A linear work, $O(n^{1/6})$ time, parallel algorithm for solving planar Laplacians*

Ioannis Koutis Gary L. Miller Computer Science Department, Carnegie Mellon University, Pittsburgh, PA 15213 {ioannis.koutis,glmiller}@cs.cmu.edu

Abstract

We present a linear work parallel iterative algorithm for solving linear systems involving Laplacians of planar graphs. In particular, if Ax = b, where A is the Laplacian of any planar graph with n nodes, the algorithm produces a vector \bar{x} such that $||x - \bar{x}||_A \leq \epsilon$, in $O(n^{1/6+c}\log(1/\epsilon))$ parallel time, doing $O(n\log(1/\epsilon))$ work, where c is any positive constant. One of the key ingredients of the solver, is an $O(nk\log^2 k)$ work, $O(k\log n)$ time, parallel algorithm for decomposing any embedded planar graph into components of size O(k) that are delimited by $O(n/\sqrt{k})$ boundary edges. The result also applies to symmetric diagonally dominant matrices of planar structure.

1 Introduction

Graph Laplacians owe their name to Laplace's equation; they arise in its discretization. They are also intimately connected to electrical networks [5]. Solving Laplacians in the context of those two classical Scientific Computing applications was important enough to motivate and sustain for decades the research on *multigrid* methods [2]. More recently, the reduction of symmetric diagonally dominant systems to Laplacians [12], in combination with the observations of Boman et al. [1], extended the applicability of Laplacians to systems that arise when applying the finite element method to solve elliptic partial differential equations.

Given the direct relationship of Laplacians with random walks on graphs [3], it shouldn't be surprising that linear systems involving Laplacians quickly found other applications in Computer Science. Yet, when Vaidya introduced his combinatorial preconditioners for accelerating the solution of Laplacian systems [29], very few could foresee the wide arc of applications that emerged during the last few years. Laplacian solvers are now used routinely in applications that include

segmentation of medical images [11], or collaborative filtering [7]. They are also used as subroutines in eigensolvers that are needed in other algorithms for image segmentation [28], or more general clustering problems [22].

Besides the great impact on real world applications, the common thread among all these applications is that they generate graphs with millions or billions of vertices. Very often, the graphs are planar, as in the case of two dimensional elliptic partial differential equations. In several cases they additionally have a very simple structure. For example, the graphs arising in medical image segmentation are two and three dimensional weighted grids [11]. Thus, it is extremely important to design fast and practical solvers that specialize in planar graphs.

The design of combinatorial preconditioners culminated in the recent breakthroughs of [27] and [6], that showed that general Laplacians can be solved in time $O(n \log^{O(1)} n)$, and planar Laplacians can be solved in time $O(n \log^3 n)$, using as preconditioners low stretch trees. The upper bound in this approach probably cannot be improved beyond $O(n \log n)$, due to the $\log n$ lower bound associated with the average stretch of spanning trees. This is known to be suboptimal for certain classes of un-weighted planar graphs, where multigrid methods work provably in linear time [2], matching up to a constant the lower bound. So, a particularly appealing question presents itself; what can be done in linear time? From a more practical point of view, one additional shortcoming of the preconditioner of [6], is that the algorithm for its construction is highly sequential. It is not known or obvious how to parallelize the algorithm in order to exploit the availability of a moderate number of processors in a parallel machine or in a distributed environment.

In this paper we show that planar Laplacians can be solved with O(n) work, in $O(n^{1/6})$ parallel time. The novel idea in our construction is to bypass the construction of the global low stretch tree for the given graph, by exploiting the combinatorial structure of the under-

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lying unweighted graph. In the case of planar graphs, the graph can be decomposed into O(n/k) pieces of size O(k), with each piece having a boundary of $O(\sqrt{k})$ vertices. Then, a proper "miniature" preconditioner is constructed independently for each of these pieces. The global preconditioner will be the aggregation of the miniature preconditioners. Its quality will be bounded above by the quality of the worst among the miniature preconditioners.

One basic problem we have to solve in the process, is the construction of a good decomposition. There is a considerable body of literature on linear work parallel algorithms for finding small vertex separators in planar graphs, including [9]. However, the algorithm and the underlying techniques are geared towards the construction of 2-way separators. The fastest known algorithms for constructing a small n/k-way separator use variants of recursive bisection and run in time $O(n \log n)$ [8, 14]. The complexity of both algorithms is due to the computation of a full tree of balanced separators, spending O(n) time for the construction of each level of the tree. We note that there is an O(n) time algorithm for constructing a full tree of separators for a planar graph [10]. However, the separators constructed in [10] are subtly different from the separators needed in [8] or [14]. Furthermore, the algorithm of [10] requires the computation of a BFS tree for the graph. It is a long standing open problem whether a BFS tree can be computed with O(n) work in o(n) parallel time. In this paper we adapt the techniques of [9], to give a linear work parallel algorithm for decomposing any planar graph into connected components of size O(k), that are delimited by $O(n/\sqrt{k})$ boundary edges.

1.1 Implementation and practicality notes.

We believe that besides the theoretical improvement, our method can lead to more practical implementations. An appealing characteristic of the miniaturization approach is the fact that it disconnects the problem of the existence of a good preconditioner from its construction. In most applications, one is interested in solving many linear systems with a given Laplacian. The preconditioners depend only on the given graph, hence they are constructed a single time. In those situations, it makes sense to spend more time on the construction of the preconditioners. This is because their quality affects the running time for every system that is solved. For example, in this paper, we use the preconditioners of Spielman and Teng for the construction of the mini preconditioners. However, without giving the details here, let us note that we can substitute them entirely with the Steiner support trees [12, 19]. Steiner trees are usually better than low stretch trees in practice, and provably

better for many natural families of graphs [21, 19]. A major obstacle in their applicability as preconditioners was that the algorithm for their construction is polynomial in the size of the graph. Apart from the extra time for the design of the miniature preconditioner, one can also spend extra time for measuring its quality. With a global preconditioner, one has to assume the usually pessimistic theoretical guarantee for the quality of the preconditioner. With our approach, the actual quality can be measured easily, and the corresponding parameters in the solver can be adjusted accordingly. Testing the quality of the preconditioner is also useful when a fast algorithm for constructing the preconditioner is good on typical instances, but may occasionally fail, as it is the case with algorithms for constructing Steiner trees. Failure instances can be detected, and the more expensive accurate algorithm will be run only on them.

Finally, we note that the algorithm for decomposing the graph seems to be necessary even for very simple graphs such as weighted square grids. The reason is that, whereas the square grid can be preconditioned without running the decomposition subroutine, the preconditioner undergoes a "reduction" to a smaller graph which recursively must be preconditioned. The new smaller graph, does not inherit the nice properties of the original graph.

2 Notation and technical statements

We will be considering planar weighted graphs G = (V, E, w). Throughout the paper we will assume that the given graph is connected and embedded. An embedding can be found in linear time [13], and in at most $O(\log^2 n)$ parallel time, with parallel work ranging from $O(n \log \log n)$ to $O(n \log^2 n)$, depending on the parallel model [24, 16].

There is a natural isomorphism between graphs and their Laplacians. The Laplacian A of a graph G can be formed by letting $A(i,j) = -w_{ij}$ and $A(i,i) = \sum_{i \neq j} w_{ij}$. Conversely, given a Laplacian one can reconstruct the graph. For this reason, we will be identifying graphs with their Laplacians. It is easy to see that for two Laplacians A_1 and A_2 corresponding to graphs $G_1 = (V, E, w_1)$ and $G_2 = (V, E, w_2)$, the graph that corresponds to $A_1 + A_2$ is $G = (V, E, w_1 + w_2)$. The condition number of two graphs is defined as the ratio $\lambda_{\max}(A, B)/\lambda_{\min}(A, B)$, where $\lambda_{\max,\min}(A, B)$ are the maximum and minimum non trivial generalized eigenvalues of the pair (A, B).

Let A = (V, E) be a graph, and $V = \bigcup_{i=1}^{m} V_i$, with $A_i = (V_i, E_i)$ being the graph induced on V_i . Furthermore, assume that $E = \bigcup_{i=1}^{m} E_i$, and that every edge lies in at most two A_i . Let W be the "boundary" set of nodes that appear in at least two V_i 's, and

 $W_i = W \cap A_i$. We will call W a vertex separator that decomposes the graph into components of size $\max_i |A_i|$. We call $\sum_{i=1}^m |W_i|$ the total boundary cost.

Throughout the rest of paper we let k be any fixed constant. We will state the complexity of the algorithms as a function of k. The first contribution of this paper is the following theorem.

THEOREM 2.1. Every planar graph with n nodes has a vertex separator W, that decomposes the graph into components of size O(k), with total boundary cost $O(n/\sqrt{k})$. The separator can be constructed in $O(k \log n)$ parallel time doing $O(nk \log^2 k)$ work in the CREW PRAM model, or in O(kn) sequential time.

Frederickson [8], and –in a more general setting–Kiwi et al. [14], have given $O(n \log n)$ algorithms for constructing the partitioning. The partitioning enables the construction of a preconditioner with the following guarantees.

THEOREM 2.2. (Planar Ultra-Sparsify) Every planar graph A with n nodes has a subgraph B such that: (i) $\kappa(A, B) \leq \sqrt{k}$, (ii) if we apply Gaussian elimination on B by iteratively pivoting on degree one and two nodes only, we get a planar graph C with $O(n \log^3 k/\sqrt{k})$ nodes. Given the decomposition of Theorem 2.1, the embedded graphs B, C can be constructed with $O(n \log^2 k)$ work, in $O(k \log n)$ parallel time.

The rest of the paper is organized as follows. In Section 3 we give the proof of Theorem 2.1. In Section 4 we present the construction of the preconditioners. Finally, in Section 5 we explain how for a large enough constant k, we obtain the O(kn) time algorithm, and we show that for all larger values of k the parallel algorithm doing $O(nk \log^2 k)$ work, has time complexity that quickly approaches $O(n^{1/6})$ as k increases. The Appendix contains material that is well understood and helps to make our presentation self-contained.

3 Planar Graph Partitioning

In this section we present an algorithm to partition a connected embedded planar graph G of size n into pieces of size at most O(k), by finding a set S of $O(n/\sqrt{k})$ edges that will be the boundaries of the pieces. Each boundary node is then incident to a number of pieces equal to the number of edges incident to it in S. Hence, the total cost of the boundary will be $O(n/\sqrt{k})$. The algorithm is based on an algorithm of Gazit and Miller [9]. It runs in $O(k \log n)$ parallel time, doing at most $O(nk \log^2 k)$ work.

Throughout this section we let \bar{G} be a triangulation of G. Given the embedding, the triangulation can be

computed easily with linear work in $O(\log n)$ time. Thus every edge in \bar{G} is either an edge in G or an added edge. The separator will be the boundary between a partition of the faces of \bar{G} , consisting of $O(n/\sqrt{k})$ edges.

There are two natural graphs to define on the set of faces \bar{F} of \bar{G} . The first is where we connect two faces if they share an edge, the **geometric dual**, denoted by \bar{G}^* . In the second, the **face intersection graph**, we connect two faces if they share a vertex. Note that the face intersection graph is not in general planar, while the dual is planar. We say that a set of faces in \bar{F} are **edge/vertex** connected if the corresponding induced graph in the geometric dual/face intersection graph is connected.

3.1 Neighborhoods and their cores. We define the vertex distance dist(f,f') between two faces f and f' to be one less than the minimum number of faces on a vertex connected path from f to f'. Since the faces are triangular, dist(f,f') is equal to the length of the shortest path from a vertex of f to a vertex of f', plus one. Thus two distinct faces that share a vertex are at vertex distance one. A d-radius vertex connected ball centered at a face $f \in \bar{F}$, denote $B_d(f)$, is the set of all faces at distance at most d from f. That is, $B_d(f) = \{f' \in \bar{F} \mid dist(f,f') \leq d\}$. By induction on the radius of the ball, one can show that a ball forms a set of edge connected faces. We are now ready to give the definition of a k-neighborhood, and some of its consequences.

Definition. The k-neighborhood of a face $f \in F$ $N_k(f)$ will consist of k faces defined as follows: (i) The ball $B_d(f)$ where d is the maximum d such $|B_d(f)| \le k$. (ii) The faces at distance d+1 from f picked so that $N_k(f)$ remains edge connected and of size k.

We call faces at a given distance from f a layer and those at distance d+1 the **partial layer**. We define d+1 to be the **radius** of $N_k(f)$. For each face we construct its k-neighborhood. The neighborhood of a face f that is incident to a node v of degree at least k, will have only a partial layer. The partial layer can be constructed by taking the first k faces going in a clockwise fashion around v. In order to simplify our presentation, if a face is incident to more than one nodes of degree more than k, we will construct one k-neighborhood per each such node, as described above. So, a given face may generate up to three neighborhoods.

LEMMA 3.1. The number of neighborhoods containing any given face is $O(k^{\log k})$.

Proof. We seek to bound the size of the set C of faces whose neighborhoods contain a given face f'. The neighborhoods are edge connected. If $f' \in N$, there

is an edge connected path of faces from f' to the center of N. There are at most 6k neighborhoods of radius r=1 that may contain f'. Every neighborhood of radius $r \geq 2$ that contains f' includes in its full layers at least one of 18k given faces in $B_1(f')$, and $B_2(f')$. So, from now on, we may assume that the neighborhoods are full balls.

We claim that \mathcal{C} is an edge connected set of faces. To see why, let $f \in \mathcal{C}$, with $N(f) = B_r(f)$. Let h be the edge-incident face on the path from f to f'. We must have $f' \in B_{r-1}(h)$. Let I(f) be the set of faces at distance 1 from f. We have $B_r(f) = \bigcup_{g \in I(f)} B_{r-1}(g)$. Since $h \in I(f)$, this implies that the radius of N(h) is at least r-1. Hence $f' \in N(h)$, and $h \in \mathcal{C}$.

We will find a set \mathcal{B} of $(2k)^{\log k+1}$ neighborhoods that cover all the faces in \mathcal{C} . To form \mathcal{B} we will be removing, in rounds, sets of neighborhoods from \mathcal{C} . We start with $N(f') = \mathcal{B}_0$. Assume that in the t^{th} round we removed a set \mathcal{B}_t . We will let \mathcal{B}_{t+1} , be the neighborhoods of the faces that have not been covered in previous rounds, and are edge-incident to the faces in \mathcal{B}_t . Hence $|\mathcal{B}_{t+1}| \leq 2k|\mathcal{B}_t|$. Let r_t be the minimum radius over the neighborhoods in B_t . To go from $f \in \mathcal{B}_t$ to f'the path must go through r_{t-1} layers of a neighborhood N in B_{t-1} , before it reaches the center of N. By an inductive argument, this gives that $r_t \geq \sum_{i=0}^{t-1} r_i \geq 2^{t-1}$ 2^{t-1} . This implies that after $d \leq \log k + 1$ rounds, the process must stop because r_d becomes greater than k, meaning that all neighborhoods in \mathcal{B}_d have radius greater than k, which is the maximum possible by definition. So, $|\mathcal{C}| \leq 3 \sum_{i=1}^{d} |\mathcal{B}_t| = O(k^{\log k + 2})$.

The critical fact is that each k-neighborhood $N_k(f)$ has a set C_f of **core** faces. The following key lemma concerning the cores, follows by a standard pigeon hole argument used by Lipton and Tarjan [17].

LEMMA 3.2. Let $N_k(f)$ be a neighborhood of radius r. There exists a ball, $B = B_{r'}(f)$ such that $2(r - r') + |\partial B| \le \sqrt{2k} + 4$. We call $B_{r'}(f)$ the **core** of $N_k(f)$.

The importance of the cores becomes apparent in the following Lemma.

LEMMA 3.3. If $N_k(f_1)$ and $N_k(f_2)$ have at least one vertex in common and P is any shortest path in \bar{G} from the boundary of f_1 to the boundary of f_2 , then the exposed part of P, that is the number of edges exterior to $C_{f_1} \cup C_{f_2}$ is at most $\sqrt{2k} + 4$.

3.2 An outline of the algorithm. With the introduction of the neighborhoods and their cores, we are ready to restate our goal for the rest of this section. We aim to find a set \mathcal{P} of O(n/k) paths or incisions, with the following properties: (i) the removal of \mathcal{P}

disconnects the graph into pieces of size O(k), (ii) the two endpoints of each incision $P \in \mathcal{P}$ are faces whose neighborhoods touch, so that Lemma 3.3 applies to P. Then, for every incision P with end faces f_1, f_2 , we will include in the final separator S: (i) the boundaries of the cores C_{f_1} and C_{f_2} , and (ii) the exposed part of P. One way to think of this, is that we first find the incisions, and then we add the cores of their end points on top of them. Finally, we return to the graph the interior of all the cores. It then becomes clear that the final separator decomposes the graph into pieces of size O(k). Furthermore, by Lemma 3.2 the number of edges added in S per incision, is at most $2(\sqrt{2k}+4)$. Hence, the total number of edges in the final separator is $O(n/\sqrt{k})$.

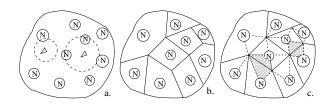


Figure 1: Steps of the algorithm.

We now give a short outline of the algorithm. The first step is to obtain a maximal set I of at most n/kface-disjoint neighborhoods in \bar{G} . We will call this the set of **independent neighborhoods**. The maximality of I will provide a good "covering" of the graph, in the sense that the neighborhood of every face **exterior** to I, intersects at least one neighborhood in I. This step is shown schematically in Figure 1a and it is described formally in subsection 3.3. In the second step, we assign each exterior face to one of the neighborhoods in I, in order to decompose the graph into edgeconnected Voronoi regions of faces, each consisting of the faces assigned to one neighborhood. This step is depicted in Figure 1b and described in Section 3.4. The edges between the Voronoi regions form a planar graph that will be called the Voronoi boundary graph. The nodes in the Voronoi boundary graph with degree greater than 2 will be called **Voronoi nodes**. The next step will be to further decompose the graph into Voronoi-Pair regions, by finding paths between the neighborhoods and the surrounding Voronoi nodes. Two of the Voronoi-Pair regions are highlighted in Figure 1c. We give the details in Section 3.5. Finally, we separately split each Voronoi-Pair region, as described in Section 3.6. Due to lack of space, we omit the proofs of some of the easier lemmas. They are available in the full version of the paper.

3.3 Computing the set of independent neighborhoods. We say that two neighborhoods are in**dependent** if they share no faces of F. Our goal will be to compute a maximal set I of independent neighborhoods. It is easy to compute I in O(kn) sequential time. For the rest of this section let us denote with |G| the number of edges of a graph G. We define the containment graph B_0 to be the bipartite graph with the left side nodes corresponding to neighborhoods, and the right side nodes corresponding to faces. Any given neighborhood is joined with the k faces it contains. By construction, $|B_0| \leq 3kn$. We also define the neighborhood conflict graph $N(B_0)$, by letting nodes correspond to neighborhoods, and edges joining neighborhoods that intersect. By Lemma 3.1, every neighborhood intersects at most $O(k^{\log k})$ neighborhoods. Thus $|N(B_0)| = O(k^{\log k} n).$

We will use a modification of Luby's algorithm [18], that was also used in [9]. We won't directly run the algorithm on the conflict graph. Instead, we will simulate it on the containment graph. In every round of the algorithm, every neighborhood N that remains in the graph, picks randomly a number v_N in $(1, n^4)$. The simulation of one round will consist of k steps. In the first step each N marks its center face with v_N . In every subsequent step, each N attempts to mark one face $f \in N$ that has not yet been marked by N. To do this, it picks a face $f' \in N$ that got marked by N in previous steps, and shares an edge with f. It queries the mark of f'. If the mark of f' is higher than v_N , N knows that intersects a neighborhood with larger value. It thus becomes inactive and won't try to mark other faces for the remaining steps. If the mark of f' is identical to v_N , it goes ahead to mark f. In this way, every face receives up to 3 requests to be marked, and the related writes can be done independently. The biggest among the previous mark of f and the 3 incoming values becomes the new mark of f. After k steps, every N whose faces are marked with v_N joins I. Finally, all the neighborhoods that joined I leave the graph along with their neighbors

Let B_t and $N(B_t)$ be the containment and conflict graphs before the t^{th} round. It is not hard to see that the above simulation includes in I at least as many nodes as Luby's algorithm. Hence $N(B_t)$ loses a constant fraction of its edges, and the algorithm finishes in $O(\log n)$ rounds. Each round can be done in O(k) parallel time. The total work is $O(|B_t|) < O(|N(B_t)|)$. There is some $d = O(\log^2 k)$ such that $|N(B_d)| = O(n)$. Then, the total work for each of the first d rounds can be upper bounded by the size of B_0 , and for the rest by the size of $N(B_t)$, which decreases geometrically from $|N(B_d)|$. Hence the total work is $O(nk\log^2 k)$.

3.4 Decomposition into Voronoi Regions. The goal of this section is to decompose the graph into edge connected Voronoi regions, each corresponding to one of the neighborhoods in I. At a high level, the approach is to find the nearest neighborhood of each exterior face f, and assign f to it. In the process, we will decompose faces that have more than one nearest neighborhood into more triangular faces, and assign these new faces to neighborhoods.

Let f be an exterior face. Let ∂N denote the faces on the boundary of a neighborhood N. We define $dist(f, N) = \min_{a \in \partial N} dist(f, a)$, and $dist(f) = \min_{N \in I} dist(f, N)$.

LEMMA 3.4. Let f be an exterior face of radius r. Then $r \geq dist(f)$. Also, if $N(a) \in I$ is such that dist(f, N(a)) = dist(f) then N(a) and N(f) share at least one vertex. Finally, every path of length at most dist(f)-1 starting from the boundary of f, is contained in N(f).

We now describe the algorithm. In what follows, every exterior face f will compute a labelling of each of its vertices, of the form d[a], where d will be a distance, and a the index of a neighborhood in I. The labelling will be local, and so no concurrent writes are needed.

- **1.** Each neighborhood $N(a) \in I$ marks all its faces with the index of a. Also, for each boundary vertex v of every face f, we compute the "leftmost" (with respect to f) BFS spanning tree of N(f) rooted on v.
- 2. If a vertex v is on the boundary of some $N \in I$, it marks itself with 0 and submits clockwise the marks to its unmarked surrounding faces, so that the faces that receive the same mark are contiguous. This can be done in $O(\log n)$ time with O(n) total work. In this way, every exterior face f receives up to 3 marks through its vertices. If f receives a through vertex v, it labels v with O[a]. Finally if f has received at least one mark, it labels with 1 each vertex that has not been marked with a 0.
- **3.** By Lemma 3.4, to find the nearest neighborhood of an exterior face f, it is enough to consider the nodes in N(f) that are marked with 0. First, we label each vertex v of f with the distance of the 0 vertex nearest to v, plus one. This is by definition equal to dist(f). Let us call the vertices labelled with dist(f) critical for f. For each critical vertex v of f, we find the **preferred** path P, defined as the leftmost path that (i) starts in v, (ii) reaches a vertex w in a neighborhood $N \in I$, (iii) has length dist(f) 1. Lemma 3.4 implies that P is contained in N(f), and thus it can be found in O(k) time, by using the BFS computed in the previous step. The face that lies anticlockwise (with respect to w) of the last edge of P has already labelled v with 0[a], for

some a. Then, f labels v with dist(f)[a].

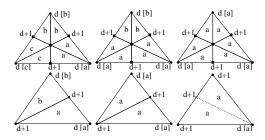


Figure 2: Breaking exterior faces.

4. One can verify that there are six different cases with respect to the type of labels that faces have computed for their vertices. These cases are shown in Figure 2, which also shows how each face is split into smaller faces that are assigned to the neighborhoods. After we split the faces that fall in to the first five cases, the remaining faces are split when needed, to make the graph triangular.

All the faces assigned to a given neighborhood in $N(a) \in I$ will be called the **Voronoi Region** of a. We claim that the above construction produces Voronoi regions that are edge connected.

Lemma 3.5. All the faces that share a vertex v compute the same distance label for v.

Lemma 3.6. The Voronoi regions are edge connected.

Proof. By construction each neighborhood is edge connected. So, it will suffice to show that for every exterior face $f' \in \bar{G}'$ that belongs to the Voronoi region associated with N(a), there is an edge connected path from f' to a face of N(a). Let v be the critical vertex of f', and f be the parent face of f' in \bar{G} . It must be the case that v was labelled with dist(f)[a] by f in Step 3.

If dist(f) = 1, then v is on the boundary of N(a). The algorithm ensures that there is an edge connected sequence of exterior faces surrounding v, that all marked v with 1[a]. The face on the one end of the sequence shares an edge with N(a). By the way we split the faces of \bar{G} , all the faces of \bar{G}' that are generated inside the faces in the sequence, are labelled with a. This provides the edge connected path from f' to N(a).

Now assume dist(f) > 1. Let P the preferred path from v. By construction, the face g on the left of the last edge of P has marked w with 0[a]. Now assume that v is not in the last edge of P, and let v_1 be the vertex after v in P. We will consider the face $f_1 \in \overline{G}$ on the left of P that includes the edge (v, v_1) , and the faces of \overline{G} between f and f_1 that touch v, as shown in

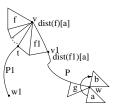


Figure 3: Getting one step closer to N(a).

Figure 3. We show that these faces label v and v_1 with dist(f)[a] and $dist(f_1)[a]$ respectively.

Recall that Lemma 3.5 shows that the distance labels are independent of the faces. We first show that the labels of all vertices on the arc between f and f_1 must be at least equal to dist(f). Assume for the sake of contradiction that one of these vertices, say t, is labelled with dist(f) - 1. This means that there is a path P_1 of length dist(f) - 2 from t to a vertex marked with 0. The path $(v,t) + P_1$ has length dist(f) - 1. Then P is not the preferred path. This is a contradiction. We know already that v is critical for f. Since all the nodes of the faces between f and f_1 , excluding f_1 , are labelled with at least dist(f), v is critical for them as well. Therefore, each of these faces uses independently exactly the same definition to compute the label of v in Step 3, and so the label is consistently [a].

It is easy to see that $dist(f_1) = dist(f) - 1$. Since all the other vertices of f_1 are labelled with dist(f), v_1 must be labelled with $dist(f_1)$. The neighborhood label computed for v_1 by f_1 is computed by considering the last edge of the leftmost path of length dist(f) - 2starting from v_1 . It is clear that this path is the segment of P after v_1 , and thus the label is [a].

By applying this argument inductively it follows that the set of all the faces F on the left of P, mark the vertices of P with [a]. Finally consider all the faces of \overline{G}' that were generated by splitting the faces of F. First note that, by the way we split the faces of \overline{G} , these faces form an edge connected path from $f' \in \overline{G}'$ to the face $g' \in \overline{G}'$ that was generated inside g. Since dist(g') = 1, we know that there is an edge connect path from it to N(a). The concatenation of the two paths forms an edge connected path from f' to N(a).

LEMMA 3.7. The set of preferred paths that reach a given $N \in I$ can be used to form a BFS spanning tree of the Voronoi region of N. We call this the **preferred BFS** tree of the Voronoi region.

LEMMA 3.8. Each Voronoi region contains $O(k^{\log k})$ faces.

Decomposition into Voronoi-Pair Regions. To simplify our notation, we will be denoting \bar{G}' by G. We have decomposed the graph into at most n/kVoronoi regions. Their boundaries are edges of G. Despite the fact that these regions are edge-connected sets of faces, their boundaries may be not connected. In general, every connected region can be decomposed into a collection of simple boundary cycles, where the faces exterior to one cycle are edge-disjoint to those of another cycle. See [20] for a more complete discussion. Let \mathcal{C} denote the set of boundary cycles of all the Voronoi regions. Any pair of boundary cycles in \mathcal{C} , corresponding to different Voronoi regions, can share a path, a single vertex, or no vertices at all. We say that a cycle in C is non-trivial if it shares a path with at least one other cycle in C. The vertices where nontrivial cycles intersect have degree at least 3. We call these vertices the Voronoi nodes. Thinking of the simple paths between the Voronoi nodes as edges, we get a planar graph which we call the Voronoi boundary **graph**, denoted by G_I . The graph G_I will not be in general connected when the regions have disconnected boundaries. We can think of G_I as a set of connected components, where each but one connected component lies inside one face of another connected component. To see this formally, pick an arbitrary "outer" face f_o of \bar{G} . To simplify our discussion we assume wlog that the boundary of the region that contains f_o is connected. Every region V_g has a unique external boundary cycle that lies closer to f_0 . The faces enclosed by the boundary of each non-trivial internal cycle boundary of V_q form a connected component of \bar{G} . This boundary is the outer face of a connected component G_c of G_I . Each of the other faces of G_c correspond to the external boundary cycle of exactly one Voronoi region. It can be seen that the number of faces of G_I is equal to the number of Voronoi regions that have a non-trivial external boundary.

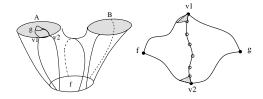


Figure 4: A Voronoi region and a Voronoi-Pair region.

A topological picture of a Voronoi region with a disconnected boundary is shown in Figure 4. Searching faces out from f, the boundary of V_f is initially connected, until it reaches a saddle point, where it disconnects into two or more connected simple cycles. There

are paths from f to the saddle points that form a collection of simple cycles and decompose V_f into Voronoi subregions with simple cycle boundaries. Consider any given subregion V_{f_A} . Any point on the boundary of V_{f_A} can be reached via a shortest path from f, that lies in V_{f_A} . Provided that we are given $k \geq 3$ vertices on the boundary of V_{f_A} , we can decompose V_{f_A} into k regions. The boundary of each of these smaller regions consists of one path on the boundary of V_{f_A} , and two shortest paths from its endpoints back to f. So, any segment along the boundary between two different Voronoi regions V_f, V_g , is reachable from both regions through shortest paths that lie inside the two subregions of V_f, V_g that share the given cycle, as depicted in Figure 4. This forms what we call a **Voronoi-Pair region**.

Based on the above discussion we construct the set \mathcal{P} of incisions and the final separator \mathcal{S} , as described in Section 3.2. First, for each Voronoi region V_f we add shortest paths from f to the saddle points. This decomposes V_f into connected components with simple boundaries. Then, we pick three arbitrary vertices on every trivial cycle in \mathcal{C} . Let V_1 be the set of those vertices, and V_2 be the Voronoi nodes. Finally, for each Voronoi region V_f we add to \mathcal{P} the shortest paths from f to each point of its boundary which is in $V_1 \cup V_2$. There are at least two such points on each boundary cycle, and each Voronoi subregion is decomposed into half-Voronoi pairs. Those are coupled with half-Voronoi pairs inside the adjacent region V_g , and thus the graph is decomposed into Voronoi-Pair regions.

LEMMA 3.9. The number of paths added to \mathcal{P} is at most 6n/k.

Proof. Let α be the number of trivial external boundary cycles, and β be the number of non-trivial external cycles. We have $\alpha + \beta \leq n/k$. Let f, v, e, p be the number faces, vertices, edges, and connected components of G_I . We have $\beta = f$. The number of paths to the saddle points is at most $2p + 2\alpha$. Fix a connect component G_c of G_I . Let $f_{i,c}$ be the sizes of the faces of G_I . The total number of paths in $\mathcal P$ that are incident to G_c is $\sum_i f_{i,c} = 2e_c$. The number of paths to the points in V_I is at most 3α . Hence, $|\mathcal P| \leq 5\alpha + 2p + 2\sum_c e_c = 5\alpha + 2p + 2e$. From Euler's formula, we have $\beta = 1 + p + e - v$. Since $6v \leq 4e$, we have $6\beta = 6 + 6p + 6e - 6v \geq 6 + 6p + 2e > 2p + 2e$. So, $|\mathcal P| \leq 5\alpha + 6\beta \leq 6n/k$.

The algorithmic details of the construction of \mathcal{P} and \mathcal{S} are easy and we present them in the full version of the paper. The key is that Lemma 3.3 applies to all the paths in \mathcal{P} and these paths are constructed by using the preferred BFS trees constructed along with the Voronoi regions.

3.6 Splitting a Voronoi Pair. Let \mathcal{V} denote the set of Voronoi-Pair regions. By Lemma 3.8, the size of each $V \in \mathcal{V}$ is bounded by $O(k^{\log k})$. We can run Frederickson's algorithm [8] on the geometric dual of each V, to add to the separator $O(|V|)/\sqrt{k}$ edges that disconnect V into pieces of size O(k). The total number of edges added to \mathcal{S} will be $\sum_{V \in \mathcal{V}} O(|V|)/\sqrt{k} = O(n/\sqrt{k})$. The total work will be $\sum_{V \in \mathcal{V}} O(|V| \log |V|) \leq n \log^2 k$. The algorithm can be run independently on each V, so the parallel time is $O(k^{\log k})$.

Alternatively, we can decompose the Voronoi pairs without invoking another separator algorithm. Due to lack of space we give only a sketch of the algorithm. Let V_f and V_g be the two Voronoi regions in the pair, and T_f, T_g be their preferred BFS trees. Given a segment between two vertices w_1, w_2 of the boundary, we define the weight of $[w_1, w_2]$ to be the total number of the nodes contained between the paths from w_1, w_2 to their common ancestors, in \mathcal{T}_f and \mathcal{T}_g respectively. We will decompose the boundary into non-overlapping segments, such that: (i) every segment consisting of one edge has weight larger than 2k, (ii) every segment of weight less than k lies between two segments of weight larger than k, (iii) all other segments have weight between k and 2k. Let V_3 be the set of the endpoints of these segments. We add to \mathcal{P} the shortest paths from the vertices in V_3 to f and g. Since the diameter of the trees is O(k), this decomposition can be done in $O(k + \log n)$ time with linear work. The total number of paths added to \mathcal{P} is O(n/k), by construction. We are left with the segments consisting of only one edge, whose weight can be up to $O(k^{\log k})$. Let M be the component defined by one such segment. We separately focus on each half of M. As implied by the proof of Lemma 3.6, along with the preferred BFS T_M , we have implicitly computed a preferred spanning tree T_M^* of the geometric dual of M. The paths of faces in T_M^* lie along paths of T_M , by construction. We will use parallel tree contraction, to find the k-critical nodes of T_M^* in O(k) time, with $O(|T_M^*|)$ work (see [25] for definitions and details). The number of critical nodes is O(|M|/k). We will add to S the faces corresponding to the critical nodes. This will decompose M into O(|M|/k) pieces (called in [25] the k-bridges) of size at most O(k). The vertices contained in each of these bridges are delimited by three paths in T_M . We will add these paths to \mathcal{P} . The total number of paths added to \mathcal{P} in this step is O(n/k) and the total work is O(kn).

4 Constructing the preconditioner

In this section we show how to construct the preconditioner of Theorem 2.2 given the partitioning of Theorem 2.1. Let $\mathcal{A} = \{A_i\}$ be the components of the partition,

and $W_i = A_i \cap W$. We have $\sum_i |W_i| = O(n/\sqrt{k})$, and thus $\sum_i |A_i| = O(n)$.

Every edge of A is contained in at least one A_i , and in at most two; if it is contained in two, each cluster gets half of its weight. In this way, we get $A = \sum_i A_i$. We let B_i be the subgraph of A_i constructed by setting $m = \lceil |A_i|/\sqrt{k} \rceil$ in Theorem 6.1. We have $|B_i| = |A_i| - 1 + |A_i|O(\log^3 k/\sqrt{k})$, and $\kappa(A_i, B_i) = \sqrt{k}$. The preconditioner will be $B = \sum_i B_i$. By Lemma 6.1, we get $\kappa(A,B) = \sqrt{k}$. We will be greedily removing degree one and two nodes in the interior of each A_i independently. Concretely, we let $C_i = \text{Eliminate}(B_i, W_i)$ and $C = \sum_i C_i$. The algorithm Eliminate is given in Section 6. This will provide a partial Cholesky factorization of $B = L[I,0;0;C]L^T$. By Lemma 6.2, we have $|C_i| \leq 4(|W_i| + |A_i|\log^3 k/\sqrt{k})$, and $|C| \leq \sum_i |C_i| = O(n\log^3 k/\sqrt{k})$.

Each B_i can be constructed independently in time $O(|A_i|\log^2 k)$ using Theorem 6.1. Hence, the total work for the construction of B is $\sum_i |A_i|\log^2 k = O(n\log^2 k)$. Since A, B are embedded, C comes automatically embedded.

5 The solver and its complexity

In this section we review how the preconditioners can be used to solve a given system.

5.1 The solver. Let A be a graph with n nodes, and suppose we want to find an approximate solution \bar{x} for the system Ax = b, so that $||x - \bar{x}||_A \le 1/2$.

Given an approximate solution x_i , one Chebyshev iteration ([4]) obtains a better approximation x_{i+1} . The preconditioned Chebyshev iteration ([4]), is the Chebyshev iteration applied to the system $B^{-1}Ax = B^{-1}b$. Each iteration uses only matrix-vector products of the form $B^{-1}z$, which is the solution of the system By = c. It is well known that $O(\sqrt{\kappa(A,B)})$ Chebyshev iterations guarantee the required approximation, provided that the products $B^{-1}z$ are computed exactly.

In our setting, the preconditioner matrix B is a Laplacian. Let A_1 be the output of algorithm Eliminate of Section 6, run on input (A,\emptyset) . The partial Cholesky factorization of B gives $B = L[I,0;0,A_1]L^T$, where L is a lower triangular matrix with O(n) nonzero entries. One can solve By = c, by solving for z in $[I,0;0,A_1]z = L^{-1}c$, and then computing $y = L^{-T}z$ by back-substitution. Therefore, we can solve a system in B by solving a linear system in A_1 and performing O(n) additional work. However A_1 may be itself a big graph. Naturally, we can recursively perform preconditioned Chebyshev iterations on A_1 , with a preconditioner B_1 . This defines a hierarchy of graphs $A = A_0, B_0, A_1, B_1, \ldots, A_r$. In [27] it was

shown that the following recursive algorithm obtains the required approximation:

Solve $[A_i, b]$: If i = r return $A_r^{-1}b$. Otherwise, perform $5\sqrt{\kappa(A_i, B_i)} \ln \kappa(A_i, B_i)$ Chebyshev iterations, with preconditioner B_i . Each time a product $A_{i+1}^{-1}c$ is needed, use Solve $[A_{i+1}, c]$ instead. Return the last iterate.

5.2 Sequential complexity. We will assume that for all $i, 5\sqrt{\kappa(A_i, B_i)} \ln \kappa(A_i, B_i) \le t$, and $|A_i|/|A_{i+1}| \ge t$ m. We let $|A_r|$ be a constant, so that the corresponding systems are solved in constant time. By an easy induction, the total number of calls to Solve with input A_i , is t^i . For each call of Solve at level i, the amount of work is $O(t|A_i|) = O(tn/m^i)$. Assuming that the sequence of graphs can be constructed in time T, if t/m < 1/2, the total amount of work is $T + O(tn\sum_{i}(t/m)^{i}) = O(T + tn)$. In Theorem 2.2 we can pick a value of k that satisfies t/m = 1/2 for a constant t. The time to construct the hierarchy is $T = \sum_i O((k + \log^2 k) n/m^i) = O(kn)$. In comparison, using the construction of [27], the number of levels must be $O(\log n/\log\log n)$ and using Theorem 6.1, we have $T = \sum_{i} (n/t^{i}) \log^{2}(n/t^{i}) = O(n \log^{3} n/\log \log n).$

5.3 Parallel Complexity. Let us now turn our attention to the potential for parallelism in algorithm Solve. By Theorems 2.1 and 2.2, the hierarchy of graphs can be constructed with $O(nk \log^2 k)$ work in $O(k \log^2 n)$ time. The algorithm can be seen as a sequence of Chebyshev iterations. At the end of Section 6 we outline how to compute the Cholesky factorization with O(n) in $O(\log n)$ time. Hence each iteration can be done with O(n) work in $O(\log n)$ time. Both the sequential and the parallel algorithms will do the same number of iterations, and thus the total parallel work is proportional to the total sequential work.

The Chebyshev iterations must be performed sequentially, so their total number is the dominating factor in the time complexity. This is dominated by the $O(t^r)$ iterations done at the bottom of the hierarchy. Let $m=t^c$. Given that $|A_r|$ is constant, we have $r \leq \log_m n$, and $t^r = O(n^{1/c})$. Theorem 2.2 guarantees that c can be taken arbitrarily close to 2, while the total work remains O(n) with only a larger hidden constant. In comparison, the algorithm of [27] can also achieve a c arbitrarily close to 2, but with an increase in the log terms in the total work done by the algorithm.

We can improve the number of Chebyshev iterations while keeping the amount of work linear, by stopping the recursion at a higher level. In the following discussion we omit inverse polylogarithmic factors. Let $|A_r| = n^{\alpha}$. We have $r = (1 - \alpha) \log_m n$, and $t^r = n^{(1-\alpha)/c}$. To solve

the systems in A_r we use the parallel nested dissection algorithm of Pan and Reif [23]. The algorithm requires as input a tree of small vertex separators for A_r . This can be constructed one time, with o(n) work, and in $n^{(1-\alpha)/c}$ time using Klein's algorithm [15]. Then, the algorithm obtains a one-time factorization of A_r in polylog(n) time, with $O(n^{3\alpha/2})$ work, which is linear if a=2/3. Then, every system in A_r can be solved in polylog(n) time, with $O(n^{\alpha})$ work. The total amount of work for solving the systems in A_r is $O(n^{(1-\alpha)/c}n^{\alpha}) = o(n)$. Hence the parallel time complexity approaches $O(n^{1/6})$ as c approaches 2, and the algorithm can use only $O(n^{5/6})$ processors.

6 Appendix

LEMMA 6.1. (Splitting Lemma) Let A, B be graphs, with $A = \sum A_i$ and $B = \sum B_i$, where for all i, A_i, B_i are graphs on the same set of nodes. Then $\kappa(A, B) = \max_i \kappa(A_i, B_i)$.

The following theorem is an adaption of theorem **Ultra-Sparsify** of [27], implicitly mentioned in [6]. The AKPW trees of [27] are replaced by the low stretch trees of [6]. For planar graphs sparsification, is not necessary, and this saves the $\log^{O(1)} n$ factor in the condition number in the original statement of the theorem.

THEOREM 6.1. (Ultra-Sparsify) Let A be a planar graph with n nodes and $m \le n$ be an integer. One can find a subgraph B of A, with $n-1+mO(\log^2 n \log \log n)$ edges, such that $\kappa(A,B) \le n/m$. B can be constructed in time $O(n \log^2 n)$.

Let A = (V, E) be a graph, and $S \subset V$.

Eliminate(A,S): If v has degree 1 and it is not in S, remove v and its adjacent edge. If v has degree 2 and it is not in S, remove v and connect its neighbors with an edge.

LEMMA 6.2. Algorithm Eliminate returns a graph C with at most 4(|S| + |E| - |V| + 1) nodes.

It is easy to see that Eliminate preserves the planarity and the embedding of the input graph, as well as all similar structural properties. Algorithm Eliminate can be used to derive a partial Cholesky factorization $A = L[I, 0; 0, C]L^T$, where L has O(|V|) non-zero entries.

Let us now give a sketch of the computation of L. A more detailed exposition can be found, for example, in [12]. Assume that the algorithm eliminates vertices v_1, \ldots, v_k in this order, producing a sequence of graphs $A = A_0, A_1, \ldots, A_k = C$, where A_i is the graph after the elimination of vertex v_i from A_{i-1} . Roughly, when

vertex v_i is eliminated, the algorithm computes a lower triangular matrix L_i which has ones in the diagonal, and other non-zeros only in the i^{th} column, at the positions of the neighbors of v_i in A_{i-1} . Thus, L_i depends only on the graph induced on v_i and its neighbors in A_{i-1} . We have $L = \prod_{i=1}^k L_i$. Assume that the eliminated vertices can be separated into sets A_1, A_2, \ldots, A_t , such that no edges of A go between any pair of these sets. Then, if nodes i and j belong to different sets, L_i and L_j commute. This can be shown formally by inspecting the algebraic form of L_i . Hence, we can write $L = \prod_i L_{A_i}$, where L_{A_i} corresponds to the elimination of the nodes in A_i , and can be constructed independently from the other L_{A_i} 's.

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