Subject: Re: position matching Posted by Paolo Grigis on Tue, 15 May 2007 14:14:56 GMT View Forum Message <> Reply to Message

Seems to be a recurring theme... here's a nice article:

http://www.dfanning.com/code_tips/slowloops.html

Ciao, Paolo

cmancone@ufl.edu wrote:

- > Hi everyone,
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- > positions and match up the closest stars within a certain radius (so
- > that each star has at most one match, that one being the best match).
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- > a handful of seconds. The problem is, I have yet to come up with a
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- > has dealt with the same thing, and knows a better way.
- > -Conor

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Subject: Re: position matching Posted by cmancone on Tue, 15 May 2007 14:36:13 GMT View Forum Message <> Reply to Message

Yes, I read that article. However, it doesn't quite translate well into what I need. It presents two methods, one using arrays, the other using a Delaunay triangulation (DT). For my purposes (20,000 stars) the array method won't work - it requires way too much memory (I pondered a similar solution myself). That leaves the DT method. There's two problems with this. First, I don't just need the closest neighbor, I need the closest neighbor within a certain distance. Persumably, this is easily solved with a properly placed WHERE or IF statement. The bigger problem, however, is that I am matching up two separate lists, and I can't have stars on one list matching up stars on the same list. The DT doesn't make any distinction between stars

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On May 15, 10:14 am, Paolo Grigis <pgri...@astro.phys.ethz.ch> wrote: > Seems to be a recurring theme... here's a nice article: > http://www.dfanning.com/code_tips/slowloops.html > Ciao. > Paolo > cmanc...@ufl.edu wrote: >> Hi everyone. A common task I have to do is take two lists of stars with x & y >> positions and match up the closest stars within a certain radius (so >> that each star has at most one match, that one being the best match). >> A long time ago I wrote some code to do this that gets the job done, >> but probably not in the fastest way. It just uses a for loop over one >> of the lists and uses a where to search for the closest star to each >> star on the other list. Most of the time this is more than adequate. >> but anytime my star lists get around 10000-20000 stars each (which >> happens on a not-so irregular basis) the program turns into quite a >> beast and takes its sweet time (i.e. a minute or two). Granted, this >> isn't exactly research-stopping time delays, but I'm sure that with a >> well thought-out algorithm, the execution time could be pulled down to

Posted by Edd Edmondson on Tue, 15 May 2007 15:11:34 GMT

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Subject: Re: position matching

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-Conor

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I think you were right in your followup post to the other replier that DTs will at best be tricky to use thanks to your dual lists. I do this fairly often but not in IDL (in Perl in fact, and end up doing some quite ugly things as a result).

Since you need a search within a given radius (from your other post) I'd first sort the longer list and use a binary search to get the subset of stars within that radius in one coordinate. Then search through that much smaller subset using one of the fast but memory-hungry techniques David F has on his pages. By that point you should have narrowed things down enough to not have to consume vast amounts of memory for the job.

Edd

Subject: Re: position matching Posted by Paolo Grigis on Tue, 15 May 2007 15:14:33 GMT View Forum Message <> Reply to Message

cmancone@ufl.edu wrote:

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- > other using a Delaunay triangulation (DT). For my purposes (20,000
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- > (I pondered a similar solution myself).

Ok, I guess I misread your problem... but what if you divide up the first list in, say, 20 chunks of 1000 stars each and use the array method on each chunk (such that you get a 1000 by 20'000 array) separately? You can do that since you want the minimum distance of each star in the first list from all the stars in the 2nd, right? So it doesn't matter how many stars in the first list you process each time.

Ciao, Paolo That leaves the DT method.

```
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```

Subject: Re: position matching Posted by Edd Edmondson on Tue, 15 May 2007 15:25:41 GMT

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Edd Edmondson <edd@cheetah.slarti.org.uk> wrote:

- > Since you need a search within a given radius (from your other post)
- > I'd first sort the longer list and use a binary search to get the
- > subset of stars within that radius in one coordinate.

 $\Lambda\Lambda$

or um, just a WHERE(). I've clearly spent too long out of IDLland.

--⊏⊿₄

Edd

Subject: Re: position matching

Posted by cmancone on Tue, 15 May 2007 15:55:29 GMT

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It's amaizing how simpler it looks when you change "binary search" to "where()":) Hopefully I'll have a chance to try these suggestions out today, and report back on the results.

On May 15, 11:25 am, Edd Edmondson <e...@cheetah.slarti.org.uk> wrote:

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>

> --

> Edd

Subject: Re: position matching

Posted by cmancone on Wed, 16 May 2007 14:09:22 GMT

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I attempted your suggestion, and it certainly helped. Execution time went from about 2 minutes to roughly 5 seconds. I'd say that's quite an improvement. I'm sure it could get faster, but I think 5 seconds is good enough.

On May 15, 11:25 am, Edd Edmondson <e...@cheetah.slarti.org.uk> wrote:

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> --

> Edd

Subject: Re: position matching

Posted by JD Smith on Wed, 16 May 2007 20:47:16 GMT

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On Tue, 15 May 2007 07:36:13 -0700, cmancone wrote:

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- > for my purposes.

The DT is just a cheeky way to organize points in 2D (and higher dimension, but less efficiently). That algorithm uses the fact that the DT graph has as a sub-graph the nearest neighbors. Then you can start with your star of interest, and work your way out to nearby stars along the DT lines, to find the Nth nearest neighbor, by comparing a small number of stars. For matching two lists, this, as you pointed out, is awkward.

As Paolo noted, the array method can be made to work by dividing it into "fits in memory" sized chunks. As also mentioned on the page you read, such a method doesn't necessarily mean you're doing it the most efficient way (just maximizing the brute force throughput). For searching 20,000 stars, however, the segmented brute force approach with arrays will probably work fine. I could do 20000x20000 in under

a minute on my (slowish) machine with 2GB. I suspect if you get just a few min for similar sizes with a purely loop solution, your machine is much faster than mine. Here's an implementation. Tune 'chunk', which limits the size of arrays to compare, to optimize speed.

```
==========
; Match stars in one list to another, with brute force array techniques
n1=20000
x1=randomu(sd,n1)
y1=randomu(sd,n1)
n2=n1
x2=randomu(sd,n2)
y2=randomu(sd,n2)
t=systime(1)
;; Divide the problem into manageable chunks: use [x2,y2] in full
chunk=1.e6
                    ; largest number of elements to check at once
nchunk=ceil(n1/(float(chunk)/n2))>2
n1piece=ceil(float(n1)/nchunk)
print,nchunk,' Chunks of size ',n1piece,'x',n2
                     :maximum allowed radius
max r = .001
mpos=lonarr(n1)
for i=0L,nchunk-1 do begin
 low=n1piece*i
 high=(n1piece*(i+1))<(n1-1)
 cnt=high-low+1
 d=(rebin(x2,n2,cnt,/SAMPLE)-$
   rebin(transpose(x1[low:high]),n2,cnt,/SAMPLE))^2+ $
  (rebin(y2,n2,cnt,/SAMPLE)-$
   rebin(transpose(y1[low:high]),n2,cnt,/SAMPLE))^2
 void=min(d,DIMENSION=1,p)
 mpos[low]=p mod n2
 wh=where(sqrt(d[p]) gt max_r,cnt)
 if cnt gt 0 then mpos[wh]=-1L
endfor
print, systime(1)-t
_____
```

That works well enough, but is certainly not optimal. It uses the

full set of [x2,y2] stars, comparing them against chunks of stars from the list [x1,y1] at a time. All stars on the target list are compared to all stars on the search list.

In all cases like this, the best approach to speed up the calculation is to think to yourself "how can I reduce the number of possible points which must be matched, *before* I commence the matching". For closest match in a single set of stars, this led to the DT method. In this case, you have set a natural scale to the problem, max_r, which will be *very* useful, allowing you to subdivide and conquer. The argument is as follows. If you bin the search stars into bins of size 2*max_r, the closest point to a given target star [x,y], which is at least as close as max_r in radius, *must* fall into one of 4 bins (the bin which [x,y] is in, and the three bins to the upper-left, upper-right, lower-left, or lower-right of it, depending on where it falls in its bin). If there is no star in any of those bins, then there is no star within max_r.

I'll use HIST_ND to bin the search stars into a large grid. Then, instead of searching *all* points for the closest, I'll only search ones which fell in that bin (conveniently indexed using REVERSE_INDICES), and the relevant 3 adjacent bins (depending on location within the bin). You can use the same "brute-force" array tricks here *within* the bin, but of course they are infinitely faster, as you've pre-trimmed out the vast majority of possible matches. Sprinkle in a few more vectorizing HISTOGRAM tricks (in particular the DUAL HISTOGRAM method, as described in the DRIZZLE discussion), and you get the code below.

With this code, matching 20000x20000 points takes almost no time at all, 0.1s. I can match 1,000,000 vs. 1,000,000 stars in roughly 4.5 seconds, with a strong dependence on the initial binning size (too coarse, and bins will have too many points to fit in memory, too sparse, and you'll have too many empty bins). If your maximum radius is tiny (compared to the maximum distance between stars), it probably pays just to make larger bin sizes, and then weed out the ones which are "too far" post-facto (I've left that undone -- a simple WHERE will suffice). If your maximum radius is large, the bin size will be too coarse, and you won't have removed many for a given target search.... you'll be searching many tens or hundreds of thousands of stars per bin, and be right back in the same sort of memory trouble you had originally.

I should emphasize that this code does *not* guarantee that the closest match itself is returned, only making the guarantee that *if* the closest match is within 1/2 of the bin size, then it is correctly returned. For this problem, this sets a minimum bin size: 2 * the max search radius. You can of course go to larger bin sizes (and you may

want to if your stars are sprinkled very sparsely over the grid, or you require a very precise match, such that the histogram could grow excessively large). If you go smaller you risk missing the correct star.

JD

```
; Match stars in one list to another, within some tolerance.
; Pre-bin into a 2D histogram, and use DUAL HISTOGRAM matching to select
n1=1000000
                          :number of stars
x1=randomu(sd,n1)
                            points to find matches near
y1=randomu(sd,n1)
n2=n1
x2=randomu(sd,n2)
                            points to search in
y2=randomu(sd,n2)
t1=systime(1)
                          :maximum allowed radius for a match
max r = .0005
bs=2*max r
                         this is the smallest binsize allowed:
h=hist_nd([1#x2,1#y2],bs,MIN=0,MAX=1,REVERSE_INDICES=ri)
bs=bs[0]
d=size(h,/DIMENSIONS)
;; Bin location of X1,Y1 in the X2,Y2 grid
xoff=x1/bs
              & yoff=y1/bs
xbin=floor(xoff) & ybin=floor(yoff)
bin=(xbin + d[0]*ybin)<(d[0]*d[1]-1L); The bin it's in
:: We must search 4 bins worth for closest match, depending on
;; location within bin (towards any of the 4 quadrants).
xoff=1-2*((xoff-xbin) lt 0.5)
                              ;add bin left or right
yoff=1-2*((yoff-ybin) lt 0.5)
                              ;add bin down or up
min_pos=make_array(n1,VALUE=-1L)
min dist=fltarr(n1,/NOZERO)
for i=0,1 do begin ;; Loop over 4 bins in the correct quadrant direction
 for i=0,1 do begin
   b=0L>(bin+i*xoff+j*yoff*d[0])<(d[0]*d[1]-1); current bins (offset)
   ;; Dual HISTOGRAM method, loop by repeat count in bins
   h2=histogram(h[b],MIN=1,REVERSE_INDICES=ri2)
```

```
:; Process all bins with the same number of repeats >= 1
   for k=0L,n elements(h2)-1 do begin
     if h2[k] eq 0 then continue
     these_bins=ri2[ri2[k]:ri2[k+1]-1]; the points with k+1 repeats in bin
     if k eq 0 then begin; single point (n)
       these points=ri[ri[b[these bins]]]
     endif else begin
                         ; range over k+1 points, (n x k+1)
       these points=ri[ri[rebin(b[these bins],h2[k],k+1,/SAMPLE)]+$
                 rebin(lindgen(1,k+1),h2[k],k+1,/SAMPLE)]
       these bins=rebin(temporary(these bins),h2[k],k+1,/SAMPLE)
     endelse
     dist=(x2[these_points]-x1[these_bins])^2 + $
        (y2[these_points]-y1[these_bins])^2
     if k at 0 then begin
                               :multiple point in bin: find closest
       dist=min(dist,DIMENSION=2,p)
       these points=these points[p];index of closest point in bin
       these bins=ri2[ri2[k]:ri2[k+1]-1]; original bin list
     endif
     ;; See if a minimum is already set
     set=where(min_pos[these_bins] ge 0, nset, $
           COMPLEMENT=unset, NCOMPLEMENT=nunset)
     if nset gt 0 then begin
       ;; Only update those where the new distance is less
       closer=where(dist[set] It min_dist[these_bins[set]], cnt)
       if cnt gt 0 then begin
         set=set[closer]
         min_pos[these_bins[set]]=these_points[set]
         min_dist[these_bins[set]]=dist[set]
       endif
     endif
     if nunset gt 0 then begin ;; Nothing set, closest by default
       min pos[these bins[unset]]=these points[unset]
       min dist[these bins[unset]]=dist[unset]
     endif
   endfor
 endfor
endfor
print, systime(1)-t1
```