**Computational and Communication Complexity in Massively Parallel Computation** 

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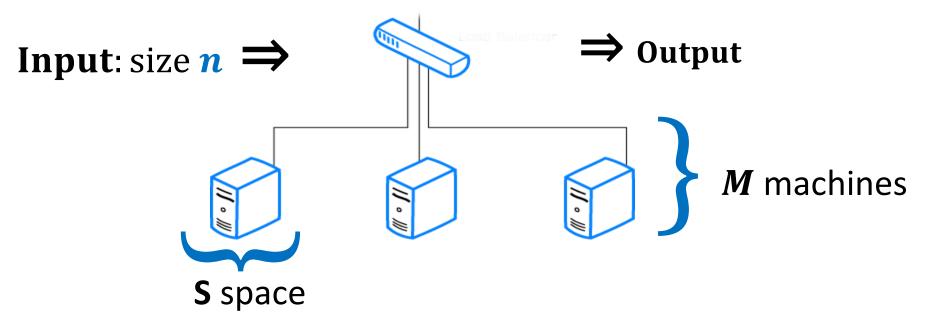


## Cluster Computation (a la BSP)

- Input: size n (e.g. n = billions of edges in a graph)
- *M* Machines, *S* Space (RAM) each
  - Constant overhead in RAM:  $M \cdot S = O(n)$

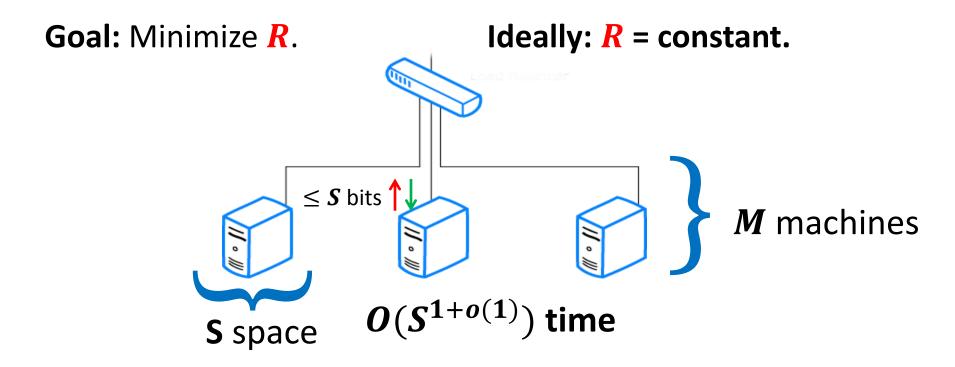
 $-S = n^{1-\epsilon}$ , e.g.  $\epsilon = 0.1$  or  $\epsilon = 0.5$  ( $M = S = O(\sqrt{n})$ )

Output: solution to a problem (often size O(n))
 Doesn't fit in local RAM (S << n)</li>



### Cluster Computation (a la BSP)

- Computation/Communication in **R** rounds:
  - Every machine performs a near-linear time computation => Total user time O(S<sup>1+o(1)</sup>R)
  - Every machine receives at most S bits of information => Total communication O(nR).



#### MapReduce-style computations

YAHOO! Google



What I won't discuss today

- PRAMs (shared memory, multiple processors) (see e.g. [Karloff, Suri, Vassilvitskii'10])
  - Computing XOR requires  $\widetilde{\Omega}(\log n)$  rounds in CRCW PRAM
  - Can be done in  $O(\log_s n)$  rounds of MapReduce
- Pregel-style systems, Distributed Hash Tables (see e.g. Ashish Goel's class notes and papers)
- Lower-level implementation details (see e.g. Rajaraman-Leskovec-Ullman book)



## Models of parallel computation

- Bulk-Synchronous Parallel Model (BSP) [Valiant,90]
   Pro: Most general, generalizes all other models
   Con: Many parameters, hard to design algorithms
- Massive Parallel Computation [Feldman-Muthukrishnan-Sidiropoulos-Stein-Svitkina'07, Karloff-Suri-Vassilvitskii'10, Goodrich-Sitchinava-Zhang'11, Beame, Koutris, Suciu'13, Andoni, Onak, Nikolov, Y.'14]

**Pros:** 

- Inspired by **modern** systems (MapReduce, Dryad, Spark, Giraph, ...)
- Few parameters, **simple** to design algorithms
- New algorithmic ideas, robust to the exact model specification
- # Rounds is an information-theoretic measure => can prove unconditional results

**Con:** sometimes not enough to model more complex behavior

## Getting hands dirty

- Cloud computing platforms (all offer free trials):
  - Amazon EC2 (1 CPU/12mo)
  - Microsoft Azure (\$200/1mo)
  - Google Compute Engine (\$200/2mo)
- Distributed Google Code Jam
  - First time in 2015:

https://code.google.com/codejam/distributed\_index.html

- Caveats:
  - Very basic aspects of distributed algorithms (few rounds)
  - Small data (~1 GB, with hundreds MB RAM)
  - Fast query access ( $\sim 0.01 ms$  per request), "data with queries"





## **Business perspective**

- Pricings:
  - <u>https://cloud.google.com/pricing/</u>
  - https://aws.amazon.com/pricing/
- ~Linear with space and time usage
  - 100 machines: 5K \$/year
  - 10000 machines: 0.5M \$/year
- You pay a lot more for using provided algorithms
  - <u>https://aws.amazon.com/machine-learning/pricing/</u>

100 x		6
100 X		Ø
73,000 total hours per month		
VM class: regular		
Instance type: f1-micro		
Region: United States		
Sustained Use Discount: 30% ?		
Effective Hourly Rate: \$0.0056		
Estimated Component Cose \$4,90	5.60 per 1 y	/ear
1000 x	1	8
730,000 total hours per month		
VM class: regular		
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10000 x	1	0
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## Sorting: Terasort

- Sort Benchmark: http://sortbenchmark.org/
- Sorting n keys on  $M = O(n^{\epsilon})$  machines
  - Would like to partition keys uniformly into blocks: first n/M, second n/M, etc.
  - Sort the keys locally on each machine
- Build an approximate histogram:
  - Each machine takes a sample of size s
  - All  $M * s \leq S = n^{1-\epsilon}$  samples are sorted locally
  - Blocks are computed based on the samples
- By Chernoff:  $\mathbf{M} * \mathbf{s} = O\left(\frac{\log n}{\alpha^2}\right)$  samples suffice to compute all block sizes up to  $\pm \alpha n$  error with high probability
- Take  $\alpha = n^{-\epsilon}$ : error O(S)
- $\mathbf{M} * \mathbf{s} = \widetilde{O}(\mathbf{n}^{3\epsilon}) \le \mathbf{O}(\mathbf{n}^{1-\epsilon})$  for  $\epsilon \le 1/4$

## Connectivity

- Input: n edges of a graph (arbitrarily partitioned between machines)
- Output: is the graph connected? (or # of connected components)
- **Question:** how many rounds does it take?
  - 1. O(1)
- 2.  $O(\log^{\alpha} \mathbf{n})$ 
  - 3.  $O(n^{\alpha})$
  - 4.  $O(2^{\alpha n})$
  - 5. Impossible

## **Algorithms for Graphs**

- **Dense graphs** vs. sparse graphs
  - Dense:  $S \gg |V|$ 
    - Linear sketching: one round
    - "Filtering" (Output fits on a single machine) [Karloff, Suri Vassilvitskii, SODA'10; Ene, Im, Moseley, KDD'11; Lattanzi, Moseley, Suri, Vassilvitskii, SPAA'11; Suri, Vassilvitskii, WWW'11]
  - Sparse:  $S \ll |V|$  (or  $S \ll$  solution size)

Sparse graph problems appear hard (**Big open question**: connectivity in  $o(\log n)$  rounds?)

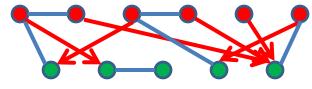


## Algorithm for Connectivity

- Version of **Boruvka's algorithm**:
  - All vertices assigned to different components
  - Repeat  $O(\log n)$  times:
    - Each component chooses a neighboring component
    - All pairs of chosen components get merged
- How to avoid **chaining**?



• If the graph of components is bipartite and only one side gets to choose then no chaining



• Randomly assign components to the sides

## Algorithm for Connectivity: Setup

Data: n edges of an undirected graph.

Notation:

- $\pi(v) \equiv$  unique id of v
- $\Gamma(S) \equiv$  set of neighbors of a subset of vertices S.

#### Labels:

- Algorithm assigns label  $\ell(v)$  to each v.
- $L_v \equiv$  set of vertices with label  $\ell(v)$  (invariant: subset of the connected component containing v).

#### Active vertices:

• Some vertices will be called **active** (exactly one per  $L_v$ ).

## **Algorithm for Connectivity**

- Mark every vertex as **active** and let  $\ell(v) = \pi(v)$ .
- For phases  $i = 1, 2, ..., O(\log n)$  do:
  - Call each **active** vertex a **leader** with probability 1/2. If v is a **leader**, mark all vertices in  $L_v$  as **leaders**.
  - For every **active non-leader** vertex w, find the smallest **leader** (by  $\pi$ ) vertex w<sup>\*</sup> in  $\Gamma(L_w)$ .
  - Mark w **passive**, relabel each vertex with label w by  $w^*$ .
- **Output**: set of connected components based on  $\ell$ .

#### Algorithm for Connectivity: Analysis

- If  $\ell(u) = \ell(v)$  then u and v are in the same CC.
- **Claim:** Whp unique labels in CC in  $O(\log N)$  phases
- # active vertices reduces by a constant factor:
  - Half of the active vertices declared as non-leaders.
  - Fix an active **non-leader** vertex  $\boldsymbol{v}$ .
  - If at least two different labels in the CC of v then there is an edge (v', u) such that  $\ell(v) = \ell(v')$  and  $\ell(v') \neq \ell(u)$ .
  - *u* marked as a leader with probability 1/2 ⇒ half of the active non-leader vertices will change their label.
  - Overall, expect 1/4 of labels to disappear.

### Algorithm for Connectivity: Implementation Details

- Distributed data structure of size O(|V|) to maintain labels, ids, leader/non-leader status, etc.
   O(1) rounds per stage to update the data structure
- Edges stored locally with all auxiliary info
  - Between stages: use distributed data structure to update local info on edges
- For every **active non-leader** vertex w, find the smallest **leader** (w.r.t  $\pi$ ) vertex w<sup>\*</sup>  $\in \Gamma(L_w)$ 
  - Each (non-leader, leader) edge sends an update to the distributed data structure
- Much faster with Distributed Hash Table Service (DHT) [Kiveris, Lattanzi, Mirrokni, Rastogi, Vassilvitskii'14]

### MPC and Computation Complexity

- Class  $MRC^i$  = solvable in  $O(\log^i n)$  rounds of MPC
- MRC =  $\bigcup_i MRC^i$  where union is over all constant *i*
- [Karloff, Suri, Vassilvitskii SODA'10]
  - If  $P \subsetneq NC$  then deterministic  $MRC \subsetneq NC$
  - Can simulate t-time CRCW PRAM algorithm in O(t) rounds
- [Jacob, Lieber, Sitchinnava, MFCS'14]
  - Only known unconditional LB:  $\Omega(\log n)$  for Guided Interval Fusion
- [Fish, Kun, Lelkes, Reyzin, Turan DISC'15]
  - Can recognize regular languages in O(1) rounds
  - Some (conditional) hierarchy theorems for MPC
- [Roughgarden, Vassilvitskii, Wang SPAA'16]
  - Show  $\Omega(\log_S n)$  lower bounds using degree bound
  - Certain type of  $\Omega(1)$ -round MPC lower bounds implies  $P \subseteq NC^1$

## MPC for Specific Problems

- Combinatorial Optimization
  - Matchings
    - Large constant approx. in O(log log<sup>2</sup> n) rounds ["6 Poles"]
    - Small constant approximation in  $O(\log n)$  rounds
  - Submodular Maximization [BENW, STOC'16]
  - $(1 + \epsilon)$ -approx. Euclidean Bichromatic Matching Size in O(1) rounds for constant dimension [ANOY'14, STOC'14]
  - $(1 + \epsilon)$ -approx. Euclidean MST in O(1) rounds for constant dimension [ANOY'14, STOC'14]

### MPC for Specific Problems

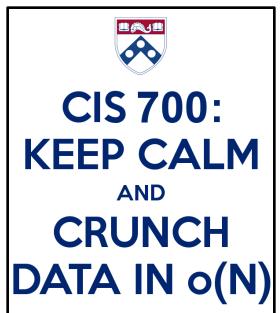
- Clustering
  - K-means: [BMVKV, VLDB'12][BEL, NIPS'13]
  - K-center, K-median: [EIM, KDD'11]
  - Correlation Clustering: [CDK, KDD'14]
  - Single-Linkage Clustering: [Vadapalli, Y '17]
- See my talk at Facebook for details on clustering

## MPC for Specific Problems

- Dynamic Programming
  - [Im, Moseley, Sun STOC'17]:
    - Optimal Binary Search Tree
    - Weighted Interval Selection
    - Longest Increasing Subsequence
  - Active area of research right now
- Other problems
  - Triangle Counting

### Thanks! Questions?

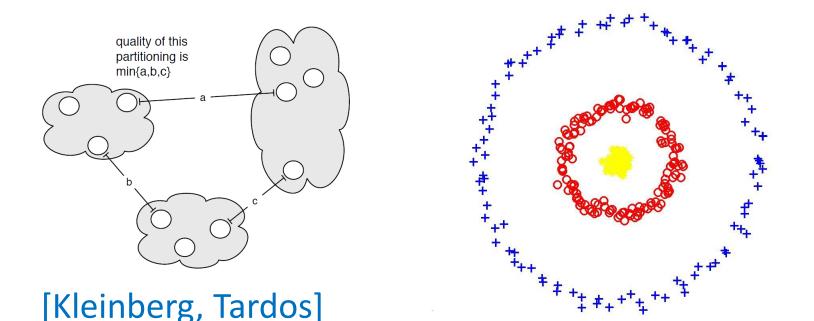
- Slides will be available on <a href="http://grigory.us">http://grigory.us</a>
- More about algorithms for massive data: <u>http://grigory.us/blog/</u>
- More in the classes I teach:





## Example: Single Linkage Clustering

- [Zahn'71] **Clustering** via Minimum Spanning Tree:
- k clusters: remove k 1 longest edges from MST
- Maximizes **minimum** intercluster distance

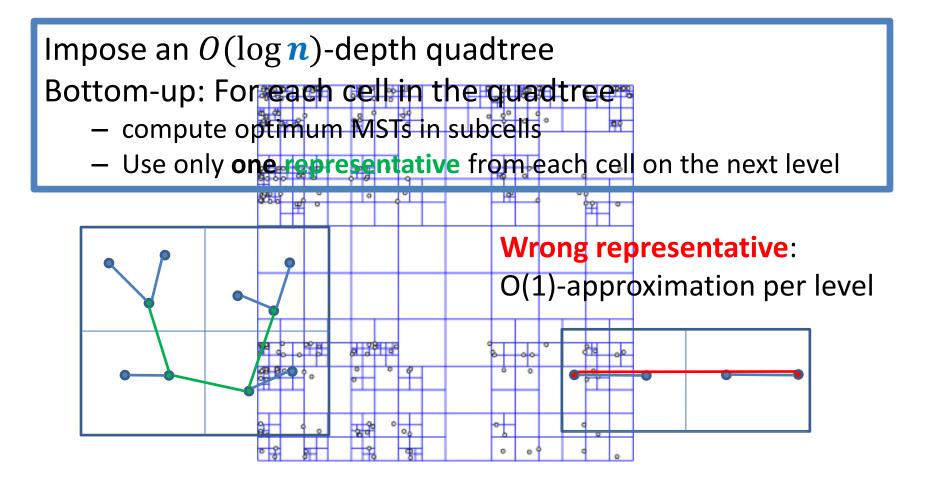


## Large geometric graphs

- Graph algorithms: **Dense graphs** vs. sparse graphs
  - Dense:  $S \gg |V|$ .
  - Sparse:  $S \ll |V|$ .
- Our setting:
  - Dense graphs, sparsely represented: O(n) space
  - Output doesn't fit on one machine ( $S \ll n$ )
- Today:  $(1 + \epsilon)$ -approximate MST [Andoni, Onak, Nikolov, Y.]
  - d = 2 (easy to generalize)
  - $\mathbf{R} = \log_{\mathbf{S}} \mathbf{n} = O(1) \text{ rounds } (\mathbf{S} = \mathbf{n}^{\Omega(1)})$

## $O(\log n)$ -MST in $\mathbf{R} = O(\log n)$ rounds

• Assume points have integer coordinates  $[0, ..., \Delta]$ , where  $\Delta = O(n^2)$ .

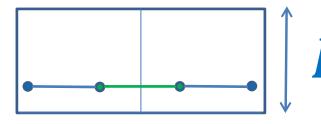


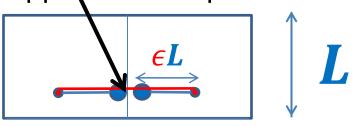
#### *EL*-nets

*εL*-net for a cell C with side length L: Collection S of vertices in C, every vertex is at distance <= *εL* from some vertex in S. (Fact: Can efficiently compute *ε*-net of size O (<sup>1</sup>/<sub>ε<sup>2</sup></sub>))

Bottom-up: For each cell in the quadtree

- Compute optimum MSTs in subcells
- Use  $\epsilon L$ -net from each cell on the next level
- Idea: Pay only O(*EL*) for an edge cut by cell with side *L*
- Randomly shift the quadtree: Pr[cut edge of length Moons] presentation per level
   O(1)-approximation per level



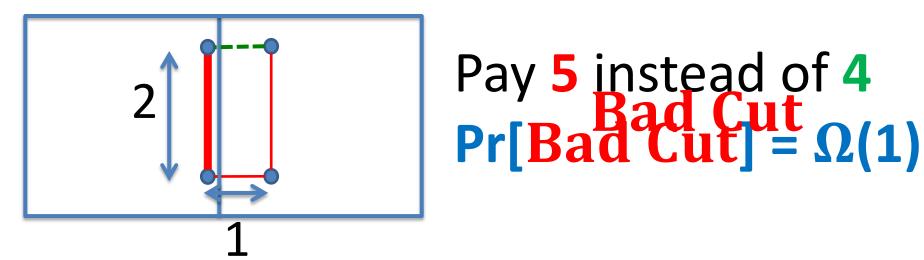


## Randomly shifted quadtree

• Top cell shifted by a random vector in  $[0, L]^2$ 

Impose a randomly shifted quadtree (top cell length  $2\Delta$ ) Bottom-up: For each cell in the quadtree

- Compute optimum MSTs in subcells
- Use  $\epsilon L$ -net from each cell on the next level



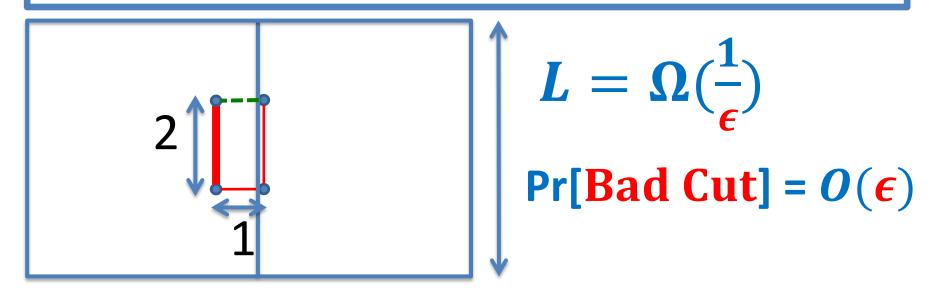
### $(1 + \epsilon)$ -MST in **R** = $O(\log n)$ rounds

• Idea: Only use short edges inside the cells

Impose a randomly shifted quadtree (top cell length  $\frac{2\Delta}{\epsilon}$ )

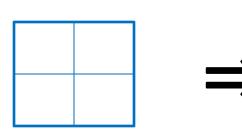
Bottom-up: For each node (cell) in the quadtree

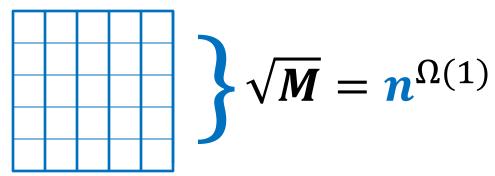
- compute optimum Minimum Spanning Forests in subcells, using edges of length  $\leq \epsilon L$
- Use only  $\epsilon^2 L$ -net from each cell on the next level



# $(1 + \epsilon)$ -MST in $\mathbf{R} = O(1)$ rounds

- $O(\log n)$  rounds =>  $O(\log_s n)$  = O(1) rounds
  - Flatten the tree:  $(\sqrt{M} \times \sqrt{M})$ -grids instead of (2x2) grids at each level.





Impose a randomly shifted ( $\sqrt{M} \times \sqrt{M}$ )-tree

Bottom-up: For each node (cell) in the tree

- compute optimum MSTs in subcells via edges of length  $\leq \epsilon L$
- Use only  $\epsilon^2 L$ -net from each cell on the next level

# $(1 + \epsilon)$ -MST in $\mathbf{R} = O(1)$ rounds

**Theorem:** Let l = # levels in a random tree P $\mathbb{E}_{P}[ALG] \leq (1 + O(\epsilon ld))OPT$ 

#### Proof (sketch):

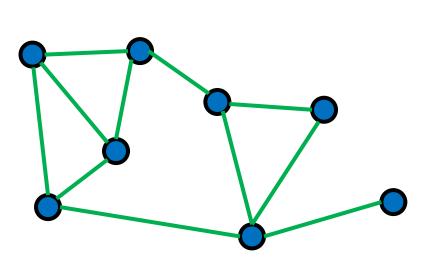
- $\Delta_P(u, v)$  = cell length, which first partitions (u, v)
- New weights:  $w_P(u, v) = ||u v||_2 + \epsilon \Delta_P(u, v)$  $||u - v||_2 \leq \mathbb{E}_P[w_P(u, v)] \leq (1 + O(\epsilon d)) ||(u, v)v||_2$
- Our algorithm implements Kruskal for weights  $w_P$

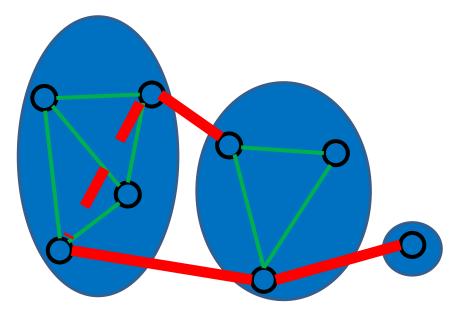
### **Technical Details**

- $(1 + \epsilon)$ -MST:
  - "Load balancing": partition the tree into parts of the same size
  - Almost linear time locally: Approximate Nearest
     Neighbor data structure [Indyk'99]
  - Dependence on dimension **d** (size of  $\epsilon$ -net is  $O\left(\frac{d}{\epsilon}\right)^{a}$ )
  - Generalizes to bounded **doubling dimension**

## **Problem 2: Correlation Clustering**

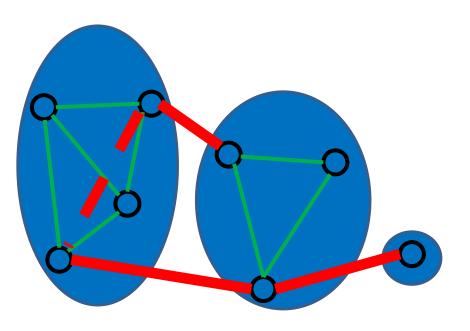
- Inspired by machine learning at WhizBang
- Practice: [Cohen, McCallum '01, Cohen, Richman '02]
- Theory: [Blum, Bansal, Chawla '04]





### **Correlation Clustering: Example**

• Minimize # of incorrectly classified pairs: # Covered non-edges + # Non-covered edges



4 incorrectly classified =
1 covered non-edge +
3 non-covered edges

## **Approximating Correlation Clustering**

- Minimize # of incorrectly classified pairs
  - $\approx 20000$ -approximation [Blum, Bansal, Chawla'04]
  - [Demaine, Emmanuel, Fiat, Immorlica'04],[Charikar, Guruswami, Wirth'05], [Ailon, Charikar, Newman'05]
     [Williamson, van Zuylen'07], [Ailon, Liberty'08],...
  - $-\approx$  2-approximation [Chawla, Makarychev, Schramm, Y. '15]
- Maximize # of correctly classified pairs

 $-(1 - \epsilon)$ -approximation [Blum, Bansal, Chawla'04]

## **Correlation Clustering**

One of the most successful clustering methods:

- Only uses qualitative information about similarities
- # of clusters unspecified (selected to best fit data)
- Applications: document/image deduplication (data from crowds or black-box machine learning)
- NP-hard [Bansal, Blum, Chawla '04], admits simple approximation algorithms with good provable guarantees

## **Correlation Clustering**

More:

- Survey [Wirth]
- KDD'14 tutorial: "Correlation Clustering: From Theory to Practice" [Bonchi, Garcia-Soriano, Liberty] http://francescobonchi.com/CCtuto\_kdd14.pdf
- Wikipedia article: <u>http://en.wikipedia.org/wiki/Correlation\_cluster</u> <u>ing</u>

#### **Data-Based Randomized Pivoting**

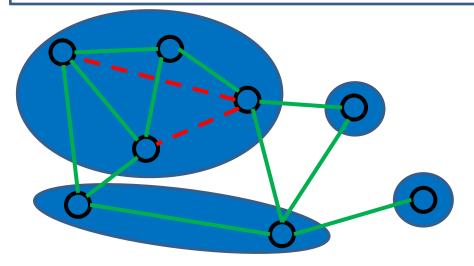
3-approximation (expected) [Ailon, Charikar, Newman]

Algorithm:

- Pick a random pivot vertex  $\boldsymbol{v}$
- Make a cluster v ∪ N(v), where N(v) is the set of neighbors of v
- Remove the cluster from the graph and repeat

#### **Data-Based Randomized Pivoting**

- Pick a random pivot vertex p
- Make a cluster *p* ∪ N(*p*), where N(*p*) is the set of neighbors of *p*
- Remove the cluster from the graph and repeat



8 incorrectly classified =
2 covered non-edges +
6 non-covered edges

#### Parallel Pivot Algorithm

- $(3 + \epsilon)$ -approx. in  $O(\log^2 n / \epsilon)$  rounds [Chierichetti, Dalvi, Kumar, KDD'14]
- Algorithm: while the graph is not empty
  - -D = current maximum degree
  - Activate each node independently with prob.  $\epsilon/D$
  - Deactivate nodes connected to other active nodes
  - The remaining nodes are **pivots**
  - Create cluster around each pivot as before
  - Remove the clusters

### Parallel Pivot Algorithm: Analysis

• Fact: Halves max degree after  $\frac{1}{\epsilon} \log n$  rounds

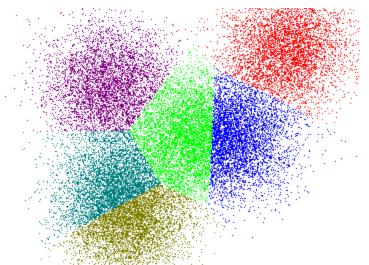
 $\Rightarrow$  terminates in  $O\left(\frac{\log^2 n}{\epsilon}\right)$  rounds

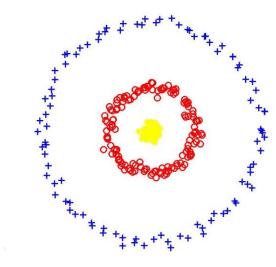
 Fact: Activation process induces close to uniform marginal distribution of the pivots

 $\Rightarrow$  analysis similar to regular pivot gives (3 +  $\epsilon$ )-approximation

#### Part 2: Clustering Vectors

- Input:  $v_1, \ldots, v_n \in \mathbb{R}^d$ 
  - Feature vectors in ML, word embedings in NLP, etc.
  - (Implicit) weighted graph of pairwise distances
- Applications:
  - Same as before + Data visualization





### Problem 3: K-means

- Input:  $v_1, \dots, v_n \in \mathbb{R}^d$
- Find **k** centers *c*<sub>1</sub>, ..., *c*<sub>k</sub>
- Minimize sum of squared distance to the closest center:

$$\sum_{i=1}^{k} \min_{j=1}^{k} ||v_i - c_j||_2^2$$

• 
$$||v_i - c_j||_2^2 = \sum_{t=1}^{d} (v_{it} - c_{jt})^2$$

• NP-hard

#### K-means++ [Arthur,Vassilvitskii'07]

- $C = \{c_1, \dots, c_t\}$  (collection of centers)
- $d^2(v, C) = \min_{j=1}^k ||v c_j||_2^2$

K-means++ algorithm (gives  $O(\log k)$ -approximation):

- Pick  $c_1$  uniformly at random from the data
- Pick centers  $c_2 \dots, c_k$  sequentially from the distribution where point v has probability

$$\frac{d^2(v,C)}{\sum_{i=1}^n d^2(v_i,C)}$$

#### K-means [ [Bahmani et al. '12]

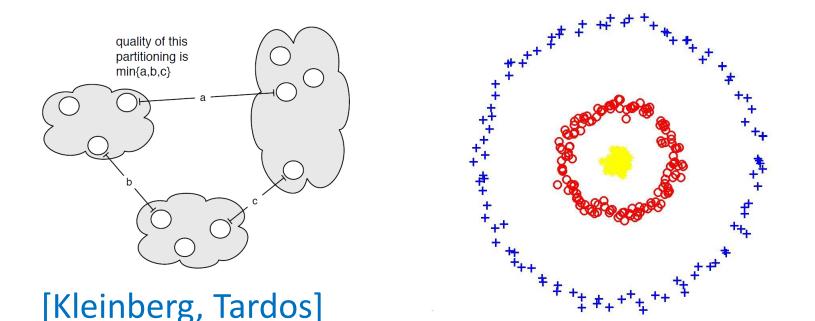
- Pick  $C = c_1$  uniformly at random from data
- Initial cost:  $\psi = \sum_{i=1}^{n} d^2(v_i, c_1)$
- Do  $O(\log \psi)$  times:
  - Add  $O(\mathbf{k})$  centers from the distribution where point v has probability

$$\frac{d^2(v,C)}{\sum_{i=1}^n d^2(v_i,C)}$$

- Solve k-means for these O( $m k \log \psi$ ) points locally
- Thm. If final step gives  $\alpha$ -approximation  $\Rightarrow O(\alpha)$ -approximation overall

#### Problem 4: Single Linkage Clustering

- [Zahn'71] **Clustering** via Minimum Spanning Tree:
- k clusters: remove k 1 longest edges from MST
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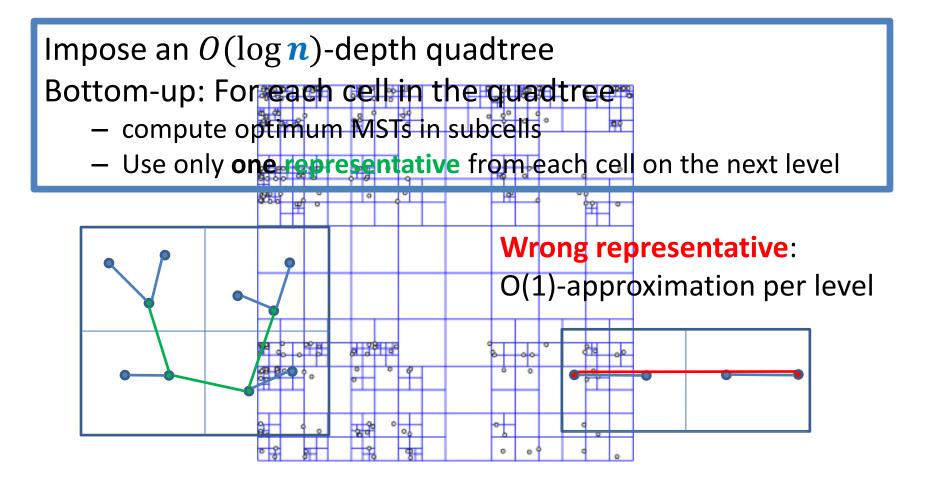


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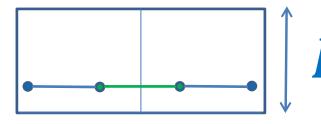


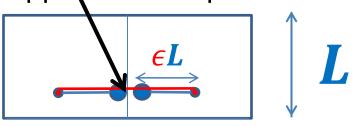
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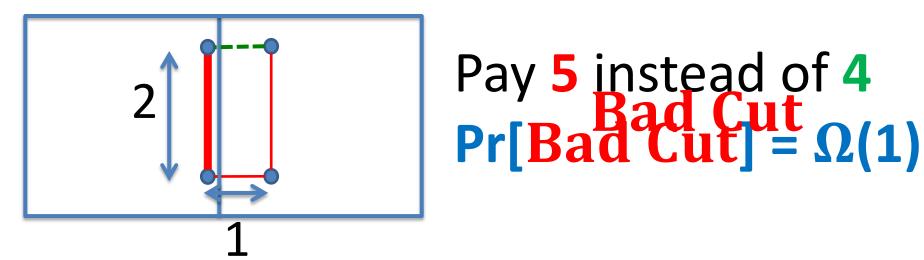


## Randomly shifted quadtree

• Top cell shifted by a random vector in  $[0, L]^2$ 

Impose a randomly shifted quadtree (top cell length  $2\Delta$ ) Bottom-up: For each cell in the quadtree

- Compute optimum MSTs in subcells
- Use  $\epsilon L$ -net from each cell on the next level



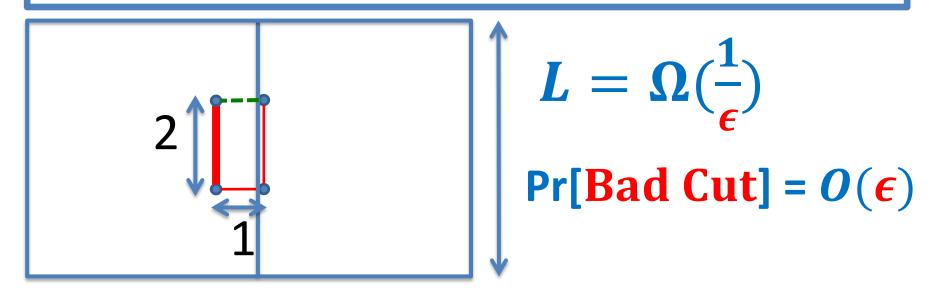
### $(1 + \epsilon)$ -MST in **R** = $O(\log n)$ rounds

• Idea: Only use short edges inside the cells

Impose a randomly shifted quadtree (top cell length  $\frac{2\Delta}{\epsilon}$ )

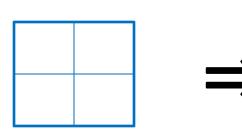
Bottom-up: For each node (cell) in the quadtree

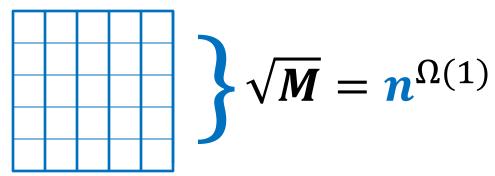
- compute optimum Minimum Spanning Forests in subcells, using edges of length  $\leq \epsilon L$
- Use only  $\epsilon^2 L$ -net from each cell on the next level



# $(1 + \epsilon)$ -MST in $\mathbf{R} = O(1)$ rounds

- $O(\log n)$  rounds =>  $O(\log_s n)$  = O(1) rounds
  - Flatten the tree:  $(\sqrt{M} \times \sqrt{M})$ -grids instead of (2x2) grids at each level.





Impose a randomly shifted ( $\sqrt{M} \times \sqrt{M}$ )-tree

Bottom-up: For each node (cell) in the tree

- compute optimum MSTs in subcells via edges of length  $\leq \epsilon L$
- Use only  $\epsilon^2 L$ -net from each cell on the next level

# $(1 + \epsilon)$ -MST in $\mathbf{R} = O(1)$ rounds

**Theorem:** Let l = # levels in a random tree P $\mathbb{E}_{P}[ALG] \leq (1 + O(\epsilon ld))OPT$ 

#### Proof (sketch):

- $\Delta_P(u, v) = \text{cell length}$ , which first partitions (u, v)
- New weights:  $w_P(u, v) = ||u v||_2 + \epsilon \Delta_P(u, v)$  $||u - v||_2 \leq \mathbb{E}_P[w_P(u, v)] \leq (1 + O(\epsilon d)) ||(u, v)v||_2$
- Our algorithm implements Kruskal for weights  $w_P$

### **Technical Details**

- $(1 + \epsilon)$ -MST:
  - "Load balancing": partition the tree into parts of the same size
  - Almost linear time locally: Approximate Nearest
     Neighbor data structure [Indyk'99]
  - Dependence on dimension **d** (size of  $\epsilon$ -net is  $O\left(\frac{d}{\epsilon}\right)^{a}$ )
  - Generalizes to bounded **doubling dimension**