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 instances², but also on real-world protein sequence instances.

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

Introduction 1

Finding the Longest Common Subsequence(LCS) 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 LCS of 2 sequences with length m and n. Wagner and Fischer[17] first presented a dynamic programming approach, which takes O(mn) 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 $O(mn/\log n)$ time. An extensive survey can be found in [12].

Unfortunately, the LCS problem of k sequences is \mathcal{NP} -hard (see Maier[10]) even with fixed number of alphabets. A direct extension of the dynamic programming[5] takes $O(n^k)$ time and $O(n^{k-1})$ space to solve LCS 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 16Gbyte 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 instances 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 LCS 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.

Problem Description 2

A sequence $x = x_1 x_2 \dots x_n$ over finite alphabet Σ may be any combination of n characters from Σ . 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 $y = y_1 y_2 \dots y_m$ a subsequence of x, if there exists an embedding $I = (i_1, i_2, ..., i_m)$ so that $1 \leq i_1 < i_2 < \ldots < i_m \leq |x|$ and $x_{i_k} = y_k, \forall k =$ 1, 2, ..., m. Let $\mathbf{s}(\mathbf{x}) = {\mathbf{y} | \mathbf{y} \text{ is a subsequence of } \mathbf{x}}.$

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).





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

Instance :	a set \mathcal{X} including k sequences $x^{(1)}, x^{(2)},x^{(k)}$
Solution :	a Longest Common Subsequence y
Objective :	$LCS(\mathcal{X}) = \max y $, subject to $y \in s(x^{(i)})$,
	$\forall i = 1, 2,, k$

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

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3 Branch-and-Bound Algorithm

As stated earlier, a direct extension of dynamic programming is not practical since it takes $O(n^k)$ time and $O(n^{k-1})$ 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*-*LCS*. However, this upper bound is rather loose, for example:

Example 1 Look at sequence ATTAAAATTAAAT and CGCGC-CGCGCGCG, 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:

$$UB_c = \sum_{\sigma \in \Sigma} \min_{i=1}^k (\text{#number of character } \sigma \text{ in sequence } x^{(i)})$$

 UB_c reflects the total number of Common Characters among all k sequences, for example:

Example 2 Look at sequence AACCACGCG, ACCCCGCCAC-CAA and GCCACCAAGC. There are 3 "A", 4 "C" and 1 "G" in common among all 3 sequences. Hence, $UB_c = 3 + 4 + 1 = 8$.

This upper bound has a nice mathematical property:

Lemma 1 The UB_c upper bound has $|\Sigma|$ guaranteed performance ratio, that is, $\frac{UB_c}{LCS} \leq |\Sigma|$.

Proof: A trivial lower bound can be defined as:

$$LB_c = \max_{\sigma \in \Sigma} \min_{i=1}^{k} ($$
#number of character σ in sequence $x^{(i)}$)

Which means the common subsequence only contains one kind of symbol σ from the alphabet Σ .

Therefore,
$$\frac{UB_c}{LB_c} = \frac{\sum_{\sigma \in \Sigma} \min_{i=1}^k (\# \text{ of } \sigma \text{ in } x^{(i)})}{\max_{\sigma \in \Sigma} \min_{i=1}^k (\# \text{ of } \sigma \text{ in } x^{(i)})} \\ \leq \frac{\sum_{\sigma \in \Sigma} \max_{\sigma \in \Sigma} \min_{i=1}^k (\# \text{ of } \sigma \text{ in } x^{(i)})}{\max_{\sigma \in \Sigma} \min_{i=1}^k (\# \text{ of } \sigma \text{ in } x^{(i)})} \\ = \frac{|\Sigma| \times LB_c}{LB_c} = |\Sigma|$$

A constant ratio is given by: $\frac{LB_c}{LCS} \ge \frac{LB_c}{UB_c} \ge \frac{1}{|\Sigma|}$ Although LB_c is trivial, it has the same guaranteed performance

ratio as the approximation algorithm LR[8] and EA[3, 16].

Finally,
$$\frac{DB_c}{LCS} \leq \frac{DB_c}{LB_c} \leq |\Sigma|$$

The UB_c is still loose in practice. For example,

Example 3 For the sequences AACCCTTTTGGGGG and GGGGGTTTTCCCAA, $LB_c = \max(2, 3, 4, 5) = 5$, $UB_c = 2 + 3 + 4 + 5 = 14$, while the optimal LCS, which is GGGGG, has a length of 5.

Indeed there exist some instances where $\frac{UB_c}{LCS} = |\Sigma|$ (see Example 4).

Example 4 (Special Instance)

Sequence
$$x^{(1)} : \underbrace{\sigma_1 \sigma_1 \sigma_1 \dots \sigma_1}_{p} \underbrace{\sigma_2 \sigma_2 \sigma_2 \dots \sigma_2}_{p} \dots \underbrace{\sigma_{|\Sigma|} \sigma_{|\Sigma|} \sigma_{|\Sigma|} \dots \sigma_{|\Sigma|}}_{p}$$

Sequence $x^{(2)} : \underbrace{\sigma_{|\Sigma|} \sigma_{|\Sigma|} \sigma_{|\Sigma|} \dots \sigma_{|\Sigma|}}_{p} \dots \underbrace{\sigma_2 \sigma_2 \sigma_2 \dots \sigma_2}_{p} \underbrace{\sigma_1 \sigma_1 \sigma_1 \dots \sigma_1}_{p}$
 $UB_c = p \times |\Sigma|$
 $LCS = p$
 $\frac{UB_c}{LCS} = |\Sigma|$

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 $\forall \mathcal{X}' \subset \mathcal{X}, LCS(\mathcal{X}') \geq LCS(\mathcal{X})$

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 $\mathcal{X}' \subset \mathcal{X}, \forall x \in \mathcal{X}' \Rightarrow x \in \mathcal{X} \Rightarrow y^* \in s(x)$. That means, y^* is also a common subsequence of sequence set \mathcal{X}' . Therefore, $LCS(\mathcal{X}') \ge |y^*| = LCS(\mathcal{X})$.

Lemma 3 Let $UB_i = \min_{\forall \mathcal{X}' \subset \mathcal{X}, |\mathcal{X}'|=i} LCS(\mathcal{X}'), UB_i \leq UB_{i-1}$

Proof: Suppose

$$UB_{i-1} = LCS(\mathcal{X}^*) \tag{1}$$

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

$$LCS(\mathcal{X}^*) \ge LCS(\mathcal{X}^* \cup \{x\}) \tag{2}$$

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

$$UB_i \le LCS(\mathcal{X}^* \cup \{x\}). \tag{3}$$

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

 $UB_i \leq LCS(\mathcal{X}^* \cup \{x\}) \leq LCS(\mathcal{X}^*) = UB_{i-1}.$ Using these two lemmas, we develop our new upper bound.

Theorem 1 UB_i is a upper bound of the k-LCS problem, that is, $UB_i \geq LCS(\mathcal{X})$

Proof: Due to the definition of UB_i , $UB_k = \min_{\substack{\forall \mathcal{X}' \subset \mathcal{X}, |\mathcal{X}'| = k}} LCS(\mathcal{X}').$ Obviously, $|\mathcal{X}'| = k \Rightarrow \mathcal{X}' = \mathcal{X}.$ So, $UB_k = LCS(\mathcal{X}).$ According to Lemma 3, we get a series of structured upper bound:

 $UB_1 \ge UB_2 \ge UB_3 \dots \ge UB_k = LCS(\mathcal{X})$ In fact, UB_1 means exactly "the length of the shortest sequence in \mathcal{X} " which is the loosest one used in [3, 16]. For upper bound UB_i , we need to compute the sub-problem $LCS(\mathcal{X}')$, which can be solved in $O(n^i)$ time by applying Dynamic Programming technique. At the same time there are totally $\binom{k}{i}$ such subsets for $|\mathcal{X}'| = i$. Therefore, the computation of UB_i will take $O(n^i) \times \binom{k}{i}$ time. Due to the time and space constraint, we use UB_2 in our Branchand-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 branchand-bound scheme.

As stated earlier, one subsequence may have many embeddings in a specific sequence. Here, given sequence $y = y_1 y_2 \dots y_m$, we define the **dominant embedding** $I^* = (i_1^*, i_2^*, ..., i_m^*)$ in sequence x as:

$$i_a^* = \min_{x_i = y_a, i > i_{a-1}^*} i \tag{4}$$

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 π of the search tree corresponds to a **partial common subsequence** of all k sequences, that is, $\pi = \pi_1 \pi_2 \dots \pi_m$ 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 $(p_1, p_2, ..., p_k)$, which means *LCS* of the k shadowed parts: $x_{p_1+1..|x^{(1)}|}^{(1)}, x_{p_2+1..|x^{(2)}|}^{(2)}, ..., x_{p_k+1..|x^{(k)}|}^{(k)}$. Thus, the partial state (valid branch) during search can be represented as $\pi/(p_1, p_2, ..., p_k)$.





partial common subsequence : ACA

partial sub-problem $(p_1, p_2, ..., p_k) = (5, 9, ..., 7)$

Theorem 2 A branch $\pi//(p_1, p_2, ..., p_k)$ can be eliminated if there exists a common subsequence y so that $|\pi| + UB_i(p_1, p_2, ..., p_k) \leq$ |y|.

Proof: We have proved in Theorem 1 that UB_i is a upper bound, that is, $UB_i \geq LCS$. Therefore, $|\pi| + LCS(p_1, p_2, ..., p_k) \leq$ $|\pi| + UB_i(p_1, p_2, ..., p_k) \leq |y|$, 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 $\pi = \pi_1 \pi_2 \dots \pi_m$, we get its child $\pi' = \pi_1 \pi_2 \dots \pi_m \pi_{m+1}$. If the dominant embedding of π in sequence $x^{(j)}$ is $I^{(j)*} = (i_1^{(j)*}, i_2^{(j)*}, ..., i_m^{(j)*})$, the dominant embedding of π' should be $I'^{(j)*} = (i_1^{(j)*}, i_2^{(j)*}, ..., i_m^{(j)*}, i_{m+1}^{(j)})$. Therefore, in order to check whether π' 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(nk) 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(nk) 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 π_{m+1} (see Figure 3). Thus, by defining:

$$next^{(j)}(i,\sigma) = \min_{\substack{x_{i'}^{(j)} = \sigma, i' > i}} i', \text{ where } j = 1...k, \quad \begin{array}{l} i = 1...|x^{(j)}|, \\ \sigma \in \Sigma. \end{array}$$
we can compute $i_{m+1}^{(j)} = next^{(j)}(i_m^{(j)*}, \pi_{m+1}), j = 1, 2, ...k \text{ in } O(k) \text{ time.} \end{array}$

Figure 3. precomputing of *next*

$$next^{x(j)}(2, C) = 3$$

$$x^{(j)} \xrightarrow{A}_{1} \xrightarrow{C}_{2} \xrightarrow{C}_{3} \xrightarrow{C}_{4} \xrightarrow{C}_{5} \xrightarrow{G}_{6} \xrightarrow{C}_{7} \xrightarrow{C}_{8} \xrightarrow{A}_{9} \xrightarrow{C}_{10} \xrightarrow{C}_{11} \xrightarrow{A}_{13} \xrightarrow{A}_{13}$$

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

$$next^{(j)}(i,\sigma) = \begin{cases} \text{invalid} & \text{if } i \ge |x^{(j)}| \\ i+1 & \text{if } x_{i+1}^{(j)} = \sigma \\ next^{(j)}(i+1,\sigma) & \text{if } x_{i+1}^{(j)} \ne \sigma \end{cases}$$
(6)

Another precomputing concerns the upper bound. As mention in Section 3.1, we adopt UB_2 as the upper bound in our real implementation, which takes $O(n^2) \times {\binom{k}{2}}$ time and space. For the partial sub-problem $(p_1, p_2, ..., p_k)$ (see Figure 2), UB_2 can be rewritten as:

$$UB_{2}(p_{1}, p_{2}, ..., p_{k}) = \min_{i < j=1, 2, ..., k} 2\text{-}LCS(x_{p_{i}+1..|x^{(i)}|}^{(i)}, x_{p_{j}+1..|x^{(j)}|}^{(j)})$$
(7)

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

$$d^{(i)(j)}(p_i, p_j) = \begin{cases} 0 & \text{if } p_i \ge |x^{(i)}| \\ \text{or } p_j \ge |x^{(j)}| \\ d^{(i)(j)}(p_i + 1, p_j + 1) + 1 & \text{if } x^{(i)}_{p_i + 1} = x^{(j)}_{p_j + 1} \\ \max \begin{cases} \frac{d^{(i)(j)}(p_i + 1, p_j)}{d^{(i)(j)}(p_i, p_j + 1)} & else \end{cases} \end{cases}$$
(8)

where $d^{(i)(j)}(p_i, p_j)$ means the length of Longest Common Subsequence between sequence $x_{p_i+1..|x^{(i)}|}^{(i)}$ and $x_{p_j+1..|x^{(j)}|}^{(j)}$. Eventually, the depth-first search strategy is implemented recur-

sively as Algorithm 1.

Experimental Results 4

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

Alg	porithm 1 DepthFirstSearch $(\pi_1 \pi_2 \pi_t / / (p_1, p_2,, p_k))$
1:	for $\pi_{t+1} = \sigma \in \Sigma$ do
2:	$\forall j, next p_j = next^{(j)}(p_j, \sigma)$
3:	if $\forall j, next p_j \neq invalid \{check of valid branch\}$ then
4:	$UB_2 \leftarrow \min_{i < j = 1, 2, \dots, k} d^{(i)(j)}(nextp_i, nextp_j)$
5:	if $(t+1+UB_2) > currentBest$ {elimination condition}
	then
6:	Depth-First-Search($\pi_1\pi_2\pi_t\pi_{t+1}//(nextp_1, nextp_2,$
	$, nextp_k))$
7:	end if
8:	if $t + 1 > currentBest$ {update currentBest} then
9:	$currentBest \leftarrow t+1$
10:	$currentLCS \leftarrow \pi_1 \pi_2 \pi_t \pi_{t+1}$
11:	end if
12:	end if
13:	end for

implemented in C/C++ and run on a PentiumIII 800Mhz PC with 128M 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 siz	ze =	4 (DN	JA)	{41000 instances in total}			
#number of instances	k	n _{max}	n _{min}	Avg. UB2	Avg. k-LCS	Avg. Time(sec)	
8000 8000		70	50 60	33.41 37.61	26.31	0.07	
8000 8000	4	75	50 60	34.41	27.40	0.12	
3000		100	80 90	42.83	31.41	1.53	
3000			95	47.85	34.67	6.25	
alphabet siz	ze =	20 (P	rotein) {4100	0 instance	es in total}	
alphabet siz #number of instances	ze = k	20 (P n _{max}	rotein n _{min}) {4100 Avg. UB2	0 instance Avg. k-LCS	es in total} Avg. Time(sec)	
alphabet siz #number of instances 8000 8000	ze = k	20 (P n _{max} 70	nmin 50 60) {4100 Avg. UB2 13.36 15.16	0 instance Avg. k-LCS 6.38 7.17	es in total} Avg. Time(sec) 0.004 0.004	
alphabet siz #number of instances 8000 8000 8000 8000	ze = k 4	20 (P n _{max} 70 75	notein 0 mmin 50 60 50 60) {4100 Avg. UB2 13.36 15.16 13.95 15.80	0 instance Avg. k-LCS 6.38 7.17 6.74 7.49	es in total} Avg. Time(sec) 0.004 0.004 0.004 0.005	
alphabet siz #number of instances 8000 8000 8000 8000 3000 3000	ze = k 4	20 (P Nmax 70 75 100	rotein 50 60 50 60 80 90) {4100 Avg. UB2 13.36 15.16 13.95 15.80 14.20 15.46	0 instance Avg. k-LCS 6.38 7.17 6.74 7.49 6.12 6.66	es in total} Avg. Time(sec) 0.004 0.004 0.005 0.004 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 base(S) according to the Jukes-Cantor model[9].

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

alphabet si	ze =	4 (DN	JA)	{3000 instances in total}			
#number of	k	2	n .	Avg.	Avg.	Avg.	
instances	К	I Imax	IImin	UB2	k-LCS	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	Ŀ			Avg.	Avg.	Ava.	
instances	к	I Imax			v		
		N max	n min	UB2	k-LČS	Time(sec)	
300	┢	Nmax	1 Mmin 400	UB ₂ 100.53	k-LCS 99.01	Time(sec) 0.02	
300 300	5	Nmax	1 Πmin 400 450	UB2 100.53 270.50	k-LCS 99.01 269.79	Time(sec) 0.02 0.07	
300 300 300	5	Nmax	10min 400 450 480	UB2 100.53 270.50 406.95	k-LČS 99.01 269.79 406.90	Time(sec) 0.02 0.07 0.17	
300 300 300 300	5	1 max	400 450 480 400	UB2 100.53 270.50 406.95 97.98	k-LČS 99.01 269.79 406.90 95.21	Time(sec) 0.02 0.07 0.17 0.23	
300 300 300 300 300 300	5 10	Птах 500	400 450 480 400 450	UB2 100.53 270.50 406.95 97.98 262.36	k-LCS 99.01 269.79 406.90 95.21 260.58	Time(sec) 0.02 0.07 0.17 0.23 0.24	
300 300 300 300 300 300 300	5 10	Птах 500	400 450 480 400 450 480	UB2 100.53 270.50 406.95 97.98 262.36 403.43	k-LCS 99.01 269.79 406.90 95.21 260.58 403.27	Time(sec) 0.02 0.07 0.17 0.23 0.24 0.54	
300 300 300 300 300 300 300 300	5 10	Птах 500	400 450 480 400 450 480 400	UB2 100.53 270.50 406.95 97.98 262.36 403.43 96.73	k-LCS 99.01 269.79 406.90 95.21 260.58 403.27 93.83	Time(sec) 0.02 0.07 0.17 0.23 0.24 0.54 1.01	
300 300 300 300 300 300 300 300	5 10 20	Птах 500	1 Mmin 400 450 480 400 450 480 400 450	UB2 100.53 270.50 406.95 97.98 262.36 403.43 96.73 257.07	k-LCS 99.01 269.79 406.90 95.21 260.58 403.27 93.83 254.40	Time(sec) 0.02 0.07 0.17 0.23 0.24 0.54 1.01 1.03	

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 UB_2 is quite close to the optimal solution k - LCS.

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 UB_2 that we proposed is much tighter than UB_1 , which is used in [3, 16].

Compared with BB_1 (Branch-and-Bound by using UB_1), as you can see, our algorithm BB_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.

Time(sec) BLOCK ID UB2 LCS k UB1 n_{max} RR1 BB₂ BL01181 70 8 55 26 15 0.03 0.01 BL00234 248 70 28 70.12 8 21 0.1 BL00634 9 270 85 42 26 10mins 23.25 BL00051 10 52 49 23 15 0.01 0 12 41 BI 01108 10 194 111 45 24 10mins BL00361 10 241 101 43 22 10mins 19.32 BL00256 11 110 61 26 14 0.56 0.04 BL00257 82 34 20 16.92 11 330 0 14 BL01167 238 116 50 26 10mins 33.86 11 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 21 15 67 49 11 0.04 0.01 BL00045 100 90 40 25 10mins 0.43 15 BL01048 15 215 95 36 15 10.8 0.98 BL00025 38 15 1840 78 27 10mins 11 BL00936 16 26 15 0.32 0.04 159 59 BL00831 16 82 48 27 10mins 1.79 371 BL00258 16 141 89 39 22 468.96 3.28 BL00056 109 46 20 >10mins 10.19 16 237 BL01015 17 51 25 10mins 29.62 131 113 BL00286 18 63 28 14 11 0.01 0.01 BL00285 27 13 0.07 18 119 68 0.28 BL00732 20 75 32 14 0.88 0.15 162 BL00362 20 286 88 40 20 305.6 5.76 BL00057 22 170 64 27 13 0.56 0.1 68 BI 00264 22 125 39 168 10min 576 57 BL00269 24 100 93 39 21 7.64 0.37 BL00784 25 51 42 16 10 0.01 0.03 10 25 200 23 BL00579 63 0.01 0.09 BL00259 25 234 58 28 18 3.92 0.26 BL00937 25 129 111 43 17 30.24 5.34 25 49 18 BI 00783 250 137 77 72 10mins 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 35 114 45 18 94.04 7.58 184 BI 00265 38 131 36 12 6 0.01 01 BL00053 40 152 129 45 16 10min 199.91 BL00527 41 115 50 21 8 0.01 0.25 BI 00352 41 798 65 26 14 0.88 0.33 BL00050 43 263 84 26 9 0.2 0.61 BL00049 43 119 43 18 10mins 66.62 141 BL00280 44 1416 55 22 11 0.23 0.13 BL00323 45 212 78 31 13 0.56 0.56 BL00048 47 46 26 22 0.24 68 0.14 BL00054 48 173 116 40 15 20.6 15.27 BL00260 27 10 3 67 206 0.01 0.05

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

5 Conclusion

BL00055

75

188

67 23

2.36

11

0.16

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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