



# Sequences and Time Series

## Edit Distance

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# Strings, sequences, time series

| A *string* or *sequence*,  $S = (c_1, c_2, \dots, c_N)$ , is a finite sequence of symbols.

abcbbbaabbaabcbbaaabbcb

- Prefix search:
  - Find all strings that start with “tab”:
    - “table”; “tabular”; “tablet”; ...
- Subsequence search:
  - Find all strings that contain the subsequence “ark”:
    - “marketing”; “spark”; “quark”
  - Find all occurrences of “acd”:
    - “aabacdcdabdcababdacddcab.”
- Sequence similarity:
  - “table” vs. “cable”?
  - “table” vs. “tale”?
  - “table” vs. “tackle”?

# Approximate string match



- Sequence distance/similarity:
  - “table” vs. “cable”?
  - “table” vs. “bale”?
- Edit distance:
  - “table” vs. “cable”: 1 (replace “t” with “c”)
  - “table” vs. “bale”: 3 (delete “t”; replace “a” and “b”; replace “b” and “a”)
- Common edit operations
  - Replacement:
    - $a \rightarrow b$
  - Deletion:
    - $a \rightarrow \lambda$
  - Insertion:
    - $\lambda \rightarrow a$

# Edit cost

- Let  $E$  be a sequence of edit operations to convert one string to another
- Let us associate a cost,  $C$ , to each edit operation

- Costs of edit operations can be different from each other
  - Type of the operation (replace, delete, insert)
  - Symbols involved in the operation
  - Position of the edit operation

- Given a sequence of edit operations,  $E$

$$C(E) = \sum_{e_i \in E} C(e_i)$$

- Edit Distance:

$$D(String_1, String_2) = \min_{E \text{ takes } String_1 \text{ to } String_2} \{C(E)\}$$

# Edit distance

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- Let us be given two strings, P and Q, of lengths N and M
- Let us assume that all edit operations have cost = 1

$D[i,j]$  = # of edits from **length-i prefix of P** to **length-j prefix of Q**

# Edit distance

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$D[i,j]$  = # of edits from **length-i prefix of P** to **length-j prefix of Q**

- $D[0,j] = j$

P

Q

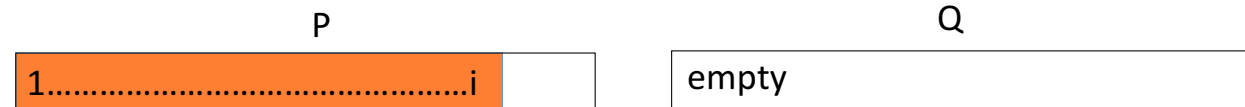
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# Edit distance

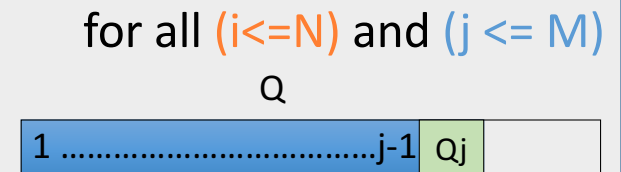
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- $D[0,j] = j$
- $D[i,0] = i$

- if( $P_i = Q_j$ )

- $D[i,j] = D[i-1,j-1]$





# Edit distance

- Let us be given two strings, P and Q, of lengths N and M
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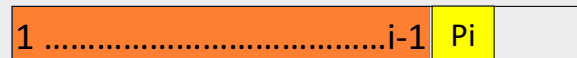
- $D[0,j] = j$
- $D[i,0] = i$

- if( $P_i = Q_j$ )  $D[i,j] = D[i-1,j-1]$  for all ( $i \leq N$ ) and ( $j \leq M$ )

else  $D[i,j] = 1 + \min\{$

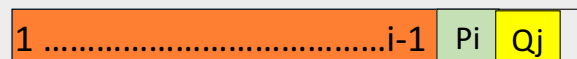
delete  $P_i$

$D[i-1,j]$  ,



insert  $Q_j$

$D[i,j-1]$  ,



replace  $P_i$  with  $Q_j$

$D[i-1,j-1]$  }



# Edit distance

- Let us be given two strings, P and Q, of lengths N and M
- Let us assume that all edit operations have cost = 1

$D[i,j]$  = Cost of edits from **length-i prefix of P** to **length-j prefix of Q**

- $D[-1,j] = \text{infinity}$ ;  $D[i,-1] = \text{infinity}$
- $D[0,0] = 0$

- if ( $P_i = Q_j$ )  $D[i,j] = D[i-1,j-1]$  for all ( $i \leq N$ ) and ( $j \leq M$ )

|                          |   | P                       | Q                 |
|--------------------------|---|-------------------------|-------------------|
| delete $P_i$             | $C_{\text{del}}(P_i) + D[i-1,j]$        | 1 ..... i-1 $P_i$       | 1 ..... j-1 $Q_j$ |
| insert $Q_j$             | $C_{\text{ins}}(Q_j) + D[i,j-1]$        | 1 ..... i-1 $P_i$ $Q_j$ | 1 ..... j-1 $Q_j$ |
| replace $P_i$ with $Q_j$ | $C_{\text{rep}}(P_i, Q_j) + D[i-1,j-1]$ | 1 ..... i-1 $Q_j$       | 1 ..... j-1 $Q_j$ |
|                          | }                                       |                         |                   |

# Edit distance

- Let us be given two strings, P and Q, of lengths N and M
- Let us assume that all edit operations have cost = 1

$O(N \cdot M)$

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else  $D[i,j] = \min\{$

|                          |   | P                       | Q                 |
|--------------------------|---|-------------------------|-------------------|
| delete $P_i$             | $C_{\text{del}}(P_i) + D[i-1,j]$        | 1 ..... i-1 $P_i$       | 1 ..... j-1 $Q_j$ |
| insert $Q_j$             | $C_{\text{ins}}(Q_j) + D[i,j-1]$        | 1 ..... i-1 $P_i$ $Q_j$ | 1 ..... j-1 $Q_j$ |
| replace $P_i$ with $Q_j$ | $C_{\text{rep}}(P_i, Q_j) + D[i-1,j-1]$ | 1 ..... i-1 $Q_j$       | 1 ..... j-1 $Q_j$ |
|                          | $\}$                                    |                         |                   |

# Summary



- Edit distance can be used to assess how similar or different two strings are
- Problem: Edit distance can be costly for matching long strings.