

Internal Diffusion-Limited Aggregation: Parallel Algorithms and Complexity

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The computational complexity of internal diffusion-limited aggregation (DLA) is examined from both a theoretical and a practical point of view. We show that for two or more dimensions, the problem of predicting the cluster from a given set of paths is complete for the complexity class **CC**, the subset of **P** characterized by circuits composed of comparator gates. **CC**-completeness is believed to imply that, in the worst case, growing a cluster of size n requires polynomial time in n even on a parallel computer. A parallel relaxation algorithm is presented that uses the fact that clusters are nearly spherical to guess the cluster from a given set of paths, and then corrects defects in the guessed cluster through a nonlocal annihilation process. The parallel running time of the relaxation algorithm for two-dimensional internal DLA is studied by simulating it on a serial computer. The numerical results are compatible with a running time that is either polylogarithmic in n or a small power of n . Thus the computational resources needed to grow large clusters are significantly less on average than the worst-case analysis would suggest. For a parallel machine with k processors, we show that random clusters in d dimensions can be generated in $\mathcal{O}((n/k + \log k)n^{2/d})$ steps. This is a significant speedup over explicit sequential simulation, which takes $\mathcal{O}(n^{1+2/d})$ time on average. Finally, we show that in one dimension internal DLA can be predicted in $\mathcal{O}(\log n)$ parallel time, and so is in the complexity class **NC**.

KEY WORDS: Internal diffusion-limited aggregation; computational complexity; parallel algorithms.

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1. INTRODUCTION

Internal diffusion-limited aggregation (DLA) is a cluster growth process in which particles start at one or more sources within a cluster, diffuse outward, and are added to the cluster at the first site outside it they reach.⁽¹⁶⁾ By reversing figure and ground, we can see this as a hole being hollowed out by particles which remove sites from a surrounding material; therefore, this process is sometimes called anti-DLA or diffusion-limited erosion^(24, 14) and has been used to understand electrochemical polishing. Internal DLA is also equivalent to the problem of a viscous fluid displacing an inviscid one in a porous medium.^(37, 38) If we add particles at a finite rate, rather than one at a time, Gravner and Quastel⁽⁹⁾ prove that the hydrodynamic limit is the one-phase Stefan problem,⁽²⁵⁾ which has been used as a model of a solid melting around a heat source. The purpose of this paper is to explore the computational complexity of simulating internal DLA.

Internal DLA has quite different properties from its better known cousin, ordinary DLA,⁽⁴⁰⁾ in which particles diffuse in from infinity until they touch, and stick to, a growing cluster of sites. Clusters grown in this way have a dendritic structure, and have been used to model dielectric breakdown,⁽³³⁾ electrochemical deposition,⁽²⁾ viscous fingering,⁽³⁴⁾ snowflake growth,⁽³⁵⁾ the growth of vascular networks,⁽⁸⁾ watershed formation,⁽²²⁾ neuron growth,⁽¹²⁾ and other phenomena.

While DLA tends to amplify irregularities in the cluster's boundary, internal DLA tends to smooth them out. For instance, in Fig. 1 we show a growing cluster at size 100, 1600 and 25600, and it is clearly tending to a circular shape. Lawler, Bramson and Griffeath⁽¹⁶⁾ showed in any number of dimensions that the asymptotic shape of an internal DLA cluster with a single source at the origin is spherical. Formally, let $A_d r^d$ be the volume of a d -dimensional ball of radius r . Then they showed that with probability 1, for any $\varepsilon > 0$, the cluster with $A_d r^d$ particles contains the ball of

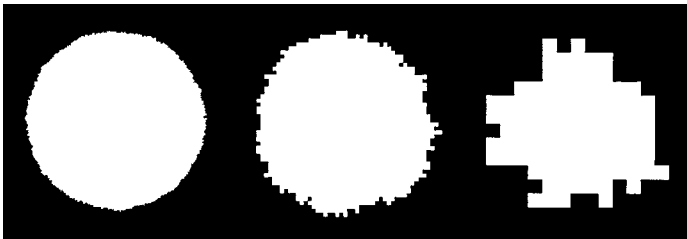


Fig. 1. Internal DLA clusters with 100, 1600, and 25600 particles. Unlike ordinary DLA clusters, these have a circular shape.

radius $r(1 - \varepsilon)$ centered on the origin, and is contained within the ball of radius $r(1 + \varepsilon)$, for sufficiently large r .

We can ask what the fluctuations in the boundary are, and define an roughness or interface width ξ where $\xi^2 = \langle (r - \bar{r})^2 \rangle$. Lawler⁽¹⁷⁾ showed that in two or more dimensions, ξ scales at most as $r^{1/3}$ up to logarithmic corrections. For $d=1$ the probability distribution of clusters can be solved exactly,⁽¹⁶⁾ and $\xi \sim r^{1/2}$ for clusters of size $n = 2r$.

Krug and Meakin⁽¹⁴⁾ have studied anti-DLA interfaces using non-rigorous but presumably exact methods. Their theory applies to a line of sources and an asymptotically flat interface, but their results should also apply to the point source and spherical interface of internal DLA. They show that the interface width ξ scales with the length of the interface L as $\log^{1/2} L$ for $d=2$ and goes to a constant value for $d>2$. These results are supported by two-dimensional and three-dimensional simulations.^(14, 24)

We have performed simulations of internal DLA clusters in two dimensions of size up to $n = 10^5$, with 100 trials each. The average radius \bar{r} of a point on the boundary converges very quickly to $\sqrt{n/\pi}$, the radius of the circle with area n . As shown in Fig. 2, the deviation ξ^2 seems to grow only logarithmically with r , in agreement with ref. 14. Fitting a plot of $\langle (r - \bar{r})^2 \rangle$ vs. $\log_{10} \bar{r}$ gives a slope of $0.36 \log_{10} \bar{r} = 0.16 \ln \bar{r}$.

From the scatter in Fig. 2, it's clear that it would be nice to have data for more trials and larger clusters. However, since each cluster has n walks, and since each one has length proportional to r^2 where $r \sim n^{1/d}$, the time it takes to explicitly simulate the system on a serial computer is $T \sim n^z$ where the *dynamical exponent*⁽³²⁾ $z = 1 + 2/d$. In two dimensions, $z = 2$ as shown in

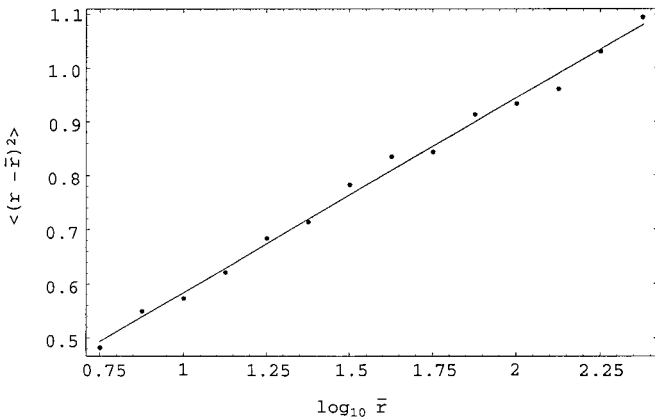


Fig. 2. A plot of the deviation $\langle (r - \bar{r})^2 \rangle$ vs. $\log_{10} \bar{r}$, for n up to $10^{5.25}$ averaged over 100 trials each. Deviations from circulatory seem to grow only logarithmically with r .

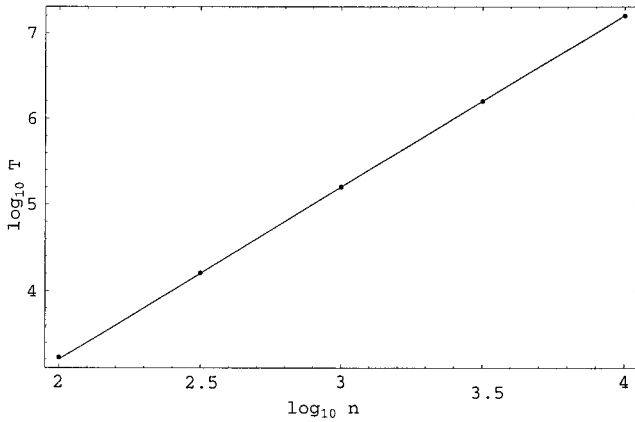


Fig. 3. A log-log plot of the computation time T for explicit simulation on a serial computer vs. the cluster size n for n ranging from 10^2 to 10^4 , averaged over 100 trials each. The straight line shows that the dynamical exponent is very close to 2.

Fig. 3. This places an upper limit on the size of clusters we can generate, given limited computational resources.

In this paper, we will discuss to what extent parallelization can help us generate internal DLA clusters more quickly than explicit simulation, both in the worst case and on average. On the way, we will show that the natural computational problem associated with internal DLA is complete for a particular class of circuits, making it one of the few known complete problems for this class.

We are interested in these questions for two reasons. On a practical level, to the extent that parallel computation becomes a reality, fast algorithms will help us perform numerical experiments on larger systems. More philosophically, we believe that the computational difficulty of predicting a system is a good measure of “physical complexity,” and that the complexity class a system belongs to says something fundamental about its dynamics. If a system is highly contingent on its past, we have to simulate it explicitly, while if this dependence is in some way sparse, we may be able to skip over much of its history. In our opinion, this is a fundamental distinction between dynamical systems akin to integrability vs. chaos. We hope that by answering these questions for many systems, we will build a set of intuitions about the relationships between complexity, dynamics, and computation.

The paper is organized as follows. In Section 2 we introduce the basic notions of parallel complexity theory, including **P**, **NC**, and **PRAMs**. In Section 3 we define comparator circuits and the class **CC**, and show that predicting internal DLA clusters in **CC**-complete. Section 4 gives the most

efficient algorithm we have found for internal DLA, based on guessing the cluster shape and then correcting this guess through a non-local annihilation process.

While this algorithm is very attractive, it requires a parallel computer with a number of processors that grows polynomially in the size of the cluster. Using an equivalence between parallel and sequential versions of internal DLA given in Section 5, in Section 6 we derive an efficient algorithm for the more realistic case in which our computer has a fixed number of processors. In Section 7 we show that the one-dimensional case can be solved in logarithmic time, and in Section 8 we conclude. Finally, we give two additional algorithms in the Appendix that may be of some interest.

2. PREDICTION AND COMPUTATION

Given a physical system, how much computational effort does it take to predict it? Must we simulate it step-by-step, or is it possible to compress its history, and predict its behavior for t time-steps on a parallel computer with a computation time significantly less than t ? Computational complexity theory gives us a vocabulary to talk about questions like these.

Computational complexity theory (see e.g., ref. 36) is the study of the resources needed to solve problems and, more specifically, how these resources increase as the problem size increases. Computational resources must be measured with respect to a specific model of computation. Happily, complexity theory is rather robust, in the sense that superficially different models of computation lead to the same hierarchy of complexity classes. In this work we are primarily interested in parallel computation, and the two models of parallel computation we will use are Boolean circuit families and parallel random access machines (PRAMs). A Boolean circuit is a feedforward network of gates, typically AND, OR and NOT gates, although we will also consider a more restricted set of gates below. Unless otherwise noted, AND and OR gates have two inputs or “fan-in” two. Boolean circuits may be arranged in levels such that all gates in a single level may be evaluated simultaneously and the output of a given level is the input of the next level. Two common complexity measures for Boolean circuits are *width* and *depth*. Width is the largest number of gates in a level and depth is the number of levels. The *size* of a circuit is the total number of gates in it, which is at most its width times its depth.

To solve a problem where the number of input bits varies, we need a family of circuits, with one circuit for each problem size n . Such a family is *uniform* if there is a simple procedure which, when given n as input, produces the circuit for n -bit inputs. (The meaning of “simple procedure” varies but the technical details are not important here.) The complexity

Table I. Some Complexity Classes Defined by the Scaling of Size and Depth in a Boolean Circuit Family

Class	Size	Depth	Comments
\mathbf{NC}^k	$n^{\mathcal{O}(1)}$	$\mathcal{O}(\log^k n)$	
\mathbf{NC}	$n^{\mathcal{O}(1)}$	$\log^{\mathcal{O}(1)} n$	
\mathbf{CC}	$n^{\mathcal{O}(1)}$	$n^{\mathcal{O}(1)}$	comparator gates
\mathbf{P}	$n^{\mathcal{O}(1)}$	$n^{\mathcal{O}(1)}$	
\mathbf{NP}	$2^{n^{\mathcal{O}(1)}}$	$\mathcal{O}(1)$	unbounded fan-in gates

class a family belongs in then depends on how the size and depth of its members grows as a function of n . Table I summarizes a number of complexity classes defined for uniform circuit families.

Two of the most important complexity classes are \mathbf{P} and \mathbf{NC} . \mathbf{P} is the class of problems that can be solved by uniform families of Boolean circuits whose size is at most polynomial in n , while \mathbf{NC} is the subset of \mathbf{P} consisting of problems that can be solved by families of circuits of polynomial size and polylogarithmic depth.³ \mathbf{P} is also the class of problems that can be solved in polynomial time by a serial computer such as a Turing machine. Within \mathbf{NC} are the nested subclasses \mathbf{NC}^k of problems that can be solved by polynomial size circuits of depth $\log^k n$ where n is the problem size.

The PRAM model of parallel computation is closer in design to real parallel computers. A PRAM is composed of many processors with distinct integer labels all connected to a shared memory. Processors run concurrently and all run the same program. All processors can read and write to a shared memory in unit time, an assumption that cannot hold in the physical world as the number of processors is scaled up. Since each time step of a PRAM computation can be thought of as a layer in a circuit which depends on the output of the previous layer, the parallel time and the number of processors correspond roughly to the depth and width of a circuit, respectively. Thus \mathbf{NC} is the set of problems that can be efficiently parallelized, i.e., solved in polylogarithmic time by a PRAM with a polynomial number of processors.

Note that a PRAM requires a number of processors that grows with the size of the problem, which may make it an impractical model of parallel computation. Below, we also discuss the more realistic case where the number of processors is fixed.

Consider the following problem, called Circuit Value: given a description of a Boolean circuit composed of AND, OR and NOT gates, and the truth values of the inputs, what is the truth value of the output? Clearly we

³ A function $f(n)$ is polylogarithmic in n if there is a number k such that $\lim_{n \rightarrow \infty} f(n)/\log^k n = 0$.

can answer this by going through the circuit layer-by-layer until we get to the output, so **CIRCUIT VALUE** is in the class **P**. In fact, it is the hardest such problem in the sense that any other problem in **P** can be reduced to it in a simple way, and it is therefore **P-complete**.⁽¹⁰⁾

The problem of computing the parity of n bits, on the other hand, can be solved in $\mathcal{O}(\log n)$ parallel time. Just XOR pairs of bits, then pairs of pairs, and so on for $\lceil \log_2 n \rceil$ steps. This puts parity in the class **NC**¹ of problems that can be solved by a Boolean circuit of logarithmic depth and polynomial (in this case, linear) width.

Just as computer scientists believe that **NP**-complete problems cannot be solved in polynomial time, they believe that **P**-complete problems cannot be parallelized to polylogarithmic time. If any **P**-complete problem can be, then so can any problem in **P**, and **P** = **NC**, which would be almost as surprising as if **NP** = **P**. In other words, **P**-complete problems are believed to be *inherently sequential*, so that much of the work has to be done step-by-step, and even polynomially many processors cannot speed up the computation very much.⁽¹⁰⁾

In fact, predicting a number of physical problems has been shown to be **P**-complete, for $d \geq 3$ in some cases and $d \geq 2$ in others. These include ordinary DLA and fluid invasion,^(19, 21) the Ising model,^(21, 27) sandpile,⁽²⁶⁾ FHP and HPP lattice gases,⁽²⁸⁾ cellular automata with local voting rules,⁽²⁷⁾ and simple deterministic growth models.⁽¹¹⁾ Greenlaw *et al.*⁽¹⁰⁾ have pointed out that predicting cellular automata is **P**-complete in general, since cellular automata exist (e.g., ref. 18) which can simulate universal Turing machines. On the other hand, **NC** algorithms exist for Eden growth,⁽²⁰⁾ the Lorentz lattice gas,⁽³¹⁾ and cellular automata with certain algebraic properties.^(29, 30)

Even if a speedup to polylogarithmic time isn't possible, we might still hope for a polynomial speedup—predicting physical time t in $\mathcal{O}(t^\alpha)$ parallel time for some $\alpha < 1$. For instance, in ref. 32 it was shown that though ordinary DLA is **P**-complete, on average it can be parallelized to $\mathcal{O}(n^\alpha)$ time where α is related to the cluster's fractal dimension. To explore these finer distinctions, Condon⁽⁴⁾ introduced the idea of *strict P-completeness*, which can be used to put a lower bound on α unless all problems in **P** have a polynomial speedup. Moore and Nordahl⁽²⁸⁾ discussed the strict **P**-completeness of predicting lattice gases, and the same analysis could be applied to many of the problems listed above.

3. COMPARATOR CIRCUITS

When discussing Boolean circuits, we usually take for granted that we can *fan out* a wire by splitting it into as many copies as we like. This allows

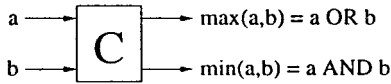


Fig. 4. Our notation for comparator gates.

the output of one gate to be used as the input in an arbitrary number of others. Mayr and Subramanian⁽²³⁾ considered circuits where wires cannot be split except when this is allowed explicitly by a gate, e.g., one with one input and two outputs. In particular, they considered the class **CC** of circuits whose only gates are *comparators*, which have two inputs and two outputs. One output is the minimum (AND) of the inputs, and the other is their maximum (OR). We notate these as in Fig. 4.

These circuits are incapable of fanout; in particular, they cannot simulate, by restricting some of their initial values, a gate with more non-constant outputs than inputs. Mayr and Subramanian⁽²³⁾ show that this is true if and only if it is true for each individual gate in the circuit, and they call this property being *scatter-free*. Because of this lack of fanout, the comparator circuit value problem is believed not to be **P**-complete. In fact, such circuits can be evaluated fairly quickly, using an algorithm we will now describe.

Comparator gates have the property that knowing either of their inputs tells us what one of their outputs are. If either input is 1, then their maximum is 1, and if either input is 0, then their minimum is 0. Moreover, in both cases the other output is simply the other input. This means that any one of the W inputs to a comparator circuit determines the values of all the wires along some path connecting it to one of its W outputs, and the value of this output, leaving us with a new comparator circuit of width $W-1$. If the circuit has depth D , this path can be found in $\mathcal{O}(\log^2 D)$ parallel time, since finding the transitive closure is in **NC**² (or in fact in its subset **NLOGSPACE** of nondeterministic logarithmic space⁽³⁶⁾).

Repeating this algorithm for each input shows that comparator circuits of width W and depth D can be evaluated in $\mathcal{O}(W \log^2 D)$ parallel time. More generally, by parallelizing the process of using different inputs to simplify the circuit, Mayr and Subramanian showed that a circuit of $N < WD$ gates can be evaluated in parallel time $\mathcal{O}(\min(W, D) \log^2 D) \lesssim \mathcal{O}(\sqrt{N} \log^2 N)$, since each simplification step reduces both the width and the depth by at least one. Thus a polynomial speedup to $N^{1/2}$ is always possible. On the other hand, there is no known algorithm for speeding up the evaluation of comparator circuits to polylog time and it is believed that **NC** and **CC** are incomparable.

We now show that **CC** circuits and internal DLA are intimately linked. Say that a particle is *active* if it is still moving within the cluster, i.e.,

if it has not yet stuck to the outside of the cluster because all the sites it has visited so far were already occupied. The input for our problem will be a list of moves (t, i, s) , one for each time $0 \leq t < T$, indicating that at time t particle i , if it is still active, will visit site s . Given such a list, INTERNAL DLA PREDICTION is the problem of predicting the set of occupied sites and the set of active particles at time T . Note that this definition is quite general, allowing for arbitrary topologies, multiple sources, and many particles moving at once. Then we have

Proposition 1. INTERNAL DLA PREDICTION is in CC.

Proof. For each time t , define Boolean variables $\text{active}_t(i)$ for each particle i and $\text{occupied}_t(s)$ for each site s . Then the effect of a move (t, i, s) is simply that of a comparator gate with inputs $\text{active}_t(i)$ and $\text{occupied}_t(s)$, and outputs $\text{active}_{t+1}(i)$ and $\text{occupied}_{t+1}(s)$:

$$\text{occupied}_{t+1}(s) = \text{occupied}_t(s) \text{ OR } \text{active}_t(i)$$

$$\text{active}_{t+1}(i) = \text{occupied}_t(s) \text{ AND } \text{active}_t(i)$$

This converts the list to a comparator circuit of size T and width $n + m$, where n is the number of particles and m is the total number of sites named in the list. The outputs $\text{occupied}_T(s)$ and $\text{active}_T(i)$ give us the set of occupied sites and active particles at time T . ■

Conversely, any comparator circuit can be reduced to an internal DLA problem on a square lattice with one particle at a time, of a size and time polynomial in the size of the circuit. Thus even this restricted version of the problem is CC-complete:

Proposition 2. INTERNAL DLA PREDICTION on a square lattice is CC-complete, even when restricted to one particle at a time.

Proof. We will use sites of the cluster to store truth values, with occupied and unoccupied sites representing true and false wires respectively. However, the same site will represent two different wires at different times. Our basic tool is the walk shown in Fig. 5, in which a particle comes from the origin and moves down a horizontal conduit. It steps off the conduit to visit site a , continues to b if a is already occupied, and continues to a previously unoccupied site c if b is already occupied. If t and t' are times before and after this walk, the effect on $\text{occupied}(a)$, $\text{occupied}(b)$ and $\text{occupied}(c)$ is as follows:

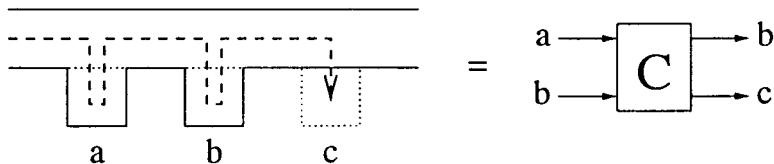


Fig. 5. A walk that implements a comparator gate. After the walk, a will be occupied no matter what, b will be occupied iff either a or b were, and c (which was unoccupied before) will be occupied iff both a and b were.

$$\text{occupied}_r(a) = 1$$

$$\text{occupied}_r(b) = \text{occupied}_l(a) \text{ OR } \text{occupied}_l(b)$$

$$\text{occupied}_r(c) = \text{occupied}_l(a) \text{ AND } \text{occupied}_l(b)$$

Thus if the old values of $\text{occupied}(a)$ and $\text{occupied}(b)$ are the inputs to a comparator gate, the new values of $\text{occupied}(b)$ and $\text{occupied}(c)$ are its outputs.

If a comparator circuit has N gates, it has at most $4N$ wires, which need at most $3N$ sites to represent their inputs and outputs. If we place these sites contiguously along a row adjacent to the conduit the particles use, and if the origin is at one end of this conduit, each walk takes at most $3N + 6$ steps, and the total time for N such walks is $\mathcal{O}(N^2)$. ■

Examining Propositions 1 and 2, we can see why internal DLA is **CC**-complete rather than **P**-complete. While sites can be used to store bits, these bits cannot be sensed by the particles without being erased—an unoccupied site becomes occupied as soon as a particle touches it, and this particle then disappears. Thus the system cannot make multiple copies of the truth value represented by a site, and fanout is impossible. In comparison to this, collisions are more like **NOR** gates in ordinary DLA,⁽¹⁹⁾ and like Fredkin gates in the Reversible Aggregation model of D'Souza and Margolus.⁽⁷⁾

In addition to evaluating comparator circuits, other **CC**-complete problems include certain network stability problems and finding the lexicographically first maximal matching in a graph.⁽²³⁾ While both **NC** and **CC** lie between **NLOGSPACE** and **P**, their apparent incomparability suggests that parallelizability and a lack of fanout are two very different properties.

Given Proposition 1 and a supply of random bits, we can use Mayr and Subramanian's algorithm to grow random clusters. Specifically, for any $\varepsilon > 0$ there is a parallel algorithm that produces a random cluster of size n in d dimensions with probability $1 - \varepsilon$ and runs in $\mathcal{O}(n \log^d(n/\varepsilon) \log^2 n)$

parallel time. This is less efficient than the algorithm given in the next section, but since the analysis is somewhat instructive, we include it in Section A of the Appendix.

4. A PARALLEL RELAXATION ALGORITHM

In this section we describe a parallel relaxation algorithm for generating internal DLA clusters. The first step in the procedure is to create an ordered list of the n particles' random walks. After the walks are chosen, all we need to know is how far each particle moves along its walk before it finds an unoccupied site and sticks there. We call this the *sticking point* or *label* of that particle.

Call a configuration *well-ordered* if for every particle, there are no labels of later particles along the path between the origin and its label. Call a configuration *singly-occupied* if no sites in the cluster are empty or have more than one label, so that every cluster site is the sticking point of exactly one particle. There is a unique well-ordered, singly-occupied configuration, and this corresponds to the cluster that would have been produced by adding the particles, one at a time according to the defining *sequential dynamics*. The idea of the relaxation algorithm is to start with a reasonable initial configuration that is well-ordered but not singly-occupied, and then to move particles' labels forward and backward along their paths until it is singly-occupied as well.

Using the fact that clusters are very nearly spherical, it is easy to create an initial configuration that is well-ordered and approximately correct by placing the label of the i th particle at the first point on its walk where it reaches the radius of a sphere of volume i . This gives a spherical cluster of volume n where some sites are occupied by more than one label, and other sites have none. We refer to multiply occupied sites as *piles* of *pebbles*, one pebble for each excess label, and unoccupied sites as *holes*. We then move the particle's labels in such a way that the number of pebbles and holes decreases monotonically while keeping the configuration well-ordered.

We begin with a description of the algorithm and its implementation on a PRAM. We then report on simulations of the algorithm that show that its running time increases very slowly with the cluster size.

4.1. Description of the Relaxation Algorithm

The first step in the algorithm is to generate, in parallel, a list of n paths. Path i is an ordered list of distinct sites $\mathbf{r}_i(1), \mathbf{r}_i(2), \dots, \mathbf{r}_i(i)$, and corresponds to the i th walk in the sequential dynamics. The sticking point

or label of path i is at step τ_i and position $\mathbf{s}_i = \mathbf{r}_i(\tau_i)$. Paths are constructed by generating random walks, which can be done by a PRAM with a supply of random numbers in polylogarithmic time. Since only the first visit of each walk to each site matters, we compact the walks to eliminate multiple visits to a site.

To correctly simulate the sequential dynamics, the sticking points must satisfy the property that for every path i and for every time $t \leq \tau_i$ there is exactly one path j such that $j \leq i$ and $\mathbf{s}_j = \mathbf{r}_i(t)$. This insures that the walk i arrives at \mathbf{s}_i by moving within the already existing cluster and that no two walks stick at the same site. The well-ordering property is the weaker property that, for all walks i and j and all $t < \tau_i$, if $\mathbf{s}_j = \mathbf{r}_i(t)$ then $j < i$.

Let us call the initial segment of a path up to and including its label the *live* segment of the path. A lattice site is live if it is live for at least one path. The cluster S is the set of live sites. Note that this definition means the cluster may include unoccupied sites, which we call holes. The *perimeter* of the cluster is the set of all sites that are not part of the cluster but are neighbors of cluster sites.

The initial configuration of labels should be close to the typical spherical configuration and must be well-ordered. The expected radius of the i th walk's sticking point is $(i/A_d)^{1/d}$ where $A_d r^d$ is the volume of a sphere of radius r in d dimensions, so we place the label for the i th walk at the first site along it whose distance from the origin is greater than this. This can be carried out in polylog time by PRAM by calculating the radius of each site, and ensures the well-ordering property as well.

To quantify the deviation from the correct configuration, we assign an *energy* to a list of paths and their sticking points. Let $m(\mathbf{r})$ be the number of labels at position \mathbf{r} and let S be the set of live positions (the cluster). The energy E is

$$E = \sum_{\mathbf{r} \in S} |m(\mathbf{r}) - 1| \quad (1)$$

Note that the correct configuration has energy zero and all other well-ordered configurations have energy greater than zero.

The algorithm consists of moving labels forward and backward along the walks. Assuming that the current configuration is well-ordered, we say that moving the label of walk i from position \mathbf{s}_i and time τ_i to \mathbf{s}'_i and τ'_i is *allowed* if the resulting configuration is also well-ordered.

For every site in the cluster we will define a *hole index* and, if the site is occupied, a *pebble index*. The pebble index is the highest label at a site, and the hole index is the lowest label of all the walks that are live there.

A site where $m(\mathbf{r}) > 1$ is multiply-occupied, the $m(\mathbf{r}) - 1$ excess labels there are called *pebbles*, and the pebble index points to the pebble with the highest label, i.e., the label of the last particle to stick at the site in our current guess. A site where $m(\mathbf{r}) = 0$ is called a *hole*, and the hole index tells us the first particle that crosses it in our current guess. Note that pebble and hole indices are both defined at singly-occupied sites.

We will use two types of moves, pebble moves and hole moves. A *pebble move* consists of moving the pebble index at a given multiply-occupied site outward along its path until it reaches either (1) the perimeter of the cluster, (2) an occupied site with an even higher pebble index, or (3) a hole with a higher hole index. We will call the first such site, moving outward from its current position, its *destination*. The destination is the new sticking point for the particle. The idea is that this particle should not have stuck at its current site; since this site was already occupied, it should have continued on to the first unoccupied site on its path.

A pebble move preserves the well-ordering property, and does not increase the energy. If the destination is a hole, the pebble and the hole are annihilated, and the energy decreases by two. If the destination is on the perimeter, the pebble is annihilated, a new site is added at the perimeter, and the energy decreases by one. Finally, if the destination is a site with a higher pebble index the energy is unchanged.

We can perform many pebble moves in parallel, by determining all the pebbles' destinations and moving them there simultaneously. This might result in two particles being placed on the same site, but the well-ordering property is still preserved, and the energy is never increased. In fact, we can do more than this in parallel. If a pebble's destination is a singly-occupied site with a higher pebble index, a new pebble with that higher index is created by the move; the new pebble, in turn, might have a singly-occupied destination with a yet higher pebble index, and so on. Thus a series of pebbles can cascade outward until the last one falls in a hole or sticks at the perimeter.

We can carry out an entire cascade of this kind in one, polylog time, parallel step. For each occupied site there is a pebble index and a destination site where that pebble index would move if the site were multiply-occupied. The directed bonds connecting the pebble indices of occupied sites and their destinations form a directed forest of potential pebble moves. In a single *pebble sweep*, we move some of the pebble indices in this forest to their destinations. The pebble indices that are moved are the ones that can be reached in this directed forest from a multiply-occupied site and are thus part of the cascade of pebble moves. Determining the forest of pebble moves and moving the pebbles to their destinations can be done in a $\mathcal{O}(\log^2 n)$ time by a PRAM using graph reachability.⁽³⁶⁾

A hole exists because one or more particles cross a site as if it were occupied, even though no particle is said to stick there in our current guess. The hole index tells us the label of the first such particle to do so. Therefore, a hole move consists of moving that particle's label inward along its path to fill the hole; since that site was unoccupied when it got there, it should have stuck there instead.

A hole move is always allowed and does not increase the energy. If the moved label was at a multiply-occupied site the energy decreases by two. If the moved label was at a singly-occupied site, it creates a new hole there, leaving the energy unchanged (since some other particle relied on that site being occupied in order to cross it) unless that site is just inside the perimeter, in which case it is removed from the cluster and the energy decreases by one.

We will perform a *hole sweep* of many hole moves in parallel. We can have cascades of hole moves just as with pebble moves, in which a hole created by moving a label from a singly-occupied site is filled in turn by a particle from another singly-occupied site, and so on. In general, there is a forest of hole moves where some particles are indexed by the hole indices of more than one hole. In this situation, we move the particle to fill the hole at the earliest time along its path, and the other holes go unfilled until a later sweep.

In each sweep of each kind, at least one pebble (the outermost along its path) or at least one hole (the innermost) will be removed. Since there are no more than n pebbles and holes in the initial configuration, and since each sweep can be performed in polylogarithmic time by a PRAM, the running time is no worse than $\mathcal{O}(n \log^k n)$. However, since many pebbles and holes are typically annihilated in a single sweep we expect much better performance than this from the algorithm on average, and this is borne out by the numerical results in the next section.

We conclude this section with a discussion of the processor requirements of the algorithm. The usual algorithm for graph reachability, which we use to determine cascades of pebble and hole moves, involves repeatedly squaring the adjacency matrix of a directed graph, and takes N^3 processors on a graph of size N . Since the graph in question consists of the n sites of the cluster itself, our algorithm needs $\mathcal{O}(n^3)$ processors to carry out pebble or hole sweeps in polylogarithmic time. In fact, we can reduce this somewhat by using more sophisticated methods for parallel circuit multiplication.⁽¹³⁾

4.2. Simulations of the Relaxation Algorithm

Our algorithm consists of alternating pebble sweeps and hole sweeps until the energy is zero, at which point the cluster is in the correct configuration.

How many steps are required to do this? To explore this question we simulated the relaxation algorithm on a serial machine, and measured the average number of sweeps as a function of cluster size.

The simulation is carried out using two data structures, one representing the lattice sites and the other representing the walks. Stored with each lattice site is its pebble index, hole index and the total number of walks sticking at the site.

It would require $\mathcal{O}(n^{2/d+1})$ memory, far too much, to store the full trajectories of n walks. Therefore, we trade time for memory, and define each walk by a four byte integer that is the seed for a linear congruential random number generator. The walk is generated as needed using the random number generator initialized by this integer *pathname*. The linear congruential random number generator takes an integer and produces a new integer. Thus, the pathname of the walk is a function of the step along the walk and the walk can be generated outward from any point where the current pathname is known by application of the random number generator. The data stored for each walk is its pathname at the origin and its pathname, time and position at its current sticking point. In addition, the pathname and time associated with the hole label at each lattice site is stored with each lattice site.

Given this data structure it is straightforward to simulate pebble and hole sweeps without actually determining the forests of pebble and hole moves. For a pebble sweep, all the sites of the lattice are visited in order. If a site is multiply-occupied and the pebble index of the site has not yet been moved, this label is moved outward along its path to its destination, which may create a new multiply-occupied site. The algorithm cycles through the lattice until no further pebbles are moved. For a hole sweep, all the sites of the lattice are visited in order. If a site is a hole then the particle corresponding to its hole index is moved to the site, which may create a new hole. This process is continued until no further holes are moved. After each sweep we also update the pebble and hole indices of each site. One step of the algorithm consists of a pebble sweep, an update of the site information, a hole sweep and another update of the site information. A single step of this sequential simulation corresponds to polylogarithmic parallel time on a PRAM—however, given the amount of effort to do all this, this is certainly not the best way to grow internal DLA clusters on a serial computer!

We have run sequential simulations of the relaxation algorithm for a series cluster sizes from 10 through 40960. To check the algorithm, we confirmed that the clusters obtained from the relaxation algorithm are exactly those obtained from the sequential dynamics for the same walks ordered by index. We measured how the energy decays to zero as a function of the

Table II. The Average Number of Steps $\langle T \rangle$ for the Relaxation Algorithm to Reach the Correct Configuration Versus Cluster Size n

n	$\langle T \rangle$	n	$\langle T \rangle$
10	1.25	1280	6.22
20	1.81	2560	7.35
40	2.40	5120	8.58
80	3.01	10240	10.009
160	3.77	20480	11.49
320	4.45	40960	13.37
640	5.29		

number of steps and calculated the average number of steps for the algorithm to converge as a function of cluster size. Table II shows the average number of steps required by the algorithm to reach the correct configuration as a function of the cluster size n and Fig. 6 plots the data. In the left panel of the Figure, the data is presented as a semi-log plot and on the right panel as a log-log plot. Neither curve is straight, which suggests a slowly varying function between $\log n$ and a power of n . The best fit for $n \geq 160$ to the form $a + bn^z$ yields $z = 0.18$. For the same range of n , the best fit to the form $a + b \log^\alpha n$ yields $\alpha = 1.6$. Both fits are reasonably good on this limited range of n , so we cannot say for sure whether the asymptotic behavior is polynomial or polylogarithmic. However, if it is a polynomial, a power of 0.18 is unusually small. It should be noted that even if the asymptotic behavior is polylogarithmic, the actually running time on a PRAM would have an additional polylogarithmic factor, giving a larger value of α , since each step of the algorithm itself requires polylogarithmic parallel time.

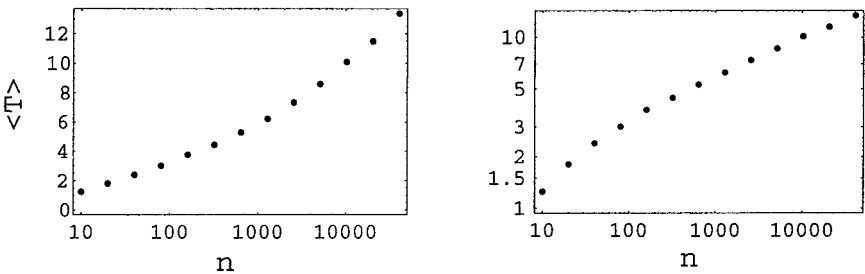


Fig. 6. The number of the steps $\langle T \rangle$ for the relaxation algorithm to converge vs. cluster size n for n in the range 10 to 40960. The left panel is a semi-log plot and the right panel is a log-log plot.

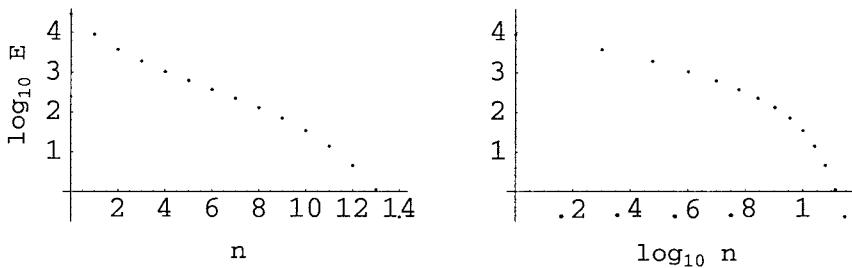


Fig. 7. The energy as a function of the number of steps, averaged over 100 trials, for clusters of size $4 \cdot 10^4$, plotted both semi-log (on the left) and log-log (on the right). While the data shows an s-curve, which in the text we argue shows three regimes of the relaxation process, the relatively straight line on the left seems to indicate that the energy is decreasing exponentially in the number of steps.

Figure 7 shows the energy as a function of the number of steps, averaged over 100 trials, for clusters of size $4 \cdot 10^4$. The curve is close to a straight line on the semi-log plot but shows a slight “s” shape, which we believe is related to the existence of three regimes in the dynamics. Figure 8 shows snapshots of the system as the algorithm converges to a correct cluster of size 2500. In the first regime (steps 0–2 in Fig. 8) there is a high density of pebbles and holes and these annihilate one another locally, giving an exponential decrease in the energy. In the middle regime (step 3) pebbles and holes are separated into domains, and annihilation occurs mainly at the boundaries between these and at the perimeter of the cluster. In the final regime (step 4) the energy again decreases rapidly when almost all pebbles and holes are independently annihilated at the perimeter is a few steps.

Because the middle regime is the slowest and does not become well-developed until n is large, it is difficult to extract the asymptotic behavior of the running time of the algorithm from the numerics even at relatively large values of n . If this regime is similar to local diffusion and annihilation processes in the plane where particles of opposite type separate into domains, then we would expect the energy to decrease as a power-law function of time.^(39, 3) However, since our moves are non-local the particles don’t have to take the time to diffuse to each other, and the data in Fig. 6 and Fig. 7 suggests that the decay may in fact be closer to exponential.

5. COMMUTATIVITY AND PARALLEL VS. SEQUENTIAL GROWTH

While the algorithm of the previous section works very well on massively parallel computers, we also want fast algorithms for the more practical case where our parallel computer has a fixed number of processors. To do this,

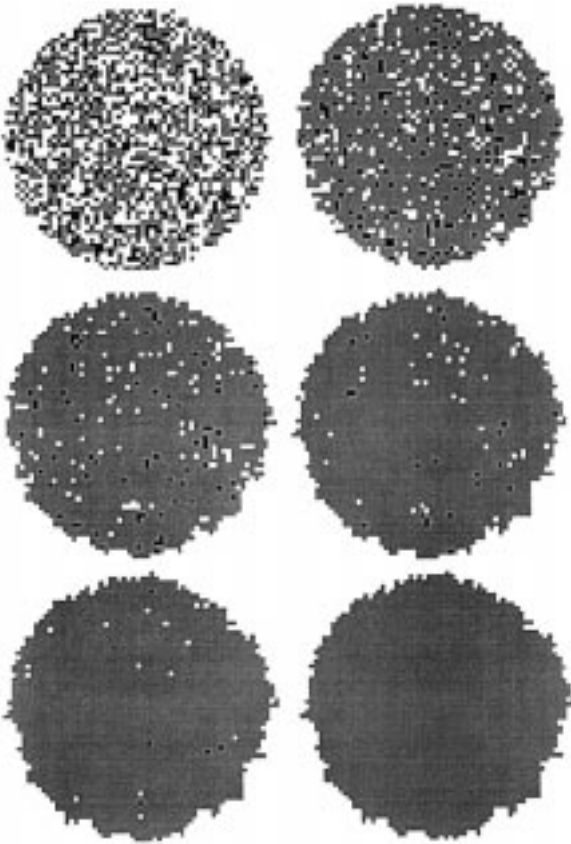


Fig. 8. A cluster of size 2500 after 0, 1, 2, 3, 4 steps and its final shape after 6 steps. Pebbles, holes and singly-occupied sites are black, white and grey, respectively.

in this section we will show the surprising fact that a wide variety of versions of internal DLA, ranging from adding one particle at a time to adding them all at once, all produce the same probability distribution of cluster shapes.

Diaconis and Fulton⁽⁶⁾ showed that internal DLA has a remarkable kind of commutativity. If we have a probability distribution P of cluster shapes, and we define $T_x(P)$ as the new distribution resulting from adding a particle with initial position x , then $T_x(T_y(P)) = T_y(T_x(P))$ for any sites x and y . In other words, if we add two particles with two initial positions, it doesn't matter which order we add them in.

Their proof is quite general, and does not rely on the topology of the lattice or any particular set of transition probabilities between sites. It relies

on the fact that the particles only interact when the one starting at x is added to the cluster at a site s , and the one starting at y passes through s to another site t . The probability of this is

$$P(x \rightarrow s) P(y \rightarrow s) P(s \rightarrow t)$$

This is symmetric in x and y , since the walk from s to t can just as easily be taken by either particle once the other one has occupied s . This commutativity does not hold for standard DLA, on the other hand, because particles block each others' paths rather than facilitating them.

Closely related to commutativity is parallelizability.⁴ If we start two particles at the same time and run them in parallel, by the time the first one is deposited at a site s , the other one will be exactly as likely to be at any given position as it would be if it were released sequentially after the first one completed its walk, with the one caveat that the number of steps it takes the second particle to reach s must be greater than or equal to that the first particle took. For pairs of walks where this inequality is violated, we can swap these parts of the particles' walks.

To prove this formally, let $P(S+x+y)$ be the probability that adding two particles at the origin increases a cluster S by two sites x and y . Call $P(x \xrightarrow{S} y)$ the probability that a particle starting at x sticks to a new site y , and $P(x \xrightarrow{S} y)$ the probability that a particle starting at x visits y for the first time after t steps. For bookkeeping purposes we will use subscripts P_1 and P_2 to show which particle takes which path, but of course the probability doesn't depend on this.

If we release the two particles sequentially, we have

$$P(S+x+y) = P_1(0 \xrightarrow{S} x) P_2(0 \xrightarrow{S+x} y) + P_1(0 \xrightarrow{S} y) P_2(0 \xrightarrow{S+y} x)$$

Taking one of these and separating it into terms counting non-interacting walks and interacting ones gives

$$\begin{aligned} P(S+x+y) &= P_1(0 \xrightarrow{S} x) P_2(0 \xrightarrow{S} y) && \text{(non-interacting)} \\ &+ P_1(0 \xrightarrow{S} x) P_2(0 \xrightarrow{S} x) P_2(x \xrightarrow{S+x} y) && \text{(interacting)} \\ &+ (x \Leftrightarrow y) \end{aligned}$$

⁴ Note that we are using the word "parallel" in two different ways in this paper: first, for the operation of algorithms on parallel computers, and second, for the growth model where multiple particles are released at once.

$$\begin{aligned}
&= 2P(0 \xrightarrow{S} x) P(0 \xrightarrow{S} y) \\
&\quad + P(0 \xrightarrow{S} x)^2 P(x \xrightarrow{S+x} y) \\
&\quad + P(0 \xrightarrow{S} y)^2 P(y \xrightarrow{S+y} x)
\end{aligned}$$

(here $(x \leftrightarrow y)$ indicates the corresponding terms with x and y switched).

If instead we release the two particles at the same time, let's assume that particle 1 sticks at x and particle 2 sticks at y . As before, we separate $P(S+x+y)$ into an interacting and a non-interacting part. The interacting part can be divided into terms depending on which particle sticks first. In the first set of terms particle 1 sticks at time t_1 , and particle 2 first visits x at some time $t_2 \geq t_1$ and then travels from x to y . In the second set of terms, particle 2 sticks at time t_2 , and particle 1 first visits y at some time $t_1 > t_2$ and then travels from y to x . Note that $t_1 = t_2$ is included in the first set of terms, since if both particles reach x at the same time, by convention we deposit particle 1 and keep particle 2 active.

Then for the parallel case we have

$$\begin{aligned}
&P(S+x+y) \\
&= P_1(0 \xrightarrow{S} x) P_2(0 \xrightarrow{S} y) \quad (\text{non-interacting}) \\
&\quad + \left(\sum_{t_1 \leq t_2} P_1(0 \xrightarrow{S} x) P_2(0 \xrightarrow{S} x) \right) P_2(x \xrightarrow{S+x} y) \quad (1 \text{ sticks first}) \\
&\quad + \left(\sum_{t_1 > t_2} P_1(0 \xrightarrow{S} y) P_2(0 \xrightarrow{S} y) \right) P_1(y \xrightarrow{S+y} x) \quad (2 \text{ sticks first}) \\
&\quad + (x \leftrightarrow y) \\
&= 2P(0 \xrightarrow{S} x) P(0 \xrightarrow{S} y) \\
&\quad + \left(\sum_{t_1 \leq t_2} + \sum_{t_1 > t_2} \right) (P_1(0 \xrightarrow{S} x) P_2(0 \xrightarrow{S} x)) P_2(x \xrightarrow{S+x} y) \\
&\quad + \left(\sum_{t_1 \leq t_2} + \sum_{t_1 > t_2} \right) (P_1(0 \xrightarrow{S} y) P_2(0 \xrightarrow{S} y)) P_1(y \xrightarrow{S+y} x) \\
&= 2P(0 \xrightarrow{S} x) P(0 \xrightarrow{S} y) \\
&\quad + P(0 \xrightarrow{S} x)^2 P(x \xrightarrow{S+x} y) \\
&\quad + P(0 \xrightarrow{S} y)^2 P(y \xrightarrow{S+y} x)
\end{aligned}$$

This is the same as the expression derived above for the sequential case, and so we get the same probability distribution whether we release the particles sequentially or in parallel.

Lawler, Bramson and Griffeath⁽¹⁶⁾ give the following general argument, which works for any number of particles. Suppose we choose a random walk for each particle in advance. Each potential site in the cluster is visited by many different particles. We can consider a variety of protocols for determining which particle visits that site first and sticks there, while the other particles remain active. Some obvious protocols are

- Sequential growth, where each particle has an index indicating the order in which it was released, and we attach the particle with the lowest index.

- Parallel growth, where we attach the particle that visits this site earliest in its walk, using the index to break ties.

- A mix of these, where particles are released in a series of waves or at various times.

Each such protocol defines a growth model, and *all* such models are equivalent, as long as these protocols depend only on the past, i.e., on the part of the particles' walks that precedes their visit to the site in question. There are two main ingredients to the proof. First, if the protocol depends only on the past then the future of each particle's walk is free of correlations with the fate of the others. Second, past sections of different particles' walks can be swapped with each other as we did in the two-particle case to transform a run under one protocol into a run under another.

One such protocol, which adds a shell of constant thickness to the cluster at each step, leads to a reasonably fast parallel algorithm. It requires $\mathcal{O}(n^{1+2/d})$ processors, and grows random clusters of size n in d dimensions in time $\mathcal{O}(n^{1/d} \log n)$. While it is inferior to the algorithm of Section 4, it is conceptually much simpler. We give it in Section B of the Appendix.

It is interesting to draw an analogy between the commutativity of internal DLA and the "Abelian" property of sandpile models, especially considering that the algorithm of Section 4 is reminiscent of toppling and burning algorithms for sandpiles (e.g., ref. 5). We are indebted to one of the anonymous referees for pointing this out.

6. PRACTICAL PARALLELISM: A FIXED NUMBER OF PROCESSORS

While the parallel algorithms given in Section 4 and the Appendix are interesting, they are impractical given the current state of parallel computing

technology. They rely on a polynomially growing number of processors, all of which have access to a shared memory. Communication delays make it difficult to build shared-memory machines with many processors, as opposed to distributed-memory machines where each processor has a local cache. To date the largest shared-memory computers have 16 processors, although computers that simulate shared memory with a nonuniform cost for access have been built with many more. At the time of this writing, the largest CC-NUMA (cache coherent non-uniform memory access) computer is ASCI Blue Mountain at Los Alamos, with 6144 processors.

In this section, we ask a more practical question: how much can we speed up an internal DLA simulation, specifically for generating random clusters, if we have a shared-memory computer with k processors? We will assume we have a *concurrent-read, priority concurrent-write* (CRCW) machine. In a CRCW PRAM, each processor has an index. Two or more processors can read the same bit from memory simultaneously, but if they attempt to write to the same bit, only the processor with the lowest index is allowed to do so.

Then using the equivalence between sequential and parallel growth models that we showed in the previous section, we have the following:

Proposition 3. Given a supply of random bits, a CRCW PRAM with k processors can generate a random internal DLA cluster with n particles in d dimensions in average time $\mathcal{O}((n/k + \log k) n^{2/d})$.

Proof. Using the k processors, we keep k particles active at any given time, all moving in parallel. Whenever one or more reaches an unoccupied site, the particle on the processor with the lowest index is deposited there, the other particles remain active, and that processor starts a new particle at the origin. As we showed above, this will give us the same probability distribution of clusters as if we added particles one at a time.

Since each processor adds n/k particles on average, the mean time for each processor to complete its task is $(n/k) \bar{t}$ where $\bar{t} = \mathcal{O}(n^{2/d})$. However, the running time of the algorithm is the time it takes the last processor to finish, which is at most $(n/k) \bar{t}$ plus the length of the last particle's walk. Since these times are distributed with an exponential tail $e^{-t/\bar{t}}$ for large t , and since the average maximum of k things distributed with probability $P(t) = (1/\bar{t}) e^{-t/\bar{t}}$ is

$$\bar{t} \sum_{i=1}^k (1/i) \approx (\gamma + \log k) \bar{t}$$

where γ is Euler's constant, the last processor finishes in average time.

$$T = (n/k + \log k) \bar{t} = \mathcal{O}((n/k + \log k) n^{2/d})$$

as promised. ■

Since the derivative of $n/k + \log k$ is negative for all $k \leq n$, it pays to add as many processors as we can; for n large enough that $n \gg k \log k$, we get a speedup linear in k , which is as parallelizable as possible. If we have a massively parallel computer after all, we can set $k = n$, assign each particle to its own processor, and get the following corollary:

Corollary. Given a supply of random bits, a CRCW PRAM with $\mathcal{O}(n)$ processors can generate a random internal DLA cluster of size n in d dimensions in average time $\mathcal{O}(n^{2/d} \log n)$.

This corollary gives a middle ground between the algorithm of Proposition 6 in the Appendix, which is faster but requires $\mathcal{O}(n^{1+2/d})$ processors, and that of Proposition 3, which is slower but requires only a constant number. This is a nice example of the tradeoff between computation time and the number of processors.

We simulated this algorithm on a serial computer for $d=2$, and found the same deviations from a circle as in Fig. 2 within experimental error. In Fig. 9 we show the running time of the algorithm in parallel steps, which is simply the length of the longest walk. Taking 100 trials each for n

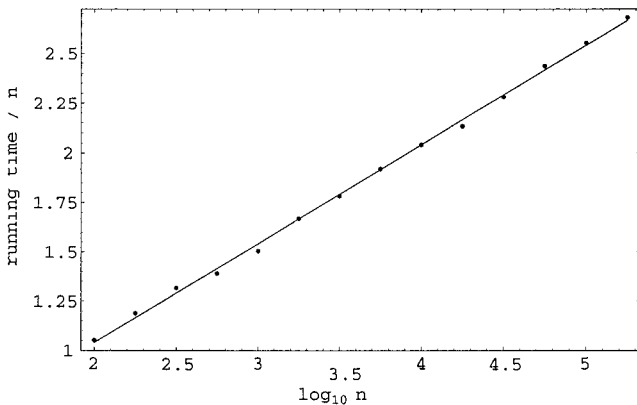


Fig. 9. The running time of the parallel algorithm given by the Corollary to Proposition 3. We plot the time divided by n vs. $\log_{10} n$ ranging from 10^2 to $10^{5.25}$ and averaged over 100 trials each. Since this is a straight line, the running time grows as $n \log n$.

ranging from 10^2 to $10^{5.25}$, we find that the running time does in fact scale as $n \log n$.

7. AN NC ALGORITHM FOR INTERNAL DLA IN $d=1$

Many problems which are difficult in two or more dimensions are easy in one. We will show in this section that a form of INTERNAL DLA PREDICTION is in NC for one-dimensional lattices. This is not very surprising, since the probability distribution of clusters is exactly solvable in one dimension⁽¹⁶⁾ but it is good to have such a result for the record.

Proposition 4. Internal DLA Prediction on a linear chain with one particle at a time can be solved by a PRAM with $\mathcal{O}(n^2)$ processors in $\mathcal{O}(\log n)$ time, and so is in NC.

Proof. In one dimension, the lattice sites are the integers and the cluster is a line segment $[-L, R]$. Initially, $L = R = 0$. Each particle's walk is a mapping that increases either L or R by one, by adding a particle at the left or right end of the cluster. Thus, the history of the cluster can be represented by a directed path starting at the origin in one quadrant of a two-dimensional square lattice where the x and y coordinates represent L and R respectively.

For each particle, we have a list of sites it will visit. The first step in the algorithm is to convert this list to a mapping on the square lattice, that is, a table of entries $[-L, R] \rightarrow [-L', R']$ where $[-L', R']$ is either $[-L-1, R]$ or $[-L, R+1]$, depending on whether $-L-1$ or $R+1$ first appears in that particle's list. Since L and R are bounded by n , this table has length $\mathcal{O}(n^2)$. We can do this conversion in $\mathcal{O}(\log l)$ parallel time with $\mathcal{O}(n^2 l)$ processors where l is the length of the particle's walk. If neither $-L$ nor R appears in a particle's list then $[-L', R'] = [-L, R]$ and that particle is not incorporated into the cluster.

We then calculate the composition of all these maps by composing the maps of consecutive pairs of particles, then composing these pairs, and so on. This takes $\mathcal{O}(\log n)$ parallel time and can be done by $\mathcal{O}(n^2)$ processors, one for each entry in the map. The final state of the cluster is this composed map applied to the initial state $[0, 0]$. ■

As a corollary, given a supply of random bits we can generate random one-dimensional clusters in $\mathcal{O}(\log n)$ parallel time. In addition, the kind of composition process used in the proof can be carried out by a computer with $\mathcal{O}(\log n)$ memory, and so is in LOGSPACE \subset NC².⁽³⁶⁾

It is interesting that internal DLA on a linear chain can be predicted in **NC** while slight variations of this system are **CC**-complete. For example, on a *comb* graph, where a linear chain has an additional site attached to each site on its “backbone,” we can simulate any comparator circuit as in Proposition 2 by using the backbone as our conduit. (Similarly, by collapsing the conduit to a single site, we see that internal DLA is also **CC**-complete on a *star* graph where n sites radiate from a single central site.) Nonetheless, from the perspective of statistical physics, the linear chain and the comb should be in the same universality class. For instance, fluctuations in the boundary should scale as $n^{1/2}$ in both cases.

This situation is familiar from spin glasses, where adding a second layer to a two-dimensional square lattice changes the problem of finding the ground state from **P** to **NP**-complete,⁽¹⁾ even though the universality class presumably remains the same. The lesson is simply that it is possible to make a problem more difficult computationally while remaining in the same physical universality class.

8. CONCLUSION

We have explored the computational complexity of internal diffusion-limited aggregation. We have shown that, unlike ordinary DLA, it cannot make multiple copies of the bits stored on the sites, and so it is **CC**-complete rather than **P**-complete. It's pleasing to find that a “natural” problem in physics is complete for a relatively little-known class of circuits. We also showed that the sequential version of the problem is in **NC** for a linear chain, even though it is **CC**-complete on closely related lattices.

We introduced a parallel relaxation algorithm in which we guess a reasonable configuration for the cluster, and then update this with a non-local annihilation process. While our numerical measurements are not definitive, the parallel running time for this algorithm grows either polylogarithmically in the cluster size n or as a very small power. If it is the former, then we have a nice case of a physical system that can be predicted in **NC** on average, even though it is **CC**-complete in the worst case. It is tempting to think that a similar type of algorithm could be of use in predicting other growth models.

Since the parallel relaxation algorithm requires a number of processors which grows polynomially as a function of system size, it is unrealistic given the current state of parallel computing. In the more realistic case where we have a shared-memory computer with a fixed number k of processors, we used the equivalence between sequential and parallel growth models and the fact that random clusters are roughly spherical to show that we can obtain a speedup which is linear in k for $k \log k \ll n$.

The best parallel algorithm known for ordinary DLA⁽³²⁾ works by adding to the cluster, in each parallel step, the largest possible group of walkers that do not interfere with one another. The same approach can be used for internal DLA and is described in Appendix B. Although this algorithm is less efficient than the parallel relaxation algorithm it is interesting to compare its performance for ordinary and internal DLA. Its running time for two-dimensional internal DLA is roughly \sqrt{n} parallel steps since a shell of unit thickness can be added in each step. For two-dimensional ordinary DLA the running time is n^a with $a \approx 0.74$. The difference between these running times reflects the fact that all perimeter sites are likely growth sites in internal DLA whereas only a small fraction of perimeter sites are likely growth sites in ordinary DLA.

APPENDIX A. USING CC TO GROW RANDOM CLUSTERS

In this section, we show how Mayr and Subramanian's algorithm for comparator circuits can be used to grow random clusters. While this is not the best algorithm, the proof is somewhat instructive.

Proposition 5. Given a supply of random bits, for any $\varepsilon > 0$ there is a parallel algorithm that produces a random internal DLA cluster of size n in d dimensions with probability $1 - \varepsilon$ and runs in $\mathcal{O}(n \log^d(n/\varepsilon) \log^2 n)$ parallel time.

Proof. We can convert td random bits into the coordinates of a d -dimensional random walk of t steps in $\mathcal{O}(\log t)$ parallel time, since the j th coordinate is the sum of the first j moves. We then add particles one at a time, by letting our list of moves be a concatenation of walks, one for each particle. Note that the particles will not actually take these walks; they will only take them as long as they are active, i.e., until they reach an unoccupied site.

Since in time $k^{2/d}$ a particle will reach the boundary of a d -dimensional sphere with k sites, the probability of the k th particle still being active after t steps has an exponential tail of the form $e^{-t/k^{2/d}}$, and the probability of some particle still being active at the end of its walk is at most n times this. Setting this equal to ε tells us that we can ensure with probability $1 - \varepsilon$ that no particles are left active at time T by giving the k th particle a walk of length

$$t = k^{2/d} \log(n/\varepsilon) \leq n^{2/d} \log(n/\varepsilon)$$

Using the construction of Proposition 1 gives a comparator circuit of depth

$$T < n^{1+2/d} \log(n/\varepsilon)$$

and with $n + m$ where m is the total number of sites named in the walks. We then use Mayr and Subramanian's simplification algorithm to evaluate this circuit.

In the worst case where every walk heads away in a different direction from the origin as fast as it can, m is proportional to T , and the simplifications algorithm runs in time $\mathcal{O}(T \log^2 T)$, no better than explicit simulation. However, m is almost always significantly less than T , making this circuit narrower than it is deep. In particular, since the probability of a particle being at a site a distance r from the origin after t steps is roughly $t^{-d/2} e^{-r^2/t}$, a crude union bound shows that the probability of any particle reaching any site r from the origin in t steps is at most

$$P(r) \lesssim n t^{1-d/2} r^{d-1} e^{-r^2/t}$$

Setting this equal to ε tells us that with probability $1 - \varepsilon$, all the particles are confined to a ball of radius

$$r \lesssim \sqrt{t \log \frac{n t^{1-d/2}}{\varepsilon}} \lesssim n^{1/d} \log(n/\varepsilon) \quad (2)$$

which is in the crossover regime for multiple random walkers studied in ref. 15. The volume of this ball is

$$m \lesssim n \log^d(n/\varepsilon)$$

and the simplification algorithm works in time

$$\mathcal{O}((m + n) \log^2 T) \lesssim n \log^d(n/\varepsilon) \log^2 n$$

plus smaller corrections. The two sources of possible error—failing to have all the particles' walks terminate, or having some walker exceed the radius in Eq. 2—both have probability ε . By rescaling these to $\varepsilon/2$, we can keep the total probability of error below ε . ■

In fact, this algorithm may run considerably faster, since Mayr and Subramanian's analysis of their algorithm's running time is based on the worst-case scenario that each simplification step reduces the width and depth by only one. We can expect somewhat better performance on a random comparator circuit with N gates and width W whenever $W < N < W^2$.

Since $N = T$, $W \sim m$, and $T \sim m^{1+2/d}$, this is the case here for $d > 2$. We leave this more detailed analysis to the reader.

APPENDIX B. SHELL PARALLEL ALGORITHM

In this section, we give a simple parallel algorithm that adds a shell of constant width to the cluster at each step. This is equivalent to sequential or parallel growth by the remarks at the end of Section 5.

Proposition 6. Given a supply of random bits, a CRCW PRAM can produce a random internal DLA cluster of size n in d dimensions in $\mathcal{O}(n^{1/d} \log n)$ time with $\mathcal{O}(n^{1+2/d})$ processors.

Proof. First we generate, in advance, the paths of all n walkers; this can be done in parallel time $\mathcal{O}(\log n)$ as in the algorithm of Section 4. We then grow the cluster in a series of shells. At each step we take the current cluster S and determine, in parallel, what site outside S each active particle hits first, which is where it will stick if no other particle gets there first. We then look at the set of particles at each sticking point, attach the one with the lowest index, deactivate it, and keep the other particles active. We repeat this with the new cluster, and continue until there are no active particles left.

In the early stages, the cluster will be diamond-shaped, since almost every site at its perimeter becomes occupied at each step. Later on, it approaches its final shape which is roughly spherical, and every site on the perimeter has a roughly equal probability of becoming occupied. Thus each step adds a shell of constant thickness, and the algorithm will grow a cluster of size n in $\mathcal{O}(n^{1/d})$ steps. Finding the first sticking point of a walk of length $\mathcal{O}(n^{2/d})$ can be done in $\mathcal{O}(\log n)$ parallel time with $\mathcal{O}(n^{2/d})$ processors, so doing this for all n particles takes $\mathcal{O}(n^{1+2/d})$ processors. Finding the particle with the lowest index at each sticking point can be done in $\mathcal{O}(\log n)$ time with just $\mathcal{O}(n)$ processors. Therefore, the total running time is $\mathcal{O}(n^{1/d} \log n)$, and the number of processors we need is $\mathcal{O}(n^{1+2/d})$, which is polynomial in n . ■

This is an adaptation of the parallel algorithm for ordinary DLA given in ref. 32 to internal DLA. There are two differences that radically reduce the computation time. First, in ordinary DLA particles can block each others' paths, so we have to check for interactions and throw away all but a non-interacting set. In internal DLA, on the other hand, we can treat all the particles in an almost independent way since the sequential and parallel dynamics are equivalent, so we can use all the walks at once and none of

our processor time is wasted. Secondly, the size of an internal DLA cluster increases linearly with the number of steps since it is roughly spherical, whereas in ordinary DLA growth is concentrated at the cluster's protrusions.

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