# An Effective Branch-and-Bound Algorithm to Solve the k-Longest Common Subsequence Problem 

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#### Abstract

In this paper, we study the Longest Common Subsequence problem of multiple sequences. Because the problem is NPhard, we devise an effective Branch-and-Bound algorithm to solve the problem. Results of extensive computational experiments show our method to be effective not only on randomly generated benchmark instances ${ }^{2}$, but also on real-world protein sequence instances.


Keywords: Search, Branch-and-Bound, Bioinformatics, real-world protein sequence

## 1 Introduction

Finding the Longest Common Subsequence $(L C S)$ between DNA/Protein sequences is one of the basic problems in modern computational molecular biology[14]. The LCS problem is Related to the "Edit Distance" and "Sequence Alignment"[1]. LCS is more than a classical problem in combinatorial pattern matching[15]; it has many other practical applications such as Web Usage Mining[2], Music Understanding[4], File Comparison[13], etc.

Since 1974, much attention has been focused on the problem of find the $L C S$ of 2 sequences with length $m$ and $n$. Wagner and Fischer[17] first presented a dynamic programming approach, which takes $O(m n)$ time and space. Hirschberg[7] later presented a more efficient implementation which only uses linear space. Many improvements have been proposed. At present the best result is provided by Masek and Paterson [11]. Their algorithm takes $O(m n / \log n)$ time. An extensive survey can be found in [12].

Unfortunately, the $L C S$ problem of $k$ sequences is $\mathcal{N} \mathcal{P}$-hard (see Maier[10]) even with fixed number of alphabets. A direct extension of the dynamic programming[5] takes $O\left(n^{k}\right)$ time and $O\left(n^{k-1}\right)$ space to solve $L C S$ problem for $k$ sequences of length $n$. Therefore, even for small values of $k$, it is not practical since the length of sequence $n$ is usually very large. It is noted in [3] that at least 16 Gbyte of memory is required to solve the instances with 5 sequences where each sequence has a length of 400 characters.

Consequently, several heuristic and approximation algorithms were developed. Among these, the Long Run(LR) algorithm developed by Jiang and Li[8] is the first method that guarantees constant performance ratio, while the Expansion Algorithm(EA) proposed by Bonizzoni et al.[3,16] claimed to outperform LR and is regarded as the current best result. Although these algorithms may deal with in-

[^0]stances of 20 sequences each with length 500, these approximation algorithms do not provide the optimal solution.

The purpose of this paper is to present an exact algorithm based on the Branch-and-Bound technique to solve $L C S$ problems with multiple sequences. Although the Branch-and-Bound method is an exponential time algorithm, our implementation is extremely efficient through the use of a well-developed upper bound. The effectiveness and efficiency of our method is verified using standard benchmarks.

The rest of this paper is organized as follows. Section 2 briefly describes the problem formulation, while the details of the implementation of our Branch-and-Bound algorithm are presented in Section 3. In Section 4, the computational results of our experiments are given in detail. Finally, we present our conclusions in Section 5.

## 2 Problem Description

A sequence $x=x_{1} x_{2} \ldots x_{n}$ over finite alphabet $\Sigma$ may be any combination of $n$ characters from $\Sigma$. That is, $x_{i} \in \Sigma$ and $x \in \Sigma^{*}$. The length of $x$, can be denoted as $|x|$.

Given a sequence $x$, we call another sequence $y=y_{1} y_{2} \ldots y_{m}$ a subsequence of $x$, if there exists an embedding $I=\left(i_{1}, i_{2}, \ldots, i_{m}\right)$ so that $1 \leq i_{1}<i_{2}<\ldots<i_{m} \leq|x|$ and $x_{i_{k}}=y_{k}, \forall k=$ $1,2, \ldots, m$. Let $\mathbf{s}(\mathbf{x})=\{\mathbf{y} \mid \mathbf{y}$ is a subsequence of $\mathbf{x}\}$.

It is noticeable that one subsequence of $x$ may have several embeddings in $x$. For example, AAG is a subsequence of AAAGCG, which has 6 embeddings: $(1,2,4),(1,2,6),(1,3,4),(1,3,6),(2,3,4)$, $(2,3,6)$.

Figure 1. one subsequence with more embeddings


The $k$-LCS problem $L C S(\mathcal{X})$ can be described as:

| Instance : | a set $\mathcal{X}$ including $k$ sequences $x^{(1)}, x^{(2)}, \ldots x^{(k)}$ |
| :--- | :--- |
| Solution : | a Longest Common Subsequence $y$ |
| Objective : | $L C S(\mathcal{X})=\max \|y\|$, subject to $y \in s\left(x^{(i)}\right)$, |
|  | $\forall i=1,2, \ldots, k$ |

Obviously, $k$ - LCS is more general, while the $2-L C S$ problem is its well-known, polynomial-time solvable, special case.

## 3 Branch-and-Bound Algorithm

As stated earlier, a direct extension of dynamic programming is not practical since it takes $O\left(n^{k}\right)$ time and $O\left(n^{k-1}\right)$ space. At the same time, the existing heuristic and approximation algorithms, such as LR and EA, cannot provide any optimality guarantee. In this section, we shall present an Branch-and-Bound algorithm that consists of a welldeveloped upper bound, the elimination conditions, and the depthfirst search strategy.

### 3.1 Upper Bound

In [3, 16], Bonizzoni et al. used the length of the shortest sequence in $\mathcal{X}$ as a trivial upper bound of the length of $k-L C S$. However, this upper bound is rather loose, for example:

Example 1 Look at sequence ATTAAAATTAAAT and CGCGCCGCGCGCCG, the shorter one has 13 characters. The length of LCS is 0 , as there is no common character at all.

Based to this consideration, we derive our first upper bound:

$$
U B_{c}=\sum_{\sigma \in \Sigma} \min _{i=1}^{k}\left(\# \text { number of character } \sigma \text { in sequence } x^{(i)}\right)
$$

$U B_{c}$ reflects the total number of Common Characters among all $k$ sequences, for example:

Example 2 Look at sequence AACCACGCG, ACCCCGCCACCAA and GCCACCAAGC. There are 3 " A ", 4 " C " and 1 " G " in common among all 3 sequences. Hence, $U B_{c}=3+4+1=8$.

This upper bound has a nice mathematical property:
Lemma 1 The $U B_{c}$ upper bound has $|\Sigma|$ guaranteed performance ratio, that is, $\frac{U B_{c}}{L C S} \leq|\Sigma|$.

Proof: A trivial lower bound can be defined as:

$$
L B_{c}=\max _{\sigma \in \Sigma} \min _{i=1}^{k}\left(\# \text { number of character } \sigma \text { in sequence } x^{(i)}\right)
$$

Which means the common subsequence only contains one kind of symbol $\sigma$ from the alphabet $\Sigma$.

$$
\text { Therefore, } \begin{aligned}
\frac{U B_{c}}{L B_{c}} & =\frac{\sum_{\sigma \in \Sigma} \min _{i=1}^{k}\left(\# \text { of } \sigma \text { in } x^{(i)}\right)}{\max _{\sigma \in \Sigma} \min _{i=1}^{k}\left(\# \text { of } \sigma \text { in } x^{(i)}\right)} \\
& \leq \frac{\sum_{\sigma \in \Sigma} \max _{\sigma \in \Sigma} \min _{i=1}^{k}\left(\# \text { of } \sigma \text { in } x^{(i)}\right)}{\max _{\sigma \in \Sigma} \min _{i=1}^{k}\left(\# \text { of } \sigma \text { in } x^{(i)}\right)} \\
& =\frac{|\Sigma| \times L B_{c}}{L B_{c}}=|\Sigma|
\end{aligned}
$$

A constant ratio is given by: $\frac{L B_{c}}{L C S} \geq \frac{L B_{c}}{U B_{c}} \geq \frac{1}{|\Sigma|}$
Although $L B_{c}$ is trivial, it has the same guaranteed performance ratio as the approximation algorithm LR[8] and EA[3, 16].

Finally, $\frac{U B_{c}}{L C S} \leq \frac{U B_{c}}{L B_{c}} \leq|\Sigma|$
The $U B_{c}$ is still loose in practice. For example,
Example 3 For the sequences AACCCTTTTGGGGG and GGGGGTTTTCCCAA, $L B_{c}=\max (2,3,4,5)=5$, $U B_{c}=2+3+4+5=14$, while the optimal LCS, which is GGGGG, has a length of 5 .

Indeed there exist some instances where $\frac{U B_{c}}{L C S}=|\Sigma|$ (see Example 4).

## Example 4 (Special Instance)



All of these examples motivated us to develop more practical upper bounds. In Example 2, because LCS of the first two sequences AACCACGCG and ACCCCGCCACCAA is ACCCCG, no matter what the third sequence is, the LCS of all 3 sequences is not more than 6 . Due to this consideration, we get the following lemmas:

Lemma $2 \forall \mathcal{X}^{\prime} \subset \mathcal{X}, L C S\left(\mathcal{X}^{\prime}\right) \geq L C S(\mathcal{X})$
Proof: Suppose the LCS of sequence set $\mathcal{X}$ is $y^{*}$, according to the definition, $\forall x \in \mathcal{X}, y^{*} \in s(x)$.

Since $\mathcal{X}^{\prime} \subset \mathcal{X}, \forall x \in \mathcal{X}^{\prime} \Rightarrow x \in \mathcal{X} \Rightarrow y^{*} \in s(x)$.
That means, $y^{*}$ is also a common subsequence of sequence set $\mathcal{X}^{\prime}$. Therefore, $L C S\left(\mathcal{X}^{\prime}\right) \geq\left|y^{*}\right|=L C S(\mathcal{X})$.

Lemma 3 Let $U B_{i}=\min _{\forall \mathcal{X}^{\prime} \subset \mathcal{X},\left|\mathcal{X}^{\prime}\right|=i} L C S\left(\mathcal{X}^{\prime}\right), U B_{i} \leq U B_{i-1}$
Proof: Suppose

$$
\begin{equation*}
U B_{i-1}=L C S\left(\mathcal{X}^{*}\right) \tag{1}
\end{equation*}
$$

We get $\left|\mathcal{X}^{*}\right|=i-1<k \Rightarrow \exists x \in \mathcal{X}$, but $x \notin \mathcal{X}^{*}$
Therefore, $\mathcal{X}^{*} \subset \mathcal{X}^{*} \cup\{x\}$.
According to Lemma 2,

$$
\begin{equation*}
\operatorname{LCS}\left(\mathcal{X}^{*}\right) \geq \operatorname{LCS}\left(\mathcal{X}^{*} \cup\{x\}\right) \tag{2}
\end{equation*}
$$

Since $\left|\mathcal{X}^{*} \cup\{x\}\right|=i$, due to the definition of $U B_{i}$,

$$
\begin{equation*}
U B_{i} \leq L C S\left(\mathcal{X}^{*} \cup\{x\}\right) \tag{3}
\end{equation*}
$$

Finally, deduce from Equation (1)(2) and (3),

$$
U B_{i} \leq L C S\left(\mathcal{X}^{*} \cup\{x\}\right) \leq L C S\left(\mathcal{X}^{*}\right)=U B_{i-1}
$$

Using these two lemmas, we develop our new upper bound.
Theorem $1 U B_{i}$ is a upper bound of the $k-L C S$ problem, that is, $U B_{i} \geq L C S(\mathcal{X})$

Proof: Due to the definition of $U B_{i}$,

$$
U B_{k}=\min _{\forall \mathcal{X}^{\prime} \subset \mathcal{X},\left|\mathcal{X}^{\prime}\right|=k} \operatorname{LCS}\left(\mathcal{X}^{\prime}\right)
$$

Obviously, $\left|\mathcal{X}^{\prime}\right|=k \Rightarrow \mathcal{X}^{\prime}=\mathcal{X}$.
So, $U B_{k}=L C S(\mathcal{X})$.
According to Lemma 3, we get a series of structured upper bound:

$$
U B_{1} \geq U B_{2} \geq U B_{3} \ldots \geq U B_{k}=L C S(\mathcal{X})
$$

In fact, $U B_{1}$ means exactly "the length of the shortest sequence in $\mathcal{X}$ " which is the loosest one used in [3, 16]. For upper bound $U B_{i}$, we need to compute the sub-problem $\operatorname{LCS}\left(\mathcal{X}^{\prime}\right)$, which can be solved in $O\left(n^{i}\right)$ time by applying Dynamic Programming technique. At the same time there are totally $\binom{k}{i}$ such subsets for $\left|\mathcal{X}^{\prime}\right|=i$. Therefore, the computation of $U B_{i}$ will take $O\left(n^{i}\right) \times\binom{ k}{i}$ time. Due to the time and space constraint, we use $U B_{2}$ in our Branch-and-Bound algorithm.

### 3.2 Elimination Conditions

The general idea of the Branch-and-Bound algorithm is to construct a search tree and then apply a carefully selected criterion to determine which node to expand during the search. Therefore, elimination conditions are useful in curtailing the enumeration tree of a branch-and-bound scheme.

As stated earlier, one subsequence may have many embeddings in a specific sequence. Here, given sequence $y=y_{1} y_{2} \ldots y_{m}$, we define the dominant embedding $I^{*}=\left(i_{1}^{*}, i_{2}^{*}, \ldots, i_{m}^{*}\right)$ in sequence $x$ as:

$$
\begin{equation*}
i_{a}^{*}=\min _{x_{i}=y_{a}, i>i_{a-1}^{*}} i \tag{4}
\end{equation*}
$$

Thus, scanning the sequence $x$ and $y$ from left to right, to verify whether $y$ is a subsequence of $x$, can be done in $O(n)$ time.

In the branch-and-bound scheme, we can maintain that each branch $\pi$ of the search tree corresponds to a partial common subsequence of all $k$ sequences, that is, $\pi=\pi_{1} \pi_{2} \ldots \pi_{m}$ can be embedded into each of the $k$ sequences. As shown in Figure 2, let $p_{i}$ denote the last dominant embedding position in sequence $x^{(i)}$, a partial subproblem can be represented as $\left(p_{1}, p_{2}, \ldots, p_{k}\right)$, which means $L C S$ of the $k$ shadowed parts: $x_{p_{1}+1 . .\left|x^{(1)}\right|}^{(1)}, x_{p_{2}+1 . .\left|x^{(2)}\right|}^{(2)}, \ldots, x_{p_{k}+1 . .\left|x^{(k) \mid}\right|^{(k)}}$. Thus, the partial state (valid branch) during search can be represented as $\pi / /\left(p_{1}, p_{2}, \ldots, p_{k}\right)$.

Figure 2. the partial state during search

partial common subsequence: ACA
partial sub-problem $\left(p_{1}, p_{2}, \ldots, p_{k}\right)=(5,9, \ldots, 7)$

Theorem 2 A branch $\pi / /\left(p_{1}, p_{2}, \ldots, p_{k}\right)$ can be eliminated if there exists a common subsequence $y$ so that $|\pi|+U B_{i}\left(p_{1}, p_{2}, \ldots, p_{k}\right) \leq$ $|y|$.

Proof: We have proved in Theorem 1 that $U B_{i}$ is a upper bound, that is, $U B_{i} \geq L C S$. Therefore, $|\pi|+L C S\left(p_{1}, p_{2}, \ldots, p_{k}\right) \leq$ $|\pi|+U B_{i}\left(p_{1}, p_{2}, \ldots, p_{k}\right) \leq|y|$, which means that there is no better solution in this branch. Consequently this branch can be eliminated.

### 3.3 Implementation of Branch-and-Bound

The implementation of our Branch-and-Bound algorithm includes two parts: precomputing and depth-first search strategy, where the precomputing part is used to accelerate the embedding (valid branch) checking, and upper bound computation.

During search, by adding a symbol to a branch $\pi=\pi_{1} \pi_{2} \ldots \pi_{m}$, we get its child $\pi^{\prime}=\pi_{1} \pi_{2} \ldots \pi_{m} \pi_{m+1}$. If the dominant embedding
of $\pi$ in sequence $x^{(j)}$ is $I^{(j) *}=\left(i_{1}^{(j) *}, i_{2}^{(j) *}, \ldots, i_{m}^{(j) *}\right)$, the dominant embedding of $\pi^{\prime}$ should be $I^{\prime(j) *}=\left(i_{1}^{(j) *}, i_{2}^{(j) *}, \ldots, i_{m}^{(j) *}, i_{m+1}^{(j)}\right)$. Therefore, in order to check whether $\pi^{\prime}$ is a valid branch(common subsequence), we only need to compute $i_{m+1}^{(j)}$. However, a direct implementation of Equation(4) will take $O(n k)$ time for a total of $k$ sequences.

In our algorithm, we use precomputing to reduce the time complexity of each branch valid checking from $O(n k)$ to $O(k)$. The basic idea is that the next embedding position $i_{m+1}^{(j)}$ is only concerned with three parameters: the sequence $x^{(j)}$, position $i_{m}^{(j) *}$ and symbol $\pi_{m+1}$ (see Figure 3). Thus, by defining:

$$
n e x t^{(j)}(i, \sigma)=\min _{x_{i^{\prime}}^{(j)}=\sigma, i^{\prime}>i} i^{\prime}, \text { where } j=1 \ldots k, \begin{align*}
& i=1 \ldots\left|x^{(j)}\right|,  \tag{5}\\
& \sigma \in \Sigma
\end{align*}
$$

we can compute $i_{m+1}^{(j)}=n \operatorname{ext}^{(j)}\left(i_{m}^{(j) *}, \pi_{m+1}\right), j=1,2, \ldots k$ in $O(k)$ time.

Figure 3. precomputing of next


The precomputation of next itself requires $O(n k|\Sigma|)$ space and $O\left(n^{2} k|\Sigma|\right)$ time. Moreover, it can be further reduced to $O(n k|\Sigma|)$ time using the following equation:

$$
\operatorname{next}^{(j)}(i, \sigma)= \begin{cases}\text { invalid } & \text { if } i \geq\left|x^{(j)}\right|  \tag{6}\\ i+1 & \text { if } x_{i+1}^{(j)}=\sigma \\ \operatorname{next}^{(j)}(i+1, \sigma) & \text { if } x_{i+1}^{(j)} \neq \sigma\end{cases}
$$

Another precomputing concerns the upper bound. As mention in Section 3.1, we adopt $U B_{2}$ as the upper bound in our real implementation, which takes $O\left(n^{2}\right) \times\binom{ k}{2}$ time and space. For the partial sub-problem $\left(p_{1}, p_{2}, \ldots, p_{k}\right)$ (see Figure 2 ), $U B_{2}$ can be rewritten as:

$$
\begin{equation*}
U B_{2}\left(p_{1}, p_{2}, \ldots, p_{k}\right)=\min _{i<j=1,2, \ldots, k} 2-L C S\left(x_{p_{i}+1 . .\left|x^{(i)}\right|}^{(i)}, x_{p_{j}+1 . .\left|x^{(j)}\right|}^{(j)}\right) \tag{7}
\end{equation*}
$$

And a well-known Dynamic Programming approach for the 2-LCS is:

$$
d^{(i)(j)}\left(p_{i}, p_{j}\right)= \begin{cases}0 & \text { if } p_{i} \geq\left|x^{(i)}\right|  \tag{8}\\ d^{(i)(j)}\left(p_{i}+1, p_{j}+1\right)+1 & \text { or } p_{j} \geq\left|x^{(j)}\right| \\ \max \begin{cases}d_{p_{i}+1}^{(i)(j)}\left(p_{i}+1, p_{j}\right) \\ d^{(i)(j)}\left(p_{i}, p_{j}+1\right)\end{cases} & \text { else } x_{p_{j}+1}^{(j)}\end{cases}
$$

where $d^{(i)(j)}\left(p_{i}, p_{j}\right)$ means the length of Longest Common Subsequence between sequence $x_{p_{i}+1 . .\left|x^{(i)}\right|}^{(i)}$ and $x_{p_{j}+1 . .\left|x^{(j)}\right|}^{(j)}$.

Eventually, the depth-first search strategy is implemented recursively as Algorithm 1.

## 4 Experimental Results

In this section, we conduct elaborate experiments to demonstrate the effectiveness of our Branch-and-Bound algorithm. All the codes are

```
Algorithm 1 DepthFirstSearch \(\left(\pi_{1} \pi_{2} \ldots \pi_{t} / /\left(p_{1}, p_{2}, \ldots, p_{k}\right)\right)\)
    for \(\pi_{t+1}=\sigma \in \Sigma \mathbf{d o}\)
        \(\forall j\), next \(_{j}=\operatorname{next}^{(j)}\left(p_{j}, \sigma\right)\)
        if \(\forall j\), next \(_{j} \neq\) invalid \(\{\) check of valid branch \(\}\) then
            \(U B_{2} \leftarrow \min _{i<j=1,2, \ldots, k} d^{(i)(j)}\left(\right.\) nextp \(_{i}\), next \(\left._{j}\right)\)
            if \(\left(t+1+U B_{2}\right)>\) currentBest \(\{\) elimination condition \(\}\)
            then
            Depth-First-Search \(\left(\pi_{1} \pi_{2} \ldots \pi_{t} \pi_{t+1} / /\left(\right.\right.\) next \(_{1}\), next \(_{2}\),
                ..., nextp \(_{k}\) ))
            end if
            if \(t+1>\) currentBest \(\{\) update currentBest \(\}\) then
                currentBest \(\leftarrow t+1\)
                currentLCS \(\leftarrow \pi_{1} \pi_{2} \ldots \pi_{t} \pi_{t+1}\)
            end if
        end if
    end for
```

implemented in C/C++ and run on a PentiumIII 800Mhz PC with 128 M memory.

### 4.1 Random instances

All the random benchmark instances used in [3, 16](87700 instances in total) are tested in our experiments. These instances are generated through the following two random types:

Type A Random instances: There are 82000 instances of this type, while each instance consists of exactly $k=4$ sequences with a length $n$ that varies from 50 to 100 . All the sequences are randomly generated according to the uniform distribution. And the alphabet size will be either 4 (likeDNA) or 20 (likeProtein).

Experiment results of our algorithm are described in Table 1. On average, our Branch-and-Bound will give the optimal solution within 10 seconds.

Table 1. Results of random type A (82000 instances)

| alphabet size = 4 (DNA) |  |  |  | \{41000 instances in total\} |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| \#number of instances | k | $n_{\text {max }}$ | $\mathrm{n}_{\text {min }}$ | Avg. UB2 | $\begin{gathered} \text { Avg. } \\ \text { k-LCS } \end{gathered}$ | Avg. <br> Time(sec |
| 8000 | 4 | 70 | 50 | 33.41 | 26.31 | 0.07 |
| 8000 |  |  | 60 | 37.61 | 28.99 | 0.26 |
| 8000 |  | 75 | 50 | 34.41 | 27.40 | 0.12 |
| 8000 |  |  | 60 | 38.85 | 30.23 | 0.43 |
| 3000 |  | 100 | 80 | 42.83 | 31.41 | 1.53 |
| 3000 |  |  | 90 | 46.17 | 33.53 | 3.76 |
| 3000 |  |  | 95 | 47.85 | 34.67 | 6.25 |


| alphabet size = 20 (Protein) |  |  |  | \{41000 instances in total\} |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| \#number of instances | k | $\mathrm{n}_{\text {max }}$ | $\mathrm{n}_{\text {min }}$ | Avg. UB2 | $\begin{gathered} \text { Avg. } \\ \text { k-LCS } \end{gathered}$ | Avg. Time(sec) |
| 8000 | 4 | 70 | 50 | 13.36 | 6.38 | 0.004 |
| 8000 |  |  | 60 | 15.16 | 7.17 | 0.004 |
| 8000 |  | 75 | 50 | 13.95 | 6.74 | 0.004 |
| 8000 |  |  | 60 | 15.80 | 7.49 | 0.005 |
| 3000 |  | 100 | 80 | 14.20 | 6.12 | 0.004 |
| 3000 |  |  | 90 | 15.46 | 6.66 | 0.005 |
| 3000 |  |  | 95 | 16.12 | 6.88 | 0.005 |

Type B Random instances: Another 5700 instances have $k=$ 5,10 or 20 sequences each with up to $n=500$ lengths. In every instance, all the sequences are generated by simulating an evolution process on a same random sequence $\operatorname{base}(\mathcal{S})$ according to the JukesCantor model[9].

Table 2. Results of random type B (5700 instances)

| alphabet size = 4 (DNA) |  |  |  | \{3000 instances in total\} |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| \#number of instances | k | $n_{\text {max }}$ | $\mathrm{n}_{\text {min }}$ | Avg. UB2 | Avg. k-LCS | Avg. Time(sec) |
| 300 |  |  | 400 | 99.72 | 98.17 | 0.02 |
| 300 | 5 |  | 450 | 270.56 | 269.89 | 0.05 |
| 400 |  |  | 480 | 405.16 | 405.01 | 0.11 |
| 300 |  |  | 400 | 97.92 | 95.22 | 0.20 |
| 300 | 10 | 500 | 450 | 262.60 | 260.85 | 0.21 |
| 400 |  |  | 480 | 402.53 | 402.12 | 0.42 |
| 300 |  |  | 400 | 96.83 | 93.87 | 1.30 |
| 300 | 20 |  | 450 | 257.75 | 255.10 | 1.22 |
| 400 |  |  | 480 | 400.28 | 399.48 | 1.51 |
| alphabet size $=20$ (Protein) |  |  |  | \{2700 instances in total $\}$ |  |  |
| \#number of instances | k | $n_{\text {max }}$ | $\mathrm{n}_{\text {min }}$ | Avg. UB2 | Avg. <br> k-LCS | Avg. <br> Time (sec) |
| 300 |  | 500 | 400 | 100.53 | 99.01 | 0.02 |
| 300 | 5 |  | 450 | 270.50 | 269.79 | 0.07 |
| 300 |  |  | 480 | 406.95 | 406.90 | 0.17 |
| 300 |  |  | 400 | 97.98 | 95.21 | 0.23 |
| 300 | 10 |  | 450 | 262.36 | 260.58 | 0.24 |
| 300 |  |  | 480 | 403.43 | 403.27 | 0.54 |
| 300 |  |  | 400 | 96.73 | 93.83 | 1.01 |
| 300 | 20 |  | 450 | 257.07 | 254.40 | 1.03 |
| 300 |  |  | 480 | 401.35 | 400.93 | 1.76 |

Although with larger $k$ and $n$, the experiment results of our algorithm (see Table 2) indicate that these instances are even easier than random type A, since our upperbound $U B_{2}$ is quite close to the optimal solution $k-L C S$.

It's meaningless to directly compare the result of an exact algorithm with heuristic algorithms. However, for all of these random instances, it is evident that our algorithm dominates heuristic algorithm EA and LR, since the solutions can be obtained and guaranteed to be optimal in only a few seconds.

### 4.2 Real-world instances

In real-world, DNA/Protein sequences are neither uniformly distributed nor strictly Jukes-Cantor model fitted. Therefore, it will be challenging to test our algorithm on real-world data.

We try our algorithm on protein families from "Blocks Database" (http://blocks.fhcrc.org/), where a "block" contains of multiply aligned ungapped segments which correspond to the most highly conserved regions of proteins[6]. For example, "block" BL00355 contains "HMG14 and HMG17 proteins". To retrieve the protein sequence data of block BL00355, you can access the URL: http://blocks.fhcrc.org/blocks-bin/getblock.sh ?BL00355. Under the link "Block Map", 12 typical real protein sequences are included, such as, HG14_HUMAN, HG14_MOUSE, HG17_HUMAN, HG17_PIG, HG17_RAT etc.

50 instances are selected from the database, where the number of sequences $k$ varies from 8 to 75 . Experiment results for these 50 real protein families are shown in Table 3. It is evident that the upperbound $U B_{2}$ that we proposed is much tighter than $U B_{1}$, which is used in $[3,16]$.

Compared with $B B_{1}$ (Branch-and-Bound by using $U B_{1}$ ), as you can see, our algorithm $B B_{2}$ works well for these real-world data. And even for the hard instances (such as BL00264 and BL00053), our algorithm can give the optimal solution in few minutes.

Table 3. Results for 50 instances from real-world protein families, (" $>10 \mathrm{mins}$ " means the algorithm does not terminate in 10 minutes)

| BLOCK ID | k | $\mathrm{n}_{\text {max }}$ | UB1 | UB2 | LCS | Time(sec) |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  |  |  | BB1 | BB2 |
| BL01181 | 8 | 70 | 55 | 26 | 15 | 0.03 | 0.01 |
| BL00234 | 8 | 248 | 70 | 28 | 21 | 70.12 | 0.1 |
| BL00634 | 9 | 270 | 85 | 42 | 26 | >10mins | 23.25 |
| BL00051 | 10 | 52 | 49 | 23 | 15 | 0.01 | 0 |
| BL01108 | 10 | 194 | 111 | 45 | 24 | >10mins | 12.41 |
| BL00361 | 10 | 241 | 101 | 43 | 22 | >10mins | 19.32 |
| BL00256 | 11 | 110 | 61 | 26 | 14 | 0.56 | 0.04 |
| BL00257 | 11 | 330 | 82 | 34 | 20 | 16.92 | 0.14 |
| BL01167 | 11 | 238 | 116 | 50 | 26 | >10mins | 33.86 |
| BL01143 | 12 | 97 | 66 | 30 | 16 | 1.84 | 0.11 |
| BL00355 | 12 | 104 | 69 | 45 | 37 | >10mins | 2.32 |
| BL00282 | 13 | 472 | 81 | 32 | 17 | 23.52 | 0.12 |
| BL01169 | 14 | 256 | 100 | 40 | 19 | 22.24 | 1.59 |
| BL00582 | 15 | 67 | 49 | 21 | 11 | 0.04 | 0.01 |
| BL00045 | 15 | 100 | 90 | 40 | 25 | >10mins | 0.43 |
| BL01048 | 15 | 215 | 95 | 36 | 15 | 10.8 | 0.98 |
| BL00025 | 15 | 1840 | 78 | 38 | 27 | >10mins | 1.1 |
| BL00936 | 16 | 159 | 59 | 26 | 15 | 0.32 | 0.04 |
| BL00831 | 16 | 371 | 82 | 48 | 27 | >10mins | 1.79 |
| BL00258 | 16 | 141 | 89 | 39 | 22 | 468.96 | 3.28 |
| BL00056 | 16 | 237 | 109 | 46 | 20 | >10mins | 10.19 |
| BL01015 | 17 | 131 | 113 | 51 | 25 | >10mins | 29.62 |
| BL00286 | 18 | 63 | 28 | 14 | 11 | 0.01 | 0.01 |
| BL00285 | 18 | 119 | 68 | 27 | 13 | 0.28 | 0.07 |
| BL00732 | 20 | 162 | 75 | 32 | 14 | 0.88 | 0.15 |
| BL00362 | 20 | 286 | 88 | 40 | 20 | 305.6 | 5.76 |
| BL00057 | 22 | 170 | 64 | 27 | 13 | 0.56 | 0.1 |
| BL00264 | 22 | 168 | 125 | 68 | 39 | >10mins | 576.57 |
| BL00269 | 24 | 100 | 93 | 39 | 21 | 7.64 | 0.37 |
| BL00784 | 25 | 51 | 42 | 16 | 10 | 0.01 | 0.03 |
| BL00579 | 25 | 200 | 63 | 23 | 10 | 0.01 | 0.09 |
| BL00259 | 25 | 234 | 58 | 28 | 18 | 3.92 | 0.26 |
| BL00937 | 25 | 129 | 111 | 43 | 17 | 30.24 | 5.34 |
| BL00783 | 25 | 250 | 137 | 49 | 18 | >10mins | 77.72 |
| BL00828 | 26 | 45 | 37 | 17 | 10 | 0.01 | 0.02 |
| BL00475 | 28 | 322 | 82 | 32 | 18 | 119.44 | 6.73 |
| BL00268 | 30 | 64 | 31 | 11 | 7 | 0.01 | 0.05 |
| BL00360 | 32 | 278 | 103 | 43 | 18 | 33.4 | 1.34 |
| BL00646 | 35 | 184 | 114 | 45 | 18 | 94.04 | 7.58 |
| BL00265 | 38 | 131 | 36 | 12 | 6 | 0.01 | 0.1 |
| BL00053 | 40 | 152 | 129 | 45 | 16 | >10mins | 199.91 |
| BL00527 | 41 | 115 | 50 | 21 | 8 | 0.01 | 0.25 |
| BL00352 | 41 | 798 | 65 | 26 | 14 | 0.88 | 0.33 |
| BL00050 | 43 | 263 | 84 | 26 | 9 | 0.2 | 0.61 |
| BL00049 | 43 | 141 | 119 | 43 | 18 | >10mins | 66.62 |
| BL00280 | 44 | 1416 | 55 | 22 | 11 | 0.23 | 0.13 |
| BL00323 | 45 | 212 | 78 | 31 | 13 | 0.56 | 0.56 |
| BL00048 | 47 | 68 | 46 | 26 | 22 | 0.24 | 0.14 |
| BL00054 | 48 | 173 | 116 | 40 | 15 | 20.6 | 15.27 |
| BL00260 | 67 | 206 | 27 | 10 | 3 | 0.01 | 0.05 |
| BL00055 | 75 | 188 | 67 | 23 | 11 | 2.36 | 0.16 |

## 5 Conclusion

Unlike the approximation/heuristic algorithm proposed in previous research, an exact Branch-and-Bound algorithm is developed in this paper, where the key idea is to construct a better upperbound by using Dynamic Programming.

For those random instances, experiment results show that our Branch-and-Bound algorithm dominates heuristic algorithms(EA, LR) since the optimal solutions can be obtained only in several seconds. Moreover, our algorithm works well for real-world protein families.

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    ${ }^{2}$ The authors would like to express special thanks to Gianluca Della Vedova for providing the benchmark instances.

