The Probability of Unique Solutions of Sequencing by Hybridization

Martin Dyer*   Alan Frieze†
Stephen Suen
Department of Mathematical Sciences,
Carnegie Mellon University,
Pittsburgh PA15213, U.S.A.

December 5, 1996

Abstract

We determine the asymptotic limiting probability as $m \to \infty$ that a random string of length $m$ over some alphabet $\Sigma$ can be determined uniquely by its substrings of length $\ell$. This is an abstraction of a problem faced when trying to sequence DNA clones by SBH.

†Supported by NSF grant CCR-9002435 and CCR9225008.
1 Introduction

The following is an abstraction of a problem occurring in the sequencing of (fragments of) DNA molecules.

Let $\Sigma$ be a fixed alphabet with $s$ letters, and $\xi$ be a string chosen uniformly at random from $\Sigma^m$, where $m$ is an integer and let $\ell \leq m$. For each $\sigma \in \Sigma^m$ let $N(\sigma, \xi)$ denote the number of occurrences of $\sigma$ as a substring of $\xi$. Let $N_{\ell}(\xi) = (N(\sigma_1, \xi), N(\sigma_2, \xi), \ldots, N(\sigma_{s^\ell}, \xi))$ where $\tau = s^\ell$ and $\sigma_1, \sigma_2, \ldots, \sigma_\tau$ is some enumeration of $\Sigma^\ell$.

We say that $\xi$ is $\ell$-recoverable if $\xi' \in \Sigma^m, \xi \neq \xi'$ implies $N_{\ell}(\xi) \neq N_{\ell}(\xi')$.

Our main result is

**Theorem 1** Let $\ell = \lfloor \log_s (m^2/2c) \rfloor$, where $c > 0$ is a constant. Then

$$
\lim_{m \to \infty} \Pr(\xi \text{ is } \ell\text{-recoverable}) = \sum_{k=0}^{\infty} \frac{e^{-\lambda}(2\lambda)^k}{k!(k+1)!},
$$

where $\lambda = (s-1)c$.

(Using monotonicity we can deduce that the RHS in (1) is 0 if $c = c_m \to \infty$ and 1 if $c = c_m \to 0$.)

As explained later it is easy to tell whether $\xi$ is $\ell$-recoverable and recover $\xi$ from $N_{\ell}(\xi)$ if it is.

It is of some interest to compare the result of Theorem 1 with the following information theoretic lower bound. Since $|N(\sigma, \xi)| \leq m$ for all $\sigma$, we see
that there are at most $m^\tau$ different values of $N_\ell$. Thus to have a significant number of $\ell$-recoverable strings we need $m^\tau \geq s^m$ or $\tau \geq m / \log m$, and the theorem tells us that this lower bound is approximately the square root of the real answer.

We now explain the relevance of this result to sequencing DNA fragments. First of all, a DNA fragment can be thought of as a string over the alphabet of nucleotides \{A,G,C,T\}, the string $\xi$ which is to be sequenced. The method of Sequencing by Hybridization (Bains and Smith [2], Lysov et al [6], Drmanac et al [3], Pevzner et al [9], Pevzner [7]) involves a two-dimensional matrix of immobilised oligonucleotides (short strings, length $\ell$). Once a DNA fragment $\xi$ is hybridized with the matrix one can determine which $\ell$-tuples occur. With great difficulty one can perhaps tell if an $\ell$-tuple occurs more than once. One hopes that this is enough information to determine $\xi$ exactly. Our theorem shows that the number of oligonucleotides needs to grow like $m^2$ in order for there to be any reasonable chance of this to be true. It is interesting to note that if $\ell, m$ are such that there is a reasonable chance of reconstruction by this method, then it is unlikely that any string appears three or more times. Thus one could reasonably replace more than once by two.


2 Proof of Theorem 1

Given $N_\ell$ we can define a (multi-)digraph $G = G(N_\ell)$ as follows: the vertex set of $G$ is $[s]^{\ell-1}$ and if $x = x_1 x_2 \ldots x_{\ell-1}, y = y_1 y_2 \ldots y_{\ell-1}$ then there is no edge $(x, y)$ unless $x_2 = y_1, x_3 = y_2, \ldots, x_{\ell-1} = y_{\ell-2}$ in which case there are
precisely \( N(x_1 x_2 \ldots x_{\ell-1} y_{\ell-1}, \xi) \) edges from \( x \) to \( y \). Pezner [7] observed that 
\( \xi \) is \( \ell \)-recoverable if and only if \( G \) has a unique Euler path, up to the order 
in which parallel edges are traversed. This was an important contribution as 
previous researchers had used the NP-Complete Hamilton path problem as 
mathematical model. We will find the limiting probability that this is the 
case. We first show that \textbf{wph} (i.e. with probability \( 1-o(1) \) as \( m \to \infty \)) no 
vertex of \( G \) has out-degree 3 or more and so \( G \) is rather simple.

\textbf{Lemma 1} Let \( \xi \) be chosen randomly from \( \Sigma^m \). Let \( \mathcal{E}_0 \) be the event 
\[ \{ \exists \zeta \in [s]^{\ell-1} : N(\zeta, \xi) \geq 3 \}. \]

Then 
\[ \Pr(\mathcal{E}_0) = o(1). \]

\textbf{Proof} If \( \xi = \xi_1 \xi_2 \ldots \xi_m \) let \( \xi[i, j] = \xi_i \xi_{i+1} \ldots \xi_j \) for \( 1 \leq i \leq j \leq m \). Let 
\( \mathcal{E}_{i,j,k} \) denote the event \{\( \xi[i, i + \ell - 2] = \xi[j, j + \ell - 2] = \xi[k, k + \ell - 2] \}\) for 
\( (i, j, k) \in I = \{(i, j, k) : 1 \leq i < j < k \leq m - \ell + 2 \} \). Now divide \( I \) into 
\( I_1 = \{(i, j, k) \in I : \max\{j - i, j - k\} > \ell - 2 \} \) and \( I_2 = I \setminus I_1 \). If \( (i, j, k) \in I_1 \) then 
\( \Pr(\mathcal{E}_{i,j,k}) = s^{-2(\ell-1)}. \) To see this assume say that \( j - i > \ell - 2 \). Now 
\( \Pr(\xi[j, j + \ell - 2] = \xi[k, k + \ell - 2]) = s^{-(\ell-1)} \) for arbitrary \( j < k \) and now 
\( [i, i + \ell - 2] \) is disjoint from the other two intervals. If \( (i, j, k) \in I_2 \) then 
\( \Pr(\mathcal{E}_{i,j,k}) \leq s^{-\ell+1} \) suffices. Clearly \( |I_2| = O(m\ell^2) \) and so 
\[ \Pr(\mathcal{E}_0) \leq \sum_{(i,j,k)\in I_1} \Pr(\mathcal{E}_{i,j,k}) + \sum_{(i,j,k)\in I_2} \Pr(\mathcal{E}_{i,j,k}) = O(m^3 s^{-2(\ell-1)}) + O(m\ell^2 s^{-(\ell-1)}) = O(m^{-1}) + O((\log m)^2 / m) = o(1). \]
For each pair of positions $1 \leq i < j \leq m - \ell + 2$ on $\xi$, let $I_{i,j}$ be the indicator for the event \{\(\xi[i, i + \ell - 2] = \xi[j, j + \ell - 2]\) and \((i = 1 \lor (\xi_{i-1} \neq \xi_{j-1}))\}. Write $X$ as the sum of these indicator functions. Then

\[
E[X] = (m - \ell + 1)s^{-(\ell-1)} + \left(\frac{m - \ell + 1}{2}\right)s^{-(\ell-1)}(1 - s^{-1})
\]

\[
\approx \frac{m^2}{2} s^{-\ell} (s - 1)
\]

\[
\approx (s - 1)c.
\]

The first term in the RHS of (2) corresponds to $i = 1$ and the second to $i \geq 2$.

The proof can be now be thought of as being in two parts. In Part 1 we show that $X$ is asymptotically Poisson and Part 2 deals with the probability of $\ell$-recoverability given a particular value of $X$.

**Part 1.**

The following lemma provides the basis for subsequent calculations. The first part shows that certain events have low probability. These being:

\[\mathcal{E}_1 = \{\exists u : \xi[i_u, i_u + 2\ell] = \xi[j_u, j_u + 2\ell]\},\]

\[= \{\text{a long ($\geq 2\ell$) substring appears twice}\},\]

\[\mathcal{E}_2 = \{\exists u \in \bar{A} : I_u = 1\}\]

\[= \{\text{a pair of repeated strings are close ($\leq 5\ell$ apart)}\}\]

and

\[\mathcal{E}_3 = \{I_{1,m-\ell+2} = 1\}\]

\[= \{\xi \text{ starts and ends with the same } \ell - 1 \text{ letters}\}.\]
When $\mathcal{E}_1$ and $\mathcal{E}_2$ do not occur, the occurrences of repeated strings are spaced out. This simplifies the analysis. If $\mathcal{E}_3$ occurs then $\xi$ is not $\ell$-recoverable - see Pevzner [7] and Ukkonen [12].

**Lemma 2** A pair of indices will be denoted by $u = (i_u, j_u)$ where $i_u < j_u$. Let $\mathcal{A} = \{u : j_u - i_u > 5\ell\}$. (5 is taken for convenience rather than minimality.)

(a) $\Pr(\mathcal{E}_1 \cup \mathcal{E}_2 \cup \mathcal{E}_3) = o(1)$.

(b) For $u, v \in \mathcal{A}$ with $u \neq v$, $\mathbb{E}(I_u I_v) \leq s^{-2(\ell-1)}$.

**Proof** (a)

\[
\Pr(\mathcal{E}_1) \leq m^2 s^{-2\ell} = o(1).
\]

Since there are fewer than $5m\ell$ pairs such that $j_u - i_u \leq 5\ell$ we have

\[
\Pr(\mathcal{E}_2) \leq 5m\ell s^{-\ell} = o(1).
\]

Clearly $\Pr(\mathcal{E}_3) = s^{-\ell} = o(1)$.

(b) We show that $\Pr(I_v = 1 \mid I_u = 1) \leq s^{\ell-1}$ and deduce the result from $\mathbb{E}(I_u I_v) = \Pr(I_v = 1 \mid I_u = 1) \Pr(I_u = 1)$.

Assume first that $i_v > i_u$. Note first that if $i_v - i_u = j_v - j_u > 0$ then either $I_u$ and $I_v$ are independent or $I_v I_u = 0$. For in the latter case, if $I_u = 1$ then $\xi_{j_v - \ell - 1} = \xi_{i_v - 1}$ which implies $I_v = 0$.

Condition on $I_u = 1$ and let $\mathcal{B}_k = \{\xi_{i_v + k} = \xi_{j_v + k}\}, 0 \leq k \leq \ell - 2$. Suppose first that $j_v + k \not\in [j_u, j_u + \ell - 2]$. Then $\mathcal{B}_k$ is independent of $I_u$ and $\mathcal{B}_{k'}, k' \neq k$ and $\Pr(\mathcal{B}_k) = s^{-1}$. (Note that $j_v + k \not\in [i_u, i_u + \ell - 2]$ since $j_v \geq i_v + 5\ell \geq i_u + 5\ell$.)
On the other hand let $K = \{k : j_u + k = j_u + k^* \in [j_u, j_u + \ell - 2]\}$. Suppose $k \in K$ and $I_u = 1$. Then, since $i_v \neq i_u$,

$\Pr(\mathcal{B}_k \mid I_u) = \Pr(\xi_{i_v+k} = \xi_{j_u+k^*} \mid \xi_{i_u+k} = \xi_{j_u+k^*})$

$= s^{-1}.$

Also, as $k$ runs through $K$, $k^*$ runs through distinct values. Hence the events $\mathcal{B}_k, k \in K$ are also conditionally independent.

Finally the case $i_v = i_u$ is handled by the event $\mathcal{E}_{i,j,k}$ dealt with in Lemma 1, where $i = i_u, j = j_u, k = j_v$. \hfill $\square$

Let $X' = \sum_{u \in \mathcal{A}} I_u$. Then Lemma 2(a) and its proof show that

$$X' = X \text{ \whp}$$

and

$$E(X') = E(X) + o(1).$$

For $u \in \mathcal{A}$, write $p_u = E[I_u]$. In his doctoral dissertation Suen [10] proved the following result which is similar to a theorem in Suen [11]:

**Theorem 2** Let \{\text{\textit{W}}_1, \text{\textit{W}}_2, \ldots, \text{\textit{W}}_M\} be a collection of Bernoulli random variables with $p_i = \Pr(\text{\textit{W}}_i = 1)$. Let the graph $G = (V, E)$, $V = [M] = \{1, 2, \ldots, M\}$ be such that if $A, B \subseteq V$ are disjoint and non-empty then

$$E \left( \prod_{j \in A \cup B} \text{\textit{W}}_i \right) = E \left( \prod_{j \in A} \text{\textit{W}}_i \right) E \left( \prod_{j \in B} \text{\textit{W}}_i \right),$$

whenever $G$ contains no edge joining $A$ to $B$.

Then for $\theta \in [0, 1]$

$$\left| \frac{M}{E} \prod_{i=1}^{M} (1 - \theta \text{\textit{W}}_i) \prod_{i=1}^{M} (1 - \theta p_i) \right| \leq \prod_{i=1}^{M} (1 - \theta p_i) \left( \exp \left( \sum_{e \in E} y(\theta, e) \right) - 1 \right).$$
where if \( e = (i, j) \),

\[
y(\theta, e) = 2\theta^2(\mathbb{E}(W_i W_j) + p_i p_j \prod_{k \in N(i,j)} (1 - \theta p_k)^{-1})
\]

and \( N(i,j) = \{ k : (i,k) \in E \text{ or } (j,k) \in E \} \).

We use this theorem with \( \{W_i : i \in [M]\} = \{ I_u : u \in \mathcal{A} \} \) and \( E = \mathcal{H} \) where \( \mathcal{H} \) is the set of pairs \( u, v \in \mathcal{A} \), with \( u \neq v \), such that \( I_u \) and \( I_v \) are not independent. We obtain

\[
\left| \mathbb{E} \left[ \prod_{u \in \mathcal{A}} (1 - \theta I_u) \right] - \prod_{u \in \mathcal{A}} (1 - \theta p_u) \right| \leq \prod_{u \in \mathcal{A}} (1 - \theta p_u) \left( \exp \left( \sum_{e \in \mathcal{H}} y(\theta, e) \right) - 1 \right).
\]

Note first that

\[
p_u \leq s^{-(\ell - 1)},
\]

and

\[
|N(u, v)| \leq 4m \ell.
\]

Thus,

\[
\prod_{w \in N(u,v)} (1 - \theta p_w)^{-1} = 1 + o(1),
\]

uniformly for all \((u, v)\). Also, it is clear that \(|\mathcal{H}| \leq 2m^3 \ell\), and so

\[
\sum_{\{u,v\} \in \mathcal{H}} p_u p_v = o(1).
\]

Also Lemma 2(b) shows

\[
\sum_{\{u,v\} \in \mathcal{H}} \mathbb{E}[I_u I_v] \leq 2m^3 \ell s^{2(\ell - 1)}
\]

\[
= o(1),
\]

(3)
in which case
\[
\left| \mathbb{E}\left[ \prod_{i \in \mathcal{A}} (1 - \theta I_u) \right] - \prod_{i \in \mathcal{A}} (1 - \theta p_u) \right| = o(1), \quad \theta \in [0, 1].
\]

Since
\[
\mathbb{E}\left[ \prod_{i \in \mathcal{A}} (1 - \theta I_u) \right] = \mathbb{E}[(1 - \theta)^{X'}],
\]
it follows that \(X',\) and hence \(X,\) converges in distribution to a Poisson variable with parameter \(\lim_{m \to \infty} \mathbb{E}[X'] = \lambda = (s - 1)c.\)

**Part 2**

We now assume that \(\mathcal{E}_0 \cup \mathcal{E}_1 \cup \mathcal{E}_2 \cup \mathcal{E}_3\) does not occur and that there are \(k\) pairs of maximal common substrings in \(\xi\) of lengths at least \(\ell - 1\). We may also assume that \(I_u I_v = 0\) for \(\{u, v\} \in \mathcal{H}\) (see (3)). Thus the common substrings of length at least \(\ell - 1\) will not overlap each other. Let \(\mathcal{E}\) be the union of events we have so far excluded. We may regard these \(k\) pairs of substrings as pairs of labelled markers \(m_1, m_2, \ldots, m_k\) on \(\xi\). Let \(\mathcal{F}\) be the event that there are two pairs of markers which occur as \(\ldots, m_a, \ldots m_b, \ldots, m_a, \ldots, m_b, \ldots\) in the order from left to right of \(\xi\). Note that if \(\mathcal{F}\) occurs, then it is not possible to determine the order of the two (necessarily different) substrings in \(\xi\) between the two occurrences of \(m_a\) and \(m_b\).

Pevzner [8] has shown that if neither \(\mathcal{E}_3\) nor \(\mathcal{F}\) occur then \(\xi\) is \(\ell\)-recoverable (proving a conjecture of Ukkonen [12]).

We next need to find the probability of \(\mathcal{F}\) given \(k\) pairs of markers. There are \((2k)!/2^k\) distinct orderings of the markers \(m_1, m_2, \ldots, m_k\). Let \(C_k\) denote the Catalan number giving the number of well formed strings of \(k\) parentheses (,) (see for example Graham, Knuth, Patashnik [4]). There are \(k!C_k\) ways of placing the markers so that \(\mathcal{F}\) does not occur. To see this map a sequence
of markers in which $\mathcal{F}$ does not occur into a sequence of parentheses by replacing the first occurrence of an $m_i$ by a ( and the second occurrence by a ). If $\mathcal{F}$ does not occur then the sequence of (,)'s is well formed. This is easily proved by induction on $k$ where the inductive step involves removing an innermost repeated pair. Conversely, given a well formed sequence of (,)'s, one can produce $k!$ sequences of the markers in which $\mathcal{F}$ does not occur. Here we assign markers to parentheses so that if ( is assigned $m_a$ then the ) receiving $m_a$ must appear later in the sequence. This is again easily proved by induction on $k$. The inductive step involves looking at an innermost pair (,). If this is assigned a pair $m_a, m_a$ then we use induction. If this is assigned $m_a, m_b, a \neq b$ then the other $m_a$ must follow and the other $m_b$ must precede these two, causing $\mathcal{F}$ to occur.

We show next that all possible orderings of the $k$ pairs of markers are equally likely conditional on an event of probability $1-o(1)$. Assume that events $\mathcal{E}_0, \mathcal{E}_2, \mathcal{E}_3$ do not occur and let the repeated $(\ell - 1)$-strings be denoted $B_1, B_2, \ldots, B_{2k}$, where $B_{2i-1} = B_{2i}$. Let $A_i, C_i$ be the maximal strings of length at most $(\ell - 1)$ which immediately precede and succeed the whole of $B_i$. Note that these are all disjoint. Let $\mathcal{E}_4$ be the event that there exist $i, j$, $[i/2] \neq [j/2]$ and $1 \leq t \leq \ell - 2$ such that either

(i) the string formed from the $t$-suffix of $A_j$ and the $(\ell - 1 - t)$-prefix of $B_i$ occurs elsewhere in $\xi$, or

(ii) the string formed from the $t$-prefix of $C_j$ and the $(\ell - 1 - t)$-suffix of $B_i$ occurs elsewhere in $\xi$.

If $\mathcal{E}_4$ occurs then swapping $B_i$ and $B_j$ could create another pair of repeats, otherwise it will not.
Let $\Omega_k$ denote the set of all strings $\xi$ which yield the non-occurrence of $\mathcal{E}_0, \mathcal{E}_2, \mathcal{E}_3, \mathcal{E}_4$ and have $k$ repeated pairs. We then claim that

(a) Conditional on $\xi \in \Omega_k$ each permutation of the $2k$ markers is equally likely.

(b) $\Pr(\mathcal{E}_4) = o(1)$.

Claim (a) follows because interchanging $B_i$ and $B_j$ within $\xi$,

(1) does not cause the occurrence of any of $\mathcal{E}_0, \mathcal{E}_2, \mathcal{E}_3, \mathcal{E}_4$,

(2) does not produce any new repeats, and

(3) does not destroy any old repeats.

We partition $\Omega_k$ into $\binom{2k}{k}$ parts, $\Omega(\sigma)$ where $\sigma$ denotes a particular pattern of brackets $(,)$. Then (1),(2),(3) imply that interchanging a pair $B_i$ and $B_j$ can be used as a measure preserving map from $\Omega(\sigma)$ to $\Omega(\sigma')$ for pairs $\sigma, \sigma'$ which differ by a single switch of brackets.

Claim (b) follows from the estimate

$$\Pr(\mathcal{E}_4) = O(m^5 \ell s^{-3(t-1)})$$

$$= o(1).$$

We justify this calculation as follows. Let us ignore all factors which depend only on $k$ as we consider this to be constant. There is a factor of $O(m^4)$ which counts the starts of $B_i, B_j$ and their repeats. There is an associated probability of $s^{-2(t-1)}$. We then have a factor of $O(\ell)$ for the various possible values of $t$. Then there is the probability that (i) or (ii) of the definition hold, which accounts for a final factor of $s^{-t-1}$.

11
Thus the probability of \( \bar{F} \) conditional on having \( k \) pairs of markers (and the occurrence of \( \Omega_k \)) is

\[
\frac{k!}{(2k)} \frac{1}{k} \frac{2^k}{(k + 1)(2k)!} = \frac{2^k}{(k + 1)!}.
\]

Hence,

\[
\Pr(\xi \text{ is } \ell\text{-recoverable}) = \sum_{k=0}^{\infty} \Pr(\bar{F} | X = k, \bar{E}) \Pr(X = k, \bar{E}) + O(\Pr(\bar{E})) + o(1)
\]

\[
= \sum_{k=0}^{\infty} \frac{2^k}{(k + 1)!} \Pr(X = k) + o(1)
\]

\[
= \sum_{k=0}^{\infty} \frac{2^k}{(k + 1)!} \Pr(X' = k) + o(1).
\]

Since the moment generating function of \( X' \) converges to that of a Poisson variable with parameter \( \lambda = (s - 1)c \), it follows that

\[
\Pr(\xi \text{ is } \ell\text{-recoverable}) \to \sum_{k=0}^{\infty} \frac{e^{-\lambda}(2\lambda)^k}{k!(k + 1)!}.
\]

This completes the proof of Theorem 1.

**Remark:** the above result can be generalised to non-uniform sampling. Suppose \( \Sigma = \{\sigma_1, \sigma_2, \ldots, \sigma_s\} \) and let \( \xi \) be generated one symbol at a time, with each symbol chosen independently of previous symbols. Let \( \Pr(\xi_j = \sigma_i) = p_i, 1 \leq i \leq s, \) and \( 1 \leq j. \) We ignore the trivial case in which there is an \( i \) such that \( p_i = 1. \) Suppose \( \alpha = p_1^2 + p_2^2 + \cdots + p_s^2 \) and \( \beta = p_1^3 + p_2^3 + \cdots + p_s^3. \) Then the previous analysis can be pushed through with \( \lambda \) (in the statement of Theorem 1) replaced by \( (\alpha^{-1} - 1)c. \) (\( s \) in the RHS of (2) is replaced by \( \alpha^{-1} \) and the RHS of (3) becomes \( O(m^3 \ell \sum_{j=1}^{\ell} \alpha^{2(\ell-j)} \beta^j) = O(m^3 \ell^2 (\alpha^2 + \beta^3)) = o(1) \) since \( \beta < \alpha^{1.5+\epsilon} \) for some fixed \( \epsilon > 0. \))
Acknowledgement: We would like to thank Pavel Pevzner for his valuable comments.

References


