



Deviation from mean in sequence comparison with a periodic sequence

Heinrich Matzinger, Jüri Lember and Clement Durringer

Heinrich Matzinger, University of Bielefeld, Postfach 10 01 31, 33501 Bielefeld, Germany
Georgia Tech School of Mathematics, Atlanta, Georgia 30332-0160, U.S.A.
E-mail address: matzing@math.gatech.edu

Jüri Lember, Tartu University, Institute of Mathematical Statistics, Liivi 2-513 50409,
Tartu, Estonia
E-mail address: jyril@ut.ee

Clement Durringer, University of Toulouse, 5 allée Antonio Machado, 31058 Toulouse
Cedex 9, France
E-mail address: durringe@cict.fr

Abstract. Let L_n denote the length of the longest common subsequence of two sequences of length n . We draw one of the sequences i.i.d., but the other is non-random and periodic. We prove that $\text{VAR}[L_n] = \Theta(n)$. For such setup, our result rejects the Chvatal-Sankoff conjecture (1975) that $\text{VAR}[L_n] = o(n^{\frac{2}{3}})$ and answers to Waterman's question (1994), whether the linear bound on $\text{VAR}[L_n]$ can be improved.

1. Introduction

Let $\{X_i\}_{i \in \mathbb{N}}$ and $\{Y_i\}_{i \in \mathbb{N}}$ be two ergodic processes independent of each other. We assume that the variables X_i and Y_i have a common state space. Let $X := X_1 X_2 \dots X_n$ and $Y := Y_1 Y_2 \dots Y_n$. A common subsequence of X and Y is a subsequence that is contained in X and in Y . Formally, a common subsequence of X and Y consists of two subsets of indices $\{i_1, \dots, i_k\}, \{j_1, \dots, j_k\} \subset \{1, \dots, n\}$ such that

$$X_{i_1} = Y_{j_1}, X_{i_2} = Y_{j_2}, \dots, X_{i_k} = Y_{j_k}.$$

The length of such a common subsequence is k . The longest common subsequence (LCS) of X and Y is any common subsequence that has the longest possible length, denoted by L_n . The random variable L_n is the main object of the paper.

Received by the editors November 30, 2005 ; accepted December 4, 2006.

2000 Mathematics Subject Classification. 60K35, 41A25, 60C05.

Key words and phrases. Longest common subsequence, variance bound, Chvatal-Sankoff conjecture.

Jüri Lember is supported by Estonian Science Foundation Grant nr. 5694.

The investigation of the longest common subsequences (LCS) of two finite words is one of the main problems in the theory of pattern matching. The LCS-problem plays a role for DNA- and Protein-alignments, file-comparison, speech-recognition and so forth. The random variable L_n and several of its variants have been studied intensively by probabilists, computer-scientists and mathematical biologists; for applications of LCS-algorithms as well as their generalizations in biology see Waterman (1984); Waterman and Vingron (1994). In all applications, when two strings have a relatively long common subsequence, then they are considered to be somehow related. On the other hand, it is clear that also two independent random strings have a longest common subsequence with length L_n . To be able to distinguish the related pairs from a random match, the asymptotic behavior of L_n should be studied. For that reason the random variable L_n has been attracted the interests already for many decades. However, despite the relatively long history, its behavior is to large extent still unknown. In their pioneering paper (1975), Chvatal and Sankoff prove that the limit

$$\gamma := \lim_{n \rightarrow \infty} \frac{EL_n}{n} \quad (1.1)$$

exists. In 1994, Alexander investigated the rate of the convergence in (1.1) and showed that for i.i.d Bernoulli sequences, $EL_n - n\gamma = O(\sqrt{n \ln n})$. Moreover, by subadditivity argument,

$$\frac{L_n}{n} \rightarrow \gamma \text{ a.s and in } L_1. \quad (1.2)$$

(see, e.g. Alexander 1994; Waterman and Vingron 1994). The constant γ is called the Chvatal-Sankoff constant and its value is unknown for even as simple cases as i.i.d. Bernoulli sequences. In this case, the value of γ obviously depends on the Bernoulli parameter p . When $p = 0.5$, the various bounds indicate that $\gamma \approx 0.81$ (Steele, 1986; Kiwi et al., 2003; Baeza-Yates et al., 1999). Upper and lower bounds are also found by Dancik and Paterson in 1995; 1994. A MonteCarlo based method to find an upper bound on a certain confidence level has been found by Hauser, Martinez and Matzinger (2006). For a smaller p , γ is even bigger. Thus the proportion of a common subsequence for two independent Bernoulli sequences is relatively big and, hence, to do some inferences, the information about the variance $\text{VAR}[L_n]$ is essential. Unfortunately, not much is known about $\text{VAR}[L_n]$ and its asymptotic order of the fluctuation is one of the main long standing open problems concerning LCS. Monte-Carlo simulations lead Chvatal and Sankoff in 1975 to their famous conjecture that for i.i.d. Bernoulli sequences $\text{VAR}[L_n] = o(n^{\frac{2}{3}})$. Using an Efron-Stein type of inequality, Steele (1986) proved that in this case, $\text{VAR}[L_n] \leq P(X_1 \neq Y_1)n$. In 1994, Waterman asks whether the linear bound can be improved. He performs several simulations which indicate that this is not the case and $\text{VAR}[L_n]$ grows linearly in n , indeed. Boutet de Monvel (1999) interprets his simulation in that way too. On the other hand, for a closely related Bernoulli matching model, Majumdar and Nechaev (2004) obtained faster rate $O(n^{\frac{2}{3}})$.

In a series of papers, we investigate the asymptotic behavior of $\text{VAR}[L_n]$ in various setup and in various models. Every model might capture one aspect of this complicated problem. Our goal is to answer to the Waterman's question and show that for independent i.i.d. Bernoulli sequences with parameter p , the linear bound cannot be improved. More precisely, we conjecture the existence of a constant $k > 0$ such that $n\mathbf{P}(X_1 \neq Y_1) \geq \text{VAR}[L_n] \geq kn$. This is written $\text{VAR}[L_n] = \Theta(n)$. The

simulations (Bonetto and Matzinger, 2004) indicate that except maybe for p very close to $1/2$, the conjecture holds true. In 2006, Bonetto and Matzinger consider the asymmetric case where the random variables in X are Bernoulli with $1/2$, but the ones in Y can take 3 symbols. They prove that in this case $\text{VAR}[L_n] = \Theta(n)$, i.e the conjecture holds as well. In a forthcoming paper, we prove that the order of variance is $\Theta(n)$ also for two i.i.d. Bernoulli sequences with small parameter p . However, the case for p close to $1/2$ is still open. The present paper, when we consider the case when X is i.i.d. Bernoulli random variables with parameter $1/2$ and Y is a non-random periodic binary sequence, gives us a reason to believe that the linear growth of the variance also holds $p = 1/2$. The reasoning is as follows. Regarding L_n as a function of two random strings X and Y , by conditioning on Y , one obtains that $\text{VAR}[L_n(X, Y)] \geq E(\text{VAR}[L_n(X, Y)|Y])$. So, to show that there exists a constant $k > 0$ such that $\text{VAR}[L_n] \geq kn$, it suffices to show that $\text{VAR}[L_n(X, Y)|Y] \geq kn$ holds for every possible outcome of Y . Suppose now that X is iid Bernoulli with parameter p . If Y consists of ones, only, then L_n is the number of ones in X and $\text{VAR}[L_n] = p(1-p)n$. If Y is such that $Y_1 = \dots = Y_{\frac{n}{2}} = 1$ and $Y_{\frac{n}{2}+1} = \dots = Y_n = 0$, then it is intuitively clear that a longest common subsequence basically matches the ones in the first half of X and zeros in the second half and therefore the growth of $\text{VAR}[L_n(X, Y)|Y]$ is linear as well. Here the reason of the linear growth of the variation is that, though Y has fifty percent ones, they are all gathered together so that Y has long unicolor blocks. A periodic Y has totally opposite nature – the ones and zeros are mixed as much as possible. In this paper, we show that also for periodic Y the desired constant k still exists: The main result of the present paper states that for a periodic Y and iid Bernoulli X , there exists constants $0 < k < K < \infty$ such that $kn \leq \text{VAR}[L_n] \leq Kn$, i.e. $\text{VAR}[L_n] = \Theta(n)$. Of course, for a i.i.d Bernoulli Y , all considered realizations are highly untypical. But since they represent, in some sense, the extreme cases, it is believable that the linear growth of variance also holds for a typical realization of Y . So, although at the first sight the setup of the present paper might seem rather specific, it is actually very insightful and the obtained result is a step forward to the understanding of the fluctuation of L_n for two independent random sequences.

2. Main result

Let X_1, X_2, \dots be an i.i.d. sequence of Bernoulli variable with parameter $1/2$. Let Y_1, Y_2, \dots be a non-random periodic sequence with period p , that is fixed throughout the paper. This means that $p > 1$ is the smallest natural number such that: $Y_{p+n} = Y_n$ for all $n \in \mathbb{N}$. Let L_n be the length of the longest common subsequence of the two finite sequences, X_1, X_2, \dots, X_n and Y_1, Y_2, \dots, Y_n . A similar argument as in Chvatal and Sankoff (1975) implies that

$$\frac{L_n}{n} \rightarrow \gamma_Y, \quad \text{a.s.},$$

where γ_Y is an unknown constant. Of course, γ_Y depends on the periodic scenery Y . In this paper, we study the asymptotic deviation from the mean of the random variable L_n .

Let D_n be defined as follows:

$$D_n := \frac{L_n - E[L_n]}{\sqrt{n}} \tag{2.1}$$

The main result of this paper is Theorem 2.3, which states that $L_n - E[L_n]$ is typically of order \sqrt{n} . To prove theorem 2.3, we show in Lemma 2.2 that the standard deviation of L_n is of order \sqrt{n} .

We need the following large deviation result, which is similar to a result of Arratia and Waterman (1994):

Lemma 2.1. *There exists a constant $b > 0$ not depending on n and $\Delta > 0$ such that for all n large enough, we have:*

$$P(|L_n - EL_n| \geq n\Delta) \leq e^{-bn\Delta^2} \quad (2.2)$$

Proof: The inequality (2.2) is a straightforward application of the McDiarmid inequality: Let X_1, \dots, X_n independent A -valued random variables. Let $f : A^n \mapsto \mathbb{R}$ be a function that satisfies

$$\sup_{x_1, \dots, x_n, x'_i \in A} |f(x_1, \dots, x_n) - f(x_1, \dots, x_{i-1}, x'_i, x_{i+1}, \dots, x_n)| \leq c_i, i = 1, \dots, n.$$

Then for any $\Delta > 0$

$$P\left(|f(X_1, \dots, X_n) - Ef(X_1, \dots, X_n)| \geq \Delta\right) \leq 2 \exp\left[-\frac{2\Delta^2}{\sum_{i=1}^n c_i^2}\right]. \quad (2.3)$$

Take $f : \{0, 1\}^n \rightarrow \mathbb{R}$ to be the length of the longest common subsequence between i.i.d. random variables X_1, \dots, X_n and non-random Y_1, \dots, Y_n . So $L_n = f(X_1, \dots, X_n)$. Clearly the following holds: by changing an element in a binary sequence $(x_1, \dots, x_n) \in \{0, 1\}^n$, the length of a longest common subsequence of x_1, \dots, x_n and Y_1, \dots, Y_n changes at most by one. Thus, the assumptions of McDiarmid inequality are satisfied with $c_i = 1$, $i = 1, \dots, n$. Hence, the inequality (2.3) holds, and (2.2) trivially follows. \square

Our main result about the variance is the following.

Lemma 2.2. *There exist $0 < k < K < \infty$ not depending on n , such that for all n large enough:*

$$Kn \geq \text{VAR}[L_n] \geq kn.$$

The proof of Lemma 2.2 is presented at the end of Section 3.

Our main theorem studies the sequence $\{D_n\}$ as defined in (2.1).

Theorem 2.3. *The sequence $\{D_n\}$ is tight. Moreover, the limit of any weakly convergent subsequence of $\{D_n\}$ is not a Dirac measure.*

Proof: For $s > 0$, the inequality (2.2) with $\Delta = \frac{s}{\sqrt{n}}$ implies

$$P(|D_n| \geq s) = P(|D_n| \geq \sqrt{n} \frac{s}{\sqrt{n}}) \leq \exp[-cn \frac{s^2}{n}] = \exp[-cs^2].$$

The last inequality implies that for any $r \geq 1$, the sequence $\{D_n\}$ is uniformly bounded in L_r , i.e.

$$\sup_n E|D_n|^r = \sup_n \int_0^\infty P(|D_n|^r \geq s) ds \leq \int_0^\infty \exp[-cs \frac{2}{r}] ds < \infty. \quad (2.4)$$

Hence, the sequence $\{D_n\}$ is uniformly integrable and, therefore, tight.

Let $D_{n_i} \Rightarrow Q$ be a weakly converging subsequence of $\{D_n\}$. Suppose $Q = \delta_c$, for a $c \in (-\infty, \infty)$. By the continuous mapping theorem, $D_{n_i}^2 \Rightarrow \delta_{c^2}$ or, equivalently, the sequence $D_{n_i}^2$ converges to the constant c^2 in probability. Since $\sup_n E|D_n|^3 < \infty$, the sequence $\{D_n^2\}$ is uniformly integrable, as well. Hence, the weak convergence implies that: $ED_{n_i}^2 = \text{VAR}D_{n_i} \rightarrow 0$, which contradicts Lemma 2.2. \square

3. Proof of Lemma 2.2

This section is dedicated to the proof of Lemma 2.2.

3.1. *Main idea and numerical example.* Lemma 2.2 states that the variance of L_n is of order n . To prove this, we show that L_n can be written as the sum of two independent parts: $Z_{\bar{T}}$ and $L_n^{\bar{T}}$ (see 3.7). The variance of $Z_{\bar{T}}$ is of order n , and so is the variance of L_n .

Let us present a simple numerical example: Let the periodic sequence Y have period 2, such that:

$$Y_1Y_2Y_3Y_4Y_5Y_6 \dots = 010101 \dots$$

Let $l \in 16\mathbb{N}$. (Here the number 16 corresponds to $4p^2$). Assume that in the neighborhood of l , the sequence X is equal to the periodic sequence Y (except possibly in l). More precisely, assume that we observe:

$$Y_{l-16}Y_{l-15}Y_{l-14} \dots Y_{l+13}Y_{l+14}Y_{l+15} = 0101010101010101a10101010101010,$$

where a can be equal to either zero or one. A point l satisfying the last equality above is called a *replica point*. If a coincides with the periodic pattern, we say that the replica point l *matches*. In our example, this would happen if $a = 0$. We call $[l - 4p^2, l + 4p^2 - 1]$ the *interval of the replica point* l . The main combinatorial idea in this article is contained in Lemma 3.2. It states that for a replica point l , the score L_n is increased by one when l matches. Furthermore, this is not influenced by the sequence X outside the interval of the replica point l . This fact is intuitively clear and it is simple to find a heuristic proof. However, the formal proof of Lemma 3.2 is difficult. The whole Section 4 is dedicated to it.

The variable $Z_{\bar{T}}$ is defined to be the number of replica points that match (among the first cn replica points, where $c > 0$ is a constant not depending on n). From Lemma 3.2, it follows directly that L_n can be written as a sum of $Z_{\bar{T}}$ and a term which depends only on the sequence X “outside the replica points intervals”. This leads directly to the independence $Z_{\bar{T}}$ and $L_n^{\bar{T}}$.

3.2. *Replica points.* We can assume without restriction that $Y_0 = 1$. For $l \in \mathbb{N}$ we define the integer interval:

$$J_l := [l - 4p^2, l + 4p^2 - 1].$$

Let I_l designate J_l minus its center:

$$I_l := J_l - \{l\}.$$

Definition 3.1. Let $l \in \mathbb{N}$, with $l > 4p^2$. We say that l is a **replica point** if the following condition holds:

$$Y_z = X_z, \forall z \in I_l.$$

If l is a replica point and $X_l = Y_l$, then we say that the **replica point** l **matches**.

We need some more notation. We denote by A_l the event that l is a replica point and denote by Z_l the Bernoulli variable which is equal to one if and only if l is a replica point which matches. Thus, $Z_l = 1$ if A_l and $X_l = Y_l$ both hold, otherwise $Z_l = 0$.

We denote by $X_{|l}$ the finite sequence obtained from X_1, \dots, X_n by removing X_l , i.e.

$$X_{|l} := (X_1, X_2, \dots, X_{l-2}, X_{l-1}, X_{l+1}, X_{l+2}, \dots, X_n).$$

We denote by Σ_l the σ -algebra generated by $X_{|l}$, i.e.

$$\Sigma_l := \sigma(X_i | 1 \leq i \leq n, i \neq l).$$

Let L_n^l designate the length of the longest common subsequence of $X_{|l}$ and Y_1, \dots, Y_n .

The next Lemma is the fundamental combinatorial idea for replica points. It says that when l is a replica point, then the length of the longest common subsequence can be decomposed as $L_n = Z_l + L_n^l$, where Z_l comes from the replica point and L_n^l depends on $X_{|l}$, only. Such a decomposition is useful, because $A_l \in \Sigma_l$, i.e. whether l is a replica point or not does not depend on X_l . The proof of Lemma 3.2 is given in Section 4.

Lemma 3.2. *Let $l \in \mathbb{N}$ so that $4p^2 < l \leq n - 4p^2 - 1$. If A_l holds, then*

$$L_n = Z_l + L_n^l. \quad (3.1)$$

3.3. Several replica points. In the following, $c > 0$ is a constant not depending on n such that $cn \in \mathbb{N}$. (We choose $c > 0$ to be small enough, so that with high probability there are at least cn replica points in $[0, n]$. By Lemma 3.5, it is enough to take c such that: $0 < c < (0.5)^{8p^2-1}$.) Let $K^n \subset \mathbb{N}^{cn}$ designate the set of all integer vectors

$$\vec{k} = (k_1, k_2, \dots, k_{cn})$$

such that $k_i + 8p^2 \leq k_{i+1}, \forall i = 1, \dots, cn - 1$ and $4p^2 < k_1$ and $k_{cn} < n - 4p^2$.

Let $\vec{k} = (k_1, k_2, \dots, k_{cn}) \in K^n$. We define the σ -algebra:

$$\Sigma_{\vec{k}} := \sigma(X_i | i \in [0, n] \text{ and } i \neq k_j, \forall j \in [1, cn]).$$

We denote by $A_{\vec{k}}$ the event that k_i is a replica point for all $i = 1, \dots, cn$. Clearly $A_{\vec{k}} \in \Sigma_{\vec{k}}$.

Suppose $A_{\vec{k}}$ holds. Let $Z_{\vec{k}}$ designate the number of replica points among k_1, \dots, k_{cn} which are matches. So, if $A_{\vec{k}}$ holds, and $\vec{k} = (k_1, \dots, k_{cn}) \in K^n$, then

$$Z_{\vec{k}} := \sum_{i=1}^{cn} Z_{k_i}.$$

Let $X_{|\vec{k}}$ designate the finite sequence one obtains by removing from X the bits $X_{k_i}, i = 1, \dots, cn$. Hence, for $\vec{k} = (k_1, \dots, k_{cn}) \in K^n$,

$$X_{|\vec{k}} := \{X_i | i \in [0, n] \text{ and } i \neq k_j, \forall j \in [1, cn]\}.$$

Finally, let $L_n^{\vec{k}}$ designate the length of the longest common subsequence of $X_{|\vec{k}}$ and Y .

Lemma 3.3. *Let $\vec{k} \in K^n$. When $A_{\vec{k}}$ holds, then*

$$L_n = Z_{\vec{k}} + L_n^{\vec{k}}. \quad (3.2)$$

Proof: The proof follows from Lemma 3.2 by induction.

Let $cn = 2$, i.e. $\vec{k} = (l_1, l_2)$. Let $Z_i = Z_{l_i}, i = 1, 2$. Let us show that

$$L_n = L_n^{\vec{k}} + Z_1 + Z_2. \quad (3.3)$$

Let L_n^{1+} be length of the longest common subsequence of $X_{|l_1}$ and Y_1, \dots, Y_n provided that $Z_2 = 1$. Let L_n^{1-} be length of the longest common subsequence of $X_{|l_1}$ and Y_1, \dots, Y_n provided that $Z_2 = 0$. Finally, let $L_n^1 := L_n^{1+}$, so L_n^1 is either L_n^{1+} or

L_n^{1-} .

At first note,

$$L_n^{1-} + 1 = L_n^{1+}. \quad (3.4)$$

Let L_n^+ and L_n^- denote the length of the longest common subsequence of X_1, \dots, X_n and Y_1, \dots, Y_n provided that $Z_2 = 1$ and $Z_2 = 0$, respectively. From Lemma 3.2 follows that $L_n^+ = L_n^- + 1$ as well as $L_n^{1+} + Z_1 = L_n^+$ and $L_n^{1-} + Z_1 = L_n^-$. Hence, (3.4) holds.

Clearly, $L_n^1 \geq L_n^{\bar{k}} \geq L_n^1 - 1$. Hence, $L_n^{\bar{k}}$ is equal to L_n^{1+} or $L_n^{1+} - 1 = L_n^{1-}$. If $L_n^{\bar{k}} = L_n^{1+}$, we would have that $L_n^{\bar{k}} > L_n^{1-}$, a contradiction. Hence $L_n^{\bar{k}} = L_n^{1+} - 1 = L_n^{1-}$. Suppose $Z_2 = 1$. Then $L_n = L_n^+ = L_n^{1+} + Z_1$, so

$$L_n^{\bar{k}} + Z_1 + Z_2 = L_n^{\bar{k}} + Z_1 + 1 = L_n^{1+} + Z_1 = L_n^+ = L_n.$$

Suppose $Z_2 = 0$. Then $L_n = L_n^- = L_n^{1-} + Z_1$, so

$$L_n^{\bar{k}} + Z_1 + Z_2 = L_n^{\bar{k}} + Z_1 = L_n^{1-} + Z_1 = L_n^- = L_n.$$

Let $cn = m+1$, i.e. $\vec{k} = (l_1, l_2, \dots, l_{m+1})$. Let $\vec{m} := (l_1, l_2, \dots, l_m)$, $Z_m = \sum_{i=1}^m Z_{l_i}$, $Z_{m+1} := Z_{l_{m+1}}$. Suppose (3.2) holds for $cn = m$, i.e.

$$L_n = L_n^{\vec{m}} + Z_m. \quad (3.5)$$

Let us show that

$$L_n = L_n^{\vec{k}} + Z_m + Z_{m+1}.$$

The argument is similar to the case $m = 2$. Let L_n^{m+} be equal to $L_n^{\vec{m}}$ provided that $Z_{m+1} = 1$. Let L_n^{m-} be equal to $L_n^{\vec{m}}$ provided that $Z_{m+1} = 0$. At the first, we prove that

$$L_n^{m-} + 1 = L_n^{m+}. \quad (3.6)$$

Let L_n^+ and L_n^- denote the length of the longest common subsequence of X_1, \dots, X_n and Y_1, \dots, Y_n provided that $Z_{m+1} = 1$ and $Z_{m+1} = 0$, respectively. From Lemma 3.2 follows that $L_n^+ = L_n^- + 1$. From (3.5) follows $L_n^{m+} + Z_m = L_n^+$ and $L_n^{m-} + Z_m = L_n^- = L_n^+ - 1$. Hence, (3.6) holds.

Clearly, $L_n^{\vec{m}} \geq L_n^{\bar{k}} \geq L_n^{\vec{m}} - 1$. Hence, $L_n^{\bar{k}}$ is equal to L_n^{m+} or $L_n^{m+} - 1 = L_n^{m-}$. If $L_n^{\bar{k}} = L_n^{m+}$, we would have that $L_n^{\bar{k}} > L_n^{m-}$, a contradiction. Hence $L_n^{\bar{k}} = L_n^{m+} - 1 = L_n^{m-}$.

Suppose $Z_{m+1} = 1$. Then by (3.5), $L_n = L_n^+ = L_n^{m+} + Z_m$, so

$$L_n^{\bar{k}} + Z_m + Z_{m+1} = L_n^{\bar{k}} + Z_m + 1 = L_n^{m+} + Z_m = L_n^+ = L_n.$$

Suppose $Z_{m+1} = 0$. Then by (3.5), $L_n = L_n^- = L_n^{m-} + Z_m$, so

$$L_n^{\bar{k}} + Z_m + Z_{m+1} = L_n^{\bar{k}} + Z_m = L_n^{m-} + Z_m = L_n^- = L_n.$$

□

3.4. Intervals. Let U_i , $i = 1, 2, \dots$ be the disjoint consecutive intervals with length $8p^2$, i.e. (recall the definition of J_l)

$$U_i := J_{i4p^2+1} = [(i-1)8p^2 + 1, i8p^2], \quad i = 1, 2, \dots$$

Let $u_i := i4p^2 + 1$. Whether u_i is a replica point or not, depends on $\{X_z : z \in U_i, z \neq u_i\}$.

Let T_i designate the i -th replica point. Formally, we define T_i by induction on i . For $i = 1$, we put:

$$T_1 := \min\{u_j | u_j \text{ is a replica point, } j > 0\}.$$

Once, T_i is defined, we define T_{i+1} in the following way:

$$T_{i+1} := \min\{u_j > T_i | u_j \text{ is a replica point, } j > 0\}.$$

Let $c > 0$ be a constant not depending on n . We define the event

$$E_n := \{T_{cn} \leq n\}$$

which guarantees that there are at least cn replica points in $[0, n]$.

Let

$$\vec{T} := \begin{cases} (T_1, T_2, \dots, T_{cn}), & \text{if } E_n \text{ holds,} \\ 0, & \text{otherwise} \end{cases},$$

$$X_{|\vec{T}} := \begin{cases} X_{|\vec{k}}, & \text{if } \vec{T} = \vec{k}, \\ X, & \text{if } \vec{T} = 0. \end{cases} \quad Z_{\vec{T}} := \begin{cases} Z_{\vec{k}}, & \text{if } \vec{T} = \vec{k}. \\ 0, & \text{if } \vec{T} = 0. \end{cases}$$

In other words, when E_n holds, $X_{|\vec{T}}$ is the sequence obtained by removing the bits $X_{T_1}, X_{T_2}, \dots, X_{T_{cn}}$ from the sequence X and $Z_{\vec{T}}$ is the number of matching replica points in \vec{T} .

With $L_n^0 := L_n$, we obviously have

$$L_n = Z_{\vec{T}} + L_n^{\vec{T}}. \quad (3.7)$$

Finally, let

$$\Sigma := \sigma(\vec{T}, X_{|\vec{T}}).$$

Clearly, $L_n^{\vec{T}}$ is Σ -measurable and $E_n \in \Sigma$.

Lemma 3.4. *Conditional on Σ and E_n , $Z_{\vec{T}}$ has binomial distribution with parameters $1/2$ and cn :*

$$\mathcal{L}(Z_{\vec{T}} | \vec{T} = \vec{k}, X_{|\vec{k}}) = B(1/2, cn),$$

for all $\vec{k} \in K^n$.

Proof: By interval construction, it holds that $\{\vec{T} = \vec{k}\} \in \sigma(X_{|\vec{k}})$. The vector $\vec{Z} := (Z_{k_1}, \dots, Z_{k_{cn}})$ is $\sigma(X_{k_1}, \dots, X_{k_{cn}})$ -measurable. Those σ -algebras are independent, hence \vec{Z} is independent of $\sigma(X_{|\vec{k}})$. By interval-construction, \vec{Z} consists of independent components. Since X_i is a Bernoulli $1/2$ -random variable, the statement holds. \square

The next Lemma shows that we can choose $c > 0$ so that for big n , there are typically at least cn replica points in $[0, n]$.

Lemma 3.5. *If $c < (0.5)^{8p^2-1}$, then $\lim_{n \rightarrow +\infty} P(E_n) = 1$.*

Proof: Let ξ_i be a Bernoulli random variable that is 1 if and only if u_i is a replica point. Clearly, $P(\xi_i = 1) = (0.5)^{8p^2-1} =: q$ and

$$E_n = \left\{ \sum_{i=1}^n \xi_i \geq cn \right\}.$$

Then, by Hoeffding inequality,

$$P(E_n^c) = P\left(\sum_{i=1}^n \xi_i < cn\right) = P\left(\sum_{i=1}^n \xi_i - qn < (c - q)n\right) \leq \exp[-2(c - q)^2 n] \rightarrow 0.$$

□

3.5. *Proof of Lemma 2.2.* From (2.4) it follows: $\exists K < \infty$ such that

$$\sup_n ED_n^2 = \sup_n \frac{\text{VAR}[L_n]}{n} < K.$$

We now prove the existence of $k > 0$.

Clearly

$$\text{VAR}[L_n] = E(\text{VAR}[L_n|\Sigma]) + \text{VAR}(E[L_n|\Sigma]) \geq E(\text{VAR}[L_n|\Sigma]).$$

By (3.7), $L_n = Z_{\bar{T}} + L_n^{\bar{T}}$. Since $L_n^{\bar{T}}$ is Σ -measurable, it holds that:

$$\text{VAR}[L_n|\Sigma] = \text{VAR}[Z_{\bar{T}}|\Sigma]. \quad (3.8)$$

By Lemma 3.4, on $E_n = \{T \neq 0\}$, the conditional distribution of $Z_{\bar{T}}$ is binomial. On E_n^c , $Z_{\bar{T}} = 0$ and hence $E(I_{E_n^c} \text{VAR}[Z_{\bar{T}}|\Sigma]) = 0$. Therefore:

$$\begin{aligned} E(\text{VAR}[L_n|\Sigma]) &= E(\text{VAR}[Z_{\bar{T}}|\Sigma]) \\ &= E(I_{E_n} \text{VAR}[Z_{\bar{T}}|\Sigma]) + E(I_{E_n^c} \text{VAR}[Z_{\bar{T}}|\Sigma]) = 0.25cn \cdot P(E_n). \end{aligned}$$

By Lemma 3.5, for all n large enough we have:

$$0.25cn \cdot P(E_n) \geq kn,$$

for any $k > 0$ not depending on n , such that $k < 0.25c$.

4. Combinatorics

The rest of this paper is devoted to the proof of Lemma 3.2. The present section is organized as follows. In the next subsection, we introduce some basic notions related to the common subsequences. In Subsection 4.2, we consider the special case $p = 2$. In this case, a periodic sequence is $..0101010\dots$. The proof of Lemma 3.2 in this special case is relatively easy, since most of the combinatorics in this case is trivial. To help the reader to understand the whole proof, we present it in this easy case, pointing also out what causes the difficulties in the general case. Therefore, Subsection 4.2 is an introduction to the rest of the section, where we prove Lemma 3.2 for general p .

4.1. Preliminaries.

4.1.1. *Blocks.* We need to introduce some necessary formalism. In the present Section, we consider the non-random sequences, only. At first, we formalize the common subsequence.

Let x_1, \dots, x_n and y_1, \dots, y_m be two fixed finite sequences. A *common subsequence* of x_1, \dots, x_n and y_1, \dots, y_m is a strictly increasing mapping

$$v : \{1, \dots, n\} \hookrightarrow \{1, \dots, m\}. \quad (4.1)$$

Notation (4.1) means: There exists $I \subset \{1, \dots, n\}$ and a mapping

$$v : I \rightarrow \{1, \dots, m\}$$

such that

$$y_{v(i)} = x_i, \quad \forall i \in I$$

and v is strictly increasing: $v(i_2) > v(i_1)$, if $i_2 > i_1$.

Let x_1, \dots, x_n and y_1, \dots, y_m be two sequences and let v be a common subsequence. Since v is defined as a mapping (4.1), in what follows, we would like to distinguish the sequence on which v is defined from the image sequence of v . Therefore, we say: v is a common subsequence between x_1, \dots, x_n and y_1, \dots, y_m , implying that v is defined as (4.1), i.e. from the sequence x_1, \dots, x_n into y_1, \dots, y_m .

The set I in (4.1) shall be denoted by

$$\text{Dom}(v).$$

The length of v , denoted as $|v|$, is $|\text{Dom}(v)|$.

With $J \subset \{1, \dots, n\}$, we denote by $v|_J$ the restriction of v to J . The restriction as a subsequence of the common sequence v is defined even when J is not a subset of $\text{Dom}(v)$.

For $a \in \{1, \dots, n\}$, we define

$$\underline{v}(a) = v(\max\{i \in \text{Dom}(v) : i < a\}) + 1, \quad \bar{v}(a) = v(\min\{i \in \text{Dom}(v) : i > a\}) - 1.$$

Our analysis is based on the *optimality principle*: If v is a longest common subsequence, then for any $[a, b] \subset \{1, \dots, n\}$, the subsequences:

$$\begin{aligned} v|_{[1, a-1]} &: \{1, \dots, a-1\} \hookrightarrow \{1, \dots, \bar{v}(a-1)\} \\ v|_{[a, b]} &: \{a, \dots, b\} \hookrightarrow \{\underline{v}(a), \dots, \bar{v}(b)\} \\ v|_{[b+1, n]} &: \{b+1, \dots, n\} \hookrightarrow \{\underline{v}(b+1), \dots, m\} \end{aligned}$$

are all with the longest possible length.

Note: $[\underline{v}(a), \bar{v}(b)]$ can also be empty. Moreover, the intervals $[1, \bar{v}(a-1)]$ and $[\underline{v}(a), \bar{v}(b)]$ as well as $[\underline{v}(a), \bar{v}(b)]$ and $[\underline{v}(b+1), m]$ can be overlapping, but the overlapping region does not contain any elements of common subsequence v .

Let v be a common subsequence, i.e. a mapping satisfying (4.1). Let $\{A_1, \dots, A_l\}$ be a partition of $\text{Dom}(v)$ that satisfies:

- i)**: A_i is an integer interval for every i , i.e. $A_i = \{j, j+1, \dots, j+s\}$ for some $s \geq 0$.
- ii)**: v is linear on A_i , i.e.

$$v(j+1) = v(j) + 1, \quad \text{for every } j \in A_i \text{ such that } j+1 \in A_i.$$

Clearly there exists at least one partition that satisfies **i)** and **ii)**: the partition, where $A_i = \{i\}$ for every $i \in \text{Dom}(v)$. This is the maximal partition. Let $B^*(v) = B^* = \{B_1, \dots, B_r\}$ be the minimal partition that satisfies **i)** and **ii)**, i.e. every other partition is a subpartition of B^* . Clearly B^* exists and is unique. We call the elements of B^* the *blocks* of v . By **i)**, every block $B \in B^*$ is an interval, the *length* of a block B is the number of the elements in B .

Proposition 4.1. *Let $\{B_1, \dots, B_r\}$ be the blocks of*

$$v : \{1, \dots, n\} \hookrightarrow \{1, \dots, m\}.$$

Then

$$\max\{n, m\} \geq \lfloor \frac{r-1}{2} \rfloor + \sum_i^r |B_i| = \lfloor \frac{r-1}{2} \rfloor + |\text{Dom}(v)|. \quad (4.2)$$

Proof: Let $n_j := \max B_j$, $j = 1, 2, \dots, r$. From the definition of blocks, it follows: $n_2 \geq |B_1| + |B_2| + 1$ or $v(n_2) \geq |B_1| + |B_2| + 1$, i.e. by changing the block, v "loses" an element either in the set on which v is defined or in the image set of v . Similarly, $n_4 \geq |B_1| + |B_2| + 2$ or $v(n_4) \geq |B_1| + |B_2| + 2$. Hence, for an even r ,

$$\max\{n_r, v(n_r)\} \geq \sum_i^r |B_i| + \frac{r}{2}.$$

Since $\max\{n, m\} \geq \max\{n_r, v(n_r)\}$, (4.2) follows. \square

4.1.2. *The blocks between two subsequences of a periodic sequence.* In the following, we investigate common subsequences between finite periodic sequences. We start with a simple but yet useful observation, proved in the Appendix.

Proposition 4.2. *Let x_1, x_2, \dots be a periodic sequence with period p . If $k \leq p$ is a nonnegative integer such that*

$$x_j = x_{k+j}, \quad \forall j = 1, \dots, p, \quad (4.3)$$

then $k = p$.

Assume now that x_1, \dots, x_n and x_{m+1}, \dots, x_{m+n} are two subsequences of a periodic sequence $\{x_n\}$ with period p . Let v be a common subsequence of x_1, \dots, x_n and $y_1, \dots, y_n = x_{m+1}, \dots, x_{m+n}$, i.e.

$$v : \{1, \dots, n\} \hookrightarrow \{1, \dots, n\}.$$

Let B be a block of v . The difference $v(i) + m - i$, where $i \in B$ is called the *bias* of B .

What is the meaning of the bias? Suppose v is a common subsequence, $B = \{j, \dots, j + s\}$ is a block of v with the bias 2. This means that the common subsequence v includes the elements x_j, \dots, x_{j+s} of x_1, \dots, x_n . We also know, how these elements are matched with the elements of y_1, \dots, y_n : $x_j = y_{j+2-m}$, $x_{j+1} = y_{j+3-m}, \dots, x_{j+s} = y_{j+s+2-m}$. Since $y_j = x_{j+m}$, we get $x_j = x_{j+2}$, $x_{j+1} = x_{j+3}, \dots, x_{j+s} = x_{j+s+2}$. Moreover, for x_{j-1} (x_{j+m+1}), it holds: x_{j-1} (x_{j+m+1}) either does not belong to the common subsequence or it is matched with an element not equal to x_{j+1} (x_{j+m+3}).

Hence, the bias 0 means that every element of B is matched with itself – the *identity matching*. By periodicity, the bias np means essentially the same. We say that B is *unbiased*, if the bias of B is np for a $n \in \mathbb{N}$. Otherwise B is *biased*. Proposition 4.2 can be restated:

Proposition 4.3. *Let B be a biased block. Then the length of B is at most $p - 1$.*

Example 4.4. *Let us give a numerical example. Let*

$$(x_1, \dots, x_{20}) = (00111001110011100111),$$

$$(y_1, \dots, y_{20}) := (x_2, \dots, x_{21}) = (01110011100111001110).$$

So, we consider the subsequences of a periodic sequence with the period $p = 5$. Let

$$v : \{1, \dots, 20\} \hookrightarrow \{1, \dots, 20\},$$

with

$$v(1) = 1, v(3) = 3, v(4) = 4, v(5) = 7, v(6) = 10, v(7) = 11, v(8) = 12$$

$$v(14) = 13, v(15) = 14, v(16) = 15, v(17) = 16, v(18) = 17, v(19) = 18$$

be a common subsequence. Obviously,

$$\text{Dom}(v) = \{1, 3, 4, 5, 6, 7, 8, 14, 15, 16, 17, 18, 19\}$$

and v has 5 blocks:

$$B_1 = \{1\}, B_2 = \{3, 4\}, B_3 = \{5\}, B_4 = \{6, 7, 8\}, B_5 = \{14, 15, 16, 17, 18, 19\}.$$

Since $m = 1$, the corresponding biases are

$$b(B_1) = 1 - 1 + 1 = 1, b(B_2) = 1, b(B_3) = 7 - 5 + 1 = 3, b(B_4) = 5, b(B_5) = 0.$$

Hence, the blocks B_4 and B_5 are unbiased. The lengths of the blocks are, respectively, 1, 2, 1, 3, 6. The length of v , is $|v| = |B_1| + |B_2| + |B_3| + |B_4| + |B_5| = 1 + 2 + 1 + 3 + 6 = 13$.

Sometimes we regard v as a subsequence between

$$\begin{aligned} (x_1, \dots, x_{20}) &= (00111001110011100111), \\ (x_2, \dots, x_{21}) &= (01110011100111001110), \end{aligned}$$

i.e. v is a mapping

$$v : \{1, \dots, 20\} \hookrightarrow \{2, \dots, 21\}.$$

with

$$\begin{aligned} v(1) &= 2, v(3) = 4, v(4) = 5, v(5) = 8, v(6) = 11, v(7) = 12, v(8) = 13 \\ v(14) &= 14, v(15) = 15, v(16) = 16, v(17) = 17, v(18) = 18, v(19) = 19. \end{aligned}$$

With this notation, the blocks and their biases remain unchanged, the bias of a block $B = \{i, \dots, j\}$ is just defined as $v(i) - i$.

4.2. *The case $p = 2$.* To help the reader to understand the rest of the section, we start with a special case $p = 2$. In this case, a periodic sequence is $..010101\dots$ and the combinatorics is relatively easy. We follow the steps of the general proof.

In Subsection 4.3.1, we consider the periodic pieces of length $8p^2$ that are slightly shifted. Formally, we consider the sequences x_1, \dots, x_{8p^2} and $x_{m+1}, \dots, x_{m+8p^2}$, where $0 < m \leq \frac{p}{2}$. For $p = 2$, this means that we consider the periodic pieces:

$$\begin{aligned} x_{m+1}, \dots, x_{m+8p^2} : & \quad 0101010101010101 \\ x_1, \dots, x_{8p^2} : & \quad 1010101010101010. \end{aligned}$$

Figure 1. Periodic pieces with equal length and matched replica point (bold) for $p = 2$.

The results of this section state that the length of the longest common subsequence between the pieces is $8p^2 - m$ (Proposition 4.5) and any longest common subsequence has a large unbiased block that contains the elements $x_{mp+1}, \dots, x_{8p^2 - mp}$ (Proposition 4.6). In particular, the replica point (marked as bold in the picture) $4p^2 + 1$ is always contained in the longest common subsequence.

For $p = 2$, all these statements are trivial. Indeed, the length of the longest common subsequence is $8p^2 - 1$. Moreover, there is only 2 longest common subsequences, and both of them consist of one large unbiased block.

For general p , the aim of the subsection is to show that *every* longest common subsequence contains a large unbiased block in the middle. It is rather easy to prove that, just like in the case $p = 2$, that there exists a longest common subsequence consisting of one unbiased block (Proposition 4.5), and for such a longest common subsequence everything is fine. For $p = 2$, there are no more longest common subsequences. However, for $p > 2$ there might be longest common subsequences that have some biased blocks in the beginning as well as in the end. This makes the

situation more complicated and Proposition 4.6 deals with those cases. Let us also mention that the length $8p^2$ is chosen to ensure that the statements hold for any p . For $p = 2$, they surely hold for smaller pieces as well.

In Subsection 4.3.2, the periodic pieces of unequal length are considered. The length of one of the pieces is exactly $8p^2$, the other can be shorter or longer but they can be aligned so that the difference of the starting points and ending points is at most $p - 1$. In the case $p = 2$, thus, besides the pair considered in Figure 1, the following pairs are considered:

$$\begin{array}{lll}
x_{-m_1+1}, \dots, x_{8p^2+m_2} : & 10101010101010101 & 01010101010101010 & 01010101010101010 \\
x_1, \dots, x_{8p^2} : & 10101010101010101 & 10101010101010101 & 10101010101010101 \\
x_{m_1+1}, \dots, x_{8p^2-m_2} : & 101010101010101 & 0101010101010101 & 0101010101010101 \\
x_1, \dots, x_{8p^2} : & 10101010101010101 & 10101010101010101 & 10101010101010101.
\end{array}$$

Figure 2. Periodic pieces with unequal length and matched replica point (bold) for $p = 2$.

Proposition 4.7 considers first three pairs, and Proposition 4.8 deals with the last three pairs. These propositions state that for all pairs, the length of the longest common subsequence equals to the length of the shortest one, and every longest common subsequence includes an unbiased block that contains x_{4p^2+1} . This trivially holds, because for every pair, there is only one longest common subsequence consisting of one unbiased block. So, for $p = 2$, the propositions 4.7 and 4.8 are really trivial. The reason is that in this special case, the shortest subsequence is fully contained in the longest one. However, for a general p , this property need not hold, because the sequences can be shifted. Then the longest common subsequence need not be unique, and since, again, the statement should hold for every longest common subsequence, all possibilities should be carefully analyzed.

In Subsection 4.3.3, we consider the same pairs as in the previous two sections, the only difference is that the element x_{4p^2+1} has been changed. We call them the pairs with mismatch. For $p = 2$, thus, we consider the following eight pairs:

$$\begin{array}{llll}
0101010101010101 & 10101010101010101 & 01010101010101010 & 01010101010101010 \\
10101010**00**0101010 & 10101010**00**0101010 & 10101010**00**0101010 & 10101010**00**0101010 \\
0101010101010101 & 10101010101010101 & 01010101010101010 & 01010101010101010 \\
10101010**00**0101010 & 10101010**00**0101010 & 10101010**00**0101010 & 10101010**00**0101010.
\end{array}$$

Figure 3. Periodic pieces with mismatch for $p = 2$.

Propositions 4.9 and 4.10 state that the length of the longest common subsequence of a pair with mismatch equals to that one of the same pair without mismatch minus 1. In other words, changing the element x_{4p^2+1} reduces the length of the longest common subsequence by one. Again, for $p = 2$, this statement is trivial to check, but for general p , it needs some more care.

In Section 4.4, we consider the sequences $X = x_1, \dots, x_n$ and $Y = y_1, \dots, y_n$ macroscopically. In Subsection 4.4.1, we consider the case, where Y is periodic and X has a periodic piece of length $8p^2$: $\exists k \leq n - 8p^2$ such that $x_{k+1} = y_{k+1}, x_{k+2} = y_{k+2}, \dots, x_{k+8p^2} = y_{k+8p^2}$. Propositions 4.11 and 4.12 state that any longest common subsequence v between X and Y matches the periodic piece of X with a piece of Y having approximately the same length. More precisely, we consider the piece $[\underline{v}(k+1), \bar{v}(k+8p^2)]$, which (recall the definition) is the piece of Y obtained in the following way:

- remove the elements $y_1, y_2, \dots, y_{v(k^*)}$, where $k^* := \max\{i \leq k : x_i \text{ is connected by } v\}$;
- remove the elements $y_{v(l^*)}, \dots, y_n$, where $l^* := \min\{i > k + 8p^2 : x_i \text{ is connected by } v\}$.

The following example shows the construction of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ for $p = 2$:

$$\begin{array}{cccccccccccccccccccccccccccccccc}
y_1 & y_2 & \dots & y_8 & y_9 & y_{10} & y_{11} & \dots & y_{26} & y_{27} & y_{28} & y_{29} & y_{30} & \dots & y_{n-1} & y_n \\
0 & \mathbf{1} & \dots & \mathbf{0} & \mathbf{1} & \mathbf{0} & \mathbf{1} & \dots & \mathbf{0} & \mathbf{1} & \mathbf{0} & \mathbf{1} & \mathbf{0} & \dots & \mathbf{1} & \mathbf{0} \\
\mathbf{1} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{1} & \dots & \mathbf{0} & \mathbf{0} & \mathbf{1} & \dots & \dots & \dots & \mathbf{1} & \mathbf{1} \\
x_1 & x_2 & \dots & x_{k-2} & x_{k-1} & x_k & x_{k+1} & \dots & x_{k+16} & x_{k+17} & x_{k+18} & \dots & \dots & \dots & x_{n-1} & x_n.
\end{array}$$

Figure 4. The underlined part of the x -sequence is the periodic piece. The bold elements are connected by v : $v(1) = 2, \dots, v(k-2) = 8, v(k-1) = 10, \dots, v(k+17) = 30, \dots, v(n) = n-1$. Hence $k^* = k-1, v(k^*) = 10$ and, therefore, $\underline{v}(k+1) = 11$. Similarly, $l^* = k+17, v(l^*) = 30$ and, therefore, $\bar{v}(k+8p^2) = 29$. The underlined piece of y -sequence is exactly $[\underline{v}(k+1), \bar{v}(k+8p^2)]$.

Propositions 4.11 and 4.12 state that if v is the longest common subsequence, then periodic piece of X and the piece $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ of Y can be aligned so that the difference of these two pieces does not contain p consecutive elements (full period). Proposition 4.11 considers the case, when the interval $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is not shorter as $8p^2$.

The proof is based on contradiction. Suppose the difference of the aligned pieces is more than one period. This is exactly the case in the last example above. There are two possibilities: either $k+1 > \underline{v}(k+1)$ (in example: $k+1 > 11$) or $k+8p^2 < \bar{v}(k+8p^2)$ (in example: $k+16 < 29$). Without loss of generality, we can assume the latter case (in the general proof, given in Appendix, the other case is assumed). Define a new common subsequence w as follows: until x_k and after x_{k+8p^2+1} , the subsequence w is exactly as v . In our example, this means that, as previously, $w(1) = 2, \dots, w(k-2) = 8, w(k-1) = 10$ and $w(k+17) = 30, \dots, w(n) = n-1$. In periodic piece, define w by direct match, i.e. $w(k+1)$ is the beginning of the first period in $[\underline{v}(k+1), \bar{v}(k+8p^2)]$, $w(k+2) = w(k+1)+1, \dots, w(k+8p^2) = w(k+1)+8p^2$. In our example, this means that $w(k+1) = 11, \dots, w(k+16) = 26$.

Clearly the length of w cannot be smaller than the one of v ; since v is longest possible, they have the same length. After such an alignment, by our assumption, in the end of the interval $[\underline{v}(k+1), \bar{v}(k+8p^2)]$, there is at least p unconnected elements. In our example, the unconnected elements are y_{28}, y_{29}, y_{30} . Since $n - (k+8p^2) > n - \bar{v}(k+8p^2)$, there must be at least one x_j such that $j > (k+8p^2)$ that is not used in w . Let x_t be first of such elements. In our example, $t = k+18$. This means that the elements $x_{k+8p^2}, \dots, x_{t-1}$ are all used in w , and $w(x_{k+8p^2}) > \bar{v}(k+8p^2)$. Now define a subsequence w' that differs from w only on the elements $x_{k+8p^2}, \dots, x_{t-1}$: $w'(k+8p^2) = w(k+8p^2) - p, \dots, w'(t-1) = w(t-1) - p$. In other words, these elements are connected with the elements that are one period earlier. Clearly w and w' have the same length. In our example, w and w' differ on $(k+17)$ only, $w'(k+17) = 28$. Doing so, the unused period from the interval $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ has been moved right.

Among p consecutive elements of a periodic sequence with period p , there must be at least one 0 and one 1. This means, that the unused x_t can now be connected

without disturbing the already existed connections. In our example, after connecting x_{k+17} to y_{28} instead of y_{30} , we can connect x_{k+8} with y_{29} . This increases the common subsequence by 1, contradicting the optimality of v .

The argument above showed that if a common subsequence v is (or can be rearranged) such that the periodic sequence Y has an unused period i.e. p consecutive elements, then one more connection can be added, implying that v cannot be the longest. Similar argument (with some additional details, see the proof of Proposition 4.12) shows that if v is such that X has an unused p consecutive elements, then it cannot be the longest possible. This is the proof of Proposition 4.12 that considers the case when the interval $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is not longer as $8p^2$.

Subsection 4.4.2 considers the situation, where the periodic piece has mismatch. The result of this section, Corollary 4.13, states that there exists *at least one* longest common subsequence such that the claims of Proposition 4.11 and 4.12 hold (recall that without mismatch, Propositions 4.11 and 4.12 apply for *any* longest common subsequence). The proof of Corollary 4.13 follows the steps of Propositions 4.11 and 4.12 with one difference. Let v be a longest common subsequence. Suppose $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is more than one full period longer than $[k+1, k+8p^2]$. Define w as in the proof of Proposition 4.11: as v outside the periodic piece and by direct match on the periodic piece. Without mismatch, this construction guarantees that $|w| = |v|$, but with mismatch, $|w| = |v| - 1$. However, since w has one unused period (by optimality, it cannot have more than one unused period), the lost connection in the periodic part can be compensated by the new connection using x_t . So, we can define another subsequence v^* so that $|v^*| = |v|$ and, $v^*|_{[k+1, k+8p^2]} = w|_{[k+1, k+8p^2]}$. Then v^* is the required longest common subsequence. The other case, when $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is more than one full period shorter as $[k+1, k+8p^2]$ will be proved similarly.

We now combine all obtained results to prove Lemma 3.2. Let X be the sequence with a periodic piece of length $8p^2$. Any common sequence v between X and Y can be divided into 3 parts: up to the periodic piece of X , on the periodic piece of x and after the periodic piece. If v is the longest possible and $p = 2$, then Propositions 4.11 and 4.12 state that on the periodic piece, the restriction of v is a common subsequence between two periodic pieces that are either equal length as in Figure 1 or belong to one of the cases in Figure 2. By the optimality principle, the restriction of v must be optimal as well, and so v must have an unbiased block containing x_{4p^2+1} . Since this holds for any longest common subsequence, we conclude that by removing the replica point x_{4p^2+1} , the length of the longest common subsequence must decrease by 1, since otherwise there exists a longest common subsequence between X and Y that does not contain x_{4p^2+1} . This is one half of Lemma 3.2. The second half states that if the replica point does not match, then the length of the longest common subsequence equals to that one with removed replica point. Let Z be obtained from X by changing the replica point (i.e. in Z , the replica point does not match), and let v^* be a longest common subsequence between Z and Y as promised in Corollary 4.13. By the optimality principle, the restriction of v^* on the periodic piece (with mismatch) is a longest common subsequence of two pieces that are either equal length or belong to one of the cases in Figure 3. We know that, for every pair in Figure 3, the longest common subsequence is by one shorter than the length of the longest common subsequence of the corresponding pair in Figure 1 or Figure 2, implying that $|v^*| = |v| - 1$ (Corollary 4.15). So, changing

the replica point such that it does not match, reduces always the size of the longest common subsequence by 1. The length of the longest common subsequence with removed replica point can obviously be bigger than $|v^*|$ and smaller than $|v| - 1$, hence it has to be equal to $|v^*|$.

The formal proof of Corollary 4.13 and Lemma 3.2 is given in Subsection 4.5. The rest of the proofs are given in Appendix.

4.3. The structure of a common subsequence between periodic subsequences.

4.3.1. *The structure of a common subsequence between periodic subsequences with length $8p^2$.* In the present Subsection, we consider the subsequences of a periodic sequence with length $8p^2$, i.e. we consider the sequences x_1, \dots, x_{8p^2} and $x_{m+1}, \dots, x_{m+8p^2}$. We are interested in the length and the structure of (any) longest common subsequence of these two subsequences. Of course, when m is a multiple of p , then the longest common subsequence is just the identity matching. Hence, we assume that m is not a multiple of p . Without loss of generality, we assume that $0 < m < p$. Moreover, it is easy to see that without loss of generality we can (and we do) assume that

$$0 < m \leq \frac{p}{2}.$$

Obviously, there exists a common subsequence v with length $8p^2 - m$: the identity matching. Such a v has only one block with bias 0.

Proposition 4.5. *Let x_1, \dots, x_{8p^2} and $x_{m+1}, \dots, x_{m+8p^2}$ be the subsequences of a periodic sequence, $0 \leq m \leq \frac{p}{2}$. Then the length of the longest common subsequence is $8p^2 - m$.*

Proposition 4.6. *Let v be a longest common subsequence between x_1, \dots, x_{8p^2} and $x_{m+1}, \dots, x_{m+8p^2}$. Let $B_j = \{i_j, \dots, i_j + s\}$ be the unbiased block of v . Let $b \in \{0, p\}$ be the bias of B_j . Then the integer interval $[mp + 1 - \frac{b}{2}, 8p^2 - m(p - 1) - \frac{b}{2}] \subset B_j$. In particular, $[mp + 1, 8p^2 - mp] \subset B_j$.*

Proposition 4.6 states that a certain neighborhood of $(4p^2 + 1)$ belongs to the unbiased block. This means that, for every longest common subsequence, the elements

$$x_{(4p^2+1)-p^2}, x_{(4p^2+1)-p^2+1}, \dots, x_{4p^2+1}, \dots, x_{(4p^2+1)+p^2}$$

are included and directly matched. In particular, the element x_{4p^2+1} belongs to the same block and are directly matched. Similarly, x_{2p^2+1+m} is directly matched. This implies that we can define $x_1, \dots, x_n = x_{m+1}, \dots, x_{m+n}$ and $y_1, \dots, y_n = x_1, \dots, x_n$. Then, for every longest common subsequence, the element x_{2p^2+1} is directly matched.

4.3.2. *The structure of a common subsequence between periodic subsequences with unequal length.* In the previous subsection, we analyzed the longest common subsequences of two periodic subsequences with length $8p^2$ in detail. We now consider the longest common subsequences between two finite periodic subsequence with unequal length. We study the case, when one sequence is still with length $8p^2$ and length of the other sequence differs from $8p^2$ by at most $2(p - 1)$. Our aim is still to show that any longest common subsequence contains a unbiased block that is located in the center.

Proposition 4.7. *Let x_1, \dots, x_{8p^2} and $x_{l-m_1+1}, \dots, x_{l+8p^2+m_2}$ be the subsequences of a periodic sequence, with $0 \leq m_1 \leq p-1$, $-m_1 \leq m_2 \leq p-1$ and $l = jp$, for a $j \in \mathbb{Z}$. Let $t_1 = (p - m_1) \bmod p$, $t_2 = \max\{-m_2, 0\}$. Then the length of the longest common subsequence is $8p^2 - \min\{t_1, t_2\}$ and any longest common subsequence between x_1, \dots, x_{8p^2} and $x_{l-m_1+1}, \dots, x_{l+8p^2-1}$ includes an unbiased block which contains x_{4p^2+1} .*

Proposition 4.8. *Let x_1, \dots, x_{8p^2} and $x_{l+m_1+1}, \dots, x_{l-m_2+8p^2}$ be the subsequences of a periodic sequence, $0 \leq m_1 \leq p-1$, $-m_1 \leq m_2 \leq p-1$ and $l = jp$, for a $j \in \mathbb{Z}$. Let $t_1 = (p - m_1) \bmod p$, $t_2 = \max\{-m_2, 0\}$. Then the length of the longest common subsequence is $8p^2 - m_1 - m_2$, if $m_2 \geq 0$ and $8p^2 - \min\{m_1, p + m_2\}$, else. Moreover, any longest common subsequence between x_1, \dots, x_{8p^2} and $x_{l+m_1+1}, \dots, x_{l-m_2+8p^2}$ includes an unbiased block which contains x_{4p^2+1} .*

4.3.3. *The structure of a common subsequence between periodic subsequences with mismatch.* In the present Subsection, we consider the subsequences of a periodic sequence with the length $8p^2$. The only difference is that sequence x_1, \dots, x_{8p^2} has a *mismatch* : the element x_{4p^2+1} has been changed. So, formally, we consider the sequences z_1, \dots, z_{8p^2} and $x_{m_1+1}, \dots, x_{m_1+8p^2}$, where $z_i = x_i$, $i = 1, \dots, 4p^2, 4p^2 + 2, \dots, 8p^2$ and $z_{4p^2+1} \neq x_{4p^2+1}$.

Proposition 4.9. *Let z_1, \dots, z_{8p^2} and $x_{l-m_1+1}, \dots, x_{l+8p^2+m_2}$ be the subsequences of a periodic sequence with mismatch, where $m_1 \leq p-1$, $-m_1 \leq m_2 \leq p-1$ and $l = jp$, for a $j \in \mathbb{Z}$. Let $t_1 = (p - m_1) \bmod p$, $t_2 = \max\{-m_2, 0\}$. Then the length of the longest common subsequence is $8p^2 - \min\{t_1, t_2\} - 1$.*

Proposition 4.10. *Let z_1, \dots, z_{8p^2} and $x_{l+m_1+1}, \dots, x_{l-m_2+8p^2}$ be the subsequences of a periodic sequence with mismatch, $m_1 \leq p-1$, $-m_1 \leq m_2 \leq p-1$ and $l = jp$, for a $j \in \mathbb{Z}$. Let $t_1 = (p - m_1) \bmod p$, $t_2 = \max\{-m_2, 0\}$. Then the length of the longest common subsequence is $8p^2 - m_1 - m_2 - 1$, if $m_2 \geq 0$ and $8p^2 - \min\{m_1, p + m_2\} - 1$, else.*

4.4. Sequences with periodic pieces.

4.4.1. *Sequence with a periodic piece.* Let y_1, \dots, y_n be a periodic sequence. Let x_1, \dots, x_n be a sequence with property:

$$\exists k \leq n - 8p^2 \text{ such that } x_{k+1} = y_{k+1}, x_{k+2} = y_{k+2}, \dots, x_{k+8p^2} = y_{k+8p^2}. \quad (4.4)$$

So, the sequence x_1, \dots, x_n contains a periodic piece of length $8p^2$.

Let v be a longest common subsequence between x_1, \dots, x_n and y_1, \dots, y_n . We consider the integer interval $[\underline{v}(k+1), \bar{v}(k+8p^2)]$, and we show that the length of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is about $8p^2$. The proofs of the following two propositions can be found in the Appendix.

Proposition 4.11. *Suppose the length of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is not smaller than $8p^2$. Then there exist integers l, m_1, m_2 such that*

$$[\underline{v}(k+1), \bar{v}(k+8p^2)] = [l+1-m_1, l+8p^2+m_2], \quad (4.5)$$

where $|k-l| = jp$, for a non-negative $j \in \mathbb{N}$, $0 \leq m_1 \leq p-1$ and $-m_1 \leq m_2 \leq p-1$. In particular, the length of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is at most $8p^2 + 2(p-1)$.

Proposition 4.12. *Suppose the length of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is not bigger than $8p^2$. Then there exist integers l, m_1, m_2 such that*

$$[\underline{v}(k+1), \bar{v}(k+8p^2)] = [l+1+m_1, l+8p^2-m_2], \quad (4.6)$$

where $|k-l| = jp$, for a non-negative $j \in \mathbb{N}$ and $0 \leq m_1 \leq p-1$, $-m_1 \leq m_2 \leq p-1$. In particular, the length of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is at least $8p^2 - 2(p-1)$.

4.4.2. *Subsequence with a periodic piece and mismatch.* Let y_1, \dots, y_n be a periodic sequence. Let z_1, \dots, z_n be a sequence with property: $\exists k \leq n - 8p^2$ such that

$$\begin{aligned} z_{k+1} &= y_{k+1}, \dots, z_{k+4p^2} \\ &= y_{k+4p^2}, z_{k+4p^2+1} \neq y_{k+4p^2+1}, z_{k+4p^2+2} \\ &= y_{k+4p^2+2}, \dots, z_{k+8p^2} = y_{k+8p^2}. \end{aligned} \quad (4.7)$$

Hence, the sequence z_1, \dots, z_n contains a periodic piece of length $8p^2$ with mismatch. From the proofs of Propositions 4.11 and 4.12, the following corollaries can be deduced.

Corollary 4.13. *There exists a longest common subsequence v between z_1, \dots, z_n and y_1, \dots, y_n such that either (4.5) or (4.6) holds.*

4.5. *Proof of Lemma 3.2.*

Corollary 4.14. *Let y_1, \dots, y_n be a periodic sequence. Let x_1, \dots, x_n be a sequence with property (4.4). Then any longest common subsequence between x_1, \dots, x_n and y_1, \dots, y_n has an unbiased block that contains the element x_{k+4p^2+1} .*

Proof: Let v be a longest common subsequence between x_1, \dots, x_n and y_1, \dots, y_n . We consider $[\underline{v}(k+1), \bar{v}(k+8p^2)]$. By optimality principle,

$$v|_{[k+1, k+8p^2]} : \{k+1, \dots, k+8p^2\} \hookrightarrow \{\underline{v}(k+1), \dots, \bar{v}(k+8p^2)\}$$

must be the longest common subsequence.

Suppose that the length of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is bigger than $8p^2$. Then Proposition 4.11 and Proposition 4.7 apply.

Suppose that the length of $[\underline{v}(k+1), \bar{v}(k+8p^2)]$ is smaller than $8p^2$. Then Proposition 4.12 and Proposition 4.8 apply. \square

Corollary 4.15. *Let L_n be the length of the longest common subsequence of a periodic sequence y_1, \dots, y_n and a sequence x_1, \dots, x_n with the property (4.4). Let z_1, \dots, z_n be a sequence with the property (4.7). Then the length of the longest common subsequence of y_1, \dots, y_n and z_1, \dots, z_n is $L_n - 1$.*

Proof: Let v be a longest common subsequence between z_1, \dots, z_n and y_1, \dots, y_n that satisfies (4.5) ((4.6), resp.). By Corollary 4.13, such a v exists. Recall that $|L_n - |v|| \geq 1$. The length of v is the sum of the length of restrictions:

$$\begin{aligned} v|_{[1, k]} &: \{1, \dots, k\} \hookrightarrow \{1, \dots, \underline{v}(k+1) - 1\} \\ v|_{[k+1, k+8p^2]} &: \{k+1, \dots, k+8p^2\} \hookrightarrow \{\underline{v}(k+1), \dots, \bar{v}(k+8p^2)\} \\ v|_{[k+8p^2+1, n]} &: \{k+8p^2+1, \dots, n\} \hookrightarrow \{\underline{v}(k+8p^2+1), \dots, \bar{v}(n)\}. \end{aligned}$$

In this case, Proposition 4.9 (Prop. 4.10 resp.) specifies the length of $v|_{[k+1, k+8p^2]}$. Proposition 4.7 (Proposition 4.8 resp.) states: if $z_{k+1}, \dots, z_{k+8p^2}$ is replaced with

$x_{k+1}, \dots, x_{k+8p^2}$, i.e. the mismatch has been removed, then there exists a common subsequence

$$v' : \{k+1, \dots, k+8p^2\} \hookrightarrow \{\underline{v}(k+1), \dots, \bar{v}(k+8p^2)\}$$

with length $|v|_{[k+1, k+8p^2]} + 1$. Hence, the sequence v^* between x_1, \dots, x_n and y_1, \dots, y_n , defined as

$$v^*|_{[1, k]} = v|_{[1, k]}, \quad v^*|_{[k+1, k+8p^2]} = v', \quad v^*|_{[k+8p^2+1, n]} = v|_{[k+8p^2+1, n]}$$

has length $|v| + 1$ and is, therefore, the longest common subsequence of x_1, \dots, x_n and y_1, \dots, y_n . This proves the statement. \square

Proof of Lemma 3.2. Let x_1, \dots, x_n be a realization of X_1, \dots, X_n such that l is a replica point. Recall that L_n is the length of the longest common subsequence of x_1, \dots, x_n and y_1, \dots, y_n , and L_n^l is the length of the longest common subsequence of $x_1, \dots, x_{l-1}, x_{l+1}, \dots, x_n$ and y_1, \dots, y_n . Recall

$$L_n - 1 \leq L_n^l \leq L_n. \quad (4.8)$$

Assume that A_l holds, i.e. l is a replica point. If the replica point matches, then x_1, \dots, x_n is a sequence satisfying (4.4) with $x_{k+4p^2+1} = x_l$ being the replica point. Let L_n^+ be the length of the longest common subsequence of x_1, \dots, x_n and y_1, \dots, y_n with matching replica point. Suppose $L_n^+ = L_n^l$. Then any longest common subsequence of $x_1, \dots, x_{l-1}, x_{l+1}, \dots, x_n$ and y_1, \dots, y_n would also be a longest common subsequence of x_1, \dots, x_n and y_1, \dots, y_n . This contradicts Corollary 4.14 which states that any longest common subsequence of x_1, \dots, x_n and y_1, \dots, y_n contains x_l . Hence, $L_n^+ = L_n^l + 1 = L_n^l + Z_n$.

Suppose that the replica point does not match. Then x_1, \dots, x_n is a sequence as in (4.7) with $x_{k+4p^2+1} = x_l$ being the mismatching replica point. Let L_n^- be the length of the longest common subsequence of x_1, \dots, x_n and y_1, \dots, y_n with mismatching replica point. By Corollary 4.15, $L_n^- = L_n^+ - 1$. By (4.8), $L_n^l \leq L_n^- = L_n^+ - 1 \leq L_n^l$, i.e. $L_n^- = L_n^l$.

5. Appendix

5.1. *Proofs of subsection 4.4.1. Proof of Proposition 4.5.* Let v be a longest common subsequence, let $\{B_1, \dots, B_r\}$ be the blocks of v . Note: if v has an unbiased block, then the length of v is at most $8p^2 - m$. Indeed: suppose that the bias of $B_j = \{i_j, i_j + 1, \dots, i_j + s\}$ $s \geq 0$ is 0. Let $n_{j-1} = \max B_{j-1}$. Since $v(n_{j-1}) \leq v(i_j) - 1 = i_j - 1 - m$, we have that the length of $v|_{B_1 \cup \dots \cup B_{j-1}}$ is at most $v(n_{j-1}) = i_j - m - 1$. Similarly, the length of $v|_{B_{j+1} \cup \dots \cup B_r}$ is at most $8p^2 - (i_j + s)$. So the length of v is at most $(i_j - m - 1) + (s + 1) + (8p^2 - (i_j + s)) = 8p^2 - m$.

If the bias of B_j is kp for a $k \in \mathbb{N}, k \neq 0$ the same argument holds.

Hence, if the length of v is bigger than $8p^2 - m$, then all blocks $\{B_1, \dots, B_r\}$ must be biased. By Proposition 4.3, the length of a biased block is at most $p - 1$. Thus, the number of blocks is bounded below $r \geq \frac{8p^2 - m + 1}{p}$ and

$$\lfloor \frac{r-1}{2} \rfloor \geq \lfloor \frac{8p^2 - m + 1 - p}{2p} \rfloor \geq \lfloor 4p - \frac{m-1}{2p} - \frac{1}{2} \rfloor \geq 4p - 1 > m + 1. \quad (5.1)$$

From Proposition 4.1, it follows $|\text{Dom}(v)| < 8p^2 - m - 1$ that contradicts the assumption that the length of v is at least $8p^2 - m + 1$.

Corollary 5.1. *Let v be a longest common subsequence, and let $\{B_1, \dots, B_r\}$ be its blocks. Then there exists one and only one block B_j that is unbiased. Moreover, the bias of B_j is 0 or p , and it can be p only, when $m = \frac{p}{2}$.*

Proof: From (5.1) follows that v has at least one unbiased block. Since v is the longest, Proposition 4.1 implies that v has only one unbiased block, say B_j . If $m < \frac{p}{2}$, the argument used in the beginning of the proof of Proposition 4.5 yields that the bias of B_j is 0. If $m = \frac{p}{2}$, then the bias of B_j can be p as well. \square

Corollary 5.2. *Let v be a longest common subsequence, let $\{B_1, \dots, B_r\}$ be its blocks. Let $B_j = \{i_j, \dots, i_j + s\}$ be its unbiased block. Let $b \in \{0, p\}$ be the bias of B_j . Then the length of $v|_{B_1 \cup \dots \cup B_{j-1}}$ is $i_j - m - 1 + \frac{b}{2}$ and the length of $v|_{B_{j+1} \cup \dots \cup B_r}$ is $8p^2 - (i_j + s) - \frac{b}{2}$.*

Proof of Proposition 4.6. Let us first consider the case $b = 0$. By Corollary 5.2, the length of $v|_{B_1 \cup \dots \cup B_{j-1}}$ is $i_j - m - 1$. Since

$$v|_{B_1 \cup \dots \cup B_{j-1}} : \{1, \dots, i_j - 1\} \hookrightarrow \{1, \dots, i_j - m - 1\},$$

it holds that:

$$v|_{B_1 \cup \dots \cup B_{j-1}}(\{1, \dots, i_j - 1\}) = \{1, \dots, i_j - m - 1\}.$$

This means that

$$v(n_{j-1}) = i_j - m - 1 = |B_1| + \dots + |B_{j-1}|, \quad (5.2)$$

where $n_{j-1} = \max B_{j-1}$. Hence, by changing the blocks, v loses only the elements on the set where it is defined. Up to the block B_j there are $j - 1$ changes. Hence, v loses at least $j - 1$ elements, so that:

$$i_j > |B_1| + \dots + |B_{j-1}| + j - 1.$$

On the other hand, by (5.2):

$$i_j = |B_1| + \dots + |B_{j-1}| + (m + 1),$$

and thus $j - 1 < m + 1$ or $j - 1 \leq m$. Since the blocks B_1, \dots, B_{j-1} are biased, their length is at most $p - 1$. Therefore, $i_j \leq m(p - 1) + (m + 1) = mp + 1$.

By Corollary 5.2, the length of $v|_{B_{j+1} \cup \dots \cup B_r}$ is at most $8p^2 - (i_j + s)$. Since

$$v|_{B_{j+1} \cup \dots \cup B_r} : \{i_j + s + 1, \dots, 8p^2\} \hookrightarrow \{i_j + s - m + 1, \dots, 8p^2\},$$

it holds:

$$\text{Dom}(v|_{B_{j+1} \cup \dots \cup B_r}) = \{i_j + s + 1, \dots, 8p^2\}.$$

The last equality implies that:

$$8p^2 - (i_j + s) = |B_{j+1}| + \dots + |B_r|. \quad (5.3)$$

Hence, after B_j , by changing the blocks, v loses the elements on the image set, only.

From B_j to B_r there are $r - j$ changes, so that:

$$v(i_j + s) + (r - j) + |B_{j+1}| + \dots + |B_r| \leq 8p^2.$$

Hence, with $v(i_j + s) = i_j + s - m$, we have that:

$$(r - j) \leq 8p^2 - (|B_{j+1}| + \dots + |B_r|) - v(i_j + s) = i_j + s - v(i_j + s) = m.$$

Therefore, (5.3) implies $8p^2 - (i_j + s) \leq m(p - 1)$, so $i_j + s \geq 8p^2 - m(p - 1)$.

Finally, let us consider the case $b = p$. This can happen only, when $m = \frac{p}{2}$. Then

$$\begin{aligned} v|_{B_1 \cup \dots \cup B_{j-1}} : \{1, \dots, i_j - 1\} &\hookrightarrow \{1, \dots, i_j + m - 1\}, \\ v|_{B_{j+1} \cup \dots \cup B_r} : \{i_j + s + 1, \dots, 8p^2\} &\hookrightarrow \{i_j + s + m + 1, \dots, 8p^2\} \end{aligned}$$

and the arguments used before yield $i_j \leq (p-1)m + 1$ and $8p^2 - (i_j + s) \leq mp$.

5.2. Proofs of subsection 4.3.2.

Proposition 5.3. *Let x_1, \dots, x_{8p^2} and $x_{t+1}, \dots, x_{t+8p^2+h}$ be the subsequences of a periodic sequence, $0 \leq t \leq \frac{p}{2}$, $0 \leq h \leq p - 2t$. Then the length of the longest common subsequence is $8p^2 - t$. Moreover, any longest common subsequence has an unbiased block B_j that contains the integer-interval $[tp + 1, 7p^2] \subset B_j$.*

Proof: Since $h \leq p - 2t$, we have $p - (t + h) \geq t$, so t is the minimal bias between the two subsequences. In the proof of Proposition 4.5, replace the inequalities (5.1) with

$$\lfloor \frac{r-1}{2} \rfloor \geq \lfloor \frac{8p^2 - t + 1 - p}{2p} \rfloor \geq \lfloor 4p - \frac{t-1}{2p} - \frac{1}{2} \rfloor \geq 4p - 1 \geq t + h, \quad (5.4)$$

where the last inequality holds, because $t \leq \frac{p}{2}$ and $h \leq p$.

Let assume $b = 0$. Then the first half of the proof of Proposition 4.6 holds with any changes. For the second half, replace $8p^2$ by $8p^2 + h$. Then $8p^2 - (i_j + s) \leq (t + h)(p - 1) \leq p(p - 1)$ implying $(i_j + s) \leq 7p^2 + p$. For $t = \frac{p}{2}$, $h = 0$. \square

Proposition 5.4. *Let x_1, \dots, x_{8p^2} and $x_{m+1}, \dots, x_{m+8p^2-h}$ be the subsequences of a periodic sequence, $0 \leq 2m \leq p + h$, $0 \leq h \leq m$. Then the length of the longest common subsequence is $8p^2 - m$. Moreover, any longest common subsequence has an unbiased block B_j that contains the integer-interval $[mp + 1, 8p^2 - mp] \subset B_j$.*

Proof: By assumption, $2m \leq p + h \leq m + p$, i.e., $m \leq p$. It holds, $p - m + h \geq m$, i.e. m is the minimal bias between the two subsequences. But it might be that $m > \frac{p}{2}$. The proof of Proposition 4.5 holds without any changes. Since $0 \leq h \leq m$, Proposition 4.6 holds, the only formal change is

$$v|_{B_{j+1} \cup \dots \cup B_r} : \{i_j + s + 1, \dots, 8p^2\} \hookrightarrow \{i_j + s - m + 1, \dots, 8p^2 - h\}. \quad (5.5)$$

\square

Proposition 5.5. *Let $x_{m_1+1}, \dots, x_{m_1+8p^2}$ and $x_1, \dots, x_{m_1+8p^2+m_2}$ be the subsequences of a periodic sequence, $0 \leq m_1, m_2 \leq p - 1$. The length of the longest common subsequence is $8p^2$ and each such subsequence of $x_{m_1+1}, \dots, x_{m_1+8p^2}$ and $x_1, \dots, x_{m_1+8p^2+m_2}$ includes an unbiased block which contains the interval $[p^2, 7p^2]$.*

Proof: Let $v : [1, 8p^2] \hookrightarrow [1, 8p^2 + m_1 + m_2]$ be a longest common subsequence, the length of v is clearly $8p^2$. Let $\{B_1, \dots, B_r\}$ be the blocks of v . Suppose that all blocks are unbiased. Then $r \geq \frac{8p^2}{p-1}$. Since all the elements of the smallest subsequence are included in the longest common subsequence, by changing the blocks, v loses the elements on the bigger subsequence, only. Thus,

$$8p^2 + (r - 1) = \sum_i^r |B_i| + (r - 1) \leq 8p^2 + m_1 + m_2,$$

implying that $r - 1 \leq m_1 + m_2 \leq 2(p - 1)$. This contradicts the lower bound for r . Hence, there exists one and only one unbiased block $B_j = \{i_j, \dots, i_j + s\}$. The bias of B_j can only be 0. Before the unbiased block, there are at most m_1 biased blocks, implying: $i_j \leq m_1(p - 1) < p^2$. Similarly, $i_j + s \geq 7p^2$. \square

Proof of Proposition 4.7. Suppose $t_2 = 0$. Then Proposition 5.5 applies.

If $t_1 = 0$, then $m_1 = 0$ and $t_2 = 0$, Proposition 5.5 applies again.

Suppose $t_1 > 0, t_2 > 0$. Assume $t_1 \leq t_2$. Note that $t_1 \leq \frac{p}{2}$. If not, then $m_1 = p - t_1 \leq \frac{p}{2}$, a contradiction with the assumption $m_1 \geq t_2$.

Since $l - m_1 = (l - 1)p + t_1 = l^* + t_1$, we have

$$x_{l-m_1+1}, \dots, x_{l-m_1+m_1+8p^2+m_2} = x_{l^*+t_1+1}, \dots, x_{l^*+t_1+8p^2+m_2+m_1}.$$

Let $h = m_2 + m_1$. Clearly, $h = m_2 + m_1 \geq 0$ and $h = m_2 + m_1 = p - t_1 - t_2 \leq p - 2t_1$ since $-t_2 \leq -t_1$. Hence Proposition 5.3 applies.

Assume $t_1 \geq t_2$. Then $t_2 > \frac{1}{2}$ would imply that $m_1 > \frac{1}{2}$ and $t_1 \geq \frac{1}{2}$, a contradiction. We reverse the sequences, i.e we define

$$x'_1 = x_{8p^2}, x'_2 = x_{8p^2-1}, \dots, x'_{8p^2} = x_1.$$

Then $x'_{t_2+1} = x'_{8p^2+m_2}, x'_{t_2+2} = x'_{8p^2+m_2-1}, \dots, x'_{t_2+8p^2} = x_{m_2+1}, \dots, x'_{t_2+8p^2+m_1-t_2} = x_{-m_1+1}$. Take $h = m_1 - t_2 = m_1 + m_2 \geq 0$. It holds: $p - 2t_2 \geq p - t_1 - t_2 = m_1 - t_2 = h$. Now apply Proposition 5.3 to the reversed sequences. The reversing does not change the longest common subsequences (except reversing them). The element x_{4p^2+1} in the original sequence is the element x'_{4p^2} . By Proposition 5.3, it belongs to the unbiased block of any longest common subsequence.

Proposition 5.6. *Let x_1, \dots, x_{8p^2} and $x_{m_1+1}, \dots, x_{8p^2-m_2}$ be the subsequences of a periodic sequence, $0 \leq m_1, m_2 \leq p - 1$. The length of a longest common subsequence is $8p^2 - (m_1 + m_2)$ and every such a subsequence of x_1, \dots, x_{8p^2} and $x_{m_1+1}, \dots, x_{8p^2-m_2}$ includes an unbiased block which contains the interval $[p^2, 7p^2]$.*

Proof: Let v be a longest common subsequence, the length of v is clearly $8p^2 - m_1 - m_2$. Let $\{B_1, \dots, B_r\}$ be the blocks of v . Suppose that all blocks are unbiased. Then $r \geq \frac{8p^2-2p}{p-1}$. Since all the elements of the smallest subsequence are included in the longest common subsequence, by changing the blocks, v loses the elements on the bigger subsequence, hence. Thus,

$$8p^2 - (m_1 + m_2) + (r - 1) = \sum_i^r |B_i| + (r - 1) \leq 8p^2,$$

implying that $r - 1 \leq m_1 + m_2 \leq 2p$. This contradicts with the lower bound of r . So, there exists one and only one unbiased block $B_j = \{i_j, \dots, i_j + s\}$. The bias of B_j is 0. Since before the unbiased block, there are at most t_1 biased blocks, we have: $i_j \leq m_1(p - 1) + m_1 \leq p^2$. Similarly, $i_j + s + m_2(p - 1) + m_2 \geq 8p^2$, so $i_j + s \geq 7p^2$. \square

Proof of Proposition 4.8. If $t_1 = 0$ then $m_2 \geq 0$. If $m_2 \geq 0$, then apply Proposition 5.6.

Let $0 < m_1 \leq p + m_2$. Define $h = m_1 + m_2 \geq 0$. Since $2m_1 \leq p + m_2 + m_1 = p + h$, Proposition 5.4 applies.

Let $0 < m_2 + p \leq m_1$. Then reverse the sequences as in the proof of Proposition 4.7 and apply Proposition 5.4.

5.3. Proofs of Subsection 4.3.3.

Proposition 5.7. *Let z_1, \dots, z_{8p^2} and $x_{t+1}, \dots, x_{t+8p^2+h}$ be the subsequences of a periodic sequence with mismatch, $0 \leq t \leq \frac{p}{2}, 0 \leq h \leq p - 2t$. Then the length of the longest common subsequence is $8p^2 - t - 1$.*

Proof: Let v be a longest common subsequence of

$$z_1, \dots, z_{8p^2} \text{ and } x_{t+1}, \dots, x_{t+8p^2+h}$$

The length of v is clearly at least $8p^2 - m - 1$.

Let us show that both subsequences $v|_{[1,4p^2]}$ and $v|_{[4p^2+2,8p^2]}$ have an unbiased block. By (5.1), v has at least one unbiased block $B_j = \{i_j, \dots, n_j\}$. Assume $i_j > 4p^2 + 1$. It holds that:

$$v|_{[1,i_j-1]} : \{1, \dots, i_j - 1\} \hookrightarrow \{1, \dots, i_j - 1 - m + b\},$$

where $b \in \{0, 2t\}$ is the bias of B_j . Clearly the length of $v|_{[1,i_j-1]}$ is at least $i_j - 1 - t + \frac{b}{2}$. Let B_1, \dots, B_{r_1} be the blocks of $v|_{[1,i_j-1]}$. Suppose they all are biased. Then, with $u = i_j - (4p^2 + 2)$, we find:

$$\frac{r_1 - 1}{2} \geq \frac{i_j - 1 - (p - 1) - t + \frac{b}{2}}{2(p - 1)} = \frac{4p(p - 1) + 2 + 3p + u - t + \frac{b}{2}}{2(p - 1)} > 2p.$$

By Proposition 4.1, $i_j - 1 + \frac{b}{2} \geq 2p + |v|_{[1,i_j-1]}$ or $|v|_{[1,i_j-1]} \leq i_j - 1 + \frac{b}{2} - 2p$, which is a contradiction. Since the argument holds for any u , the unbiased block is contained in $\{1, \dots, 4p^2\}$.

Hence, B_1, \dots, B_{r_1} contain at least one unbiased block.

Suppose the unbiased block B_j is contained in $\{1, \dots, 4p^2\}$. It holds that:

$$v|_{[n_j+1,8p^2]} : \{n_j + 1, \dots, 8p^2\} \hookrightarrow \{n_j + 1 + b, \dots, t + 8p^2 + h\},$$

where $h = 0$, if $b = 2t$. Then $|v|_{[n_j+1,8p^2]} \geq 8p^2 - n_j - 1 - \frac{b}{2}$. Let C_1, \dots, C_{r_2} be the blocks of $v|_{[n_j+1,8p^2]}$. Suppose they all are biased, hence, with $u = 4p^2 - n_j$,

$$\frac{r_2 - 1}{2} \geq \frac{4p(p - 1) + 3p + u - \frac{b}{2}}{2(p - 1)} > 2p.$$

By Proposition 4.1,

$$h + t + 8p^2 - n_j - 1 \geq |v|_{[n_j+1,8p^2]} + 2p \geq 8p^2 - n_j - 1 + 2p - \frac{b}{2},$$

which is a contradiction. Since the argument holds for any u , the unbiased block is contained in $\{4p^2 + 1, \dots, 8p^2\}$.

Let $l > j$ and B_j, B_l be unbiased blocks: $B_i \subset \{1, \dots, 4p^2\}$, $B_l \subset \{4p^2 + 2, \dots, 8p^2\}$.

If $t < \frac{p}{2}$, then the bias of both blocks is 0. Since v is the longest common subsequence, it follows that $|v| = 8p^2 - t - 1$ and the blocks are consecutive: $l = j + 1$ and

$$B_j = \{i_j, \dots, 4p^2\}, \quad B_l = B_{j+1} = \{4p^2 + 2, \dots, 4p^2 + s\}. \quad (5.6)$$

If $\frac{t}{2}, p > 2$, then the bias of both blocks can be p as well. However, the length of v is still $8p^2 - t - 1$ and (5.6) holds. In both cases, the element z_{4p^2+1} is not included in v .

Finally, if $t = 1$ and $p = 2$, it might be that the bias of B_j is 0, the bias of B_{j+1} is

2 and the element z_{4p^2+1} is included in v . The length of v is still however equal to $8p^2 - t - 1$. \square

Proposition 5.8. *Let z_1, \dots, z_{8p^2} and $x_{m+1}, \dots, x_{m+8p^2-h}$ be the subsequences of a periodic sequence with mismatch, $0 \leq 2m \leq p+h, 0 \leq h \leq m$. Then the length of the longest common subsequence is $8p^2 - m - 1$.*

Proof: The proof of Proposition 5.7 holds without changes. \square

Proposition 5.9. *Let $z_{m_1+1}, \dots, z_{m_1+8p^2}$ and $m_1, \dots, x_{m_1+8p^2+t_2}$ be the subsequences of a periodic sequence with mismatch, $0 \leq m_1, m_2 \leq p-1$. The length of the longest common subsequence is $8p^2 - 1$.*

Proof: Let v be a longest common subsequence of $z_{m_1+1}, \dots, z_{m_1+8p^2}$ and $x_1, \dots, x_{m_1+8p^2+m_2}$. By the argument used in the proof of Proposition 5.5, v has at least one unbiased block. The same argument, applied again, yields that the subsequences $v|_{[1,4p^2]}$ and $v|_{[4p^2+1,8p^2]}$ both have an unbiased block. If $p > 2$, then the bias of the unbiased blocks is 0, implying that the length of the longest common subsequence is $8p^2 - 1$.

When $p = 2$, the statement is easy to see. \square

Proposition 5.10. *Let $z_{m_1+1}, \dots, z_{m_1+8p^2}$ and $x_1, \dots, x_{8p^2-m_2}$ be the subsequences of a periodic sequence with mismatch, $0 \leq m_1, m_2 \leq p-1$. The length of the longest common subsequence is $8p^2 - 1 - (m_1 + m_2)$.*

Proof: Let v be a longest common subsequence of $z_{m_1+1}, \dots, z_{m_1+8p^2}$ and $x_1, \dots, x_{m_1+8p^2-m_2}$. By the argument used in the proof of Proposition 5.6, v has at least one unbiased block, by the same argument, $v|_{[1,4p^2]}$ and $v|_{[4p^2+1,8p^2]}$ both have an unbiased block. If $p > 2$, then the bias of the unbiased blocks is 0, implying that the length of the longest common subsequence is $8p^2 - (m_1 + m_2) - 1$.

When $p = 2$, the statement is easy to see. \square

Proof of Proposition 4.9. Suppose $t_2 = 0$, i.e. $m_2 \geq 0$. If $t_1 = 0$, then $m_1 = 0$ and $t_2 = 0$. For $m_2 \geq 0$, Proposition 5.9 applies.

Suppose $t_1 > 0, t_2 > 0$. Assume $t_1 \leq t_2$. Then $t_1 \leq \frac{p}{2}$.

Since $l - m_1 = (l - 1)p + t_1 = l^* + t_1$, we have

$$x_{l-m_1+1}, \dots, x_{l-m_1+m_1+8p^2+m_2} = x_{l^*+t_1+1}, \dots, x_{l^*+t_1+8p^2+m_2+m_1}.$$

Let $h = m_2 + m_1$. Clearly, $h = m_2 + m_1 \geq 0$ and $h = m_2 + m_1 = p - t_1 - t_2 \leq p - 2t_1$ since $-t_2 \leq -t_1$. Hence Proposition 5.7 applies.

Assume $t_1 \geq t_2$. Then $t_2 \leq \frac{1}{2}$. Reverse the sequences as in the proof of Proposition 4.7, i.e. we define

$$z'_1 = z_{8p^2}, z'_2 = z_{8p^2-1}, \dots, z'_{8p^2} = z_1.$$

Note that in the reversed sequence, the mismatching element is z'_{4p^2} instead of z'_{4p^2+1} . However, it is easy to see that the proof of Propositions 5.7 holds also in this case.

Proof of Proposition 4.10. If $t_1 = 0$ then $m_2 \geq 0$. If $m_2 \geq 0$, then apply Proposition 5.10.

Let $0 < m_1 \leq p + m_2$. Define $h = m_1 + m_2 \geq 0$. Since $2m_1 \leq p + m_2 + m_1 = p + h$, Proposition 5.7 applies.

Let $0 < m_2 + p \leq m_1$. Then reverse the sequences as in the proof of Proposition 4.9 and apply Proposition 5.7.

5.4. *Proofs of Subsection 4.3.1. Proof of Proposition 4.11.* If $|\underline{v}(k+1), \bar{v}(k+8p^2)| = 8p^2$, the statement clearly holds. Suppose $|\underline{v}(k+1), \bar{v}(k+8p^2)| > 8p^2$. Then it holds: either $k+1 > \underline{v}(k+1)$ or $\bar{v}(k+8p^2) > (k+8p^2)$. Without loss of generality assume

$$\underline{v}(k+1) < k+1. \quad (5.7)$$

There $\exists l \geq 0$ such that $|k-l| = jp$, for a non-negative $j \in \mathbb{N}$ and

$$\underline{v}(k+1) = l - ip - m_1 + 1, \quad \bar{v}(k+8p^2) = l + 8p^2 + m_2,$$

where $0 \leq m_1 \leq p-1$ and $-m_1 \leq m_2 \leq p-1$, when $i = 0$ and $0 \leq m_1, m_2 \leq p-1$, when $i \geq 1$.

The proposition is proven, if we show that $i = 0$. Suppose not. Then $0 \leq m_1, m_2 \leq p-1$.

By the optimality principle, the subsequence

$$v|_{[k+1, k+8p^2]} : \{k+1, \dots, k+8p^2\} \hookrightarrow \{l-ip-m_1+1, \dots, l+8p^2+m_2\}$$

is the longest possible and its length is therefore equal to $8p^2$. Let

$$v' : \{k+1, \dots, k+8p^2\} \hookrightarrow \{l+1, \dots, l+8p^2\}$$

be a common subsequence that consists of a direct match:

$$v'(k+1) = l+1, \dots, v'(k+8p^2) = l+8p^2.$$

The length of v' is also $8p^2$.

Let

$$w : \{1, \dots, n\} \hookrightarrow \{1, \dots, n\}$$

be a common subsequence of x_1, \dots, x_n and y_1, \dots, y_n that is defined as follows:

$$\begin{aligned} w|_{[1, k]} &= v|_{[1, k]} \\ w|_{[k+1, k+8p^2]} &= v' \\ w|_{[k+8p^2+1, n]} &= v|_{[k+8p^2+1, n]} \end{aligned}$$

Hence, w is a modification of v obtained by $v|_{[k+1, k+8p^2]}$ replaced by a direct matching v' . Of course, the length of w is the same as the length of v , hence, w is the longest common subsequence.

The subsequence w has the following property: $[1, \bar{w}(k)] = [1, l]$, but

$$\begin{aligned} \underline{w}(k+1) &= w(\max\{i \leq k : i \in \text{Dom}(w)\}) + 1 \\ &= v(\max\{i \leq k : i \in \text{Dom}(v)\}) + 1 = \underline{v}(k+1) = l - ip - m_1 + 1. \end{aligned}$$

Hence, the interval $[l - ip - m_1 + 1, l]$ does not contain any element of w . This means that the subsequence

$$w|_{[1, k]} : \{1, \dots, k\} \hookrightarrow \{1, \dots, l\} \quad (5.8)$$

is actually a subsequence

$$w|_{[1, k]} : \{1, \dots, k\} \hookrightarrow \{1, \dots, l - ip - m_1\}.$$

We shall show that this property contradicts the optimality principle.

By (5.7), $k > l - m_1 - ip$. Let

$$t = \max\{i \leq k : i \notin \text{Dom}(v)\}.$$

We have: $w(t+1), \dots, w(k) \leq l - ip - m_1$. Define $w' : \{1, \dots, k\} \hookrightarrow \{1, \dots, l\}$,

$$\begin{aligned} w'|_{[1,t]} &= w|_{[1,t]} \\ w'(t+1) &= w(t+1) + p, \dots, w'(k) = w(k) + p. \end{aligned}$$

Since $w(k) \leq l$, the sequence w' is well defined and has the length as (5.8). Let s be the last element of w before t , i.e. $s = \max\{i < t : i \in \text{Dom}(w)\}$. By definition of w' , $w'(t+1) = w(t+1) + p \geq w'(s) + 1 + p$, so the interval $[w'(s) + 1, w'(s) + p]$ does not contain any elements of w' . By periodicity, the interval $[y_{w'(s)+1}, y_{w'(s)+p}]$ contains at least one 0 and at least one 1. On the other hand, the unconnected element x_t is either 0 or 1. Therefore, we can connect the element x_t with an element of $[y_{w'(s)+1}, y_{w'(s)+p}]$. The possibility of such a connection shows that w' is not the longest common subsequence. This, in turn, implies that (5.8) can not be the longest common subsequence. By the optimality principle, the latter implies that w and, hence, v cannot be the longest common subsequences as well. This is a contradiction. The reason for the contradiction is the assumption $i \geq 1$.

Proof of Proposition 4.12. If $|\underline{v}(k+1), \bar{v}(k+8p^2)| = 8p^2$, the statement clearly holds. Suppose $|\underline{v}(k+1), \bar{v}(k+8p^2)| < 8p^2$. Then it holds: either $k+1 < \underline{v}(k+1)$ or $\bar{v}(k+8p^2) < (k+8p^2)$. Without loss of generality assume

$$\bar{v}(k+8p^2) < (k+8p^2). \quad (5.9)$$

There $\exists l \geq 0$ such that $|k-l| = jp$, for a non-negative $j \in \mathbb{N}$ and

$$\underline{v}(k+1) = l + m_1 + 1, \quad \bar{v}(k+8p^2) = l - ip + 8p^2 - m_2 =: u_l,$$

where $0 \leq m_1 \leq p-1$ and $-m_1 \leq m_2 \leq p-1$, when $i=0$, and $0 \leq m \leq p-1$, when $i \geq 1$. Proposition is proved, if we show that $i=0$. Suppose $i > 0$. Then $0 \leq m_1 \leq p-1$.

By the optimality principle, the subsequence

$$v|_{[k+1, k+8p^2]} : \{k+1, \dots, k+8p^2\} \hookrightarrow \{l+m_1+1, \dots, u_l\}$$

is the longest possible, the length of it is, therefore, $L := 8p^2 - (m_1 + m_2 + ip)$. Let

$$v' : \{k+1, \dots, k+8p^2\} \hookrightarrow \{l+m_1+1, \dots, u_l\}$$

be a common subsequence that consists of a direct match:

$$v'(k+1+m_1) = l+m_1+1, \dots, v'(k+8p^2-ip-m_2) = l-ip+8p^2-m_2 = u_l.$$

The length of v' is also L .

Let

$$w : \{1, \dots, n\} \hookrightarrow \{1, \dots, n\}$$

be a common subsequence of x_1, \dots, x_n and y_1, \dots, y_n that is defined as follows:

$$\begin{aligned} w|_{[1,k]} &= v|_{[1,k]} \\ w|_{[k+1, k+8p^2]} &= v' \\ w|_{[k+8p^2+1, n]} &= v|_{[k+8p^2+1, n]} \end{aligned}$$

Of course, the length of w is the same as the length of v , hence, w is the longest common subsequence of x_1, \dots, x_n and y_1, \dots, y_n .

The subsequence w has the following property: $u_k := k+8p^2-ip-m_2 \in \text{Dom}(w)$, and the next element in $\text{Dom}(w)$ is not earlier as $k+8p^2+1$: $\min\{i \geq u_k : i \in \text{Dom}(w)\} \geq k+8p^2+1$. In particular, this implies: $\underline{w}(k+8p^2+1) = u_l+1$ or

$$|w|_{[u_k+1, n]} = |w|_{[k+8p^2+1, n]}. \quad (5.10)$$

Note:

$$w|_{[k+8p^2+1, n]} : \{k + 8p^2 + 1, \dots, n\} \hookrightarrow \{u_l + 1, \dots, n\}.$$

By (5.9), $k + 8p^2 + 1 < u_l + 1$, so there exists at least one element $j \in [u_l + 1, n]$ such that y_j does not belong to the subsequence $w|_{[k+8p^2+1, n]}$. Let

$$t = \min\{j \geq u_l + 1 : j \notin w([k + 8p^2 + 1, n])\}. \quad (5.11)$$

By definition of t , the elements $u_l + i$, $i = 1, \dots, t - 1 - u_l =: s$ are all connected by w . Define $r_l + i := w^{-1}(u_l + i)$, $i = 1, \dots, s$. Now we rearrange the connections as follows. Let

$$w' : \{u_k + 1, r_l + s - p\} \hookrightarrow \{u_l + 1, \dots, u_l + s\}$$

as follows

$$\begin{aligned} w'(u_k + i) &= u_l + i, & i &= 1, \dots, p \\ w'(r_l + i) &= u_l + p + i & i &= 1, \dots, s - p. \end{aligned}$$

Note that w' leaves the points $x_{r_l+s-p}, x_{r_l+s-p+1}, \dots, x_{r_l+s}$ unconnected. Since they were connected with p consecutive $y_{u_l+s-p}, \dots, y_{u_l+s}$, the points

$$x_{r_l+s-p}, x_{r_l+s-p+1}, \dots, x_{r_l+s}$$

contain at least one 1 and one 0. That means that one of them can be connected with y_t , and this means that one more connection can be added. This contradicts the optimality of w .

5.5. *Proof of Corollary 4.13.* Let v be a longest common subsequence of z_1, \dots, z_n and y_1, \dots, y_n . Suppose $[\underline{v}(k+1), \bar{v}(k+1)]$ is bigger than $8p^2$ but does not satisfy (4.5). Then there exists $0 \leq m_1, m_2 \leq p-1$, $i > 0$, such that

$$v|_{[k+1, k+8p^2]} : \{k+1, \dots, k+8p^2\} \hookrightarrow \{l - ip - m_1 + 1, \dots, l + 8p^2 + m_2\}. \quad (5.12)$$

As in the proof of Proposition 4.11, we can assume (5.7). Then $\underline{v}(k+1) + 2 < k+1$. Suppose $i \geq 1$. Then, by the optimality principle, the length of $v|_{[k+1, k+8p^2]}$ is $8p^2$. Define the common subsequence w as in the proof of Proposition 4.11. Because of the direct matching on the periodic part, the length of w is $|v| - 1$. Suppose $i \geq 2$. Then the length of the empty interval $[l - ip - m_1 + 1, l]$ is at least $2p$. Since there are at least two elements in $[1, k]$, say t_1 and t_2 , not included into $\text{Dom}(v)$, by rearranging the elements of $w|_{[1, k]}$ as in the proof of Proposition 4.11, both $z_{t_1} = x_{t_1}$ and $z_{t_2} = x_{t_2}$ can be matched with an empty period. So, the length of $w|_{[1, k]}$ can be increased by 2. This contradicts the assumption that v is the longest common subsequence.

This means that in (5.12), $i = 1$. Now, again, use the argument of Proposition 4.11: rearrange the elements of $w|_{[t, k]}$ by defining $w'(t+1) = w(t+1) + p, \dots, w'(k) = w(k) + p = l - p - m_1 + p = l - m_1$ and connect the element x_t with some element on $[y_{w'(s)+1}, y_{w'(s)+p}]$. Let

$$w^* : \{1, \dots, k\} \hookrightarrow \{1, \dots, l - m_1\},$$

be modification of w' with connected x_t so the length of w^* is $|w|_{[1,k]} + 1$. Hence, the sequence v^* with

$$\begin{aligned} v^*|_{[1,k]} &= w^* \\ v^*|_{[k+1,k+8p^2]} &= w \\ v^*|_{[k+8p^2+1,n]} &= w|_{[k+8p^2+1,n]} \end{aligned}$$

has length $|w| + 1$, which is the same as the length of v . Since $v^*(k) = w^*(k) = w'(k) = l - m_1$, the sequence v^* satisfies (4.5).

Suppose $[\underline{v}(k+1), \bar{v}(k+1)]$ is not bigger than $8p^2$ but does not satisfy (4.6). The proof is similar: as in the proof of (4.5), define the subsequence w and note that the length of w is $|v| - 1$. Then define t as in (5.11), and w' as in the proof of (4.5). With the help of w' , construct the common subsequence v^* which has the same length as v . Hence, v^* is the longest common subsequence. By the construction, it satisfies (4.6).

5.6. *Proof of Proposition 4.2.* Assume that there exists $k < p$ such that (4.3) hold. Then

$$x_{mk+j} = x_j \quad \forall m \geq 1, \quad j = 1, \dots, p. \quad (5.13)$$

The latter implies

$$x_{k+n} = x_n \quad \forall n \geq 1.$$

that contradicts the definition of p .

Let us proof (5.13). Use induction: For $m = 1$, (5.13) is equivalent to (4.3).

Suppose that (5.13) holds for m . Let $k + j \leq p$. Then $x_{(m+1)k+j} = x_{mk+(k+j)} = x_{k+j} = x_j$. If $k + j > p$, then $x_{(m+1)k+j} = x_{mk+(k+j)} = x_{mk+k+j-p} = x_{k+j-p} = x_{k+j} = x_j$. To get the third inequality note that from $j \leq p$ follows $k + j - p < p$, and use (5.13).

References

- Kenneth S. Alexander. The rate of convergence of the mean length of the longest common subsequence. *Ann. Appl. Probab.* **4** (4), 1074–1082 (1994). ISSN 1050-5164.
- Richard Arratia and Michael S. Waterman. A phase transition for the score in matching random sequences allowing deletions. *Ann. Appl. Probab.* **4** (1), 200–225 (1994). ISSN 1050-5164.
- R.A. Baeza-Yates, R. Gavaldà, G. Navarro and R. Scheihing. Bounding the expected length of longest common subsequences and forests. *Theory Comput. Syst.* **32** (4), 435–452 (1999). ISSN 1432-4350.
- Federico Bonetto and Heinrich Matzinger. Simulations for the longest common subsequence problem. *in preparation* (2004).
- Federico Bonetto and Heinrich Matzinger. Fluctuations of the longest common subsequence in the case of 2- and 3-letter alphabets. *ALEA* **2**, 195–216 (2006).
- Václav Chvatal and David Sankoff. Longest common subsequences of two random sequences. *J. Appl. Probability* **12**, 306–315 (1975).
- Vlado Dancik and Mike Paterson. Upper bounds for the expected length of a longest common subsequence of two binary sequences. *Random Structures Algorithms* **6** (4), 449–458 (1995). ISSN 1042-9832.

- Rafael Hauser, Heinrich Matzinger and Servet Martinez. Large deviation based upper bounds for the lcs-problem. *Advances in Applied Probability* **38** (3), 827–852 (2006).
- Marcos Kiwi, Martin Loeb1 and Jiri Matousek. Expected length of the longest common subsequence for large alphabets. *preprint* (2003).
- S.N. Majumdar and S. Nechaev. Exact asymptotic results for a model of sequence alignment. *preprint* (2004).
- J. Boutet de Monvel. Extensive simulations for longest common subsequences. *Eur. Phys. J. B* **7**, 293–308 (1999).
- Mike Paterson and Vlado Dancik. Longest common subsequences. In *Mathematical foundations of computer science 1994 (Kosice, 1994)*, volume 841 of *Lecture Notes in Comput. Sci.*, pages 127–142. Springer, Berlin (1994).
- Michael J. Steele. An Efron-Stein inequality for non-symmetric statistics. *Annals of Statistics* **14**, 753–758 (1986).
- Michael S. Waterman. General methods of sequence comparison. *Bull. Math. Biol.* **46** (4), 473–500 (1984). ISSN 0092-8240.
- Michael S. Waterman. Estimating statistical significance of sequence alignments. *Phil. Trans. R. Soc. Lond. B* **344**, 383–390 (1994).
- M.S. Waterman and M. Vingron. Sequence comparison significance and Poisson approximation. *Statistical Science* **9** (3), 367–381 (1994).