

Thermodynamical approach to LCS*

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Abstract

We introduce an interacting particle model in a random media and show that this particle process is equivalent to the Longest Common Subsequence (LCS) problem of two binary sequences. We derive a differential equation which links the mean LCS-curve to the average speed of the particles given their density and prove that the average speed of the particles and density converges uniformly on every scale which is somewhat larger than \sqrt{n} .

Keywords: longest common subsequence, interacting particle systems, optimal sequence alignment

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remains unknown up to this day. We can also consider strings of different lengths. Fix $p \in [0.5, 2]$. If S_1 has length np and S_2 has length n , we denote by $L_n(p)$ the length of LCS of S_1 and S_2 . Again assuming that they are i.i.d. binary strings independent of each other, the same subadditivity argument implies that $\mathbf{E}[L_n(p)]/n$ converges. Let us designate the limit by $\varphi(p)$:

$$\varphi(p) := \lim_{n \rightarrow \infty} \frac{\mathbf{E}[L_n(p)]}{n}.$$

Again for non-trivial values of p the exact value of $\varphi(p)$ is not known. The LCS problem can be viewed as a last passage percolation problem with correlated weights. In the last passage percolation language, the curve $p \rightarrow \varphi(p)$ corresponds to the rescaled shape of the wet region.

In this article we introduce an interacting particle system in random media. In Section 2, we explain heuristically that the function which gives the average speed of the particles given the density uniquely determines the curve $\varphi(p)$. In Section 3 we present the main result, relating the average speed of the particles and their density to the LCS problem. In Section 4.1 we give an heuristic argument leading to this result, and in Section 4.2 we provide a rigorous proof.

For the limit we let the text length go to infinity. The speed converges if we always look at the same proportion in the text. Having established the equivalence between the LCS-problem and our interacting particle problem could prove useful for investigating the LCS-problem more thoroughly: any bound on the speed of particles can now be translated in an inequality for the mean LCS length. Connections between similar problems and interacting particles systems have proven useful in other settings, see [1, 18, 19].

Let us mention a little bit more about the history of this problem:

As already mentioned, Chvátal and Sankoff [6] prove that the limit

$$\gamma := \lim_{n \rightarrow \infty} \frac{\mathbf{E}L_n}{n}$$

exists. The exact value of γ remains however unknown. Chvátal and Sankoff [6] derive upper and lower bounds for γ , and similar upper bounds were found by Baeza-Yates, Gavalda, Navarro and Scheihing [5] using an entropy argument. These bounds have been improved by Deken [8], and subsequently by Dancik and Paterson [7, 17]. For sequences with many equiprobable letters, Kiwi, Loeb and Matousek [12] determined the asymptotic value of γ .

Arratia and Waterman [4] derive a law of large deviation for L_n for fluctuations on scales larger than \sqrt{n} . This is very useful and shows that in no case the fluctuation of the optimal score can be larger than order \sqrt{n} .

Using the first passage percolation methods, Alexander [2] proves that $\mathbf{E}L_n/n$ converges at a rate of order $\sqrt{\log n/n}$. As mentioned, a long open standing problem in the LCS context is to determine the exact order of the fluctuation of the LCS length. Steele [20] proved that $\text{Var}L_n \leq n$. Monte Carlo simulations led Chvátal and Sankoff [6] to conjecture that $\text{Var}L_n = O(n^{2/3})$. Waterman [23] conjectured that for i.i.d. sequences the variance of L_n grows linearly.

Matzinger and Lember [14] determined the order of magnitude of the fluctuation of L_n when one sequence is not random but periodic. They were also able to determine [13] that the order of $\text{Var}[L_n]$ is equal to n when the binary i.i.d sequences are such that one and zero have very different probabilities. Houdre, Lember and Matzinger [11] determined the asymptotic distribution of the Longest Increasing Common Subsequence of two i.i.d sequences of length n . Amsalu, Matzinger and Popov [3] discovered a fundamental relationship between transversal fluctuation and macroscopic uniqueness. Several of the previous mentioned papers are based on a combinatorial approach using *m-matches* and large deviation developed by Martinez, Matzinger and Hauser [10] and by Matzinger, Hauser and Durringer [9]. In these papers the authors present a Monte Carlo based method to bound the constant γ and

the curve $p \rightarrow \varphi(p)$.

2 Particle process and LCS

2.1 The particle process

We now describe the interacting particle process on a random media. Time is discrete. The media we consider is denoted by

$$X : \mathbb{N} \rightarrow \{0, 1\}; \quad s \mapsto X_s.$$

The particles are located on $\mathbb{N} = \{1, 2, \dots\}$. There can never be two particles on the same location. Particles can only move to the left (but not necessarily to the nearest neighbour) and can not jump over one another. Also, new particles can appear. At every step, to decide how the particles move, we flip a fair coin. One side of the coin is denoted by 0, the other by 1. The same coin flip is used for all the particles at the same time. The particles move to a position in the media which has the same value as the outcome of our flip in the following way. Suppose that at time t we have some particles and the outcome of the $t + 1$ coin flip is Y_{t+1} . Then each particle looks at the current configuration and chooses for itself the leftmost available position which has the value Y_{t+1} and then all the particles jump simultaneously to the chosen positions. A new particle appears at the leftmost position which has the color Y_{t+1} and no particles to the right.

Let us look at a numerical example. Take $X = 1000011\dots$. Hence

$$\begin{array}{c|c|c|c|c|c|c|c|c|c|} X_i & 1 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & \dots \\ \hline i & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & \dots \end{array}$$

Assume now that at time t , we have particles distributed as follows on the media X :

$$\begin{array}{c|c|c|c|c|c|c|c|c|c|} \bullet & & & \bullet & & \bullet & & \bullet & \dots \\ \hline 1 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & \dots \end{array}$$

where an “ \bullet ” designates a position occupied by a particle. Hence we have a particle in 1, 4, 6, 8 at time t . Assume now that $Y_{t+1} = 0$. This means that all the particles which

are going to move must do so to a point with color 0, thus at time $t + 1$ the configuration of our particles will be

$$\begin{array}{cccccccc} \bullet & \bullet & & & \bullet & & \bullet & \dots \\ \hline 1 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & \dots \end{array}$$

Let us now define formally the particle process. Let $\eta_i(t) \in \mathbb{N} \cup \{+\infty\}$ be the position of i -th particle at time t . For convenience we suppose that there is an infinite reservoir with particles at $+\infty$. The initial configuration is $\eta_i(0) = +\infty$ for all i (i.e., there are no particles in \mathbb{N}). Assume that $\eta_i(t) = s_1$, $\eta_{i+1}(t) = s_2$, where $s_1 < s_2 \leq +\infty$. That is, at time t there is a particle at s_1 and one at s_2 , but no particle in between; if $s_2 = +\infty$, then there are no particles to the right of s_1 . Let $a \in \{0, 1\}$. Suppose that when we flip the coin for the $(t + 1)$ -th time we obtain $Y_{t+1} = a$. Then, we have:

- If for all s such that $s_1 < s < s_2$, we have $X_s \neq a$, then $\eta_{i+1}(t+1) = s_2$ (at time $t + 1$, the particle configuration on $[s_1 + 1, s_2]$ is the same as at time t).
- If there exist s such that $s_1 < s < s_2$ and $X_s = a$, then $\eta_{i+1}(t+1) = s^{(a)}$, where

$$s^{(a)} = \min_{s_1 < s < s_2} \{s : X_s = a\}. \quad (2.1)$$

Note that for nontrivial $X_1 X_2 \dots$ at time t we have t particles in \mathbb{N} .

2.2 Connection between LCS and the particle process

Let $X_1 X_2 \dots$ and $Y_1 Y_2 \dots$ be i.i.d. binary sequences independent from each other. Denote by

$$\mathcal{L}(X_1 X_2 \dots X_s; Y_1 Y_2 \dots Y_t)$$

the length of the LCS of $X_1 X_2 \dots X_s$ and $Y_1 Y_2 \dots Y_t$ and let

$$F_t(s) = \mathcal{L}(X_1 X_2 \dots X_s; Y_1 Y_2 \dots Y_t)$$

For every $s \in \mathbb{N}$ such that

$$F_t(s) > F_t(s - 1), \text{ that is, } F_t(s) = F_t(s - 1) + 1,$$

we say that there is a particle located in point s at time t . Note that with this definition $F_t(s)$ is equal to the number of particles located in the interval $[0, s]$ at time t . In this section we show that these particles follow the same motion mechanism as the particles described in the previous subsection. Take $X = X_1X_2\dots$ as random media on which the particles move and Y_{t+1} is the coin we flip to decide what the configuration at time $t + 1$ will be. Let us first show an example before we explain why the particle process defined by $F_t(s)$ has the same evolution mechanism than the particle process in the previous subsection.

Let $X_1 = 0, X_2 = 0, X_3 = 1$ and $X_4 = 1$. Hence, $X = 0011\dots$ Assume that $Y_1 = 0, Y_2 = 1, Y_3 = 1$ and $Y_4 = 1$. Then:

$$\begin{aligned} \mathcal{L}(\emptyset, Y_1Y_2Y_3Y_4) &= F_4(0) = 0 \\ \mathcal{L}(X_1, Y_1Y_2Y_3Y_4) &= F_4(1) = 1 \\ \mathcal{L}(X_1X_2, Y_1Y_2Y_3Y_4) &= F_4(2) = 1 \\ \mathcal{L}(X_1X_2X_3, Y_1Y_2Y_3Y_4) &= F_4(3) = 2 \\ \mathcal{L}(X_1X_2X_3X_4, Y_1Y_2Y_3Y_4) &= F_4(4) = 3 \end{aligned}$$

We see that the map $s \mapsto F_4(s)$ has a point of increase in $s = 1, 3, 4$. Hence there is a particle in point $s = 1, s = 3, s = 4$ whilst the point $s = 2$ is empty at time $t = 4$.

Hence at time $t = 4$ the particle configuration we have is

$$\begin{array}{c|c|c|c} \bullet & & \bullet & \bullet \\ \hline 0 & 0 & 1 & 1 \end{array}$$

Assume now that $Y_5 = 0$. First look at the particle configuration. The new configuration (according to the rules for the dynamics of the particles in the previous sub section) at time 5 is thus:

$$\begin{array}{c|c|c|c} \bullet & \bullet & & \bullet \\ \hline 0 & 0 & 1 & 1 \end{array}$$

It is immediate to check that the map $s \mapsto F_5(s)$ has points of increase in $s = 1, 2, 4$.

Hence, at time $t = 5$ there are particles in point 1, 2 and 4. Note that this is the particle

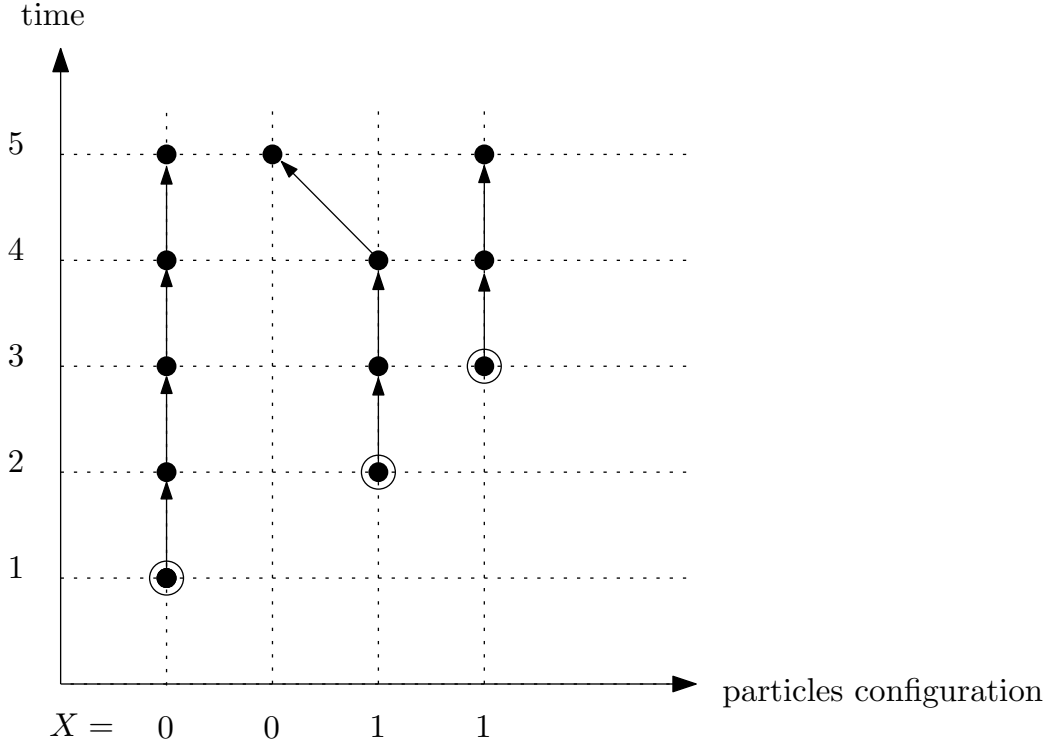


Figure 1: Particles trajectories for $X = 0011\dots$ and $Y = 01110\dots$. The double circles correspond to the new particles.

configuration we found using the particle dynamics mechanism. See Figure 1 for the dynamics for $t \leq 5$.

Let us now give a rigorous proof of the fact that the particle process defined via the function $F_t(s)$ follows the dynamics described in the previous subsection.

Lemma 2.1 *Suppose that we have constructed the particle configuration $\eta_i(t)$, $i = 1, 2, \dots$ for $X = X_1 \dots X_s$ and $Y = Y_1 \dots Y_t$ (configuration at time t). Then, the new particle configuration for $X = X_1 \dots X_s$ and $Y' = Y_1 \dots Y_t Y_{t+1}$, where $Y_{t+1} = a \in \{0, 1\}$, is obtained from the previous one in the following way:*

- If there exists s , $0 < s < \eta_1(t)$, such that $X_s = a$, then

$$\eta_1(t+1) = s_1^{(a)},$$

where

$$s_1^{(a)} = \min_{0 < s < \eta_1(t)} \{s : X_s = a\}.$$

Otherwise, $\eta_1(t+1) = \eta_1(t)$

- If there exists s , $\eta_i(t) < s < \eta_{i+1}(t)$, such that $X_s = a$, then

$$\eta_{i+1}(t+1) = s_{i+1}^{(a)},$$

where

$$s_{i+1}^{(a)} = \min_{\eta_i(t) < s < \eta_{i+1}(t)} \{s : X_s = a\}.$$

Otherwise, $\eta_{i+1}(t+1) = \eta_{i+1}(t)$.

Proof. Suppose that $\eta_i = l$, $\eta_{i+1} = l'$, $X_k = a$ for some k , $l < k < l'$, and $X_m \neq a$ for all m , $l < m < k$. We want to show that in this case the particle which was at l' will jump to k , when we add a at the end of sequence Y . We look at the LCS as an optimal alignment of two sequences, where letters corresponding to the LCS are aligned.

As there are no particles between l and k , there exists an optimal alignment (LCS) of $X_1 \dots X_k$ and $Y_1 \dots Y_t$ which uses only $X_1 \dots X_l$ part of $X_1 \dots X_k$,

$$\mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t) = \mathcal{L}(X_1 \dots X_l, Y_1 \dots Y_t). \quad (2.2)$$

That is, this alignment does not use X_k . So, we can construct an optimal alignment of $X_1 \dots X_k$ and $Y_1 \dots Y_t a$ by taking the previous alignment of $X_1 \dots X_l$ and $Y_1 \dots Y_t$ and aligning $X_k = a$ with $Y_{t+1} = a$. This way, we get

$$\mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t a) = \mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t) + 1, \quad (2.3)$$

Take some $m, l < m < k$. As there were no particles between l and l' , and $X(m) \neq a$ for all $m, l < m < k$, we have

$$\begin{aligned} \mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t a) &= \mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t) \\ &= \mathcal{L}(X_1 \dots X_l, Y_1 \dots Y_t) \\ &= \mathcal{L}(X_1 \dots X_{m-1}, Y_1 \dots Y_t a), \end{aligned} \quad (2.4)$$

by the same argument that leads to (2.2). So, there will be no particles at positions $l + 1 \dots, k - 1$. Also, by (2.2), (2.3) and (2.4),

$$\begin{aligned} \mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t a) &= \mathcal{L}(X_1 \dots X_l, Y_1 \dots Y_t) + 1 \\ &= \mathcal{L}(X_1 \dots X_{k-1}, Y_1 \dots Y_t a) + 1, \end{aligned}$$

and thus there will be a particle at position k . (Note that the same argument applies to the new particle at the leftmost position corresponding to letter a in the sequence X such that there are no particles to the right of this position).

It remains to prove that there will be no particles at $k + 1, \dots, l'$. Suppose that we have a particle at $m, m < l'$. Then we have

$$\mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t a) > \mathcal{L}(X_1 \dots X_{m-1}, Y_1 \dots Y_t a).$$

Suppose first that there exists an optimal alignment of $X_1 \dots X_m$ and $Y_1 \dots Y_t Y_{t+1}$ in which X_m is not aligned to $Y_{t+1} = a$. Then we have

$$\mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t a) = \mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t),$$

thus,

$$\begin{aligned} \mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t) &> \mathcal{L}(X_1 \dots X_{m-1}, Y_1 \dots Y_t a) \\ &\geq \mathcal{L}(X_1 \dots X_{m-1}, Y_1 \dots Y_t), \end{aligned}$$

which contradicts the assumption that at time t there was no particle at m .

So, we should have $X(m) = a$ and $X(m)$ should be aligned to Y_{t+1} for any optimal alignment of $X_1 \dots X_m$ and $Y_1 \dots Y_t Y_{t+1}$. In this case, we have

$$\begin{aligned} \mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t a) &= \mathcal{L}(X_1 \dots X_m, Y_1 \dots Y_t) + 1 \\ &= \mathcal{L}(X_1 \dots X_l, Y_1 \dots Y_t) + 1 \\ &= \mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t a) \end{aligned}$$

analogously to (2.2) and (2.3). Thus, there is in fact no particle at m . Consider now $m = l'$ and suppose that there is a particle at l' . Suppose again that there exists an optimal alignment of $X_1 \dots X_{l'}$ and $Y_1 \dots Y_t Y_{t+1}$ in which $X_{l'}$ is not aligned to $Y_{t+1} = a$. Then,

$$\begin{aligned} \mathcal{L}(X_1 \dots X_{l'}, Y_1 \dots Y_t a) &= \mathcal{L}(X_1 \dots X_{l'}, Y_1 \dots Y_t) \\ &= \mathcal{L}(X_1 \dots X_{l'-1}, Y_1 \dots Y_t) + 1 \\ &= \mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t) + 1 \\ &= \mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t a) \end{aligned}$$

which means that there is no particle at l' . If $X_{l'}$ is aligned to Y_{t+1} for any optimal alignment of $X_1 \dots X_{l'}$ and $Y_1 \dots Y_t Y_{t+1}$, we get again

$$\begin{aligned} \mathcal{L}(X_1 \dots X_{l'}, Y_1 \dots Y_t a) &= \mathcal{L}(X_1 \dots X_{l'-1}, Y_1 \dots Y_t) + 1 \\ &= \mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t) + 1 \\ &= \mathcal{L}(X_1 \dots X_k, Y_1 \dots Y_t a). \end{aligned}$$

Thus, there is no particle at l' and Lemma 2.1 is proved. \square

3 Main result

Let us first define the *speed* (or rather *average speed*) V . Let

$$s = \max\{\eta_i(n) : \eta_i(n + n\Delta) \leq np\},$$

that is, s is the position of the rightmost particle at time $t = n$ which reaches $[0, np]$ within the time interval $[n, n + n\Delta]$. Let

$$V = V(p, \Delta, n) := \frac{s - np}{n\Delta}.$$

Similarly we define the *average density* ϱ_a to be the number of particles in the interval $[np, s]$ at time $t = n$ divided by $s - np$. Noting that by definition $s = np + Vn\Delta$, we obtain

$$\varrho_a = \varrho_a(p, \Delta, n) := \frac{F_n(np + Vn\Delta) - F_n(np)}{Vn\Delta}. \quad (3.1)$$

It is easy to see that for $p \in [0, 1/2]$ we have $\varphi(p) = p$. For $p \in [2, \infty[$ we have that $\varphi(p) = 1$. (Indeed, for such values of p , the length of one sequence is at most half of the length of the other, and thus, in the limit, the proportion of the symbols of smaller sequence used in the LCS will be 1. This gives $\varphi(p) = p$ for $p \in [0, 1/2]$, and $\varphi(p) = 1$ for $p \in [2, \infty[$.) This means that in the interval $[0, n/2]$ at time $t = n$ the particles are dense and there are no holes. Hence the speed of the particles in that region is zero. Above the point $2n$ the particles are extremely rare, so if a particle would be there it would have a lot of free space to move and its speed might not be bounded above. It seems however reasonable to assume that for any p_1, p_2 such that

$$0.5 < p_1 < p_2 < 2 \quad (3.2)$$

and every β_1, β_2 such that

$$0 < \beta_1 < \beta_2 < 0.5, \quad (3.3)$$

there exists a compact interval $[c_1, c_2]$, $0 < c_1 < c_2 < \infty$, where c_1 and c_2 are constants not depending on p or β such that for all n large enough, for all $p \in [p_1, p_2]$ and for all $\beta \in [\beta_1, \beta_2]$, taking $\Delta = n^{\beta-0.5}$, we have a.s. $V(p, \Delta, n) \in [c_1, c_2]$.

Also, it is generally believed (see e.g. the discussion in [3]) that the function $\varphi(\cdot)$ should be “well-behaved”. On the other hand, it seems to be extremely difficult task to prove rigorously something concrete about the differentiability properties of this function; this situation is quite usual in the problems related to percolation, where one usually easily obtains the existence of critical curves (surfaces) in the parameter space, but the fine analysis of these objects can be almost unreachable (see e.g. [16]).

In view of the above discussion, it is reasonable to assume the following. Let $[p_1, p_2] \subset]0.5, 2[$, $[\beta_1, \beta_2] \subset]0, 0.5[$ and $\Delta = n^{\beta-0.5}$.

(A1) Suppose that φ is twice continuously differentiable on an open interval containing $[p_1, p_2]$ and φ as well as φ' are both bounded away from zero on that interval.

(A2) Suppose that there exists c_1, c_2 , $0 < c_1 < c_2 < \infty$, such that for all n larger than some (random) n' we have

$$V(p, \Delta, n) \in [c_1, c_2]. \quad (3.4)$$

Theorem 3.1 *Assume (A1) and (A2). Then, there exists (random) n_0 such that for all $n \geq n_0$, for all $p \in [p_1, p_2]$ and all $\beta \in [\beta_1, \beta_2]$ we have a.s.*

$$|\varrho_a(p, \Delta, n) - \varphi'(p)| \leq Cn^\alpha \sqrt{\log n} \quad (3.5)$$

and

$$\left| V(p, \Delta, n) - \left(\frac{\varphi(p)}{\varphi'(p)} - p \right) \right| \leq Cn^\alpha \sqrt{\log n}, \quad (3.6)$$

where $\alpha := \max\{\beta - 0.5, -\beta\}$ (note that $\alpha < 0$), $\Delta = n^{\beta-0.5}$, and $C > 0$ is a constant not depending on n .

4 Proof of the main result

4.1 Heuristics

4.1.1 Fundamental equality

In this subsection, we heuristically derive the fundamental differential equation which links $\varphi(p)$ to the speed of the particles. We assume here that the speed of the particles in a certain region converges as n goes to infinity. This makes the argument more intuitive. In the Section 4.2, we prove the result rigorously without making this assumption.

Consider the following intuitive reasoning. When particles flow through a conductor with speed V , how many have passed a given point after time Δt ? Assuming that the particle density is ϱ and that the speed V is constant, the answer is $\varrho V \Delta t$.

We are going to use the same reasoning applied to our situation.

We consider by how much that number of particles in the interval $[0, np]$ increases between time t and $t + \Delta t$. (Here p is a positive constant which does not depend on n .) Assume that in the neighborhood of point np at time t the density of particles is ϱ and the average speed is V , we find that during the time interval $[t, t + \Delta t]$ there are $\varrho V \Delta t$ particles entering the interval $[0, np]$. Hence

$$F_t(np) + \varrho V \Delta t = F_{t+\Delta t}(np). \quad (4.1)$$

We replace t by n and Δt by $\Delta \cdot n$, before dividing (4.1) by n . This yields:

$$\frac{F_n(np)}{n} + \varrho V \Delta = (1 + \Delta) \frac{F_{n+\Delta n} \left((n + \Delta n) \frac{p}{1+\Delta} \right)}{n + \Delta n}. \quad (4.2)$$

As mentioned it is known that $F_t(tp)/t$ converges as t goes to infinity and we denote the limit by $\varphi(p)$:

$$\varphi(p) = \lim_{t \rightarrow \infty} \frac{F_t(tp)}{t}.$$

Thus, letting t go to infinity whilst leaving Δ fixed, we have :

$$\lim_{n \rightarrow \infty} \frac{F_n(np)}{n} = \varphi(p) \quad (4.3)$$

and

$$\lim_{n \rightarrow \infty} \frac{F_{n+\Delta n} \left((n + \Delta n) \frac{p}{1+\Delta} \right)}{n + \Delta n} = \varphi \left(\frac{p}{1 + \Delta} \right).$$

Using the above limits and letting n go to infinity in equation (4.2), we find

$$\varphi(p) + \lim_{n \rightarrow \infty} \varrho V \Delta = (1 + \Delta) \varphi \left(\frac{p}{1 + \Delta} \right)$$

from which we obtain

$$\frac{\varphi(p) - \varphi \left(\frac{p}{1+\Delta} \right)}{\Delta} + \lim_{n \rightarrow \infty} \varrho V = \varphi \left(\frac{p}{1 + \Delta} \right). \quad (4.4)$$

Assuming that φ is differentiable and letting Δ go to zero, equality (4.4) becomes

$$p\varphi'(p) + \lim_{\Delta \rightarrow 0} \lim_{n \rightarrow \infty} \varrho V = \varphi(p). \quad (4.5)$$

It only remains to see what happens to the average particle density ϱ at the limit. Note for this that the average particle density is simply the number of particles divided by the length of the interval. The interval we consider is $[np, np + V\Delta n]$. The length of this interval is $V\Delta n$ whilst the number of particles in this interval at time $t = n$ is equal to $F_n(np + V\Delta n) - F_n(np)$. This implies that the average particle density ϱ of this interval at time n is equal to

$$\varrho(n, \Delta, p) = \frac{F_n(np + V\Delta n) - F_n(np)}{V\Delta n}. \quad (4.6)$$

Letting n go to infinity, we find that

$$\lim_{n \rightarrow \infty} \frac{F_n(np + V\Delta n)}{n} = \varphi(p + V\Delta). \quad (4.7)$$

Using (4.7) and (4.3) in (4.6), we find:

$$\lim_{n \rightarrow \infty} \varrho(n, \Delta, p) = \frac{\varphi(p + V\Delta) - \varphi(p)}{V\Delta}.$$

Assuming that φ has a derivative, the last expression above goes to $\varphi'(p)$ as Δ goes to zero. Hence:

$$\lim_{\Delta \rightarrow \infty} \lim_{n \rightarrow \infty} \varrho(n, \Delta, p) = \varphi'(p).$$

We find thus an interpretation for the derivative of $\varphi(p)$: the particle density at the limit. Going back to (4.5) and plugging in our expression for the limit of ϱ we get

$$p\varphi'(p) + \varphi'(p)V = \varphi(p) \tag{4.8}$$

which we can also write as

$$p\varphi'(p) + \varphi'(p)V(p) = \varphi(p). \tag{4.9}$$

In this derivation of the fundamental equality (4.8), the only thing not rigorous is that we treated the speed of the particles $V(p)$ as a constant not depending on n and ϱ .

4.1.2 Velocity/density map determines expected LCS-curve

In this section we describe heuristically the ideas behind the proof of the fact that if we know the velocity V as a function of the density ϱ , then this uniquely determines the map $\varphi(p)$.

We assume for the moment that the density at the limit is a function of p and that this function is a bijection. We can then express the velocity of the particles near np in terms of the density. Let W denote the speed as function of the density ϱ . Hence, $W(\varrho) := V(p(\varrho))$ and hence $W = V \circ \varrho^{-1}$, where ϱ^{-1} denotes the inverse function of $p \rightarrow \varrho(p)$. Equation (4.8) becomes

$$p\varphi'(p) + \varphi'(p)W(\varrho(p)) = \varphi(p).$$

Taking the derivative with respect to p in the last equation above yields

$$p\varphi'' + \varphi''W(\varrho) + \varphi'\varrho'W'(\varrho) = 0.$$

Recall that $\varphi' = \varrho$ and hence the last equation above can be written as

$$p\varphi'' + \varphi''W(\varrho) + \varrho\varphi''W'(\varrho) = 0.$$

Assuming φ'' bounded from 0, we have that

$$p + W(\varrho(p)) + \varrho(p)W'(\varrho(p)) = 0. \quad (4.10)$$

If we define the map G as follows:

$$G(s) := W(s) + sW'(s)$$

and assuming that W is invertible, equation (4.10) yields

$$\varrho(p) = G^{-1}(-p) \quad (4.11)$$

which finally gives (assuming that $G^{-1}(-s)$ is integrable)

$$\varphi(p) = \int_0^p G^{-1}(-s)ds. \quad (4.12)$$

The last equation allows us to obtain φ from the map W .

4.2 Proof of Theorem 3.1

In the previous section, we derived heuristically the fundamental equality (4.8). It was not a rigorous proof because we implicitly assumed the speed to converge when we hold Δ fixed and let n go to infinity. In this section we present a formal proof. By our assumption, φ is differentiable, let designate by ϱ the derivative of φ :

$$\varrho(p) = \varphi'(p).$$

(At this stage we don't make any assumption that $\varrho(p)$ represents the particle density at the limit).

In order to simplify notation, we write V for $V(p, \Delta, n)$, ϱ_a for $\varrho_a(p, \Delta, n)$

and ϱ for $\varrho(p)$.

In what follows we will need to define a certain number of approximation errors (in what follows, all error terms depend on n, Δ, p). Let us define them at this stage:

Let $\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4, \varepsilon_5, \varepsilon_6$ be defined by:

$$\varepsilon_1 := \frac{F_n(np)}{n} - \varphi(p), \quad (4.13)$$

$$\varepsilon_2 := \frac{F_{n+\Delta n} \left((n + \Delta n) \frac{p}{1+\Delta} \right)}{n + \Delta n} - \varphi \left(\frac{p}{1 + \Delta} \right), \quad (4.14)$$

$$\varepsilon_3 := \frac{F_n(np + V\Delta n)}{n} - \varphi(p + V\Delta), \quad (4.15)$$

$$\varepsilon_4 := \frac{\varphi(p) - \varphi \left(\frac{p}{1+\Delta} \right)}{\Delta} - p\varphi'(p), \quad (4.16)$$

$$\varepsilon_5 := \varphi \left(\frac{p}{1 + \Delta} \right) - \varphi(p), \quad (4.17)$$

$$\varepsilon_6 := \frac{\varphi(p + \Delta V) - \varphi(p)}{\Delta V} - \varphi'(p). \quad (4.18)$$

The same argument which leads to equality (4.2) applied to the current definition of ϱ_a and V yields:

$$\frac{F_n(np)}{n} + \varrho_a V \Delta = (1 + \Delta) \frac{F_{n+\Delta n} \left((n + \Delta n) \frac{p}{1+\Delta} \right)}{n + \Delta n}.$$

Using (4.13) and (4.14) in the previous equation, we find:

$$\varphi(p) + \varepsilon_1 + \varrho_a V \Delta = (1 + \Delta) \left(\varphi \left(\frac{p}{1 + \Delta} \right) + \varepsilon_2 \right),$$

which yields

$$\frac{\varphi(p) - \varphi \left(\frac{p}{1+\Delta} \right)}{\Delta} + \varrho_a V = \varphi \left(\frac{p}{1 + \Delta} \right) + \varepsilon_2 + \frac{\varepsilon_2}{\Delta} - \frac{\varepsilon_1}{\Delta}.$$

With the help of (4.16) and (4.17) the last equality above becomes:

$$p\varphi'(p) + \varrho_a V = \varphi(p) + \varepsilon_2 + \frac{\varepsilon_2}{\Delta} - \frac{\varepsilon_1}{\Delta} - \varepsilon_4 + \varepsilon_5.$$

Let ε be equal to

$$\varepsilon = \varepsilon_2 + \frac{\varepsilon_2}{\Delta} - \frac{\varepsilon_1}{\Delta} - \varepsilon_4 + \varepsilon_5, \quad (4.19)$$

so that we get:

$$p\varphi'(p) + \varrho_a V = \varphi(p) + \varepsilon. \quad (4.20)$$

Applying (4.13) and (4.15) to the definition (3.1) of ϱ_a , we find

$$\varrho_a = \frac{\varphi(p + V\Delta) - \varphi(p)}{V\Delta} + \frac{\varepsilon_3}{V\Delta} - \frac{\varepsilon_1}{V\Delta}$$

and hence with the help of (4.18) we get

$$\varrho_a = \varphi'(p) + \varepsilon_6 + \frac{\varepsilon_3}{V\Delta} - \frac{\varepsilon_1}{V\Delta}. \quad (4.21)$$

Let ε_a denote the error-term:

$$\varepsilon_a = \varepsilon_6 + \frac{\varepsilon_3}{V\Delta} - \frac{\varepsilon_1}{V\Delta}$$

so that

$$\varrho_a = \varphi'(p) + \varepsilon_a. \quad (4.22)$$

Note that when ε_a goes to zero then ϱ_a goes to $\varphi'(p)$. When ε also converges and $\varphi'(p) \neq 0$, then it follows from equation (4.20) that $V(p, \Delta, n)$ converges. Hence, the limit $V(p)$ satisfies then (4.9). It remains thus to investigate when ε and ε_a converge.

We are going to show that, by a concentration inequality and a speed of convergence theorem, we have that ε_1 , ε_2 and ε_3 are approximately of order $1/\sqrt{n}$. For ε_3 to be of that order we also need a constant upper bound on V . Assuming that φ is twice continuously differentiable, we find that, as Δ goes to zero, the error terms ε_4 , ε_5 and ε_6 are of order Δ . To prove that ε_6 is of order Δ we also need a constant upper bound on V .

Looking at the expressions for ε and ε_a , we see thus that for convergence we need ε_i/Δ for $i = 1, 2, 3$ to converge to zero and V to be bounded away from zero. Roughly speaking, this means that we have to take Δ that converges

somewhat slower than $1/\sqrt{n}$ whilst making sure V is in a compact interval away from zero.

Let us return to equation (4.20) which can be rewritten as

$$V = \frac{1}{\varrho_a}(-p\varphi'(p) + \varphi(p) + \varepsilon). \quad (4.23)$$

From (4.22) it follows that

$$\frac{1}{\varrho_a} - \frac{1}{\varphi'(p)} = \frac{-\varepsilon_a}{\varrho_a\varphi'(p)}.$$

With the help of (4.22) equality (4.23) becomes

$$V(p, \Delta, n) = -p + \frac{\varphi(p)}{\varphi'(p)} + \varepsilon_v, \quad (4.24)$$

where

$$\varepsilon_v := \frac{\varepsilon}{\varrho_a} + \frac{-\varepsilon_a}{\varrho_a\varphi'(p)}(-p\varphi'(p) + \varphi(p)). \quad (4.25)$$

Clearly when ε_a and ε both converge to zero and assuming that $\varphi'(p)$ and ϱ_a are bounded away from zero, we get that ε_v also converges to zero. This then yields that V converges to $-p + \varphi(p)/\varphi'(p)$.

To prove the Theorem 3.1, we need, among others, to show that $F_n(nq)/n$ converges sufficiently fast. We decompose $F_n(nq)/n - \varphi(q)$ into two parts:

$$\frac{F_n(nq)}{n} - \varphi(q) = \left(\frac{F_n(nq)}{n} - \frac{\mathbf{E}[F_n(nq)]}{n} \right) + \left(\frac{\mathbf{E}[F_n(nq)]}{n} - \varphi(q) \right).$$

The next lemma deals with the first part of the sum above.

Lemma 4.1 *For all q_1, q_2 , such that $0 < q_1 < q_2 < \infty$, there exists $K > 0$ such that a.s. for all n large enough and for all $q \in [q_1, q_2]$ we have*

$$\left| \frac{F_n(nq)}{n} - \frac{\mathbf{E}[F_n(nq)]}{n} \right| \leq K \frac{\sqrt{\log n}}{\sqrt{n}}. \quad (4.26)$$

This lemma is an immediate consequence of the Borel-Cantelli lemma and the following proposition (a version of which can be found, for example, in McDiarmid [15]).

Proposition 4.1 *Let $m \in \mathbb{N}$. Let W_1, W_2, \dots be a sequence of i.i.d. variables taking values in a set A . Suppose that $f(w_1, w_2, \dots, w_m)$ is a function from A^m to \mathbb{R} with the property that changing any of the arguments of f while holding the others fixed changes the value of f by a quantity whose absolute value is less or equal to $c > 0$. Then for all $\varepsilon > 0$ we have*

$$P(|f(W_1, \dots, W_m) - \mathbf{E}[f(W_1, \dots, W_m)]| \geq \varepsilon) \leq 2e^{-2\varepsilon^2/(mc^2)}$$

The next lemma we need is

Lemma 4.2 *For all q_1, q_2 , such that $0 < q_1 < q_2 < \infty$, there exists $K > 0$ such that for all n large enough and for all $q \in [q_1, q_2]$ we have*

$$\left| \varphi(q) - \frac{\mathbf{E}[F_n(nq)]}{n} \right| \leq K \frac{\sqrt{\log n}}{\sqrt{n}}. \quad (4.27)$$

The similar result can be found in [2]. His proof is applicable to our case (see remark in the end of Section 2 of [2]), with just few small changes.

We are now ready to finish the proof of Theorem 3.1. We first prove (3.5). For this let $0 < q_1 < q_2 < \infty$ be such that $\varphi(p) \in C^2[q_1, q_2]$ and

$$q_1 < p_1, p_2 < q_2 \quad (4.28)$$

Then, because of (4.26), (4.27), and (4.28) we find that for all n (random) large enough and for all $p \in [p_1, p_2]$ it holds

$$|\varepsilon_1| \leq 2K \frac{\sqrt{\log n}}{\sqrt{n}}. \quad (4.29)$$

Note that since $\beta \in [\beta_1, \beta_2]$ we find that

$$\Delta \leq n^{\beta_2 - 0.5}, \quad (4.30)$$

where $n^{\beta_2-0.5}$ goes to zero as n goes to infinity since we assumed that $\beta_2 < 0.5$. Hence, since we also assumed V to be bounded uniformly (see (3.4)), for all n large enough and for all $p \in [p_1, p_2]$, we have that $p + V\Delta \in [q_1, q_2]$. Hence again inequalities (4.26) and (4.27) apply and we find

$$|\varepsilon_3| \leq 2K \frac{\sqrt{\log n}}{\sqrt{n}}. \quad (4.31)$$

As $\varphi(p) \in C^2[q_1, q_2]$, the second derivative of $\varphi(\cdot)$ is bounded on $[q_1, q_2]$. Denote by K_6 the maximum

$$K_6 := \max_{p \in [q_1, q_2]} |\varphi''(p)|.$$

As mentioned, for n (random) large enough we have that $p + V\Delta$ is in $[q_1, q_2]$. By the Mean Value Theorem, we have then that

$$|\varepsilon_6| \leq K_6 \Delta V$$

and hence with the help of (3.4), we get

$$|\varepsilon_6| \leq K_6 c_2 n^{\beta-0.5}. \quad (4.32)$$

Using now the bound (4.29) and (3.4), we obtain the inequality

$$\left| \frac{\varepsilon_1}{V\Delta} \right| \leq 2K \frac{\sqrt{\log n}}{\sqrt{n}} \cdot \frac{1}{c_1 n^{\beta-0.5}}$$

and hence

$$\left| \frac{\varepsilon_1}{V\Delta} \right| \leq \frac{2K}{c_1} \sqrt{\log n} n^{-\beta}. \quad (4.33)$$

In the same way we obtain

$$\left| \frac{\varepsilon_3}{V\Delta} \right| \leq \frac{2K}{c_1} \sqrt{\log n} n^{-\beta}. \quad (4.34)$$

Together, (4.32), (4.33), (4.34) and imply that

$$|\varepsilon_a| \leq C_1 n^\alpha \sqrt{\log n} \quad (4.35)$$

where we take

$$C_1 := K_6 c_2 + \frac{4K}{c_1}.$$

Then, (4.35) and (4.22) together imply inequality (3.5).

We are now going to prove the bound (3.6). We chose q_1 and q_2 in the same way as was done in the previous computations. Because Δ goes to zero uniformly when n goes to infinity (see inequality (4.30)), there exists n_0 such that for all $n \geq n_0$, for all $p \in [p_1, p_2]$ and all $\beta \in [\beta_1, \beta_2]$ we have

$$\frac{p}{1 + \Delta} \in [q_1, q_2].$$

Hence, inequality (4.26) and (4.27) apply, and we obtain that for all n large enough

$$|\varepsilon_2| \leq 2K \frac{\sqrt{\log(n + \Delta n)}}{\sqrt{n + \Delta n}} \leq 2K \frac{\sqrt{\log(n + \Delta n)}}{\sqrt{n}}. \quad (4.36)$$

Also, we may assume that for n large enough $n + \Delta n \leq 2n$. This assumption together with (4.36) implies

$$|\varepsilon_2| \leq 4K \frac{\sqrt{\log n}}{\sqrt{n}} \quad (4.37)$$

which also leads to

$$\left| \frac{\varepsilon_2}{\Delta} \right| \leq 4K \sqrt{\log n} n^{-\beta}. \quad (4.38)$$

For the same reasons we obtain

$$\left| \frac{\varepsilon_1}{\Delta} \right| \leq 2K \sqrt{\log n} n^{-\beta}. \quad (4.39)$$

Next consider the map

$$x \mapsto \varphi \left(\frac{p}{1 + x} \right).$$

Obviously there exists an interval $[a, b]$, such that $0 \in (a, b)$, $-1 \notin [a, b]$, and such that for all $x \in [a, b]$ we have $p/(1 + x) \in [q_1, q_2]$. The above map is

then well defined and it is twice continuously differentiable on $[a, b]$. Since we know that Δ goes to zero uniformly and $0 \in (a, b)$, we have that for all n large enough and all $\beta \in [\beta_1, \beta_2]$, we get $\Delta \in [a, b]$. Let $c_3 > 0$ designate the maximum of the absolute value of the second derivative of $\varphi(p/(1+x))$:

$$c_3 := \max_{x \in [a, b]} \left\{ \left| \frac{d^2 \varphi(p/(1+x))}{d^2 x} \right| \right\}.$$

By Taylor's formula, we obtain

$$\begin{aligned} \varphi\left(\frac{p}{1+\Delta}\right) &= \varphi(p) + \frac{d}{dx} \varphi\left(\frac{p}{1+x}\right) \Big|_{x=0} \Delta + \frac{1}{2} \frac{d^2}{dx^2} \varphi\left(\frac{p}{1+x}\right) \Big|_{x=\xi} \Delta^2 \\ &= \varphi(p) - p\varphi'(p)\Delta + \frac{1}{2} \frac{d^2}{dx^2} \varphi\left(\frac{p}{1+x}\right) \Big|_{x=\xi} \Delta^2 \end{aligned}$$

where $0 < \xi < \Delta$. Thus,

$$\begin{aligned} |\varepsilon_4| &= \left| \frac{\varphi(p) - \varphi(p/(1+\Delta))}{\Delta} - p\varphi'(p) \right| \\ &\leq \left| \frac{1}{2} \frac{d^2}{dx^2} \varphi\left(\frac{p}{1+x}\right) \Big|_{x=\xi} \Delta \right| \\ &\leq c_3 \Delta \\ &= c_3 n^{\beta-0.5} \end{aligned} \tag{4.40}$$

for all n large enough and for all $\beta \in [\beta_1, \beta_2]$.

Finally, since Δ goes to zero uniformly, we find that for all n large enough and all $\beta \in [\beta_1, \beta_2]$ we have $p/(1+\Delta) \in [q_1, q_2]$. By the Mean Value Theorem, we obtain

$$|\varepsilon_5| \leq c_5 \Delta = c_5 n^{\beta-0.5}, \tag{4.41}$$

where

$$c_5 := \max_{p \in [q_1, q_2]} |\varphi'(p)|.$$

Looking at the definition (4.19) of the error term ε as well as the inequalities (4.37)-(4.41), we obtain

$$|\varepsilon| \leq C_2 \sqrt{\log n} n^\alpha, \tag{4.42}$$

where $\alpha = \max\{\beta - 0.5, -\beta\}$ and C_2 is the constant

$$C_2 := 10K + c_3 + c_5.$$

Let β_3 be equal to $\beta_3 := -\max\{\beta_2 - 0.5, -\beta_1\}$. Note that $\beta_3 > 0$ and, since $\beta \in [\beta_1, \beta_2]$, we have

$$n^\alpha \leq n^{-\beta_3}. \quad (4.43)$$

Hence, inequality (4.42) reads

$$|\varepsilon| \leq C_2 \sqrt{\log n} n^{-\beta_3}, \quad (4.44)$$

where the right-hand side converges to zero and does not depend on β . We assumed that for p in an open interval containing $[p_1, p_2]$ the derivative φ' is bounded below. Hence we get that there exists a constant $c_7 > 0$, such that for all $p \in [p_1, p_2]$ we have

$$\frac{1}{\varphi'(p)} \leq c_7. \quad (4.45)$$

We have proved in (4.35), that the difference between ϱ_a and $\varphi'(p)$ is less than a $C_1 n^\alpha \sqrt{\log n}$ for n large enough and all $\beta \in [\beta_1, \beta_2]$ and $p \in [p_1, p_2]$. Hence from our last comment above it follows that this difference is less than $\sqrt{\log n} n^{-\beta_3}$. Hence, $\varphi'(p)$ being bounded below, we obtain that for large enough n , ϱ_a is also bounded below. Hence, we get a uniform bound for all n large enough and all $\beta \in [\beta_1, \beta_2]$ and $p \in [p_1, p_2]$:

$$\frac{1}{\varrho_a} \leq c_8. \quad (4.46)$$

since $[p_1, p_2]$ is a compact interval and since $\varphi(p)$ is continuously differentiable on it, we have that φ and φ' are both bounded from above and below on $[p_1, p_2]$. Hence, so is $-p\varphi'(p) + \varphi(p)$. Hence there exists $c_9 > 0$ so that for all $p \in [p_1, p_2]$ we have

$$|-p\varphi'(p) + \varphi(p)| \leq c_9.$$

Looking at the definition (4.25) of ε_v and using the last inequality above as well as (4.45) and (4.46), we find

$$|\varepsilon_v| \leq c_8|\varepsilon| + c_7c_8c_9|\varepsilon_a|.$$

Using (4.42) and (4.35), in the last inequality above, yields

$$|\varepsilon_v| \leq C_3\sqrt{\log n} n^\alpha, \tag{4.47}$$

where

$$C_3 := c_8C_2 + c_7c_8c_9C_1.$$

Inequality (4.47) together with (4.24), imply (3.6). This then finishes the proof of our main theorem. \square

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