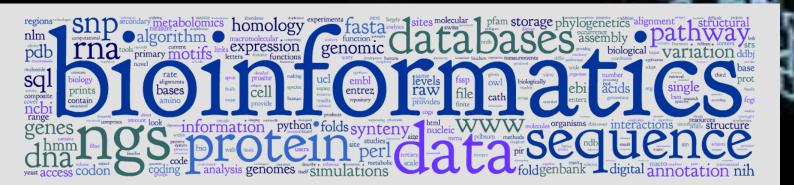
Samson Zhou

Pattern Matching over Noisy Data Streams



Finding Structure in Data



Pattern Matching

Finding all instances of a pattern within a string ABCD ABCAABCDAACAABCDBCABCDADDDEAEABCDA

Knuth-Morris-Pratt'70

Palindrome

- A string that reads the same forwards and backwards
- Manacher'75
- $\clubsuit S = S^R$
- ✤ RACECAR
- * RACECAR
- ✤ AIBOHPHOBIA
- * AIBOHPHOBIA





Alignment

- ✤ For strings S and T, indices i, j, and a metric dist: S and T have an alignment of length i j + 1 if S[i, j] = T[i, j]
- $\clubsuit S = \mathsf{ALGORITHM}$
- T = LOGARITHM



A portion of a string that repeats
 ABCDABCDABCDABCD
 ABCDABCDABCDABCD

Streaming Model

String of length n arrives one symbol at a time
 Use o(n) space, ideally O(polylog n)
 abaacabaccbabbbcbabbccababbccb
 abaacabaccbabbbcbabbccababbccb



Finding Structure in Noisy Data

Palindrome

- A string that reads the same forwards and backwards $S = S^R$
- ✤ RACECAR
- RACECAR
- AIBOHPHOBIAAIBOHPHOBIA





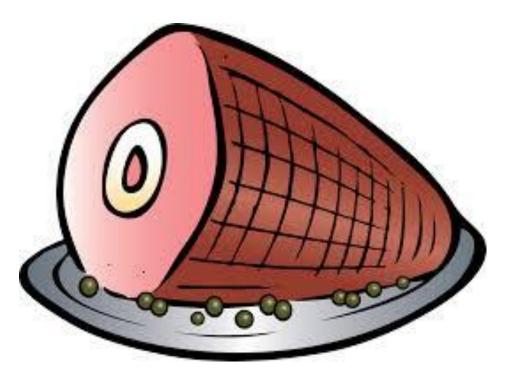
d-Near-Palindrome

- ★ A string that "almost" reads the same forwards and backwards
- ♦ Given a metric *dist*, a *d*-near-palindrome has $dist(S, S^R) \le d$.
- ✤ RACECAR
- FACECAR



Hamming Distance

- ♣ Given strings X, Y, the Hamming distance between X and Y is defined as the positions i at which $X_i \neq Y_i$.
- S = FACECAR
- $S^R =$ **RACECAF**
- $\bigstar HAM(S, S^R) = 2$



Longest *d*-Near-Palindrome Problem

✤ Given a string S of length n M. the longest d-near-palindron e in

that ves in a data stream, identify o(n).

Solven a string S of length n, which arrives in a data stream, find a "long" d-near-palindrome in space o(n).

Related Work

- O(log n) space to provide a (1 + ε) multiplicative approximation to the length of the longest palindrome (Berenbrink, Ergün, Mallmann-Trenn, Sadeqi Azer '14)
- * $O(\sqrt{n})$ space to provide a \sqrt{n} additive approximation to the length of the longest palindrome (BEMS14)
- * $O(\sqrt{n})$ space to find the longest palindrome in two passes (BEMS14) * $\Omega\left(\frac{\log n}{\epsilon \log(1+\epsilon)}\right)$ space for $(1 + \epsilon)$ multiplicative approximation (GMSU16)
- $\Omega\left(\frac{n}{E}\right)$ space for *E* additive approximation (GMSU16)

Our results

- * $O\left(\frac{d \log^7 n}{\epsilon \log(1+\epsilon)}\right)$ space to provide a $(1 + \epsilon)$ multiplicative approximation to the length of the longest *d*-near-palindrome
- * $O(d\sqrt{n}\log^6 n)$ space to provide a \sqrt{n} additive approximation to the length of the longest *d*-near-palindrome
- * $O(d^2\sqrt{n}\log^6 n)$ space to find the longest *d*-near-palindrome in two passes
- * $\Omega(d \log n)$ space LB for $(1 + \varepsilon)$ multiplicative approximation
- $\Omega\left(\frac{dn}{E}\right)$ space LB for *E* additive approximation

Comparison

	Longest Palindrome	Longest <i>d</i> -Near- Palindrome (Here)
$(1 + \varepsilon)$ multiplicative	0(log ² n) (BEMS14)	$O\left(\frac{d\log^7 n}{\varepsilon\log(1+\varepsilon)}\right)$
\sqrt{n} additive	$O(\sqrt{n}\log n)$ (BEMS14)	$O(d\sqrt{n}\log^6 n)$
two pass exact	$O(\sqrt{n}\log n)$ (BEMS14)	$O(d^2\sqrt{n}\log^6 n)$
$(1 + \varepsilon)$ multiplicative LB	$\Omega\left(\frac{\log n}{\log(1+\varepsilon)}\right) \text{(GMSU16)}$	$\Omega(d \log n)$
E additive LB	$\Omega\left(\frac{n}{E}\right)$ (GMSU16)	$\Omega\left(\frac{dn}{E}\right)$



Suppose we see string S, followed by string T. How can we determine if S = T, with high probability?



Karp-Rabin Fingerprints

♣ Given base B and a prime P, define $\phi(S) = \sum_{i=1}^{n} B^{i}S[i] \pmod{P}$ ♣ If S = T, then $\phi(S) = \phi(T)$

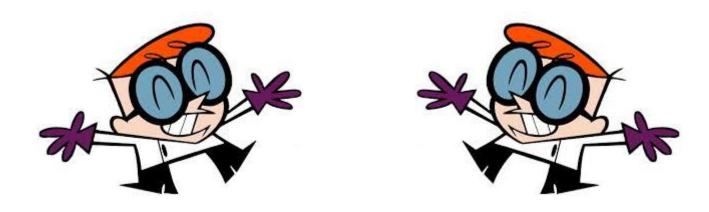
• If $S \neq T$, then $\phi(S) \neq \phi(T)$ w.h.p. (Schwartz-Zippel)



Properties of Karp-Rabin Fingerprints



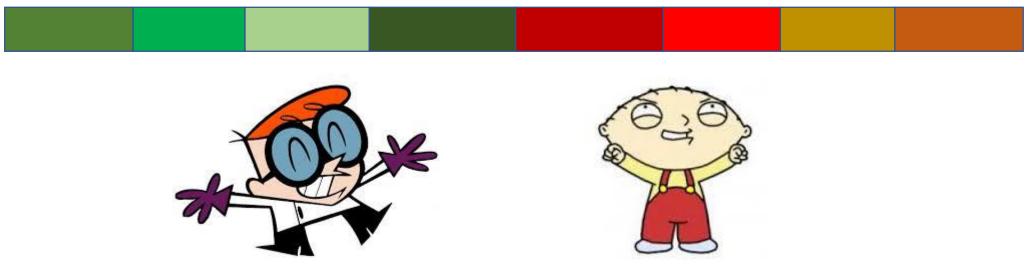
Identifying Palindromes



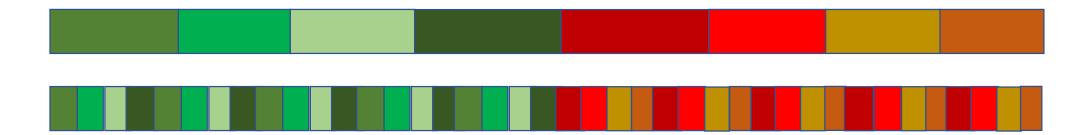
Identifying Near-Palindromes?



Identifying Near-Palindromes?



Identifying Near-Palindromes? (CFP+16)

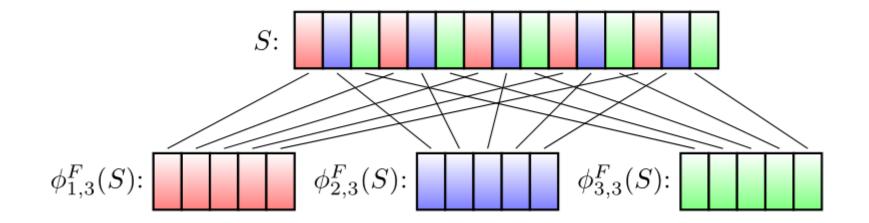




Karp-Rabin Fingerprints for subpatterns

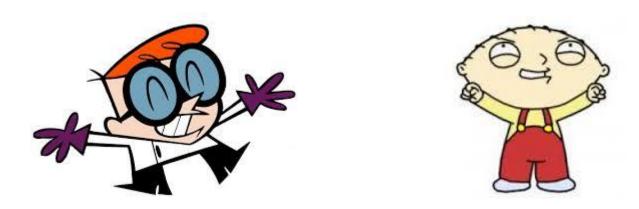
$$S_{a,b} = S[a]S[a + b]S[a + 2b]S[a + 3b] \dots$$

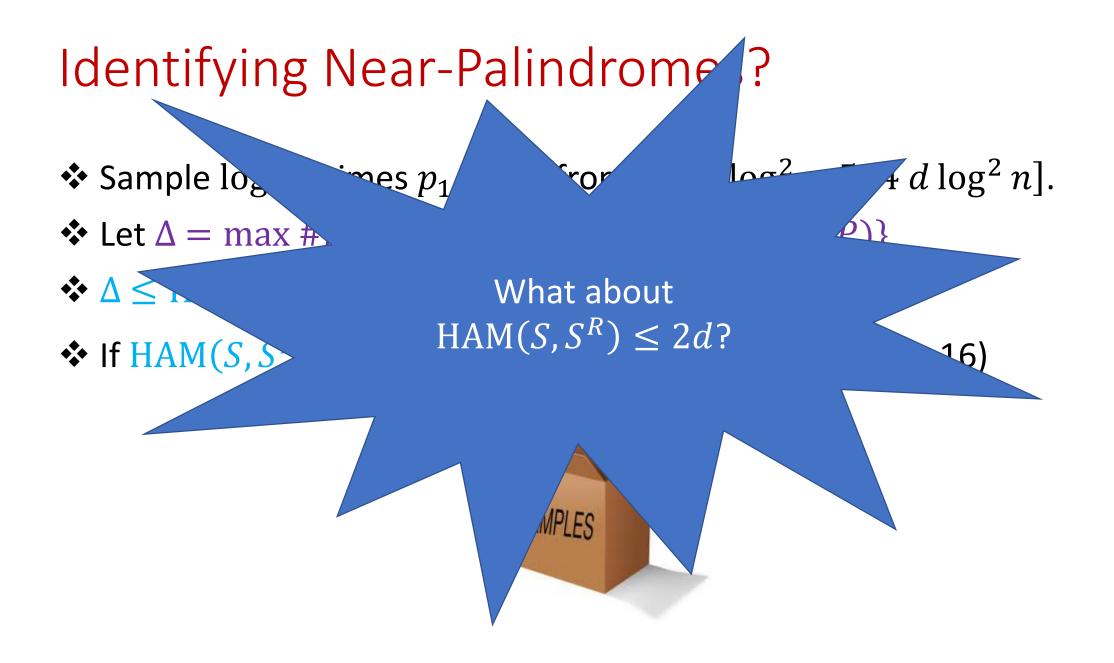
$$\phi_{a,b}(S) = \phi(S_{a,b}) = B * S[a] + B^2 * S[a + b] + B^3 * S[a + 2b] \dots$$



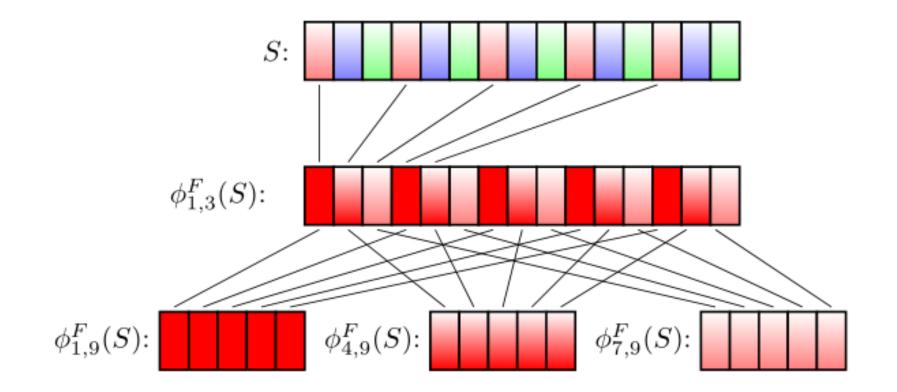
Identifying Near-Palindromes?

Let Δ = #{a | $φ_{a,b}(S) ≠ B^k φ_{a,b}^R(S) \pmod{P}$ }
 Then Δ ≤ HAM(S, S^R)



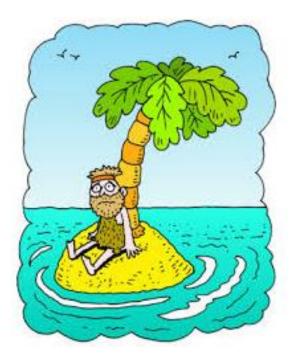


Karp-Rabin Fingerprints for sub-subpatterns



Second level Karp-Rabin Fingerprints

❖ Call a mismatch *isolated* under p_i if it is the only mismatch under some subpattern S_{a,pi}. Let I be the number of isolated mismatches.
 ❖ If HAM(S, S^R) ≤ 2d, then I = HAM(S, S^R) w.h.p. (CFP+16)



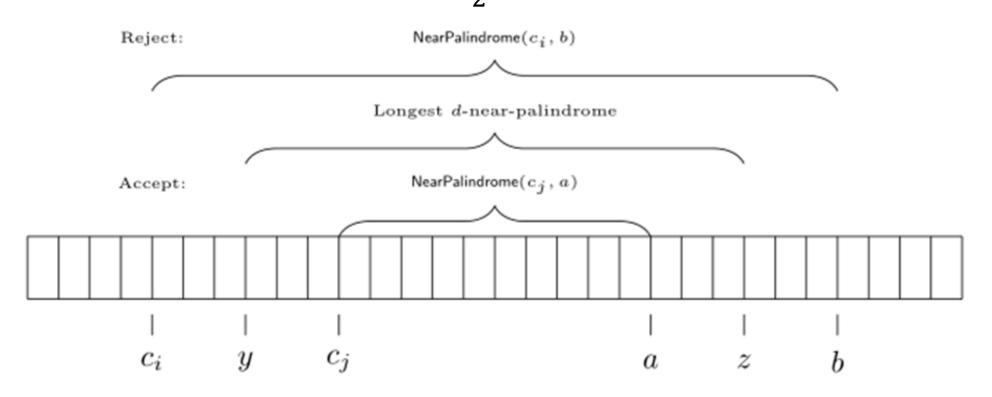


✤ There exists a data structure of size $O(d \log^6 n)$ bits which recognizes whether HAM(S, S^R) ≤ d w.h.p.



Additive Error Algorithm

• Initialize a data structure every $\frac{\sqrt{n}}{2}$ positions!



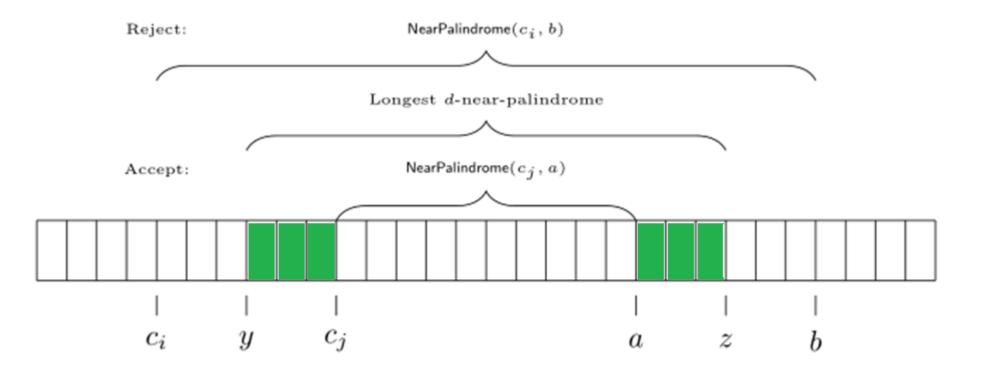
Additive Error Algorithm

- $\bigstar \frac{\sqrt{n}}{2}$ sketches, each of size $O(d \log^6 n)$ bits
- ***** Total space: $O(d\sqrt{n}\log^6 n)$ bits



2-Pass Exact Algorithm

- Can we modify 1-pass additive algorithm to 2-pass exact?
- Missing characters before checkpoint!



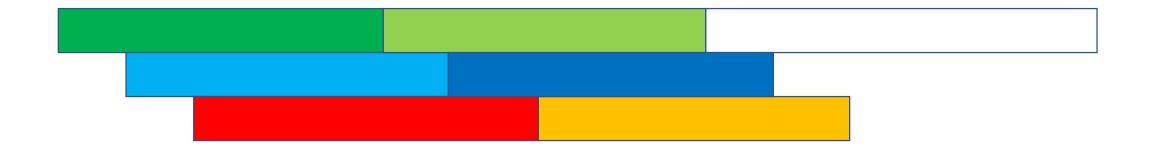
2-Pass Exact Algorithm

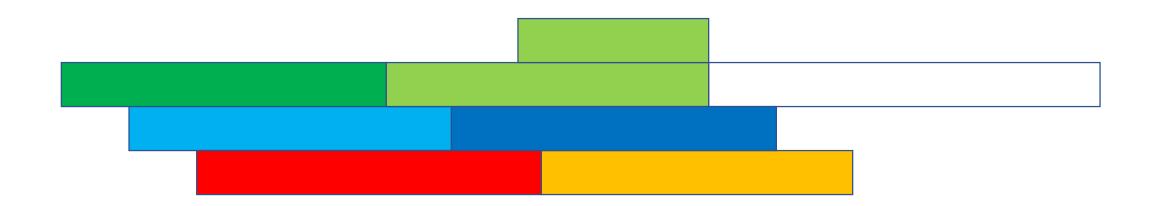
- Idea: keep all characters before each checkpoint in the second pass
- What if there are O(n) candidates?



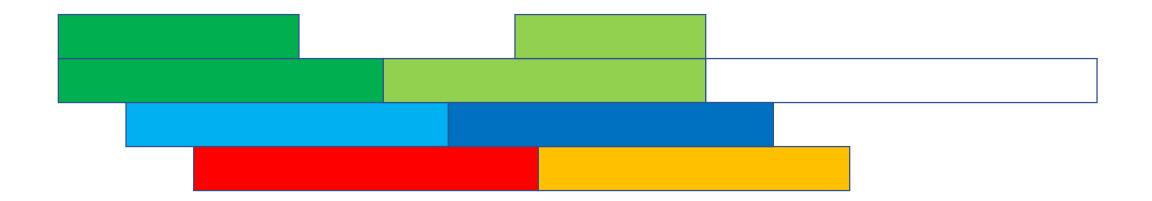




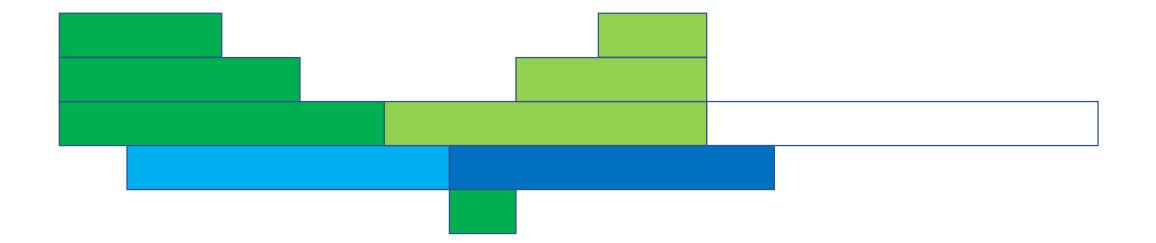




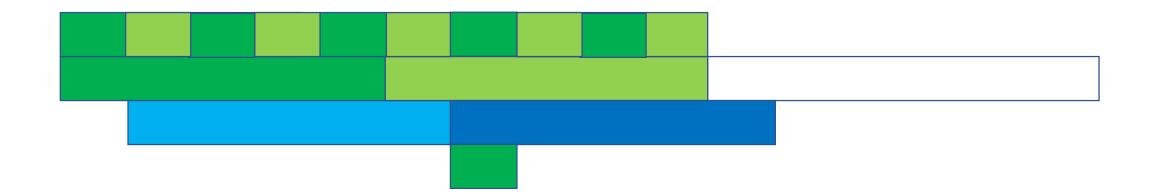
Structural Result of Palindromes (BEMS14)



Structural Result of Palindromes (BEMS14)



Structural Result of Palindromes (BEMS14)



Structural Result of Near-Palindromes

- * Not quite periodic (at most 2d 1 different words)
- ♦ Need to save at most 2d 1 fingerprints of words



2-Pass Exact Algorithm

- * Not quite periodic (at most 2d 1 different words)
- ♦ Need to save at most 2d 1 fingerprints of words



2-Pass Exact Algorithm

- ***** First pass: $O(d^2\sqrt{n}\log^7 n)$ bits
- At most 2d 1 fingerprints, each of size $O(d^2 \log^6 n)$ words
- Need to save at \sqrt{n} characters before 2d 1 checkpoints: $O(d\sqrt{n})$
- ***** Total space: $O(d^2\sqrt{n}\log^7 n)$ bits



- Yao's Principle: to show that any randomized algorithm fails, show that every deterministic algorithm fails over random inputs
- * Let ν be the prefix of 10110011100011110000 ... = $1^1 0^1 1^2 0^2$... of length $\frac{n}{4}$ (GMSU16).
- ✤ Take x ∈ X = {strings of length $\frac{n}{4}$ with weight d}
- $Take y \in Y = \{ y \mid HAM(x, y) = d \text{ or } HAM(x, y) = d + 1 \}$

• Define $s(x, y) = v^R x y^R v$.

YES: If HAM $(x, y) \leq d$, then the longest dnear-palindrome of s(x, y) has length n. NO: If HAM(x, y) > d, then the longest dnear-palindrome of s(x, y) has length at most $200d^2 + \frac{n}{2}$.

★ A (1 + ε) multiplicative algorithm differentiates whether HAM(x, y) ≤ d or HAM(x, y) > d.

✤ Just need to show cannot differentiate whether HAM(x, y) ≤ d or HAM(x, y) > d in $o(d \log n)$ space!

★ Save x in
$$\frac{d \log n}{3}$$
 bits.
★ Since $x \in X = \{\text{strings of length } \frac{n}{4} \text{ with weight } d\}$, there are $\frac{|X|}{4}$ pairs (x, x') which are mapped to the same configuration.



- Let *I* be the set of indices for which $x_i = 1$ or $x'_i = 1$
- Suppose HAM(x, y) = d but y does not differ from x in I
- ✤ x: 1011000001000100000100100000
- ✤ x': 1000001001010100000100100000
- * y: 1111011000100101110010010010
- ***** Then HAM(x', y) > d!
- **\Leftrightarrow** Errs on either s(x, y) or s(x', y).



 $\dot{5}\dot{5}\dot{5}$

There are $\frac{|X|}{4}$ values of x mapped to the wrong configuration, each with $\binom{n}{4} - 2d \\ d$ values of y, where algorithm is incorrect.

Probability of failure:

$$\frac{|X| \begin{pmatrix} \frac{n}{4} - 2d \\ d \end{pmatrix}}{|X| |Y|} \ge \frac{1}{n}$$

In review

- ✤ Provided a distribution over which any deterministic algorithm with o(d log n) bits fails to distinguish HAM(x, y) ≤ d or HAM(x, y) > d at least $\frac{1}{n}$ of the time
- ★ A (1 + ε) multiplicative algorithm differentiates whether HAM(x, y) ≤ d or HAM(x, y) > d
- Showed every deterministic algorithm fails over random inputs



Additive Lower Bounds



Questions?



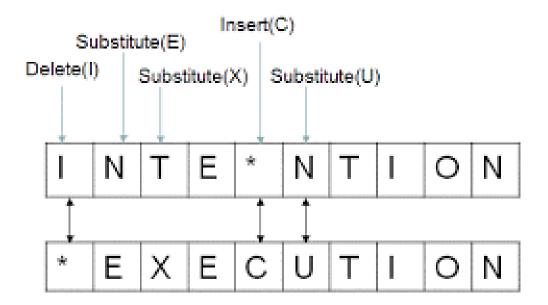
d-Near-Alignment

- ❖ For strings *S* and *T*, indices *i*, *j*, and a metric *dist*: *S* and *T* have a *d*-near-alignment of length i j + 1 if $dist(S[i, j], T[i, j]) \le d$.
- $\clubsuit S = \mathsf{RACECAR}$
- rightarrow T = FACECAR



Edit (Levenshtein) Distance

- Given strings X, Y, the edit distance between X and Y is defined as the minimum number of deletions, insertions, and substitutions performed on X to obtain Y.
- * S = 10101010101010
- * T = 0101010101010101
- $\bigstar HAM(S,T) = 16$
- ed(S,T) = 2



Edit (Levenshtein) Distance

- Classical offline solution: dynamic programming $O(n^2)$ time (WF74)
- **\diamond** Cannot be computed in $O(n^{2-\delta})$ time assuming SETH (BI15)
- Any linear sketch which distinguishes the cases ed(x, y) = 2 and ed(x, y) = 1 requires $\Omega(n)$ space (AGMP13)



Longest *d*-Near-Alignment Problem

Given strings S and T of le identify the longest d-near

which arrive in a data stream, n space o(n).

• Given strings S and T of length n, which arrive simultaneously in a data stream, identify the longest d-near-alignment in space o(n).

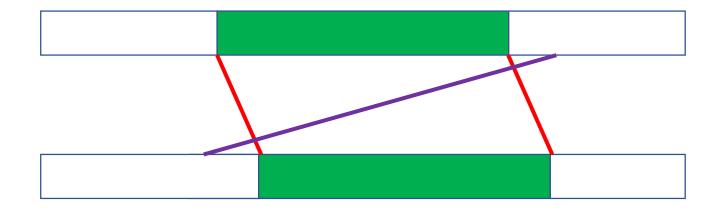
ign

Results (All Edit Distance)

♦ O $\left(\frac{d \log n}{\varepsilon \log(1+\varepsilon)}\right)$ space to provide a $(1 + \varepsilon)$ multiplicative approximation to the length of the *d*-near-alignment (simultaneous)
♦ O $\left(\frac{dn \log n}{\varepsilon}\right)$ space to provide an *E* additive approximation to the length of the *d*-near-alignment (simultaneous)

- * $O(d^2 + d \log n)$ space to find the longest *d*-near-alignment (simultaneous)
- * $\Omega(d \log n)$ space LB for $(1 + \varepsilon)$ multiplicative approximation in streaming model

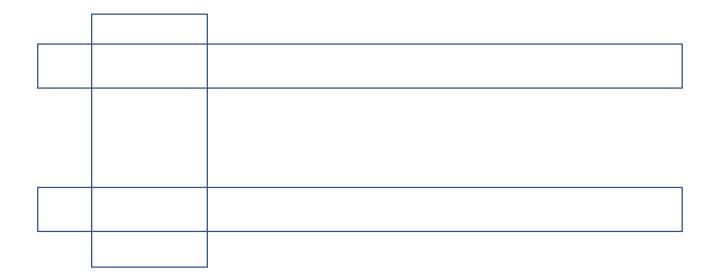
Observation #1: If d + 1 consecutive characters in S are matched to d + 1 consecutive characters in T, no character before the region can be matched to a character after the region by any other alignment



✤ Observation #2: If $(d + 1)^2$ consecutive characters in S and T does not contain a region (of length d + 1), then it requires d edit operations to be aligned

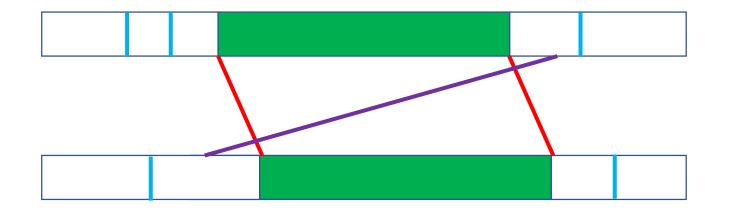


Sliding window of size $(d + 1)^2$ identifies either the most recent region or the most recent d edit operations



Algorithm keeps the most recent d edit operations, location of the latest region, and the sliding window of size $(d + 1)^2$

Edit operations before the region are fixed



- Window of size $(d + 1)^2$
- **\therefore** Locations of *d* edit operations, each requiring space $O(\log n)$
- ***** Total space: $O(d^2 + d \log n)$

Questions?





A portion of a string that repeats
 ABCDABCDABCDABCD
 ABCDABCDABCDABCD

Periodicity

- Alternate definition: prefix is the same as suffix
- ✤ If S has length n, and S[1: n p] = S[p + 1: n], then we say S has period p.

ABCDABCDABCDABCD ABCDABCDABCD ABCDABCDABCD ABCDABCDABCD

Hamming Distance

♣ Given strings *X*, *Y*, the Hamming distance between *X* and *Y* is defined as the positions *i* at which $X_i \neq Y_i$.

S = HAMMINGT = FALLING

$$HAM(S,T) = 3$$

k-Periodicity

✤ A string that is "almost" periodic, robust to k changes.

- Periodicity: S[1:n-p] = S[p+1:n]
- ★ k-Periodicity: HAM(S[1: n p], S[p + 1, n]) ≤ k. ABCDABCDABCEABCE ABCDABCDABCEABCE ABCDABCDABCEABCE ABCDABCEABCE ABCDABCEABCE 1-period: 4

Long term periodic changes, but also encompasses "natural" definition.

k-Periodicity Problem

Solven a string S of length n, which arrives in a data stream, identify the smallest k-period in space o(n).

Siven a string S of length n, which arrives in a data stream, identify the smallest k-period in space o(n), with two passes.

Related Work

- * $O(\log^2 n)$ space to find the shortest period in one-pass, if $p \le \frac{n}{2}$. (ErgunJowhariSaglam10)
- * $\Omega(n)$ space to find the period in one-pass, if $p > \frac{n}{2}$. (EJS10)
- * $O(\log^2 n)$ space to find the shortest period in two-passes, even if $p > \frac{n}{2}$. (EJS10)

k-Periodicity (Our results)

- * $O(k^4 \log^9 n)$ space to find the shortest k-period in one-pass, if $p \le \frac{n}{2}$.
- * $O(k^4 \log^9 n)$ space to find the shortest k-period in two-passes, even if $p > \frac{n}{2}$.
- * $\Omega(n)$ space to find the k-period, if $p > \frac{n}{2}$, in one-pass.
- ♦ $\Omega(k \log n)$ space to find the *k*-period, even if $p \le \frac{n}{2}$, in one-pass.

Ideas from Streaming Periodicity

★ A period p satisfies S[1: n - p] = S[p + 1, n].
★ If $p \leq \frac{n}{2}$, then S $\left[1:\frac{n}{2}\right] = S\left[p + 1, p + \frac{n}{2}\right]$.
ABCDABCDABCDABCD
ABCDABCDABCDABCD
ABCDABCDABCDABCD
ABCDABCDABCDABCD
ABCDABCDABCDABCD
ABCDABCDABCDABCD

• If $p > \frac{n}{2}$, then for some $m, S[1:2^m] = S[p + 1, p + 2^m]$.

Karp-Rabin Fingerprints

♣ Given base B and a prime P, define $\phi(S) = \sum_{i=1}^{n} B^{i}S[i] \pmod{P}$ ♣ If S = T, then $\phi(S) = \phi(T)$

• If $S \neq T$, then $\phi(S) \neq \phi(T)$ w.h.p. (Schwartz-Zippel)



Ideas from Streaming Periodicity

First pass: Find all positions p such that first $\frac{n}{2}$ characters match. $S\left[1:\frac{n}{2}\right] = S\left[p+1, p+\frac{n}{2}\right].$ ABCDABCDABCDABCD
ABCDABCDABCDABCD

Second pass: For each p, check whether p is a k-period.

S[1:n-p] = S[p+1,n].ABCDABCDABCDABCD ABCDABCDABCDABCD

Overall Idea

- ★ A period p satisfies HAM(S[1:n-p], S[p+1,n]) ≤ k.
 ★ If $p \leq \frac{n}{2}$, then HAM $\left(S\left[1:\frac{n}{2}\right], S\left[p+1, p+\frac{n}{2}\right]\right) \leq k$.
 ★ First pass: Find all positions p that match the first $\frac{n}{2}$ characters.
 HAM $\left(S\left[1:\frac{n}{2}\right], S\left[p+1, p+\frac{n}{2}\right]\right) \leq k$.
- Second pass: For each p, check whether p is a k-period. HAM $(S[1:n-p], S[p+1,n]) \le k$.
- Reduction to Pattern Matching / k-Mismatch

✤ First pass: Find all positions p, "candidate" k-periods. $HAM\left(S\left[1:\frac{n}{2}\right],S\left[p+1,p+\frac{n}{2}\right]\right) \leq k.$

- Second pass: For each p, check whether p is a k-period. HAM $(S[1:n-p], S[p+1,n]) \le k$.
- ABCDABCDABCDABCDABCD
- Candidate positions $p = \{4, 8, 12, 16, ... \}$.
- Candidates form an arithmetic progression!



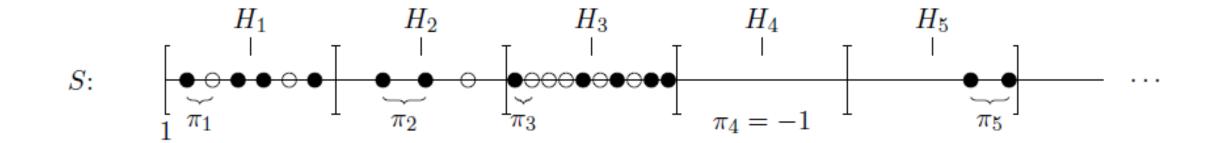


- If p and q are periods, then d = gcd(p, q) is a period.
- Does not work for k-periodicity!
- AAAABA, k = 1
- * p = 2: AAAABA, AAAABA AAAA 1 mismatch AABA
- p = 3: AAAABA, AAAABAAAAABA 1 mismatch
- p = 1: AAAABA, AAAABAAAAABAAABA 2 mismatches!

- Periodicity: Candidate positions p = {4,8,12,16, ... } What's actually happening in the second pass? Using S[1:4], S[5:8], S[9:12],... to build S[5:n], S[9:n], S[13:n],... Can do this because S[1:4], S[5:8], S[9:12] are all the same!
- * *k*-periodicity: Candidate positions $p = \{8, 16, 20, 28, 32 \dots\}$?
- Attempt: Candidate positions p = {4,8,12,16,20,24,28,32 ... }?
 Can still do above construction if "most" of S[1:4], S[5:8], S[9:12] are the same

Not sure if true...

- **Candidates** $p = \{8, 16, 20, 27, 30, 39, 45, 55\}$?
- ***** Candidates $p = \{8, 12, 16, 20\}, \{27, 30, 33, 36, 39\}, \{45, 50, 55\}$



- If p and q are periods, then d = gcd(p,q) is a period.
- If p and q are "small", then d = gcd(p,q) is a $O(k^2)$ -period.
- > At most $O(k^2)$ of the substrings S[1:d], S[d + 1:2d], S[2d + 1:3d], can be different



• If p and q are "small", then d = gcd(p,q) is a $O(k^2)$ -period.

i + p

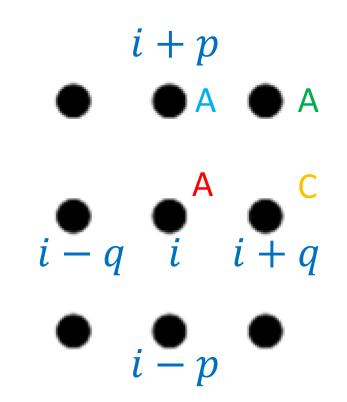
i - q i i + q

If there are at most k indices i such that $S[i] \neq S[i + p]$, and at most k indices j such that $S[j] \neq S[j + q]$, then there are at most $O(k^2)$ indices l such that $S[l] \neq S[l + d]$.

Consider the indices as a grid.

 $\dots AABAABCCAA\dots$ p = 3, q = 7

Solve Bound the number of indices l such that $S[l] \neq S[l+d]$.

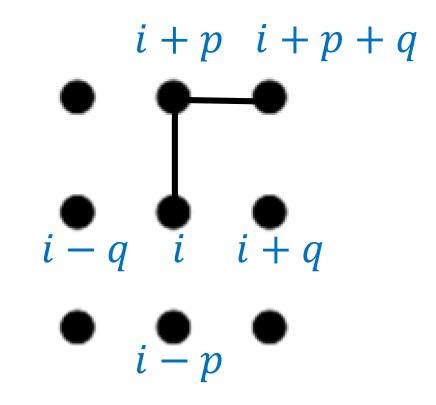


Connect adjacent points with edges.

- "Good edge" if S[i] = S[i + p].
- If there exists a path from *i* to *j* which "hops" along good edges, then S[i] = S[j].

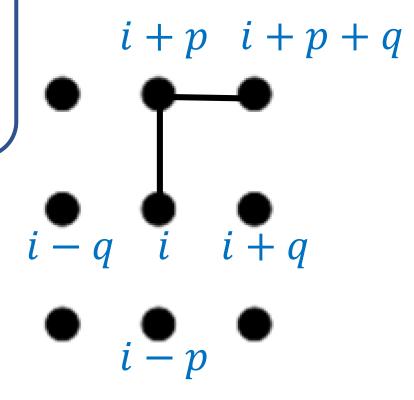
...AABAAABCCAA...

p = 3, q = 7...AABAAABCCAA...



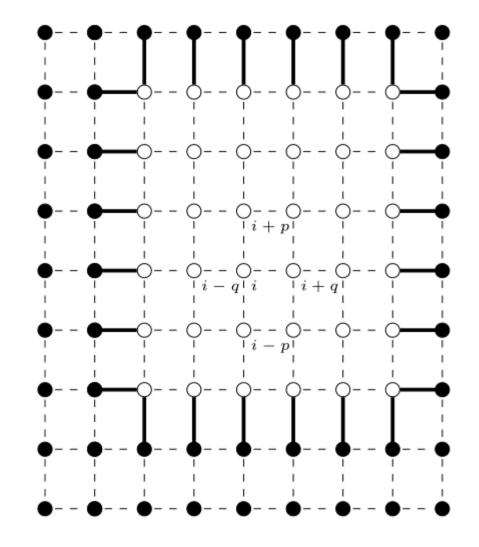
If there are at most k indices i such that $S[i] \neq S[i + p]$, and at most k indices j such that $S[j] \neq S[j + q]$, then there are at most $O(k^2)$ indices l such that $S[l] \neq S[l + d]$.

- Solve Bound the number of indices l such that $S[l] \neq S[l+d]$.
- If S[l] ≠ S[l + d], then l must be enclosed by bad edges.
- There are at most 2k bad edges.
- How many enclosed points can there be?



If there are at most 2k bad edges, there are $O(k^2)$ enclosed points.
There are $O(k^2)$ indices l such that $S[l] \neq S[l+d]$.

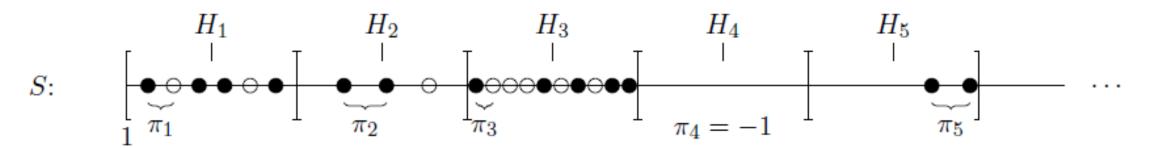




In review

- If p and q are "small", then d = gcd(p,q) is a $O(k^2)$ -period.
- ✤ Positions p = {8,16,20,27,30,39,45,55}?
- * Positions $p = \{8, 12, 16, 20\}, \{27, 30, 33, 36, 39\}, \{45, 50, 55\}$





In review

 \clubsuit First pass: Find all positions p such that

HAM
$$\left(S\left[1:\frac{n}{2}\right], S\left[p+1, p+\frac{n}{2}\right]\right) \le k.$$

Second pass: For each p, check if HAM $(S[1:n-p], S[p+1,n]) \le k$.



Open Problems

- What can we say about these problems with other distance metrics (particularly, edit distance)?
- Can we improve the space usage? Specifically, the k⁴ dependence comes from the structural property and the k-Mismatch Problem algorithm.
- Can we find the longest d-near-alignment in space $o(d^2)$?
- Longest palindromic subsequence

