Data Structures with Randomness: Skip Lists
Flashback to Data Structures…

Recall the **List** interface

- What are the **List** operations?
  - What concrete **List** implementations did we study?
- What are the tradeoffs between arrays and linked lists?
- Do those tradeoffs change when our lists are sorted?
- How does this compare to a binary search tree?

**Let’s develop a data structure with the strengths of a Binary Search Tree but the (relative) simplicity of a List**
One Linked List

- Start from simplest data structure: (sorted) linked list
- Search cost?
  - $\Theta(n)$
- How can we improve it?
Two Linked Lists

• Suppose you instead had *two* sorted linked lists
  • Each list can contain a subset of the total elements
  • Elements can appear in one or both lists

• **Class exercise.** How can you use two lists to speed up searches?
NYC Subway System
Two Linked Lists

- **Idea**: we have both express and local subways
- Express lines connect a few main stations (and skip a bunch)
- Local lines connect all stations but are slow
- All express stops are also local stops so you can switch
Two Linked Lists

• **Search**($x$):
  
  • Walk right in top linked list $L_2$ until going right would be too far
  
  • Walk down to bottom linked list $L_1$
  
  • Walk right in $L_1$ until $x$ is found or reach end (report not found)
Two Linked Lists

- **Search**(66):
  - Walk right in top linked list $L_2$ until going right would be too far
  - Walk down to bottom linked list $L_1$
  - Walk right in $L_1$ until $x$ is found or reach end (report not found)
Two Linked Lists

• How should we organize the two lists?
  • Which nodes go in $L_2$?
  • How much of gap to leave between $L_2$ elements?
  • **Best approach**: evenly space and promote elements
Two Linked Lists

- If gap between elements in top list is $g$, then the number of elements traversed (search cost) is at most $g + \frac{n}{g}$

- Optimized by setting $g = \sqrt{n}$

- So the search cost is at most $2\sqrt{n}$
More Linked Lists

- Search cost with two linked list: $2\sqrt{n}$
- Search cost with three linked list: $3n^{1/3}$
$k$ Linked Lists

- Search cost with $k$ linked lists: $kn^{1/k}$
- Search cost with $\log n$ linked lists: $\log n \cdot n^{1/\log n}$
  - $\log n \cdot n^{1/\log n} = 2 \log n$
Insertion Cost

- This is good, but how can we insert?
- Every new element disrupts our spacing
Implementing Skip Lists
Insertion Cost

• This is good, but how can we insert?
• Every new element disrupts our spacing
• Reconfiguring to “rebalance” would be expensive
• Idea: use randomness!
Skip List Details

- Big question: how should we implement $\text{Insert}(x)$?
  - Clearly $x$ must be inserted into at least one list... so the first question is which list(s) should it be added to?
  - Recall our “local line” **invariant**: bottommost list contains all elements (just like the local subway line makes all stops).
  - We must search for $x$'s position in bottommost list and insert it there
  - Any other lists?
    - **Goal**: we want half of the elements to go to next level, similar to a balanced binary tree
Skip List Details

• Big question: how should we implement Insert($x$)?
  
  • **Goal:** we want half of the elements to go to next level, similar to a balanced binary tree
  
  • **Idea:** Insert $x$ at level 1 (required), then flip a coin
    
    • If *heads*: element gets promoted to next level
    
    • If *tails*: element stays put at current level
    
    • Continue flipping until we get a *tails*
    
  • Does this achieve our goal (in expectation)?
Skip List Details

• On average:
  • $1/2$ of the elements are exclusively on the bottom level (T)
  • $1/2$ of the elements go up 1 level (HT)
  • $1/4$ of the elements go up 2 levels (HHT)
  • $1/8$ go up to 3 levels (HHHT)
  • etc.

• Question: Does this randomness on insertion affect any other operations?
Skip List Details

• Search($x$):
  • Remains unchanged
  • Start at top list, walk right until just before value gets $> target$
  • Go down and repeat until:
    • find value $> target$ in bottom list (can’t go down any farther)
    • reach last element in bottom list (ran out of elements)
    • element is found (hooray!)
Skip List Search Example

- Example: Search for 72
Skip List Search Example

Example: Search for 72

* Level 1: 14 too small, 79 too big; go down 14
Example: Search for 72

- Level 1: 14 too small, 79 too big; go down 14
- Level 2: 14 too small, 50 too small, 79 too big; go down 50
Skip List Search Example

- **Example:** Search for 72
  * Level 1: 14 too small, 79 too big; go down 14
  * Level 2: 14 too small, 50 too small, 79 too big; go down 50
  * Level 3: 50 too small, 66 too small, 79 too big; go down 66
Skip List Search Example

- **Example:** Search for 72
  *
  * Level 1: 14 too small, 79 too big; go down 14
  * Level 2: 14 too small, 50 too small, 79 too big; go down 50
  * Level 3: 50 too small, 66 too small, 79 too big; go down 66
  * Level 4: 66 too small, 72 spot on
Skip List Analysis: Height

Let $L_k$ be the set of all items in level $k \geq 1$.

- Height of an element $x$: $\ell(x) = \max\{k \mid x \in L_k\}$
- Height of entire skip list $L$: $h(L) = \max\{\ell(x) \mid x \in L_0\}$

- Maximum level that an element appears in
- Maximum height among all elements in the list
• **Expected** height of a node?

• **Question**: in an experiment with probability $p$ of success, what is the expected number of trials until success?
Let $X$ denote the random variable equal to the number of flips performed until we reach a tails (stopping condition for promotion). What is $E[X]$?

- For $i > 0$, we have $Pr[X = i] = (1 - p)^{i-1}p$

$$E[X] = \sum_{i=0}^{\infty} i \cdot Pr[X = i] = \sum_{i=1}^{\infty} i(1 - p)^{i-1}p = \frac{p}{1 - p} \sum_{i=1}^{\infty} i(1 - p)^i$$

$$= \frac{p}{1 - p} \cdot \frac{1 - p}{p^2} = \frac{1}{p}$$

- If $p = \frac{1}{2}$, then $E[X] = 2$

Skip List Analysis: Height

See page 720 in the text (Section 13.3)
Skip List Analysis: Height

- Expected height of a node?
- Expected number of trials until success (tail): 2
- Worst-case height? $h(L) = \max\{\ell(x) \mid x \in L\}$
Skip List Analysis: Height

- **Claim.** A skip list with $n$ elements has height $O(\log n)$ levels with high probability.

- **Goal:** show that the probability that it has more than $d \log n$ levels is at most $1/n^c$, where the constants $c, d$ usually depend on each other.

- **Proof.** For any $x \in L$, $k \geq 1$, the probability that height of $x$ is $k$.

  - What is $\Pr[\ell(x) = k]$ ?

    $$= (1 - p)^{k-1}p = \left(1 - \frac{1}{2}\right)^{k-1}\frac{1}{2} = \frac{1}{2^k}$$
Skip List Analysis: Height

- **Claim.** A skip list with $n$ elements has height $O(\log n)$ levels with high probability.

- **Goal:** show that the probability that it has more than $d \log n$ levels is at most $1/n^c$, where the constants $c, d$ usually depend on each other.

- **Proof.** For any $x \in L$, $k \geq 1$, the probability that height of $x$ is $k$,
  
  - What is $\Pr[\ell(x) = k] = \frac{1}{2^k}$
  
  - $\Pr[\ell(x) > k]$ is probability $\ell(x)$ is $k + 1, k + 2, \ldots$ the probability decreases by half each time, thus is at most $\frac{1}{2^k}$
Skip List Analysis: Height

- **Claim.** A skip list with \( n \) elements has height \( O(\log n) \) levels w.h.p.
- **Proof.** For any \( x \in L, k \geq 1 \), the probability that height of \( x \) is \( k \)

\[
\Pr[\ell(x) > k] = \sum_{i=k+1}^{\infty} \Pr[\ell(x) = i] = \sum_{i=k+1}^{\infty} \frac{1}{2^i} = \frac{1}{2^k}
\]

\[
\Pr[h(L) > k] = \Pr[\bigcup_{x \in L} \ell(x) > k] \leq \sum_{x \in L} \Pr[\ell(x) > k] = \frac{n}{2^k} \quad \text{Union bound}
\]

\[
\Pr[h(L) > c \log n] \leq \frac{1}{n^{c-1}} \quad \text{[pick any } c > 2 \text{ for w.h.p.]} \]

- Thus, height of skip is \( O(\log n) \) with high probability
Skip List Search Cost

• **Claim.** Search cost in a skip list is $O(\log n)$ with high probability

• **Proof.** Idea think of the search path “backwards”

• Starting at the target element, going left or up until you reach root or sentinel node ($-\infty$)
• Backwards search path, when do go up versus left?
• If node wasn’t promoted (got tails here), then we go [came from] left
• If node was promoted (got heads here), then we go [came from] top
Skip List Search Cost

• How many consecutive tails in a row? (left moves on a level)
  • Same analysis as the height! $O(\log n)$
  • $O(\log^2 n)$ length overall—but we claimed $O(\log n)$ earlier
Skip List Search Cost

- Search path is a sequence of \( HHHTTTTHHTT \) …
- How many "up" moves (\( H \)) before we are done?
  - Height: \( c \log n \) with high probability

![Skip List Search Cost Diagram]
Skip List Search Cost

- Search ends when we reach top list: have seen at least $c \log n$ heads

- **Search cost**: Can we bound the number of times do we need to flip a coin until we see $c \log n$ heads with high probability?
**Coin Flipping**

- **Claim.** Number of flips until \( c \log n \) heads is \( \Theta(\log n) \) with high probability, that is, with probability \( 1 - 1/n^c \)
  - Note. Constant in \( \Theta(\log n) \) will depend on \( c \)
- **Proof.** Say we flip \( 10c \log n \) coins
  - \( \Pr[\text{exactly } c \log n \text{ heads}] = \binom{10c \log n}{c \log n} \cdot \left( \frac{1}{2} \right)^{c \log n} \cdot \left( \frac{1}{2} \right)^{9c \log n} \)
  - \( \Pr[\text{at most } c \log n \text{ heads}] \leq \binom{10c \log n}{c \log n} \cdot \left( \frac{1}{2} \right)^{9c \log n} \)
Claim. Number of flips until $c \log n$ heads is $\Theta(\log n)$ with high probability, that is, with probability $1 - 1/n^c$ 

Proof. $\Pr[\text{at most } c \log n \text{ heads}] \leq \left(\frac{e \cdot 10c \log n}{c \log n}\right)^{c \log n} \cdot \left(\frac{1}{2}\right)^{9c \log n}$

$= (10e)^{c \log n} \cdot \left(\frac{1}{2}\right)^{9c \log n}$

Applied “Deathbed formula”
Coin Flipping

- **Claim.** Number of flips until $c \log n$ heads is $\Theta(\log n)$ with high probability, that is, with probability $1 - 1/n^c$

- **Proof.** $\Pr[\text{at most } c \log n \text{ heads}] \leq \left( \frac{e \cdot 10c \log n}{c \log n} \right)^{c \log n} \cdot \left( \frac{1}{2} \right)^{9c \log n}$

  $= (10e)^{c \log n} \cdot \left( \frac{1}{2} \right)^{9c \log n}$

  $= 2^{\log(10e) \cdot c \log n} \cdot \left( \frac{1}{2} \right)^{9c \log n}$

  $= 2^{(\log(10e) - 9) \cdot c \log n} = 2^{-d \log n}$

  $= 1/n^d$
Let $n$ be the number of coin flips we make, with $p = 1/2$ being the probability of success, and $q = 1/2$ being the probability of failure. Then the:

- mean $\mu = np = n/2$, and variance $\sigma^2 = npq = n/4$
- The central limit theorem says that, for a sequence of independent and identically distributed random variables drawn from a distribution with expected value $\mu$ and a finite variance $\sigma^2$, the sample averages converge to $\mu$ as $n \to \infty$.

Although not a proof, hopefully this helps to further illustrate the unlikelihood of a very tall skiplist!
Skip Lists

- Using $O(\log n)$ linked lists, achieve same performance as binary search tree.
- No stored information about balance, no tricky balancing rules!
- Just flip coins when inserting new elements to decide which lists they reside in.

Summary: Skip Lists (Randomized Search Trees)

- Invented around 1990 by Bill Pugh
- Motivation: binary search trees are a pain to implement
- Skip lists balance randomly; no rules to remember, no rebalancing
- Build out of simple structure: sorted linked lists
- Inserts, deletes, search, predecessor, successor are all $O(\log n)$ with high probability
- No rebalancing makes them useful in concurrent programming
  - E.g, lock-free data structures
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  - Eric Demaine handout: https://courses.csail.mit.edu/6.046/spring04/handouts/skiplists.pdf