that any data structure that can answer ordered range reporting queries over  $\pi$  using  $O(\log^\alpha n + fK/B)$  I/Os, for a constant  $\alpha$ , must be able to generate each permutation  $\sigma_i(\pi)$ , for  $1 \leq i \leq h$ , using  $O(fn)$  I/Os. For a random permutation  $\pi$ , these permutations  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$  will be “far apart” in the permutation space, which makes it impossible to store only one permutation in the data structure that is close even to two of these permutations (i.e., can be used as a starting point to generate both permutations quickly). This suggests that the best strategy is to store one permutation close to each

permutation  $\sigma_i(\pi)$  in the data structure, which requires  $\Omega(Nh) = \Omega\left(N \frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$  space. Of course, the data structure might be able to store a short sequence of elements (with multiple copies of each element) such that, for each  $i$ , a permutation close to  $\sigma_i(\pi)$  can be found as a subsequence of this sequence. The main difficulty is to prove that any sequence containing such permutations close to  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$  as subsequences must have length  $\Omega(Nh)$ , that is, is not significantly shorter than the naive concatenation of  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$ .

We define these sequences  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$  as follows. Let  $N > N_1 \geq N_2 \dots \geq N_h \geq 1$  be parameters to be chosen later and, for simplicity, assume  $N_i$  divides  $N$ . For each  $1 \leq i \leq h$ , we divide  $\pi$  into  $N/N_i$  contiguous subsequences of length  $N_i$ , called *level- $i$  pieces*. The permutation  $\sigma_i(\pi)$ , called a *level- $i$  permutation*, is obtained from  $\pi$  by sorting its level- $i$  pieces.

Now consider a fixed data structure  $\mathcal{D}(\pi)$  constructed over  $\pi$  (which is simply a sequence of elements stored on disk) and an algorithm that generates the sequence  $\sigma_i(\pi)$  from  $\mathcal{D}(\pi)$ . Every element in  $\sigma_i(\pi)$  can be traced back to an *origin cell* in  $\mathcal{D}(\pi)$ . We use  $\mathcal{D}_i(\pi)$  to denote the set of these origin cells for all elements of  $\sigma_i(\pi)$ . Using our terminology, this means that the algorithm generates  $\sigma_i(\pi)$  from  $\mathcal{D}_i(\pi)$ . We show that, for a random permutation  $\pi$  and a fixed level  $i$ , the probability that  $|\mathcal{D}_i(\pi) \cap (\mathcal{D}_1(\pi) \cup \mathcal{D}_2(\pi) \cup \dots \cup \mathcal{D}_{i-1}(\pi))| \leq N/2$  is high, for any data structure  $\mathcal{D}(\pi)$  that can generate each of the permutations  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_i(\pi)$  using  $O(fn)$  I/Os. This implies that there exists a permutation  $\pi$  such that this condition holds for all  $1 < i \leq h$ . Thus, the set of cells  $\mathcal{D}_1(\pi) \cup \mathcal{D}_2(\pi) \cup \dots \cup \mathcal{D}_h(\pi)$  has size at least  $hN/2$ , that is, the size of the data structure is at least  $hN/2 = \Omega\left(N \frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$ . Since this is true for every data structure that can generate  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$  efficiently, Theorem 4.1 follows.

To bound the probability that  $|\mathcal{D}_i(\pi) \cap (\mathcal{D}_1(\pi) \cup \mathcal{D}_2(\pi) \cup \dots \cup \mathcal{D}_{i-1}(\pi))| > N/2$ , we fix a uniform random permutation  $\pi$ , a data structure  $\mathcal{D}(\pi)$ , and two levels  $1 \leq k < i \leq h$ , and bound  $|\mathcal{D}_i(\pi) \cap \mathcal{D}_k(\pi)|$ . Let  $\sigma_k^\circ(\pi)$  be the subsequence of  $\sigma_k(\pi)$  whose origin cells belong to  $\mathcal{D}_i(\pi) \cap \mathcal{D}_k(\pi)$ . Since  $\sigma_k(\pi)$  can be generated from  $\mathcal{D}_k(\pi)$  using  $O(fn)$  I/Os,  $\sigma_k^\circ(\pi)$  can also be generated from  $\mathcal{D}_i(\pi) \cap \mathcal{D}_k(\pi)$  using  $O(fn)$  I/Os. Since  $\sigma_i(\pi)$  can be generated from  $\mathcal{D}_i(\pi)$  using  $O(fn)$  I/Os, this implies that  $\sigma_k^\circ(\pi)$  can be generated from  $\sigma_i(\pi)$  using  $O(fn)$  I/Os: first we invert the I/O sequence generating  $\sigma_i(\pi)$  from  $\mathcal{D}_i(\pi)$  to obtain  $\mathcal{D}_i(\pi)$  from  $\sigma_i(\pi)$ , and then we apply the I/O sequence that generates  $\sigma_k^\circ(\pi)$  from  $\mathcal{D}_i(\pi) \cap \mathcal{D}_k(\pi)$ . Now, for  $fn = o(\text{perm}(N))$ ,

it is impossible to generate every permutation of  $N$  elements from  $\sigma_i(\pi)$  using  $O(fn)$  I/Os. We prove that, with high probability,  $\sigma_k(\pi)$  is “sufficiently different” from  $\sigma_i(\pi)$  that we also cannot generate  $\sigma_k^\circ(\pi)$  from  $\sigma_i(\pi)$  using  $O(fn)$  I/Os unless  $\sigma_k^\circ(\pi)$  contains only a small portion of the elements of  $\sigma_k(\pi)$ , that is, unless  $|\mathcal{D}_i(\pi) \cap \mathcal{D}_k(\pi)|$  is small. By applying this argument to all pairs  $(i, k)$  with  $1 \leq k < i$ , we obtain the desired bound on the size of the intersection between  $\mathcal{D}_i(\pi)$  and  $\mathcal{D}_1(\pi) \cup \mathcal{D}_2(\pi) \cup \dots \cup \mathcal{D}_{i-1}(\pi)$ .

In the remainder of this section, we define the parameters  $N_1, N_2, \dots, N_h$  used to construct the permutations  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$ , introduce some more notation, state our main lemma (Lemma 4.2), and prove that it implies Theorem 4.1. In Section 4.3, we prove Lemma 4.2.

Let  $C$  be a constant,  $\gamma := Cf \log(f^{-1} \log_M n)$ ,  $t := M^\gamma$ , and  $h := \lfloor \log_t(n / \log^\alpha n) \rfloor$ . For  $1 \leq i \leq h$ , we define  $N_i := N/t^i$ . Then, for  $1 \leq i \leq h$  and  $0 \leq j < t^i$ , we use  $\pi_{i,j}$  to denote the  $j$ th level- $i$  piece  $\langle \pi(jN_i + 1), \pi(jN_i + 2), \dots, \pi((j+1)N_i) \rangle$  of  $\pi$ , and  $\sigma_{i,j}(\pi)$  to denote the sequence obtained by sorting the elements in  $\pi_{i,j}$ . Thus,  $\sigma_i(\pi)$  is the concatenation of the sequences  $\sigma_{i,0}(\pi), \sigma_{i,1}(\pi), \dots, \sigma_{i,t^i-1}(\pi)$ . We also refer to  $\sigma_{i,j}(\pi)$  as a level- $i$  piece of  $\sigma_i(\pi)$ .

**LEMMA 4.1.** *Any data structure that supports ordered range reporting queries over  $\pi$  using  $O(\log^\alpha n + fK/B)$  I/Os can generate each of the sequences  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$  using  $O(fn)$  I/Os.*

*Proof.* Consider a sequence  $\sigma_i(\pi)$ . We can generate  $\sigma_i(\pi)$  by reporting each sequence  $\sigma_{i,j}(\pi)$  in turn, for  $0 \leq j < t^i$ . In particular, for  $0 \leq j < t^i$ , we report  $\sigma_{i,j}(\pi)$  and then copy  $\sigma_{i,j}(\pi)$  to a new sequence of  $O(N_i/B)$  blocks so that the blocks containing the sequence  $\sigma_{i,j}(\pi)$  succeed the blocks containing the sequence  $\sigma_{i,j'}(\pi)$ , for all  $j' < j$ . The resulting sequence of  $O(t^i N_i/B) = O(N/B)$  blocks then stores the sequence  $\sigma_i(\pi)$ . Since  $\sigma_{i,j}(\pi)$  is the result of an ordered range reporting query over  $\pi$  with query interval  $[jN_i + 1, (j+1)N_i]$ , each subsequence  $\sigma_{i,j}(\pi)$  can be reported using  $O(\log^\alpha n + fN_i/B)$  I/Os. Thus, generating  $\sigma_i(\pi)$  in this manner takes  $O(t^i(\log^\alpha n + fN_i/B)) = O(t^i \log^\alpha n + fn) = O(fn)$  I/Os.  $\square$

By Lemma 4.1, any lower bound on the size of a data structure that can generate each of the permutations  $\sigma_1(\pi), \sigma_2(\pi), \dots, \sigma_h(\pi)$  using  $O(fn)$  I/Os is also a lower bound on the size of any ordered range reporting data structure over  $\pi$  with a query bound of  $O(\log^\alpha n + fK/B)$  I/Os. The following is our main lemma, which we prove in Section 4.3. Here we prove that this lemma implies Theorem 4.1.

LEMMA 4.2. For a random permutation  $\pi$ , any two indices  $1 \leq k < i \leq h$ , and any data structure  $\mathcal{D}(\pi)$  that can generate  $\sigma_i(\pi)$  and  $\sigma_k(\pi)$  using  $O(fn)$  I/Os, the number of cells in  $\mathcal{D}_i(\pi) \cap \mathcal{D}_k(\pi)$  is at most  $\frac{N}{3(i-k)\log h}$  with probability at least  $1 - 1/N$ , assuming  $B = \Omega(\log N)$ .

Lemma 4.2 implies that, for a uniform random permutation  $\pi$ , the number of cells shared between  $\mathcal{D}_i(\pi)$  and  $\mathcal{D}_1(\pi) \cup \mathcal{D}_2(\pi) \cup \dots \cup \mathcal{D}_{i-1}(\pi)$  is at most

$$\sum_{k=1}^{i-1} \frac{N}{3(i-k)\log h} \leq \left( \frac{N}{3\log h} \right) (\ln i + 1) \leq N/2$$

with probability at least  $1 - (i-1)/N$ . Thus, the probability that  $|\mathcal{D}_i(\pi) \cap (\mathcal{D}_1(\pi) \cup \mathcal{D}_2(\pi) \cup \dots \cup \mathcal{D}_{i-1}(\pi))| \leq N/2$ , for all  $1 \leq i \leq h$ , is at least  $1 - h^2/N > 0$ , that is, there exists a permutation  $\pi$  so that this is true. As we argued previously, this implies that the size of the data structure  $\mathcal{D}(\pi)$  is at least

$$\frac{hN}{2} = \Omega\left(N \frac{f^{-1} \log_M n}{\log(f^{-1} \log_M n)}\right)$$

for this permutation. This proves Theorem 4.1.

**4.3 Proof of Lemma 4.2.** To prove Lemma 4.2, we fix two levels  $1 \leq k < i \leq h$ . We begin by proving that, for a uniform random permutation  $\pi$ , the permutation  $\sigma_i(\pi)$  is a uniform random level- $i$  permutation, that is,  $\sigma_i(\pi)$  is drawn uniformly at random from the set of all possible level- $i$  permutations (permutations composed of sorted level- $i$  pieces). Once  $\sigma_i(\pi)$  is fixed, so is  $\sigma_k(\pi)$  because  $\sigma_k(\pi)$  is obtained from  $\sigma_i(\pi)$  by sorting its level- $k$  pieces. The remainder of the proof then shows that, for a uniform random level- $i$  permutation  $\sigma_i$ , its corresponding level- $k$  permutation  $\sigma_k$  is sufficiently different from  $\sigma_i$  that  $\mathcal{D}_i \cap \mathcal{D}_k$  must be small for any data structure  $\mathcal{D}$  that can generate both  $\sigma_i$  and  $\sigma_k$  using  $O(fn)$  I/Os.

LEMMA 4.3. Consider a level- $i$  permutation  $\sigma'_i$  and a uniform random permutation  $\pi$ . With probability  $(N_i!)^{t^i}/N!$ ,  $\sigma_i(\pi) = \sigma'_i$ . The number of distinct level- $i$  permutations is  $t^{iN}/O(2^N)$ .

*Proof.* To prove the first part of the lemma, observe that  $\sigma_i(\pi)$  is independent of the order of the elements in the level- $i$  pieces of  $\pi$  because  $\sigma_i(\pi)$  is obtained from  $\pi$  by sorting the elements in these pieces. What matters is the set of elements that occur in each level- $i$  piece of  $\pi$ . Thus, there are  $(N_i!)^{t^i}$  different permutations  $\pi$  that define the same level- $i$  permutation  $\sigma_i(\pi)$ , and the probability that  $\sigma_i(\pi) = \sigma'_i$ , for a fixed level- $i$

permutation  $\sigma'_i$  and a uniform random permutation  $\pi$ , is  $(N_i!)^{t^i}/N!$ .

The second part of the lemma follows because the number of level- $i$  permutations is  $N!/(N_i!)^{t^i}$ . Using Stirling's approximation ( $N! = (N/e)^N \cdot \Theta(\sqrt{N})$ ), this gives a bound of

$$\frac{(N/e)^N \Theta(\sqrt{N})}{(N_i/e)^{N_i t^i} \Theta(\sqrt{N_i})^{t^i}} \geq t^{iN}/2^{O(N)}$$

because  $N_i \cdot t^i = N$  and  $\Theta(\sqrt{N_i})^{t^i} = 2^{O(N)}$ .  $\square$

By Lemma 4.3, we can ignore the random permutation  $\pi$  used to define  $\sigma_i(\pi)$  and  $\sigma_k(\pi)$  and instead reason about a uniform random level- $i$  permutation  $\sigma_i$ , its corresponding level- $k$  permutation  $\sigma_k$ , and a data structure  $\mathcal{D}$  that can generate both  $\sigma_i$  and  $\sigma_k$  using  $O(fn)$  I/Os. Once again, let  $\mathcal{D}_i$  and  $\mathcal{D}_k$  denote the sets of cells in  $\mathcal{D}$  that are used to generate  $\sigma_i$  and  $\sigma_k$ , respectively, and let  $\sigma_i^\circ$  and  $\sigma_k^\circ$  be the subsequences of  $\sigma_i$  and  $\sigma_k$  that are generated from the cells in  $\mathcal{D}_i \cap \mathcal{D}_k$ . To distinguish the elements of  $\sigma_i^\circ$  and  $\sigma_k^\circ$  from the remaining elements in  $\sigma_i$  and  $\sigma_k$ , we mark the elements in  $\sigma_i^\circ$  and  $\sigma_k^\circ$  and leave the remaining elements unmarked.

As argued before, the fact that  $\sigma_i$  can be generated from  $\mathcal{D}_i$  using  $O(fn)$  I/Os and  $\sigma_k$  can be generated from  $\mathcal{D}_k$  using  $O(fn)$  I/Os implies that  $\sigma_k^\circ$  can be generated from  $\sigma_i$  using  $O(fn)$  I/Os. W.l.o.g., we can assume that the I/O sequence generating  $\sigma_k^\circ$  from  $\sigma_i$  does not overwrite disk blocks. If it does, we can alter it to instead create new blocks right next to the blocks it would otherwise have overwritten. It is easy to see that this altered I/O sequence still generates  $\sigma_k^\circ$ . The advantage of this view is that we can consider not only the effect this I/O sequence has on  $\sigma_i^\circ$ , which is to generate  $\sigma_k^\circ$  from it, but the effect it has on the entire sequence  $\sigma_i$ , which is to generate a new permutation of the elements in  $\sigma_i$  that arranges the marked elements in the same order as in  $\sigma_k$ .

To prove that  $|\mathcal{D}_i \cap \mathcal{D}_k|$  cannot be too large, we consider a set of variables  $x_1, x_2, \dots, x_N$ . Each level- $i$  permutation  $\sigma_i$  defines a particular assignment of values to these variables, which assigns the  $j$ th element in  $\sigma_i$  to the variable  $x_j$ . We mark a variable  $x_j$  if it is assigned a marked element of  $\sigma_i$ . Now, using  $O(fn)$  I/Os, we can generate a subset of all permutations of the variables  $x_1, x_2, \dots, x_N$ . Each of these has  $2^N$  corresponding *marked permutations*, each of which is obtained by marking a particular subset of the variables  $x_1, x_2, \dots, x_N$  in the permutation. We use  $\mathcal{P}$  to denote the set of all marked permutations generated in this way.

These marked permutations capture the following intuition. The permutation  $\sigma_i$  defines a particular as-

signment of elements to the variables  $x_1, x_2, \dots, x_N$ . Since we can generate  $\sigma_k^\circ$  from  $\sigma_i$  using  $O(fn)$  I/Os, there exists a permutation  $\rho \in \mathcal{P}$  so that the permutation  $\rho \circ \sigma_i$  obtained by assigning the  $j$ th element in  $\sigma_i$  to the variable  $x_j$  in  $\rho$  arranges the elements in  $\sigma_i^\circ$  in the same order as in  $\sigma_k^\circ$ . The marking of variables reflects which variables receive elements of  $\sigma_i^\circ$  and, thus, need to be arranged in an order matching  $\sigma_k$ . Now, for a given marked permutation  $\rho \in \mathcal{P}$  and a level- $i$  permutation  $\sigma_i$ ,  $\rho \circ \sigma_i$  may or may not arrange the elements assigned by  $\sigma_i$  to variables marked by  $\rho$  in the order they appear in the level- $k$  permutation  $\sigma_k$  corresponding to  $\sigma_i$ , that is,  $\rho$  may or may not generate  $\sigma_k^\circ$  from  $\sigma_i$ . If it does, we call  $\sigma_i$   $\rho$ -consistent; otherwise we don't.

The remainder of the proof of Lemma 4.2 consists of two steps. First we show that, for a given marked permutation  $\rho \in \mathcal{P}$  with many marked variables, the number of  $\rho$ -consistent level- $i$  permutations is small. Next, we show that the number of marked permutations is also small. By Lemma 4.3, the number of level- $i$  permutations is large. Together, these three facts imply that, with high probability, a random level- $i$  permutation  $\sigma_i$  is not  $\rho$ -consistent with respect to any marked permutation  $\rho \in \mathcal{P}$  that has many marked variables, that is,  $|\mathcal{D}_i \cap \mathcal{D}_k|$  must be small, for any data structure  $\mathcal{D}$  that can generate  $\sigma_i$  and its corresponding level- $k$  permutation  $\sigma_k$  using  $O(fn)$  I/Os.

**LEMMA 4.4.** *For a fixed marked permutation  $\rho \in \mathcal{P}$  that marks  $\beta N$  variables, for some  $0 \leq \beta \leq 1$ , the number of level- $i$  permutations that are  $\rho$ -consistent is  $t^{k\beta N} t^{i(N-\beta N)} 2^{O(N)}$ .*

*Proof.* For  $0 \leq j < t^k$ , let  $M_j$  be the set of variables among  $x_{jN_k+1}, x_{jN_k+2}, \dots, x_{(j+1)N_k}$  that are marked by  $\rho$ , and let  $m_j := |M_j|$ . The elements assigned to  $x_{jN_k+1}, x_{jN_k+2}, \dots, x_{(j+1)N_k}$  by a level- $i$  permutation  $\sigma_i$  are exactly the elements of a level- $k$  piece  $\sigma_{k,j}$  of  $\sigma_k$  and are arranged in sorted order in  $\sigma_{k,j}$ . The requirement that the level- $i$  permutation be  $\rho$ -consistent implies that, once the set of elements assigned by  $\sigma_i$  to the variables in  $M_j$  is fixed, there is only one way to assign these elements to these variables. Every level- $k$  piece of  $\sigma_k$  is divided into  $t^{i-k}$  level- $i$  pieces, and the elements in each such level- $i$  piece occur in sorted order in  $\sigma_i$ . Therefore, once the set of elements assigned by  $\sigma_i$  to the unmarked variables in such a level- $i$  piece is chosen, there is once again only one way to assign them. This leads to the following method of bounding the number of assignments to variables  $x_1, x_2, \dots, x_N$  defined by  $\rho$ -consistent level- $i$  permutations.

For  $0 \leq j' < t^{i-k}$ , let  $m_{j,j'}$  be the number of marked variables among  $x_{jN_k+j'N_i+1}, x_{jN_k+j'N_i+2}, \dots, x_{jN_k+(j'+1)N_i}$ . We have  $m_j = \sum_{j'=0}^{t^{i-k}-1} m_{j,j'}$ . For

each level- $k$  piece, we construct an assignment to its variables by first choosing  $m_j$  elements to be assigned to the variables in  $M_j$  and then choosing the set of elements to be assigned to the unmarked variables in each level- $i$  piece contained in this level- $k$  piece. While it is not hard to see that not every assignment produced in this way corresponds to a level- $i$  permutation (because we do not enforce any ordering constraints on the marked elements with respect to the unmarked elements in  $\sigma_i$ ), the argument in the previous paragraph implies that every assignment representing a  $\rho$ -consistent level- $i$  permutation can be generated in this way, giving us an upper bound on the number of  $\rho$ -consistent level- $i$  permutations.

We begin by counting the number of possible assignments to the variables in the  $j$ th level- $k$  piece, assuming we can choose the elements from a universe of size  $U$ . We denote this number by  $a(U, j)$ . We have

$$a(U, j) = \binom{U}{m_j} \cdot \binom{U - m_j}{N_i - m_{j,0}} \cdot \binom{U - m_j - (N_i - m_{j,0})}{N_i - m_{j-1}} \cdots \binom{U - m_j - (N_i - m_{j,0}) - \cdots - (N_i - m_{j,t^{i-j}-2})}{N_i - m_{j,t^{i-j}-1}},$$

where the first term accounts for the different assignments of values to marked variables and each of the  $t^{i-k}$  subsequent terms accounts for the different assignments to unmarked variables in one of the level- $i$  pieces. The total number of assignments we can generate using this approach, counting all combinations of assignments to the  $t^k$  level- $k$  pieces, is therefore

$$a(N) := a(N, 0)a(N - N_k, 1) \cdots a(N_k, t^k).$$

By expanding this expression and replacing each binomial coefficient  $\binom{a}{b}$  with  $\frac{a!}{b!(a-b)!}$ , we obtain

$$(4.1) \quad a(N) = \frac{N!}{\prod_{j=0}^{t^k-1} \left( m_j! \cdot \prod_{j'=0}^{t^{i-k}-1} (N_i - m_{j,j'})! \right)}.$$

It can be verified that (4.1) is maximized when each  $m_{j,j'}$  is roughly equal to  $m_j/t^{i-k}$  and each  $m_j$  is roughly equal to  $\beta N/t^k = \beta N_k$ . Note that this means that each  $m_{j,j'}$  is roughly equal to  $m_j/t^{i-k} = \beta N_i$ . With these values and using Sterling's formula, we obtain an upper bound on  $a(N)$  of

$$\frac{N^N}{N_k^{\beta N} N_i^{N-\beta N}} \cdot 2^{O(N)} = t^{k\beta N} t^{i(N-\beta N)} 2^{O(N)}. \quad \square$$

The next lemma bounds the number of marked permutations in  $\mathcal{P}$ .

LEMMA 4.5. *Assuming  $B = \Omega(\log N)$ , the number of marked permutations of the variables  $x_1, x_2, \dots, x_N$  that can be generated using  $O(fn)$  I/Os is  $M^{O(fn)}$ .*

*Proof.* It suffices to prove that a single I/O increases the number of permutations that can be generated from the sequence  $\langle x_1, x_2, \dots, x_N \rangle$  by a factor of  $M^{O(B)}$ . The number of permutations generated by  $O(fn)$  I/Os is then  $M^{O(B) \cdot O(fn)} = M^{O(fn)}$ , and for each such permutation, there are  $2^N$  ways of marking its elements. Thus, the number of marked permutations that can be generated from  $\langle x_1, x_2, \dots, x_N \rangle$  using  $O(fn)$  I/Os is  $2^N M^{O(fn)} = M^{O(fn)}$ .

Consider a given I/O operation, and assume there are  $T$  occupied disk blocks before this operation. A read operation only loads elements into memory and, thus, does not change the number of permutations of variables  $x_1, x_2, \dots, x_N$  found in the current set of disk blocks. A write operation chooses  $B$  of the  $M$  elements in memory to write to a new disk block, arranges them in one of  $B!$  ways inside the disk block, and places the new disk block in one of  $T + 1$  locations relative to the existing  $T$  blocks. (Remember we assumed we do not overwrite existing blocks.) This gives  $(T + 1) \binom{M}{B} B! \leq (T + 1) M^B$  possibilities. For each such choice and each permutation  $\pi$  of  $x_1, x_2, \dots, x_N$  already present as a subsequence of cells in the  $T$  blocks before this write operation, we can choose a subset  $S$  of  $2^B$  elements from the block just written. These elements are arranged as a particular sequence  $\sigma$  in this block. We can then delete the elements in  $S$  from  $\pi$  and insert the sequence  $\sigma$  in at most  $N - |S| \leq N$  different positions with respect to the elements we did not delete from  $\pi$ . This gives another increase of the number of permutations represented by the current set of disk blocks by a factor of at most  $N \cdot 2^B$ , that is, a single I/O increases the number of permutations by a factor of at most  $N(T + 1)(2M)^B$ .

Since the variables  $x_1, x_2, \dots, x_N$  are initially stored in at most  $N$  disk blocks and  $fn < N^2$ , we have  $O(N^2)$  blocks containing copies of the variables  $x_1, x_2, \dots, x_N$  at any point during a sequence of  $O(fn)$  I/Os applied to the sequence  $\langle x_1, x_2, \dots, x_N \rangle$ . Therefore, one I/O can increase the number of permutations by a factor of at most  $O(N^3)(2M)^B = M^{O(B)}$ , since  $B = \Omega(\log N)$ .  $\square$

By Lemma 4.5, there are  $M^{O(fn)}$  different marked permutations in  $\mathcal{P}$ , and by Lemma 4.4, only  $t^{k\beta N} t^{i(N-\beta N)} 2^{O(N)}$  level- $i$  permutations are  $\rho$ -consistent, for each  $\rho \in \mathcal{P}$  that marks  $\beta N$  variables. Thus, the total number of level- $i$  permutations that are  $\rho$ -consistent for at least one  $\rho \in \mathcal{P}$  that marks  $\beta N$  elements is  $M^{O(fn)} t^{k\beta N} t^{i(N-\beta N)} 2^{O(N)} = M^{O(fn)} t^{k\beta N} t^{i(N-\beta N)}$ . The term  $t^{k\beta N} t^{i(N-\beta N)}$  decreases by a factor of  $t^{i-k} \geq t$  if we increase  $\beta N$  by

one. Therefore, the number of level- $i$  permutations that are  $\rho$ -consistent for at least one  $\rho \in \mathcal{P}$  that marks at least  $\beta N$  variables is  $O(M^{O(fn)} t^{k\beta N} t^{i(N-\beta N)}) = M^{O(fn)} t^{k\beta N} t^{i(N-\beta N)}$ .

By Lemma 4.3, on the other hand, there are  $t^{iN}/2^{O(N)}$  different level- $i$  permutations. Thus, the probability that a uniform random level- $i$  permutation is  $\rho$ -consistent, for some marked permutation  $\rho \in \mathcal{P}$  that marks at least  $\beta N$  elements, is at most

$$\frac{M^{O(fn)} t^{k\beta N} t^{i(N-\beta N)}}{t^{iN}/2^{O(N)}} = \frac{M^{O(fn)}}{t^{(i-k)\beta N}}.$$

For  $\beta := 1/(3(i-k)\log h)$ , this equals  $M^{O(fn)}/t^{N/(3\log h)}$ , which is bounded by  $1/N$  if we choose the constant  $C$  in the definition of  $t$  large enough. Thus, with probability at least  $1 - 1/N$ , a uniform random level- $i$  permutation  $\sigma_i$  is  $\rho$ -consistent only for marked permutations  $\rho \in \mathcal{P}$  that mark less than  $N/(3(i-k)\log h)$  variables. This implies that, for a uniform random level- $i$  permutation  $\sigma_i$  and any data structure  $\mathcal{D}$  that can generate  $\sigma_i$  and  $\sigma_k$  using  $O(fn)$  I/Os, we have  $|\mathcal{D}_i \cap \mathcal{D}_k| \leq N/(3(i-k)\log h)$  with probability  $1 - 1/N$ . This finishes the proof of Lemma 4.2 and, hence, of Theorem 4.1.

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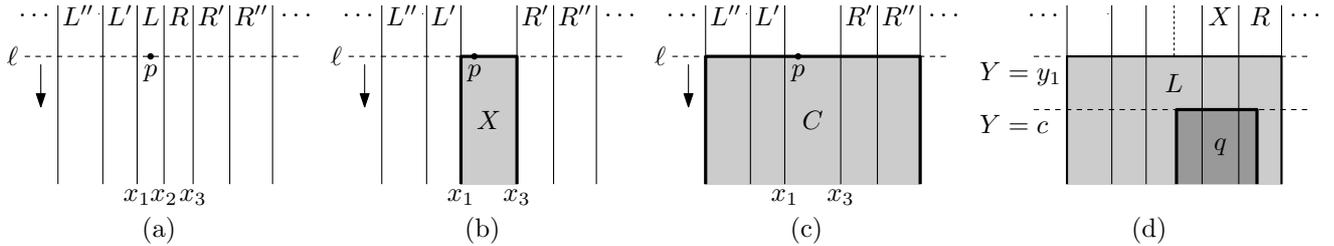


Figure 2: (a) The invariant is violated at point  $p$ . (b) The new active bucket  $X$  that replaces  $L$  and  $R$ . (c) The new shallow cutting cell  $C$  created together with bucket  $X$ . (d) The query  $q$  contains at most  $K$  points and intersects at most three active buckets  $L$ ,  $X$ , and  $R$ . The line  $Y = c$  denotes the position of the sweep line when it reaches the top boundary of  $q$ . The line  $Y = y_1$  denotes the position of the sweep line when  $L$  was created. The region in the shallow cutting cell created with  $L$  is shaded in grey. If  $L$  is the most recently created active bucket among  $L$ ,  $X$ , and  $R$ , then  $X$  and  $R$  were active at the time of its creation; thus, the shallow cutting cell created with  $L$  covers  $q$ .

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## A Constructing Shallow $K$ -Cuttings

Here we discuss how to obtain shallow cuttings with the properties required in Section 3 using a construction similar to one used in [2, 4]. For a parameter  $K$ , we want to construct a set  $\mathcal{C}$  of  $O(N/K)$  three-sided ranges, called cells, that have the following properties: each cell  $C \in \mathcal{C}$  contains  $O(K)$  points and, for every three-sided range  $q$  that contains  $T$  points, there exists *one* cell in  $\mathcal{C}$  that contains  $q$  if  $T \leq K$ , and  $O(T/K)$  cells in  $\mathcal{C}$  whose union covers  $q$  if  $T > K$ . W.l.o.g., we assume three-sided ranges are of the form  $[x_1, x_2] \times (-\infty, y]$ , that is, are open to the bottom.

We construct  $\mathcal{C}$  by sweeping a horizontal line  $\ell$  across the plane. The sweep starts at  $Y = +\infty$  and moves down towards  $Y = -\infty$ . Before the sweep, we

divide the plane into  $N/K$  vertical slabs containing  $K$  points each. For each such slab covering the  $x$ -range  $[x_1, x_2]$ , we create a *bucket*, which is a three-sided range  $[x_1, x_2] \times (-\infty, +\infty)$ . These buckets can be active or inactive; initially, all buckets are active. We also create a cell of  $\mathcal{C}$  for each group of five consecutive buckets. This cell is the union of these buckets. During the sweep, we call a point *active* if it is below the sweep line. We maintain the invariant that the number of active points in two adjacent active buckets is more than  $K$ .

Now consider the event when two adjacent buckets  $L = [x_1, x_2] \times (-\infty, y_1]$  and  $R = [x_2, x_3] \times (-\infty, y_2]$  start to violate this invariant, that is,  $L \cup R$  contains only  $K$  active points. This happens when the sweep line passes a point  $p = (x_p, y_p)$  in  $L \cup R$ ; see Figure 2(a). Let  $L'$  and  $L''$  be the two active buckets to the left of  $L$ , and  $R'$  and  $R''$  be the two active buckets to the right of  $R$ ; that is, the buckets  $L'', L', L, R, R', R''$  are consecutive in the left-to-right sequence of active buckets. To maintain the invariant, we deactivate buckets  $L$  and  $R$  and create a new active bucket  $X = [x_1, x_3] \times (-\infty, y_p]$ ; see Figure 2(b). This maintains the invariant because both  $L'$  and  $R'$  contain at least one active point; otherwise the invariant would have been violated by  $L'$  and  $L$  or by  $R$  and  $R'$  before reaching point  $p$ . When creating the bucket  $X$ , we also create a new cell  $C = [x_0, x_4] \times (-\infty, y_p]$  and add it to  $\mathcal{C}$ , where  $x_0$  is the left boundary of  $L''$  and  $x_4$  is the right boundary of  $R''$ ; see Figure 2(c).

To prove that the set  $\mathcal{C}$  of cells we obtain using this procedure has the desired properties, first note that every bucket contains exactly  $K$  points. Every cell in  $\mathcal{C}$  contains the active points from five active buckets and, thus, contains at most  $5K$  points. The number of cells we create is equal to the number of buckets we create

during the sweep. To bound this number, observe that we create  $N/K$  buckets initially, all of which are active. Every time we create a new active bucket, two buckets become inactive. Thus, the number of active buckets decreases by one every time we create a new bucket, and we can repeat this only  $N/K - 1$  times before we are left with only one active bucket. This shows that the total number of buckets we create is  $2N/K - 1$ .

So far we have shown that  $\mathcal{C}$  has  $O(N/K)$  cells containing  $O(K)$  points each. It remains to prove the covering properties of these cells. So consider a three-sided range  $q = [a, b] \times (-\infty, c]$ , and assume  $q$  contains  $T$  points. First assume  $T \leq K$  and consider the time when the sweep line is at the  $y$ -coordinate  $Y = c$ . Since two consecutive buckets that are active at this time contain more than  $K$  active points, the  $x$ -range of  $[a, b]$  can span at most one active bucket  $X$ . This implies that  $q$  can be covered using the three buckets  $L$ ,  $X$ , and  $R$ , where  $L$  and  $R$  are the two active buckets adjacent to  $X$ . Now assume w.l.o.g. that  $L$  was created after  $X$  and  $R$ . Then  $X$  and  $R$  were active when  $L$  was created, and the cell  $C \in \mathcal{C}$  created along with  $L$  covers the  $x$ -ranges of  $L$ ,  $X$ , and  $R$ . Since the top boundary of  $C$  is the same as that of  $L$  and, thus, is above the line  $Y = c$ , this implies that  $C$  covers  $q$ .

For the case  $T > K$ , consider again the time when the sweep line is at the  $y$ -coordinate  $Y = c$ . As before, since two consecutive active buckets contain more than  $K$  active points, the  $x$ -range of  $q$  can span at most  $2T/K$  active buckets, that is,  $q$  can be covered using at most  $2 + 2T/K$  active buckets. For each such bucket  $X$ , the cell in  $\mathcal{C}$  created along with  $X$  includes  $X$ . Thus,  $q$  can be covered using at most  $2 + 2T/K$  cells in  $\mathcal{C}$ .