Dimitris Papadias Donghui Zhang George Kollios (Eds.)

# Advances in Spatial and Temporal Databases

10th International Symposium, SSTD 2007 Boston, MA, USA, July 2007 Proceedings



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10th International Symposium, SSTD 2007 Boston, MA, USA, July 16-18, 2007 Proceedings



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# **Preface**

SSTD 2007 was the tenth in a series of biannual events that discuss new and exciting research in spatio-temporal data management and related technologies. Previous symposia were successfully held in Santa Barbara (1989), Zurich (1991), Singapore (1993), Portland (1995), Berlin (1997), Hong Kong (1999), Los Angeles (2001), Santorini, Greece (2003) and Angra dos Reis, Brazil (2005). Before 2001, the series was devoted solely to spatial database management, and called SSD. From 2001, the scope was extended in order to accommodate also temporal database management, in part due to the increasing importance of research that considers spatial and temporal aspects jointly.

SSTD 2007 received 76 submissions from 19 countries (based on the affiliation of the first author). A thorough review process led to the acceptance of 26 high-quality papers, geographically distributed as follows: USA 10, Germany 3, Denmark 2, Hong Kong 2, Singapore 2, Brazil 1, Canada 1, France 1, Greece 1, Israel 1, South Korea 1, and Taiwan 1. The papers are classified in the following categories, each corresponding to a conference session: (1) Continuous Monitoring, (2) Indexing and Query Processing, (3) Mining, Aggregation and Interpolation, (4) Semantics and Modeling, (5) Privacy, (6) Uncertainty and Approximation, (7) Streaming Data, (8) Distributed Systems, and (9) Spatial Networks.

The success of SSTD 2007 was the result of team effort. First, we would like to thank the authors for providing the content of the program. We would also like to apologize to the authors of rejected papers, as some good submissions had to be left out. Second, we are grateful to the members of the Program Committee (and the external reviewers) for their thorough and timely reviews. We were impressed by the fact that 95% of the reviews were submitted on time, despite a reviewing process that lasted less than a month. Third, we are grateful to Ellen Grady and the students at Boston University and Northeastern University for their help with organizing and running the conference. Finally, we would like to thank Oracle Spatial, ESRI, and Microsoft Research for their generous support.

We believe that SSTD 2007 continued the successful tradition of the series, providing an interesting program and lively discussions in a pleasant environment.

May 2007

Dimitris Papadias Donghui Zhang George Kollios

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# Continuous Monitoring of Exclusive Closest Pairs\*

Leong Hou U1, Nikos Mamoulis1, and Man Lung Yiu2

**Abstract.** Given two datasets A and B, their exclusive closest pairs (ECP) join is a one-to-one assignment of objects from the two datasets, such that (i) the closest pair (a,b) in  $A\times B$  is in the result and (ii) the remaining pairs are determined by removing objects a,b from A,B respectively, and recursively searching for the next closest pair. An application of exclusive closest pairs is the computation of (car, parking slot) assignments. In this paper, we propose algorithms for the computation and continuous monitoring of ECP joins in memory, given a stream of events that indicate dynamic assignment requests and releases of pairs. Experimental results on a system prototype demonstrate the efficiency of our solutions in practice.

# 1 Introduction

Due to the increasing popularity of location-based services, continuous monitoring of spatial queries emerges as an important research topic. Existing work [18, 11, 21, 13, 16, 17] focuses on *range* or k nearest neighbor (kNN) queries on moving objects. These problems can also be viewed as continuous joins between queries and data objects, according to their spatial relationship. However, there has not been much research done related to the continuous monitoring of spatial join results. Several variants of spatial join queries exist, such as the intersection join [2], the distance (or similarity) join [14], the all k nearest neighbors join [24], and the k (inclusive) closest pairs query (kICP) [9, 4].

In this paper, we study an interesting type of spatial joins that has received little attention in the past. We call this operation the k exclusive closest pairs join (kECP). kECP produces k one-to-one assignments of objects between two datasets A and B, such that (i) the closest pair (a,b) in  $A \times B$  belongs to the result and (ii) the remaining pairs are determined by removing objects a,b from A,B respectively, and recursively searching for the next closest pair. Thus, each object appears only once in the result.

A real-life application of a kECP query is the car-parking assignment problem. Consider a set A of car drivers that request for a parking slot and another set B of available slots. The well-known assignment problem [19] searches for the 1-to-1 assignment of cars to parking spaces, such that the sum of travel distances is minimized. However, in a world of selfish users, it is more reasonable to assign each car  $c \in A$  to the parking

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space  $p \in B$  that may not be taken by another driver c', which happens to be closer to p than c is. Therefore, our formulation of the kECP query (assuming that k is the minimum of cardinalities |A| and |B|) searches for a practical solution to the problem.

We propose a technique for computing the ECP pairs efficiently given a set of cars and a set of parking slots. In addition, we extend it to monitor the ECP results, in a dynamic environment, where parking requests from cars and availability events from parking slots arrive from a data stream. Due to such events, ECP assignments must be deleted (i.e., when a car un-parks), new assignments must be added (i.e., when a new car requests parking), and current assignments may have to be changed. For instance, assume that pair (c,p) is in the current assignment and a new parking slot p' becomes available which is closer to c than p is. In this case, c must be re-assigned to p' and p should become available for other cars. This change may trigger a "chaining" effect which could alter the whole assignment. Our method processes incoming events in an appropriate order, such that the correct ECP results are maintained correctly and efficiently.

We assume that a centralized server monitors the locations of objects. When an object moves to another location, it informs the server about its new location. Since the frequent updates render disk-based management techniques inefficient, our solution is based on a memory grid-based indexing approach [16, 18].

Our contributions can be summarized as follows:

- We identify ECP as a new type of spatial join that finds application in real-life dynamic allocation problems (e.g., car/parking assignment).
- We show that the kECP for k = min{|A|, |B|} is equivalent to a special case of the stable marriage problem [7], where assignment preferences are derived from the distance function. Based on this observation, we adapt the Gale-Shapley algorithm [6] to solve kECP queries by computing only a small fraction of the distances dynamically and on-demand.
- We define a dynamic version of ECP for moving objects and streaming events that
  indicate (i) availability of slots and (ii) demand for new kECP pairs. We propose
  an appropriate extension of our static kECP query evaluation algorithm that solves
  this continuous kECP query.
- We conduct a set of experiments to verify the efficiency of the proposed methods for a wide range of problem parameters.

The rest of the paper is organized as follows. Section 2 surveys related work on closest pair queries in spatial data, continuous monitoring problems, and the stable marriage problem. Section 3 formally defines ECP and presents our solution to it for a static input. Section 4 presents an update framework for ECP calculation with two optimizations to improve its performance. Our solutions are evaluated in Section 5. Finally, Section 6 concludes the paper, giving directions for future work.

# 2 Background and Related Work

### 2.1 Closest Pairs Queries in Spatial Databases

Computation of closest pairs queries have been studied for several decades. Mainmemory algorithms, such as the Neighbor Heuristic [1] and Fast Pair [3, 5], focus on 1CP problems. Fast Pair was shown to have the best overall performance. However, this method is not directly applicable to: (i) kCP queries for arbitrary values of k, and (ii) other variants of CP queries.

Some previous work [4,9,22] employ spatial indexes to solve kICP queries in secondary memory. [4,9] assume that the datasets are indexed by R-trees [8]. On the other hand, Yang et al. [22] extended the R-tree to a b-Rdnn tree, by augmenting each non-leaf entry with the maximum nearest neighbor distance (with respect to the other dataset) of points in its subtree. During query evaluation, such distances are utilized for reducing the search space. [22] showed that their approach outperforms previous R-tree based methods. Since these methods operate on indexed data they may not be applied in a dynamic environment. A high rate of streaming events imposes a high burden to the update of the indexes, which in combination with the expensive refreshing of the query results, renders the overall approach inefficient or impossible. In addition, although an kICP algorithm can be tuned to process the kECP query (i.e., by remembering assigned points and avoiding their re-assignment), such an approach would require a large amount of memory (for k=min $\{|A|, |B|\}$ , as large as the size of a dataset).

# 2.2 Continuous Monitoring of Spatial Queries

Various spatial applications, like the car-parking problem of the Introduction, handle large amounts of information at fast arrival rate. Several extensions of R-trees have been developed for supporting frequent updates of spatial data. Lee et al. [15] proposed the FUR-tree (Frequent Update R-tree), which uses localized bottom-up update strategies into the traditional R-tree. Recently, Xiong et al. [20] developed the RUM-tree (R-tree with Update Memo), which was shown to have better update performance than FUR-tree. [12] applied an event-driven approach to maintain query results for kNN and spatial join queries, with the assumption that moving objects can be modeled by linear motion functions.

Continuous monitoring of *multiple* spatial queries (e.g., range [16, 17] and kNN [21, 23, 18]) adopt the *shared execution paradigm* to reduce the processing cost. Instead of monitoring the results for different queries separately, the problem is viewed as a large spatial join between the query objects and data objects. As illustrated in Figure 1, grid cells (of cell length  $\delta$ ) are employed for indexing the objects. In practice,

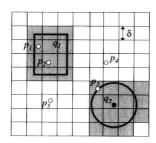


Fig. 1. Monitoring spatial queries

memory grid cells [23, 18] are used (instead of disk-based structures) in order to handle very high update rate.  $q_1$  corresponds to a range query (shown in bold rectangle) and its *influence region* consists of the (gray) cells that intersect with  $q_1$ . Since data object updates outside the influence region cannot affect the query result, the processing cost is significantly reduced. As another example,  $q_2$  represents a NN query (shown in bold circle). Its difference from  $q_1$  is that its influence region is a circular region centered at  $q_2$  with dynamic radius equal its NN distance. For example, when the NN of  $q_2$  moves closer to (further from)  $q_2$ , then the influence region of  $q_2$  shrinks (grows).

Observe that continuous monitoring of range/kNN queries is different from that of kECP queries. For range and kNN queries, only query results near a change triggered by a streaming event (i.e., appearance, disappearing, or movement of an object) need to be updated (i.e., only for queries whose influence region intersects the location of the change). On the other hand, as we will discuss in Section 4, a streaming event can generate a sequence of changes in the kECP result. Thus, the idea of influence regions is not appropriate for kECP monitoring, which calls for novel techniques.

### 2.3 The Stable Marriage Problem

The kECP join is closely related to the classic stable marriage problem [6,7]. Given two set of objects A and B, M is said to be a matching between A and B if (i) M is a set of  $\min\{|A|,|B|\}$  pairs of objects (a,b) where  $a \in A$ ,  $b \in B$ , and (ii) each object  $a \in A$  ( $b \in B$ ) appears in at most one pair in M. A matching M is stable if there are no pairs (a,b) and (a',b') in M such that a prefers b' to b and b' prefers a to a'. Given the preference lists of all objects  $a \in A$  and  $b \in B$ , the stable marriage problem seeks for a stable matching. In our context, the preference list of an object a is implicitly defined by the total order defined by the Euclidean distance; if a is closer to b than to b', then a prefers b to b'.

[7] is a nice reference text that introduces the stable marriage problem and presents solutions to it, for special cases of the input. For the generic problem, Gale and Shapley [6] proved that, if |A| = |B|, it is always possible to find a solution and provided an algorithm for this. For the ease of discussion, we call the objects in A and B as senders and receivers, respectively. In the first round, each sender (in A) calls its most preferred receiver (in B). If a receiver hears from at least one sender, then the receiver matches with the best sender (according to the receiver's preference) and the corresponding sender is removed from A. The above procedure is applied iteratively in subsequent rounds, but with an additional rule: if a receiver has been assigned a sender  $a_{old}$  (in previous rounds) and now it hears from a better sender  $a_{new}$  (in the current round), then the receiver matches with the new sender and the remaining set of senders becomes  $A := \{a_{old}\} \cup A - \{a_{new}\}$ . Eventually, the stable matching between A and B is obtained after all objects in A or B have been removed.

For example, Table 1 illustrates a set A of three jobs and a set B of three applicants, such that the applicants (jobs) can be totally ordered based on their qualification (preference) for the job (applicant). In the first round of the Gale-Shapley algorithm, both jobs  $a_1$  and  $a_2$  call the applicant  $b_1$ , who prefers  $a_1$  to  $a_2$ . Thus,  $b_1$  matches with  $a_1$  and  $a_1$  is removed from A. Also,  $a_3$  calls  $b_2$ ,  $b_2$  matches with  $a_3$  and  $a_3$  is removed from A. In the second round,  $a_2$  calls  $b_2$ . Since  $b_2$  prefers the new job  $a_2$  to its old

Job	Preference	Applicant	Preference
$a_1$	$b_1 \succ b_3 \succ b_2$	$b_1$	$a_1 \succ a_3 \succ a_2$
$a_2$	$b_1 \succ b_2 \succ b_3$	$b_2$	$a_2 \succ a_3 \succ a_1$
$a_3$	$b_2 \succ b_3 \succ b_1$	$b_3$	$a_2 \succ a_1 \succ a_3$

Table 1. Example of stable marriage

job  $a_3$ ,  $b_2$  now matches with  $a_2$  instead and the job  $a_3$  is added back to A. In the third round,  $a_3$  calls  $b_3$  and  $b_3$  matches with  $a_3$ . Thus, the stable matching contains the pairs  $(a_1, b_1), (a_2, b_2), (a_3, b_3)$ . Note that at least one pair is finalized at each round, thus the worst-case time complexity of the algorithm is  $O(|A| \times |B|)$ .

The stable marriage algorithm is asymmetric; if the roles of A and B are reversed, a different solution may be found. Furthermore, it has been shown that it is sender-optimal (i.e., A-optimal if A is the sender dataset); its execution will derive the optimal pair in B for any  $a \in A$ , for any order of examined objects from A. Thus, there is a unique solution when taking A as the sender input and another unique solution when taking B as the sender. We now prove that if the preference list is derived by a symmetric weight function w (e.g., Euclidean distance), such that  $w(a,b) = w(b,a), \forall a \in A, b \in B$ , then these two solutions are identical.

**Theorem 1.** If preferences are defined by a weight function w, such that a prefers b to b' if and only if w(a,b) < w(a,b') and b prefers a to a' if and only if w(b,a) < w(b,a'), and w(a,b) = w(b,a), for any  $a,a' \in A$ ,  $b,b' \in B$  then the optimal stable marriage result is unique independently on whether A or B is the sender set.

*Proof.* Without loss of generality, assume that |A| = |B| = n. Let  $M_A = \{\{(a_{(1)}, b_{(1)})\}, \{(a_{(2)}, b_{(2)})\}, \ldots, \{(a_{(n)}, b_{(n)})\}\}$  be the A-optimal matching, such that  $(a_{(i)}, b_{(i)})$  models the pair which is finalized at the i-th loop of the Gale-Shapley algorithm. Let the B-optimal matching, generated by the Gale-Shapley algorithm, be  $M_B = \{\{(b'_{(1)}, a'_{(1)})\}, \{(b'_{(2)}, a'_{(2)})\}, \ldots, \{(b'_{(n)}, a'_{(n)})\}\}$ . We will first prove that  $a_{(1)} = a'_{(1)}$  and  $b_{(1)} = b'_{(1)}$ , i.e., the first assignments output by the two runs of the algorithm are identical. Since  $(a_{(1)}, b_{(1)})$  is the first finalized pair of the A-sender run,  $w(a_{(1)}, b_{(1)})$  should be the smallest w(a, b), for any  $a \in A$ ,  $b \in B$ . Similarly,  $w(b'_{(1)}, a'_{(1)})$  should be the smallest w(b, a), for any  $a \in A$ ,  $b \in B$ . Since w(a, b) = w(b, a), it must be  $a_{(1)} = a'_{(1)}$  and  $b_{(1)} = b'_{(1)}$ . By induction, we can prove that  $a_{(i)} = a'_{(i)}$  and  $b_{(i)} = b'_{(i)}$ , for  $1 \le i \le n$ , since by removing pairs  $\{(a_{(1)}, b_{(1)}), (a_{(2)}, b_{(2)}), \ldots, (a_{(i)}, b_{(i)})\}$  from the problem we showed that the first pair  $(a_{(i+1)}, b_{(i+1)})$  in the resulting subproblem is identical for both A-sender and B-sender runs.

A subtle issue to note is that the uniqueness argument for the A-sender (or B-sender) Gale-Shapley's output and Theorem 1 holds only for cases where the preference lists are unique, strictly total orders. Non-unique orders can be derived from weight functions

Without loss of generality, we assume that only one pair is finalized at each loop. If there are multiple such pairs we could modify the algorithm to output only the one with the smallest w(a,b), without affecting the correctness of the result.

w, for which there exist pairs (a,b) and (a',b'), such that w(a,b) = w(a',b') and  $(a = a' \land b \neq b')$  or  $(a \neq a' \land b = b')$ . In such cases, e.g.,  $a = a' \land b \neq b'$ , object a has the same preference to b and b', therefore the stable marriage result may not be unique; there could be a stable solution that includes (a,b) and another that includes (a,b').

# 3 The Static kECP Query

In this section, we define and solve the *static* case of the kECP query, where the kECP result is requested for two sets of static points. For completeness, we also provide the definition of the k *inclusive* closest pairs (kICP) query.

**Definition 1.** Given two set of points A, B and a  $k < |A \times B|$ , the k inclusive closest pairs kICP(A, B) is defined as the set  $S \subset A \times B$ , such that |S| = k and  $\forall (a, b) \in S, (a', b') \in (A \times B) - S, d(a, b) \le d(a', b')$ .

**Definition 2.** Given two set of points A and B, the k exclusive closest pairs kECP (A, B) is recursively defined as:

$$kECP(A,B)=kICP(A,B)$$
, for  $k=1$ , and  $kECP(A,B)=1ECP(A,B)\cup (k-1)ECP(A-\{a\},B-\{b\})$ , otherwise.

Note that the maximum possible value for k is  $\min\{|A|, |B|\}$  in kECP and  $k \leq |A| \cdot |B|$  in kICP. It is easy to prove that kECP, for  $k = \min\{|A|, |B|\}$  is a special case of the stable marriage problem, where the preference order is derived by the weight function w(a,b) = d(a,b) (d denotes Euclidean distance). Therefore the Gale-Shapley stable marriage algorithm (SMA) can be applied to solve kECP queries; the preference list of a point  $a \in A$  is constructed by placing points in B in ascending order of their distances to a. The preference lists of points  $b \in B$  are generated symmetrically. After running SMA on the preference lists, the obtained results correspond to the results of ECP. Since  $d(a,b) \equiv d(b,a)$ , and assuming that the distances between a point  $a \in A$  and the points in B are distinct (and vice versa)², SMA will derive the unique ECP result according to Theorem 1, no matter whether we take A of B as the sender set.

Nevertheless, the direct application of SMA requires the computation of a large number of distances and large space to store them (for  $|A| \cdot |B|$  distances), thus it does not scale well for large problems. We conjecture that the spatial properties of the query, in combination with appropriate indexes can be utilized to accelerate SMA. For example, we need not compute the distance of a point  $a \in A$  to all in B before running SMA; instead, we can applying spatial ranking techniques [10, 18] to generate the preference list of a incrementally and on-demand.

We adopt CPM; the grid-based technique of [18] for indexing data points in our problem, due to its good performance in environments with frequent updates. CPM is the state-of-the-art grid-based index for monitoring NN queries. Each query point is associated with a heap such that the objects and grid cells are visited in ascending order of their distances from the query point. In this way, query results can be computed fast and unnecessary accesses to other points are avoided. In particular, [18] propose a

<sup>&</sup>lt;sup>2</sup> This is a realistic assumption since distances are real numbers and they are unlikely to coincide.