Approximating Dynamic Time Warping
and Edit Distance for a Pair of Point Sequences

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Abstract
We present the first subquadratic algorithms for computing similarity between a pair of point sequences in R^d, for any fixed d > 1, using dynamic time warping (DTW) and edit distance, assuming that the point sequences are drawn from certain natural families of curves. In particular, our algorithms compute (1 + ε)-approximations of DTW and ED in near-linear time for point sequences drawn from κ-packed or κ-bounded curves, and subquadratic time for backbone sequences. Roughly speaking, a curve is κ-packed if the length of its intersection with any ball of radius r is at most κ·r, and it is κ-bounded if the sub-curve between two curve points does not go too far from the two points compared to the distance between the two points. In backbone sequences, consecutive points are spaced at approximately equal distances apart, and no two points lie very close together. Recent results suggest that a subquadratic algorithm for DTW or ED is unlikely for an arbitrary pair of point sequences even for d = 1.

The commonly used dynamic programming algorithms for these distance measures reduce the problem to computing a minimum-weight path in a grid graph. Our algorithms work by constructing a small set of rectangular regions that cover the grid vertices. The weights of vertices inside each rectangle are roughly the same, and we develop efficient procedures to compute the approximate minimum-weight paths through these rectangles.

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1 Introduction

Motivation. Trajectories are functions from a time interval to R^d, for d ≥ 1, and they describe how physical systems change over time. Trajectories are being recorded and inferred from numerous sources and are often represented as ordered sequences of points. These sources include GPS sensors in smart phones and vehicles, surveillance videos, shape-based touch screen authentication patterns, hurricane patterns, and time series data. A fundamental task for analyzing trajectory data is to measure the similarity between trajectories. For example, computing trajectory similarity is an important step in object segmentation from video trajectories [14], smart phone authentication using touch screen trajectories [16], and stock price prediction using historical patterns [3]. In many applications, it is not enough to merely
quantify how similar pairs of trajectories are; we need to compute correspondences between their sample points as well. These correspondences represent shared structures between trajectories, which can be present not only in trajectories with physical constraints such as vehicle trajectories, but also in trajectories representing the movement of pedestrians [21] or hurricanes [26]. Having an effective way to identify similar portions between a pair of trajectories can greatly aid in identifying and understanding these shared structures.

**Problem statement.** Let $P = \langle p_1, \ldots, p_m \rangle$ and $Q = \langle q_1, \ldots, q_n \rangle$ be two sequences of points in $\mathbb{R}^d$ for some fixed $d \geq 1$. We define a correspondence as a pair $(p_i, q_j)$. A set $C$ of correspondences is monotone if for any pair of correspondences $(p_i, q_j), (p_{i'}, q_{j'})$ with $i' \geq i$ we have $j' \geq j$. We define the cost of $C$ to be $\sum_{(p,q) \in C} ||pq||$, where $|| \cdot ||$ is the Euclidean norm. The similar portions of $P$ and $Q$ are represented by a set $C$ of monotone correspondences, with the cost of $C$ quantifying the quality of similarity. The goal is to compute a monotone set of correspondences with certain properties. While numerous criteria for computing correspondences have been proposed, we focus on two, which are widely used: dynamic time warping (DTW) and edit distance (ED). They are used for matching various types of sequences such as speech signals, DNA and protein sequences, protein backbones, time-series data, GPS/video trajectories, touch screen authentication trajectories, etc. [16, 18, 20, 25, 27–29].

DTW computes a monotone set of correspondences in which every point in $P$ and $Q$ appears at least once, and minimizes the sum of distances of corresponding pairs of points. Formally, the cost of DTW, denoted by $\text{dtw}(P, Q)$, is $\text{dtw}(P, Q) = \min_{C} \sum_{(p,q) \in C} ||pq||$, where the minimum is taken over all sets $C$ of monotone correspondences that cover all points of $P$ and $Q$. DTW allows a point to appear in multiple correspondences, so it matches two sequences effectively even if the sampling rates are different.

Edit distance (also called Levenshtein distance) seeks a monotone matching on the points in $P$ and $Q$ of minimum cost; each point in $P$ corresponds to at most one point in $Q$ and vice versa. It also adds a gap penalty, say $g$, for each point in $P \cup Q$ that does not appear in any correspondence. Formally, the cost of ED, denoted by $\text{ed}(P, Q)$, is $\text{ed}(P, Q) = \min_{C} \sum_{(p,q) \in C} ||pq|| + g(m + n - 2|C|)$, where the minimum is taken over all sets $C$ of monotone matchings in the complete bipartite graph $P \times Q$. More sophisticated gap penalty functions have been proposed [18], but we focus on the simple linear gap penalty function. By tuning $g$ correctly, meaningful correspondences can be computed even when faced with outlier points that arise from measurement errors or short deviations in otherwise similar trajectories.

Given a parameter $\varepsilon \in (0, 1)$, we wish to develop efficient $(1+\varepsilon)$-approximation algorithms for computing $\text{dtw}(P, Q)$ and $\text{ed}(P, Q)$, i.e., they return a value $\Delta$ such that $\text{dtw}(P, Q) \leq \Delta \leq (1+\varepsilon)\text{dtw}(P, Q)$ or $\text{ed}(P, Q) \leq \Delta \leq (1+\varepsilon)\text{ed}(P, Q)$. We are also interested in computing correspondences that realize these distances.

**Prior results.** It is well-known that both $\text{dtw}(P, Q)$ and $\text{ed}(P, Q)$, as well as the relevant correspondences, can be computed in $O(mn)$ time using dynamic programming [24]. A series of recent papers show that there exists no algorithm for computing $\text{dtw}(P, Q)$ or $\text{ed}(P, Q)$ in time $O(n^{2-\delta})$ for any $\delta > 0$ unless the Strong Exponential Time Hypothesis (SETH) of Impagliazzo and Paturi [23] is false. In particular, Backurs and Indyk [9] showed a conditional lower bound for edit distance, and Abboud et al. [4] and Bringmann and Künnemann [12] independently showed similar lower bounds for DTW. While most of these lower bounds were presented for the string versions of their respective problems, the DTW lower bound of Bringmann and Künnemann uses sequences of points in $\mathbb{R}$. Unless SETH is false, there exists no strictly subquadratic time algorithm for DTW, even in our setting of point sequences.
in $\mathbb{R}^d$. Similar conditional lower bounds have been shown for other distance and similarity problems [4, 5, 9, 10, 12]. Some of these results suggest that even strongly subquadratic approximation schemes seem unlikely [4, 10].

In view of the recent lower bounds, a natural question to ask is whether near-linear, or even subquadratic, algorithms exist for certain natural families of point sequences. Aronov et al. [8] gave subquadratic-time approximation schemes for the discrete Fréchet distance of $\gamma$-bounded and backbone point sequences. Discrete Fréchet distance is similar to DTW except that one uses max instead of sum in the definition. Restricting themselves to these families of sequences allowed them to subvert the hardness result of Bringmann [10] mentioned above. Driemel et al. [17] extended the approximation results to the continuous Fréchet distance and to the family of so-called $\kappa$-packed curves (defined below); see also [11, 13]. Roughly speaking, these algorithms guess the value of the (discrete) Fréchet distance, say, $\Delta$ and simplify the two sequences within an $\frac{\Delta}{2}$ error. Only a subquadratic number of entries in the dynamic-programming table need to be computed when matching each point $p$ in one sequence with points in the other (simplified) sequence that lie within distance $\Delta$ from $p$.

We note that while (discrete) Fréchet distance is a reasonable measure to compute the similarity between two sequences, it is not effective in identifying similar portions of the sequences, and DTW or edit distance and its variants are more widely used for computing correspondences. Currently, no subquadratic-time approximation results are known for DTW, but there are a number of heuristics designed to speed up its exact computation in practice; see Wang et al. [30]. Subquadratic-time approximation algorithms are known for variants of edit distance, but these algorithm have at least a polylogarithmic approximation ratio [7].

The aforementioned algorithms for (discrete) Fréchet distance do not extend to DTW or ED, because these measures add the distances of corresponding pairs instead of taking their maximum value. As such, we cannot globally simplify the two curves, and we cannot restrain ourselves to computing a small number of entries in the dynamic-programming table for each point $p \in P$, because it may be matched with a far away point in $Q$.

Our results. We present algorithms for computing $dtw(P, Q)$ and $ed(P, Q)$ approximately which have subquadratic running time for several “well-behaved” families of input sequences. The correspondences realizing these distances can also be recovered. The two algorithms are almost identical except a few implementation details. In the worst case, their running time is quadratic for arbitrary point sequences, but it is near-linear if $P$ and $Q$ are $\kappa$-packed or $\gamma$-bounded sequences and subquadratic when $P$ and $Q$ satisfy the conditions for a backbone sequence. These are the first approximation algorithms that compute $dtw(P, Q)$ and $ed(P, Q)$ for such point sequences in subquadratic time.

For $x \in \mathbb{R}^d$ and $r \in \mathbb{R}^+$, let $B(x, r)$ denote the ball of radius $r$ centered at $x$. Given $\kappa \in \mathbb{R}^+$, a curve $\gamma$ in $\mathbb{R}^d$ is $\kappa$-packed if the length of $\gamma$ inside any ball of radius $r$ is bounded by $\kappa r$ [17], and $\gamma$ is $\kappa$-bounded if for any $0 \leq t < t' \leq 1$, $\gamma[t : t'] \subseteq B(\gamma(t), \frac{\kappa}{2}||\gamma(t)\gamma(t')||)$ $\cup$ $B(\gamma(t'), \frac{\kappa}{2}||\gamma(t)\gamma(t')||)$, where $\gamma : [0, 1] \to \mathbb{R}^d$ and $\gamma[t : t']$ is the portion of $\gamma$ between $\gamma(t)$ and $\gamma(t')$ [6]. We say a point sequence $P$ is $\kappa$-packed (resp. $\kappa$-bounded) if the polygonal curve that connects points of $P$ is $\kappa$-packed (resp. $\kappa$-bounded). A point sequence $P = \{p_1, \ldots, p_m\}$ is said to be a backbone sequence if it satisfies the following two conditions: (i) for any pair of non-consecutive integers $i, j \in [1, m]$, $||p_ip_j|| > 1$; (ii) for any integer $i$ in $(1, m]$, $c_1 \leq ||p_i|| \leq c_2$, where $c_1, c_2$ are positive constants [8]. These sequences are commonly used to model protein backbones where each vertex represents a $C_\alpha$ atom, connected to its neighbors via covalent bonds. See Figure 1 for examples of $\kappa$-packed, $\kappa$-bounded, and backbone curves. We use $\gamma_p$ to denote the polygonal curve connecting the points of sequence $P$. Our results are summarized in the following theorems.
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**Theorem 1.** Let $P$ and $Q$ be two point sequences of length at most $n$ in $\mathbb{R}^d$, and let $\varepsilon \in (0, 1)$ be a parameter. An $(1+\varepsilon)$-approximate value of $\text{dtw}(P, Q)$ can be computed in $O\left(\frac{n}{\varepsilon^d} \log n\right)$, $O\left(\frac{n}{\varepsilon^d} \log n\right)$, and $O\left(\frac{n}{\varepsilon^{d-1}} \log n\right)$ time if $P$, $Q$ are $\kappa$-packed, $\kappa$-bounded, and backbone sequences, respectively.

**Theorem 2.** Let $P$ and $Q$ be two point sequences of length at most $n$ in $\mathbb{R}^d$, and let $\varepsilon \in (0, 1)$ be a parameter. An $(1+\varepsilon)$-approximate value of $\text{ed}(P, Q)$ can be computed in $O\left(\frac{n}{\varepsilon^d} \log n\right)$, $O\left(\frac{n}{\varepsilon^d} \log n\right)$, and $O\left(\frac{n}{\varepsilon^{d-1}} (d+1) \log n\right)$ time if $P$, $Q$ are $\kappa$-packed, $\kappa$-bounded, and backbone sequences, respectively.

Recall that the standard dynamic programming algorithm for computing $\text{dtw}(P, Q)$ or $\text{ed}(P, Q)$ constructs a weighted grid $V = \{(i, j) \mid 1 \leq i \leq m, 1 \leq j \leq n\}$ and formulates the problem as computing a minimum-weight path from $(1, 1)$ to $(m, n)$. Based on the observation that nearby grid points typically have similar weights when $P$, $Q$ are “well-behaved”, our main idea is to construct a small number of potentially overlapping rectangular regions of $V$, whose union contains the minimum-weight path in $V$, such that all grid points within each rectangle have similar weights; see Figure 2. We show how to construct the rectangles so that the number of “boundary points” of the rectangles is near linear when $P$, $Q$ are $\kappa$-packed or $\kappa$-bounded and subquadratic when they are backbone sequences. We then describe an efficient procedure to compute approximate minimum-weight paths from $(1, 1)$ to all boundary points.

The algorithm framework is quite general and can work for a variety of similar distance measures based on monotone correspondences. For example, our results immediately generalize to variants of dynamic time warping and edit distance that use the $k$-th powers of distance between points instead of their Euclidean distance for any constant $k > 0$. Moreover, the framework may prove useful in designing subquadratic-time algorithms for other problems that can be solved with standard dynamic programming.

### 2 Algorithm for DTW

Let $P = \langle p_1, \ldots, p_m \rangle$ and $Q = \langle q_1, \ldots, q_n \rangle$ be two point sequences in $\mathbb{R}^d$. Let $\varepsilon \in (0, 1)$ be a parameter. We present a $(1+\varepsilon)$-approximation algorithm for computing $\text{dtw}(P, Q)$. Without loss of generality, assume that $m \leq n$ and $\varepsilon \geq 1/n$. If $\varepsilon < 1/n$, we can simply compute $\text{dtw}(P, Q)$ in $O(mn) = O(n/\varepsilon)$ time via dynamic programming.

Given positive integers $i < i'$, let $[i : i'] := \{i, i + 1, \ldots, i'\}$, and let $[i] := [1 : i]$. Let $V = [m] \times [n]$ denote a set of grid points in $\mathbb{R}^2$, and define a weight function $\omega : V \to \mathbb{R}_{\geq 0}$ where $\omega(i, j)$ is the Euclidean distance between $p_i$ and $q_j$. Two different grid points in $V$ are said to be neighboring if they differ by at most 1 in each coordinate. We say $(i, j)$ dominates $(i', j')$ if $i \geq i'$ and $j \geq j'$. A path $\pi$ is a sequence of neighboring grid points; $\pi$ is admissible.
Similarly, let $\pi$ be the admissible path corresponding to $\text{dfr}(P,Q)$. Then

$$\text{dfr}(P,Q) \leq \sum_{(i,j) \in \pi} ||p_i q_j|| \leq 2n \max_{(i,j) \in \pi} ||p_i q_j|| = 2\text{dfr}(P,Q).$$

2.1 An $O(n)$ approximation

Let $\text{dfr}(P,Q)$ denote the discrete Fréchet distance between $P$ and $Q$, i.e., replace sum with max in the definition of $\text{dtw}(P,Q)$.

**Lemma 3.** $\text{dfr}(P,Q) \leq \text{dtw}(P,Q) \leq 2n \cdot \text{dfr}(P,Q)$.

**Proof:** Let $\pi^*$ be the minimum-weight admissible path from $(1,1)$ to $(m,n)$ corresponding to $\text{dtw}(P,Q)$. Then

$$\text{dfr}(P,Q) \leq \max_{(i,j) \in \pi^*} ||p_i q_j|| \leq \sum_{(i,j) \in \pi^*} ||p_i q_j|| = \text{dtw}(P,Q).$$

Similarly, let $\pi$ be the admissible path corresponding to $\text{dfr}(P,Q)$. Then

$$\text{dtw}(P,Q) \leq \sum_{(i,j) \in \pi} ||p_i q_j|| \leq 2n \max_{(i,j) \in \pi} ||p_i q_j|| = 2n \text{dfr}(P,Q).$$
The second inequality follows because $|π ∩ V| ≤ m + n ≤ 2n$. □

Aronov et al. [8] gave a near-linear time algorithm for computing the approximate discrete Fréchet distance between $κ$-bounded point sequences. Their algorithm directly implies an $O(κ^d n \log n)$-time 2-approximation algorithm for computing $dfr(P, Q)$ for $κ$-bounded sequences. They also prove that the same algorithm computes the 2-approximation of the discrete Fréchet distance between backbone sequences in $O(n^{2−2/d})$ time. With a slight modification of their analysis, it turns out that their algorithm also works for $κ$-packed sequences. We summarize these observations in the following lemma.

**Lemma 4.** A 2-approximation of $dfr(P, Q)$ can be computed in time $O(κn \log n)$, $O(κ^d n \log n)$, and $O(n^{2−2/d})$ if $P, Q$ are $κ$-packed, $κ$-bounded, and backbone sequences, respectively.

Let $\overline{dfr}(P, Q)$ be the 2-approximate discrete Fréchet distance computed using Lemma 4, i.e., $dfr(P, Q) ≤ \overline{dfr}(P, Q) ≤ 2·dfr(P, Q)$. Set $\overline{d} = \overline{dfr}(P, Q)/2$. By Lemma 3, $\overline{d} ≤ dtw(P, Q) ≤ 4\overline{d}$.

### 2.2 Computing rectangles $R$

Let $H$ be an axis-aligned hypercube in $\mathbb{R}^d$ that contains $P ∪ Q$. Let $T$ be a quadtree, a $2^d$-way tree, on $P ∪ Q$. Each node $v$ of $T$ is associated with an axis-aligned box $□_v$. The root of $T$ is associated with $H$. A node $v$ is a leaf if $|□_v \cap (P ∪ Q)| ≤ 1$. The boxes associated with the children of a node $v$ are obtained by partitioning $□_v$ into $2^d$ congruent hypercubes — the side length of each resulting box is half that of $□_v$. For a node $v ∈ T$, let $p(v)$ denote its parent, $ch(v)$ the set of children of $v$, $Δ(v)$ the side length of $□_v$, $P_v = P ∩ □_v$, and $Q_v = Q ∩ □_v$. Let $m_v = |P_v|$ and $n_v = |Q_v|$. For two nodes $u, v ∈ T$, let $d_{□}(u, v) = \min_{p, q ∈ □_u \cup □_v} ||pq||$ denote the distance between $□_u$ and $□_v$. Two nodes $u, v$ are said to be neighboring if $u$ and $v$ are of the same level of $T$ and $□_u$ and $□_v$ share a facet. We do not construct the entire $T$ but only a portion as described below.

Without loss of generality, suppose the side length of $H$ is a power of 2. Let $r$ and $\bar{r}$ be powers of 2 such that $r ≤ \frac{\sqrt{d}}{4n} \overline{d} / 2n ≤ 2r$ and $\bar{r} ≤ 4\overline{d} ≤ 2\bar{r}$. We call a node $v$ of $T$ active if $Δ(v) ∈ [r, \bar{r}]$ and $m_v + n_v > 0$. Let $A$ denote the set of active nodes of $T$. We construct the set $A$ of active nodes of $T$ and the sets $P_v, Q_v$ for each active node $v ∈ A$. By definition, the active nodes lie in a portion of the quadtree $T$ of height $O(\log(\bar{r}/r)) = O(\log n)$. Thus, $|A| = O(n)$ and $\sum_{v ∈ A}(m_v + n_v) = O(n \log n)$. Computing $A$ and $P_v, Q_v$ for all $v ∈ A$ takes $O(n \log n)$ time.

To compute the rectangles in $R$, we first construct a family $F = \{\{u_1, v_1\}, \ldots , \{u_s, v_s\}\}$ of “well-separated” pairs of active nodes with the following properties:

(P1) For every $t ≤ s$, $\max\{Δ(u_t), Δ(v_t)\} ≤ \frac{4}{\sqrt{d}} \overline{d} / 2n$.

(P2) For all pairs $(i, j) ∈ V$ with $||pq|| ≤ \overline{d}$, there exists a unique pair $(u_t, v_t)$ such that $p_t ∈ P_{u_t}$ and $q_t ∈ Q_{v_t}$.

Intuitively, $(u, v)$ is well-separated when for any $p ∈ □_u$ and $q ∈ □_v$, we have $||pq|| ≈ d_{□}(u, v)$. Then, for each pair $(u_t, v_t) ∈ F$, we construct a small number of rectangles.

**Constructing $F$.** The properties (P1) and (P2) are similar to those for the so-called well-separated pair decomposition (WSPD) of a point set, introduced by Callahan and Kosaraju [15] (see also Har-Peled [22]). We therefore adapt their algorithm. We first describe a recursive procedure $PAIRING(u, v)$, where $u, v$ are two active nodes, which generates a family of pairs for $P_u, Q_v$. 


Pairing$(u,v)$

if $\max \{\Delta(u), \Delta(v)\} \leq \frac{v}{\sqrt{d}} \max \{d_{\square}(u,v), d/2n\}$

add $(u,v)$ to $\mathcal{T}$; return

if $\Delta(u) \geq \Delta(v)$, then

$\forall w \in \text{ch}(u)$ if $P_w \neq \emptyset$, do Pairing$(w,v)$

else $\forall z \in \text{ch}(v)$ if $Q_z \neq \emptyset$, do Pairing$(u,z)$

Let $u_0$ be a top-level active node with $\Delta(u_0) = \tilde{r}$ and $P_{u_0} \neq \emptyset$. We call Pairing$(u_0,v_0)$ if $Q_{v_0} \neq \emptyset$ and either $v_0 = u_0$ or $v_0$ is a neighboring node of $u_0$.

(P1) is obviously true by the termination condition of the Pairing procedure. (P2) is true because for each $(i,j) \in V$ with $||p_iq_j|| \leq d$, it must be that $p_i$ and $q_j$ are contained in either the same active node or two neighboring active nodes of side length $\tilde{r}$. The stopping criterion ensures that the Pairing procedure never visits a node $v$ with $\Delta(v) < \tilde{r}$.

By adapting the analysis of the WSPD algorithm, the following lemma can be proven.

Lemma 5. If $(u,v) \in \mathcal{T}$, then (i) $\max \{\Delta(u), \Delta(v)\} \leq \min \{\Delta(p(u)), \Delta(p(v))\}$; (ii) $\Delta(u)/2 \leq \Delta(v) \leq 2\Delta(u)$; and (iii) there is a constant $c \geq 0$ such that $d_{\square}(u,v) \leq \frac{v}{2}\Delta(u)$.

Constructing $\mathcal{R}$. We describe how to construct rectangles from each well-separated pair $(u,v) \in \mathcal{T}$. Let $\square$ denote the box concentric to $\square$ with twice the side length of $\square$. The algorithm visits a subset of points of $P$ in sequential order. The algorithm starts from the first unvisited point of $P_u$ and walks along $P$ until $P$ exits $\square_u$; it then repeats this walk by jumping to the next point of $P_u$; this process stops when all points of $P_u$ have been visited. Each walk corresponds to a maximal contiguous subsequence (MCS) of $P$ in $\square_u$ with the first point inside $\square_u$. Let $S_u(P) = \{[x_1^{-}, x_1^{+}], \ldots, [x_{\alpha_u}^{-}, x_{\alpha_u}^{+}]\}$ denote the MCSs as constructed above. Similarly, we compute $S_v(Q) = \{[y_1^{-}, y_1^{+}], \ldots, [y_{\beta_v}^{-}, y_{\beta_v}^{+}]\}$ denoting the MCSs of $Q$ in $\square_v$. For every pair $a \in [\alpha_u], b \in [\beta_v]$, we define the rectangle $R_{ab} = [x_a^{-}, x_a^{+}] \times [y_b^{-}, y_b^{+}]$ and set its weight $\omega_{R_{ab}} = d_{\square}(u,v)$. Set $\mathcal{R}_{uv} = \{R_{ab} \mid a \in [\alpha_u], b \in [\beta_v]\}$ and $\mathcal{R} = \bigcup \mathcal{R}_{uv}$. See Figure 3 for an illustration of the MCSs of $S_u(P)$, $S_v(Q)$, and the rectangles in $\mathcal{R}_{uv}$.

Remark. The rectangles in $\mathcal{R}_{uv}$ cover all the grid points corresponding to $P_u \times Q_v$, i.e., if $(p_i,q_j) \in P_u \times Q_v$ then $(i,j) \in \mathcal{R}_{uv}$. Since $\bigcup \mathcal{R}_{uv}$ may also contain grid points that correspond to pairs in $(P \cap (\square_u \setminus \square_u)) \times (Q \cap (\square_v \setminus \square_v))$, a grid point may lie in multiple rectangles of $\mathcal{R}$, implying that the rectangles in $\mathcal{R}$ may overlap. Had we defined $S_u(P)$, $S_v(Q)$ to be MCSs of $P_u$ and $Q_v$ respectively, the rectangles would have been disjoint, but we might have ended up creating $\Omega(n^2)$ rectangles in the worst case. As we will prove in Section 2.4, by allowing $\mathcal{R}_{uv}$ to cover extra points, we keep the size of $\mathcal{R}$ and $B$ small.

We show that the set of rectangles $\mathcal{R}$ satisfies the conditions in step (ii) of the algorithm.

Lemma 6. $\mathcal{R}$ satisfies the following properties:
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(i) For all \( R \in \mathcal{R} \) and for all \((i, j) \in R\), \(|\omega(i, j) - \omega_R| \leq \frac{\varepsilon}{2} \max\{\omega_R, d/2n\}\).

(ii) If \((i, j) \in V \) and \( \omega(i, j) \leq \underline{d} \), then there exists a rectangle \( R \in \mathcal{R} \) such that \((i, j) \in R\).

**Proof:** (i) Suppose \( R \) is constructed from some well-separated pair \((u_i, v_i) \in F\). By construction, if \((i, j) \in R\), then \( p_i \in \hat{\Delta}_{u_i} \) and \( q_j \in \hat{\Delta}_{v_i} \). Therefore, \( \omega(i, j) = ||p_iq_j|| \leq d_{\Delta}(u_i, v_i) + \sqrt{\Delta} (\Delta(u_i) + \Delta(v_i)) \). By property (P1) and \( \omega_R = d_{\Delta}(u_i, v_i) \), we have \( \omega(i, j) \leq \omega_R + 2\sqrt{\Delta} \max\{\omega_R, d/2n\} \leq \omega_R + \frac{\varepsilon}{2} \max\{\omega_R, d/2n\} \). Similarly, we can prove \( \omega(i, j) \geq \omega_R - \frac{\varepsilon}{2} \max\{\omega_R, d/2n\} \). (ii) By property (P2), there must exist a pair \((u, v) \in F\) such that \( p_i \in P_u \) and \( q_j \in Q_v \). Since \( \bigcup_{uv} \) “covers” \( P_u \times Q_v \), there is a rectangle \( R \in \mathcal{R}_{uv} \) that contains the grid point \((i, j)\).

The time taken to construct the set \( \mathcal{R} \) is \( O(|\mathcal{R}|) \) plus the time taken to generate \( \mathcal{F} \). We bound the latter quantity in Section 2.4.

2.3 Computing admissible paths

We now describe an algorithm that for each \((i, j) \in \mathcal{B}\) computes \((1 + \varepsilon)\)-approximate value \( \tilde{\mu}(i, j) \) of \( \mu(i, j) \) in amortized constant time.

We say a point \((i, j) \in V \) hits a rectangle \( R = [i_1 : i_2] \times [j_1 : j_2] \) if \( i_1 < i \leq i_2 \) and \( j_1 < j \leq j_2 \), i.e., \((i, j) \in R\) but not on its left or bottom boundary. The algorithm sets \( \tilde{\mu}(1, 1) = \omega(1, 1) \), and processes the points of \( \mathcal{B} \) from bottom to top and from left to right in a row. Suppose the current point is \((i, j)\). There are two cases:

(i) If \((i, j)\) does not hit any rectangle in \( \mathcal{R}\), we set

\[
\tilde{\mu}(i, j) = \min\{\tilde{\mu}(i - 1, j), \tilde{\mu}(i, j - 1), \tilde{\mu}(i - 1, j - 1)\} + \omega(i, j),
\]  

where \( \tilde{\mu}(a, b) = \infty \) if \((a, b) \notin \mathcal{B}\).

(ii) Let \( R = [x^- : x^+] \times [y^- : y^+] \) be a rectangle hit by \((i, j)\). Let \( N(i, j) \) be the set of points on the left and bottom boundaries of \( R \) that are dominated by \((i, j)\). Then the optimal path from \((1, 1)\) to \((i, j)\) has to pass through a point of \( N(i, j) \). We temporarily set the weight of all points inside \( R \) to be \( \omega_R \). We therefore set

\[
\tilde{\mu}(i, j) = \min_{(a, b) \in N(i, j)} \tilde{\mu}(a, b) + \max\{i - a, j - b\} \omega_R.
\]  

The following lemma proves that our algorithm returns a \((1 + \varepsilon)\)-approximation of \( \text{dtw}(P, Q) \).

**Lemma 7.** For each \((i, j) \in \mathcal{B}\), if \( \mu(i, j) \leq \underline{d} \), then

\[
|\tilde{\mu}(i, j) - \mu(i, j)| \leq \frac{\varepsilon}{2} (\mu(i, j) + (i + j)\underline{d}/2n).
\]

**Proof:** By induction on the order in which the \( \tilde{\mu} \) values of points in \( \mathcal{B} \) are computed, we prove \( \tilde{\mu}(i, j) - \mu(i, j) \leq \frac{\varepsilon}{2} (\mu(i, j) + (i + j)\underline{d}/2n) \). The lemma is obviously true for \((1, 1)\). Assume it is true for all points of \( \mathcal{B} \) processed before \((i, j)\). We prove that it is also true for \((i, j)\).

If \((i, j)\) does not hit any rectangle in \( \mathcal{R}\), then \( \tilde{\mu}(i, j) \) is computed using (1). Let \((a, b) \in \{(i - 1, j), (i, j - 1), (i - 1, j - 1)\}\) be the predecessor of \((i, j)\) in the optimal admissible path from \((1, 1)\) to \((i, j)\). Then \( \mu(i, j) = \mu(a, b) + \omega(i, j) \). Since \( \mu(a, b) \leq \mu(i, j) \leq \underline{d} \), there is a
rectangle $R$ containing $(a,b)$. Since $(i,j)$ does not hit any rectangle, $(a,b)$ must actually lie on the boundary of $R$, and thus in $\mathcal{B}$. So by induction hypothesis,
\[
\tilde{\mu}(i,j) - \mu(i,j) = \tilde{\mu}(a,b) - \mu(a,b) \leq \frac{\epsilon}{2}(\mu(a,b) + (a+b)d/2n) \leq \frac{\epsilon}{2}(\mu(i,j) + (i+j)d/2n).
\]

In the second case, let $R \in \mathcal{R}$ be the rectangle hit by $(i,j)$ and used to compute $\tilde{\mu}(i,j)$. Let $(a,b)$ be the intersection of the optimal admissible path from $(1,1)$ to $(i,j)$ and the boundary of $R$. Then by (2),
\[
\tilde{\mu}(i,j) \leq \tilde{\mu}(a,b) + \max\{(i-a,j-b)\omega_R
\leq \mu(a,b) + \frac{\epsilon}{2}(\mu(a,b) + (a+b)d/2n) + \max\{(i-a,j-b)\omega_R
\leq \mu(i,j) + \frac{\epsilon}{2}(\mu(i,j) + (i+j)d/2n).
\]

The last inequality is satisfied, because $\omega_R \leq \omega(h,k) + \frac{\epsilon}{2}\max\{\omega(h,k), \frac{d}{2n}\}$ for any $(h,k) \in R$ by Lemma 6. Similarly, we can prove that $\mu(i,j) - \tilde{\mu}(i,j) \leq \frac{\epsilon}{2}(\mu(i,j) + (i+j)d/2n)$, and the lemma follows.

**Corollary 8.** $|\tilde{\mu}(m,n) - d_{tw}(P,Q)| \leq \epsilon d_{tw}(P,Q)$.

We now describe how to implement the algorithm for computing each $\tilde{\mu}(i,j)$ efficiently.

**Sorting points in $\mathcal{B}$.** Using radix sort, we sort the points of $\mathcal{B}$ in $(y, x)$ lexicographical order, where $x$ and $y$ denote the first and second coordinates of points, so that they are sorted in the order in which they are processed. We also perform the same radix sort for $(x, y)$ and $(y-x, x)$ lexicographical orderings. For each point in $\mathcal{B}$, we add a pointer to the previous point in each of the three sorted orders, namely, a pointer to the first point below, to the left of, and on the lower-left diagonal of the current point. These pointers are used to identify the $\mu$ values required in (1).

**Finding a rectangle hit by a point.** The algorithm also needs to determine whether there exists a rectangle of $\mathcal{R}$ hit by $(i,j)$. This can be achieved by maintaining the rectangle with the right-most right boundary when we traverse each row. More precisely, when processing the point $(i,j) \in \mathcal{B}$, we maintain a rectangle $R_{curr}$ that is hit by $(i,j)$ and whose right boundary spans the farthest; we denote the $x$-coordinate of the right boundary of $R_{curr}$ by $\xi_{curr}$. If no rectangle hits $(i,j)$, we set $R_{curr} = 0$. We update $R_{curr}, \xi_{curr}$ while processing $(i,j)$ as follows: If $(i,j)$ is the left boundary point of a rectangle $R$ with $\xi$ being the $x$-coordinate of its right boundary and if $\xi > \xi_{curr}$, we set $R_{curr} = R$ and $\xi_{curr} = \xi$. Otherwise, if $(i,j)$ is the right boundary point of $R_{curr}$, i.e., $i = \xi_{curr}$, we set $R_{curr} = \xi_{curr} = 0$. The total time spent at $(i,j)$ is $O(1)$.

**Range-min data structure.** If $(i,j)$ hits the rectangle $R_{curr}$, we compute $\tilde{\mu}(i,j)$ using (2). Without loss of generality, assume $i-x \geq j-y$. We divide the left and bottom boundary points that are dominated by $(i,j)$ into three sets: $N_1 = \{(x', y) | y \in [y-j-1]\}$, $N_2 = \{(x, y') | x \in [x-i: j-y']\}$, and $N_3 = \{(x, y') | x \in [i: j-y']\}$. See Figure 2(b).

The optimal admissible path from $(1,1)$ to $(i,j)$ must pass through a point in $N_1 \cup N_2 \cup N_3$. So we compute $\tilde{\mu}(i,j)$ as follows:
\[
\tilde{\mu}(i,j) = \min\left\{ \begin{array}{l}
\frac{(i-x)}{\omega_R} + \min_{(a,b) \in N_1}(\tilde{\mu}(a,b), \mu(a,b), \omega_R) + \min_{(a,b) \in N_2}(\tilde{\mu}(a,b) - \omega_R), \\
\frac{(j-y)}{\omega_R} + \min_{(a,b) \in N_3}(\tilde{\mu}(a,b)). 
\end{array} \right\}.
\]
We compute the minimum value in the intervals $N_1$, $N_2$, and $N_3$ by performing range-min queries. We use the data structure proposed by Fischer and Heun [19] (see also [1]), which answers a range-min query in $O(1)$ time after linear time preprocessing. Thus, a range-min query on $N_2$ or $N_3$ can be answered in $O(1)$ time by constructing a static range-min data structure on the points on the bottom boundary of $R_{curr}$ (all $\mu$ values for these points have been computed before visiting any point that hits $R_{curr}$). On the other hand, to support a range-min query on $N_1$, we need a range-min data structure on the left boundary points of $R_{curr}$ that also supports inserting new points at the end when the $\mu$ values of the left boundary points are computed row by row.

We briefly describe the static data structure, and show how to extend it to support insertion in amortized $O(1)$ time. The input is an array of $k$ real numbers. We say a data structure has time complexity $\langle p(k), q(k) \rangle$ if the preprocessing takes time $O(p(k))$ and each query takes time $O(q(k))$. The static data structure divides the array into blocks of size $b = \frac{1}{2} \log_2 k$. For each block, we construct a naive $\langle b^2, 1 \rangle$-time data structure. Fischer and Heun show that many blocks can share the same data structure, so we create far fewer than $\frac{k}{b} = O(k/\log k)$ copies of the data structure. Next the algorithm computes the minimum for each block and uses an $\langle k \log k, 1 \rangle$-time “exponential-range” data structure over the block minimums. We now describe each of the two structures in more detail.

A Cartesian tree of a length-$b$ array stores the minimum element of the array at the root. The left (resp. right) child of the root is a Cartesian tree on the elements to the left (resp. right) of the minimum element. It can be built by a linear scan of the elements and a new element just means going one more level down the binary tree, which takes constant structure. Recall that the Cartesian tree is built by a linear scan of the elements; so inserting each node of the binary tree, we store a pointer to the corresponding naive range-min data structure. Thus, the number of different Cartesian trees for a length-$b$ array stores the minimum element of the array at the root. The left (resp. right) child of the root is a Cartesian tree on the elements to the left (resp. right) of the minimum element. It can be built by a linear scan of the elements and pushing/popping elements into/from a stack at most $2b$ times; these push/pop operations serve as a fingerprint of the Cartesian tree. Thus, the number of different Cartesian trees for a length-$b$ array is bounded by $2^{2b} = 4^k$. It turns out that all arrays of length $b$ that have the same structured Cartesian tree [2] can share the same $\langle b^2, 1 \rangle$-time data structure. We thus build $4^b$ copies of the $\langle b^2, 1 \rangle$ data structure as follows: We go through each of the $O(k/\log k)$ blocks, and compute the fingerprint of the block in $O(b)$ time; if there is no data structure corresponding to the fingerprint, we build it in $O(b^2)$ time by computing the minimums for all possible $O(b^2)$ ranges.

The exponential-range data structure maintains the minimums of $O(\log k)$ ranges starting at each index $i \in [k]$ of exponentially increasing sizes $1, 2, 2^2, \ldots, 2^{\log k}$. Then the minimum of a range $[i, j]$ can be obtained by taking the minimum of two ranges $[i, i + 2^\alpha - 1]$ and $[j - 2^\alpha + 1, j]$, where $\alpha$ is the largest integer such that $2^\alpha \leq j - i + 1$. The total preprocessing time is $O((k/b) \log(k/b) + 4^b b^2) = O(k)$.

To answer a range-min query, we compute the blocks containing the two end points of the query range; the minimum of the whole blocks in the range can be answered using the exponential-range data structure in $O(1)$ time; the minimums of the two partial blocks can also be answered in $O(1)$ time using the naive data structures associated with the two boundary blocks. So each query takes $O(1)$ time.

We now describe how to support inserting an element to the end of the array in amortized constant time. If the last block of the array contains less than $b$ elements, the exponential-range data structure remains the same, and we just need to update the fingerprint of the last block. We can encode the fingerprint information (a sequence of pushes and pops) as a path from the root to an internal node in a full binary tree of depth $2b$, where a push corresponds to branching to the left child and a pop corresponds to branching to the right child. At each node of the binary tree, we store a pointer to the corresponding naive range-min data structure. Recall that the Cartesian tree is built by a linear scan of the elements; so inserting a new element just means going one more level down the binary tree, which takes constant
time. On the other hand, when the last block is already full, the newly inserted element starts a new block. In this case, we also need to update the exponential-range data structure, which takes \( O(\log(k/b)) \) time; but since this only happens every \( O(b) = O(\log k) \) elements, the amortized time per insertion is still constant. Therefore, we can insert an element to the data structure in amortized \( O(1) \) time.

\( \textbf{Lemma 9.} \) For all \((i, j) \in \mathcal{B}, \mu(i, j)\) can be computed in a total time of \( O(|\mathcal{B}|) \).

### 2.4 Running time analysis

We now bound the size of \(|\mathcal{B}|\), which by Lemma 9 bounds the running time of step (iii) of the algorithm. A similar argument bounds the time spent in generating the set \( \mathcal{F} \), which in turn bounds the running time of step (ii).

\( \textbf{Lemma 10.} \) The total number of points in \( \mathcal{B} \) is \( O(\frac{\epsilon}{\gamma} n \log n) \), \( O(\frac{\epsilon^d}{\gamma} n \log n) \), and \( O(\frac{1}{d} n^{2-1/d} \log n) \) for \( \kappa \)-packed, \( \kappa \)-bounded and backbone sequences, respectively.

\textbf{Proof:} \ Recall that for a node \( u \), \( \hat{\square}_u \) is the box of side length \( 2\Delta(u) \) and concentric with \( \square_u \). For any well-separated pair of quadtree nodes \((u, v) \in \mathcal{F}\), let \( \hat{m}_u = |P \cap \hat{\square}_u|, \hat{n}_u = |Q \cap \hat{\square}_u| \). Recall that \( \mathcal{A} \) denotes the set of active nodes of quadtree \( \mathcal{F} \), and \( \alpha_u \) (resp. \( \beta_u \)) is the number of maximal contiguous subsequences of \( P \) in \( \hat{\square}_u \) (resp. \( Q \) in \( \hat{\square}_u \)) computed by our algorithm. Then \( \sum_{u \in \mathcal{A}} \hat{m}_u \leq 2^d \sum_{v \in \mathcal{A}} m_u = O(m \log n) \). Let \( N(u) = \{ v \mid (u, v) \in \mathcal{F} \} \). The total number of rectangle boundary points is

\[
|\mathcal{B}| \leq 2 \sum_{(u, v) \in \mathcal{F}} (\hat{m}_u \beta_v + \alpha_u \hat{n}_v) = 2 \sum_{u \in \mathcal{A}} \hat{m}_u \sum_{v \in N(u)} \beta_v + 2 \sum_{v \in \mathcal{A}} \hat{n}_v \sum_{u \in N(v)} \alpha_u.
\]  

We show next that for any \( u \in \mathcal{A}, \sum_{v \in N(u)} \beta_v = O(\kappa/\epsilon) \) for \( \kappa \)-packed sequences, \( O(\kappa^d/\epsilon^d) \) for \( \kappa \)-bounded sequences, and \( O(n^{1-1/d}/\epsilon) \) for backbone sequences. The first part of (4) is then bounded by \( O(\frac{\epsilon}{\gamma} n \log n) \), \( O(\frac{\epsilon^d}{\gamma} n \log n) \), and \( O(\frac{1}{d} n^{2-1/d} \log n) \) for \( \kappa \)-packed, \( \kappa \)-bounded, and backbone sequences. Symmetrically, the second part of (4) has the same bound, and the lemma follows.

We now bound \( \sum_{v \in N(u)} \beta_v \) for any \( u \in \mathcal{A} \). By Lemma 5, there exists a constant \( c \) such that for any \( v \in N(u) \), \( \hat{\square}_v \) is contained in a ball \( \mathcal{B} \) concentric with \( \square_u \) of radius \( \frac{\epsilon}{\gamma} \Delta(u) \).

There are two types of maximal contiguous subsequence \( [y_b^v : y_e^v] \) of \( Q \cap \hat{\square}_v \) computed by our algorithm: (i) \( q_{y_b^v} = q_n \) is the last point of \( Q \), and (ii) \( q_{y_b^v+1} \) is the point of \( Q \) after the last point in the MCS lies outside of \( \hat{\square}_v \). The first type of MCS is bounded by the number of \( v \)'s such that \( \hat{\square}_v \) contains the last point of \( Q \), \( q_n \). Suppose node \( u \) is at level \( t \) of the quadtree. By Lemma 5(ii), such \( v \)'s can be from levels \( t-1, t, t+1 \). Moreover, at each level, \( q_n \) can be in the \( \hat{\square}_v \) of at most \( 2^d \) \( v \)'s. Thus, the number of maximal contiguous subsequences of the first type is at most \( 2^d \times 3 = O(1) \). In the following, we bound the second type separately for each family of input sequence.

**K-packed sequences.** Since the MCS starts inside \( \square_u \) and leaves \( \hat{\square}_v \) before the next MCS of \( S_v(Q) \) starts, the length of \( \gamma_Q \) between \( q_{y_b^v} \) and \( q_{y_e^v} \) is at least \( \Delta(v)/2 \) (see Figure 3).

Let \( \hat{L}_v \) be the length of \( \gamma_Q \cap \hat{\square}_v \). Then

\[
\sum_{v \in N(u)} \beta_v \leq O(1) + \sum_{v \in N(u)} \frac{\hat{L}_v}{\Delta(v)/2} \leq O(1) + \frac{4}{\Delta(u)} \sum_{v \in N(u)} \hat{L}_v.
\]

The last inequality follows from Lemma 5(ii). Because of the following four conditions—the side length of \( \hat{\square}_u \) is twice that of \( \square_u \), the nodes in \( N(u) \) belong to three levels of \( \mathcal{F} \)
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(Lemma 5(ii)), the cells of the nodes at the same level of $\mathcal{T}$ are disjoint, and $\mathring{\mathcal{N}}_v \subseteq \mathcal{B}$ for all $v \in N(u)$—we can conclude that

$$\sum_{v \in N(u)} \tilde{L}_v \leq 3 \cdot 2^d |\gamma_Q \cap \mathcal{B}| \leq \frac{3 \cdot 2^d \epsilon \kappa}{\delta v}.$$ 

The last inequality follows because $P$ is $\kappa$-packed sequence. Hence $\sum_{v \in N(u)} \beta_v = O(\kappa/\epsilon)$, as claimed.

$k$-bounded sequences. We first show that for any two MCSs $[y_1^- : y_1^+]$ and $[y_2^- : y_2^+]$, $\|q_{y_1^-} q_{y_2^-}\| \geq \Delta(v)/(\kappa + 2)$. This is because between points $q_{y_i^-}$ and $q_{y_i^+}$, the curve $\gamma_Q$ goes from inside $\mathring{\mathcal{N}}_v$ to outside $\mathring{\mathcal{N}}_v$, which spans distance at least $\Delta(v)/2$. Let $q$ be the intersection of this portion of $\gamma_Q$ with the boundary of $\mathring{\mathcal{N}}_v$. By $k$-boundedness, $\gamma_Q(y_1^- : y_2^-) \subseteq \mathcal{B}(q_{y_1^-} - \frac{\kappa}{2} \|q_{y_1^-} q_{y_2^-}\|) \cup \mathcal{B}(q_{y_2^-} - \frac{\kappa}{2} \|q_{y_1^-} q_{y_2^-}\|)$. Therefore, $(1 + \kappa/2) \|q_{y_1^-} q_{y_2^-}\| \geq \|q_{y_1^-} q\| \geq \Delta(v)/2$, and the claim follows. By a packing argument, the number of MCSs in $\mathring{\mathcal{N}}_v$ is bounded by $O(\kappa^3)$. Finally, $|N(u)| = O(1/\epsilon^d)$ by another packing argument in the ball $\mathcal{B}$. So the number of second-type MCSs in all $\mathring{\mathcal{N}}_v$’s for $v \in N(u)$ is $O(\kappa^d/\epsilon^d)$.

Backbone sequences. By the property that two consecutive points on a backbone sequence have distance between $c_1$ and $c_2$, there must exist one point on any MCS in the shell along the boundary of $\mathring{\mathcal{N}}_v$ with thickness $c_2$. The volume of the shell is $O(\Delta(v)^d - (\Delta(v) - c_2)^d) = O(\Delta(v)^{d-1})$. Furthermore, any two points on $Q$ are at least distance 1 apart. So the number of MCSs is bounded by $O(\Delta(v)^{d-1})$. Since $|N(u)| = O(1/\epsilon^d)$, the number of MCSs in all $\mathring{\mathcal{N}}_v$’s for $v \in N(u)$ is $O(\frac{n}{\epsilon^d})$. On the other hand, each second-type MCS consumes a portion of $\gamma_Q$ of length at least $\Delta(v)/2$; this means that the subsequence contains $\Omega(\Delta(v)/c_2) = \Omega(\Delta(v))$ points of $Q$. Since there are a total of $n$ points in $Q$, the total number of MCSs in all $\mathring{\mathcal{N}}_v$’s with $(u,v) \in \mathcal{T}$ is $O(\frac{n}{\Delta(v)})$. The worst case happens when the two upper bounds are balanced; in other words $\frac{\Delta(v)^{d-1}}{\epsilon^d} = (\frac{n}{\Delta(v)})$ or $\Delta(v) = \epsilon n^{1/d}$. The total number of second-type MCSs is $O(\frac{1}{\epsilon^d} n^{1-1/d})$.

To bound the running time for constructing the family $\mathcal{T}$ for each active node $u \in A$, we bound the number of times $\text{PAIRING}(u,v)$ is called for some $v \in A$. Following the same argument as in the proof of Lemma 10, we can show that the time for constructing $\mathcal{T}$ is $O(\tilde{x} n \log n)$, $O(\tilde{x} n \log n)$, and $O(\tilde{x} n^{2-1/d})$ for $k$-packed, $k$-bounded, and backbone sequences, respectively. Combining this bound with Lemmas 4, 9, and 10, we obtain Theorem 1.

3 Edit Distance

We now show how our DTW algorithm can be extended to compute a $(1 + \epsilon)$-approximate value of $ed(P,Q)$. Define $V = [m + 1] \times [n + 1]$. For $i < m + 1$ and $j < n + 1$, we have $\omega(i,j) = \|p_i q_j\|$. Otherwise $\omega(i,j)$ is undefined (e.g., $\omega(m+1,\cdot)$ and $\omega(\cdot,n+1)$ are undefined). We add an edge between every pair of neighboring points in $V$. The weight of a horizontal or vertical edge is set to $q$ and the weight of a diagonal edge $\langle(i,j), (i+1, j+1) \rangle$ is set to $\omega(i,j)$. The weight of an admissible path $\pi$ is defined as the sum of weights of the edges along $\pi$. As earlier, we define $\mu(i,j)$ to be the minimum weight of an admissible path from $(1,1)$ to $(i,j)$. Then $ed(P,Q) = \mu(m+1,n+1)$.

We compute an approximate value of $ed(P,Q)$ using the same 4-step algorithm as for $dtw(P,Q)$, with a different implementation of each step. Step (ii) of the algorithm remains the same, except that we add all the points on the $(m+1)$-st column and $(n+1)$-st row of $V$ to $\mathcal{B}$. In the following, we give a simple $O(n)$-approximation for step (i), and point out
modifications needed in step (iii) to compute a value \( \tilde{\mu}(i, j) \) for every \((i, j) \in \mathcal{B} \), such that 
\[ \mu(i, j) \leq \tilde{\mu}(i, j) \leq (1 + \varepsilon)\mu(i, j). \]

**O(n)**-approximation. If \( m = n \) and the monotone path \( \pi = ( (1, 1), (2, 2), \ldots, (n+1, n+1) ) \) has total weight at most \( g \), then it is returned as the optimal path. Otherwise, \( d(P, Q) \geq g \), and we set \( d = g \). Since \( d(P, Q) \) is no larger than the weight of an all-gap admissible path from \((1, 1)\) to \((m + 1, n + 1)\), we have 
\[ \text{ed}(P, Q) \leq 2(m + n)g \leq 4n\tilde{d}. \]

**Computing admissible paths.** We describe how to compute \( \tilde{\mu}(i, j) \), for all \((i, j) \in \mathcal{B} \), in the same row by row order. The main difference from DTW is that, since ED allows gaps, it is possible for the optimal admissible path between \((1, 1)\) and \((i, j)\) to have rectilinear subpaths through grid points that are not covered by any rectangle. As in Section 2.3, we consider whether there exists a rectangle hit by \((i, j)\).

First, assume there exists a rectangle \( R = [x^-, x^+] \times [y^-, y^+] \in \mathcal{R} \) hit by \((i, j)\). Similar to DTW, we divide the relevant points on the left and bottom boundaries of \( R \) into three disjoint subsets \( N_1, N_2 \) and \( N_3 \). If \( 2g \leq \omega_R \), it is always preferable to take a rectilinear path inside \( R \). Thus we can assume the admissible path to \((i, j)\) goes through either \((x^-, j)\) or \((i, y^-)\), and we set \( \tilde{\mu}(i, j) = \min\{\tilde{\mu}(x^-, j) + (i - x^-), \tilde{\mu}(i, y^-) + (j - y^-)\} \). If \( 2g > \omega_R \), the minimum-weight path inside \( R \) should take as many diagonal steps as possible. So we set

\[
\tilde{\mu}(i, j) = \min \left\{ \begin{array}{l}
\mathcal{D}_R + (i - j)g + \min_{(a, b) \in N_1} (\tilde{\mu}(a, b) + (g - \omega_R)b), \\
\mathcal{D}_R + (i - j)g + \min_{(a, b) \in N_2} (\tilde{\mu}(a, b) + (g - \omega_R)b - ag), \\
i\mathcal{D}_R + (j - i)g + \min_{(a, b) \in N_3} (\tilde{\mu}(a, b) + (g - \omega_R)a) \end{array} \right\}.
\]

We use the same range-min data structure of Fischer and Heun to compute each \( \tilde{\mu}(i, j) \) in amortized \( O(1) \) time. The key used for the data structure is \( \tilde{\mu}(a, b) + (g - \omega_R)b, \tilde{\mu}(a, b) + (g - \omega_R)b - ag, \) and \( \tilde{\mu}(a, b) + (g - \omega_R)a \) for \( N_1, N_2 \), and \( N_3 \), respectively.

Next, assume \((i, j)\) does not hit any rectangle in \( \mathcal{R} \). If \( \{(i - 1, j), (i, j - 1), (i - 1, j - 1)\} \subset \mathcal{B} \), and thus their \( \tilde{\mu} \) values have been computed, it is trivial to compute \( \tilde{\mu}(i, j) \) in \( O(1) \) time. We now focus on the case where one of the predecessors of \((i, j)\) is not in \( \mathcal{B} \). Let \( U = \bigcup_{R \in \mathcal{R}} R \) denote the union of all rectangles in \( \mathcal{R} \). A point \((h, k) \in U\) is on the boundary of \( U \), denoted by \( \partial U \), if \((h, k)\) does not lie in the interior of any rectangle of \( \mathcal{R} \); so at least one point of \( \{(h - 1, k), (h + 1, k), (h, k - 1), (h, k + 1)\} \) is not in \( U \). Consider any admissible path \( \pi \) from \((1, 1)\) to \((i, j)\) whose total weight is at most \( \tilde{d} \). Let \((a, b)\) denote the last point of \( \mathcal{B} \) on \( \pi \) before reaching \((i, j)\). The subpath of \( \pi \) between \((a, b)\) and \((i, j)\) must be outside \( U \), and it can only contain gaps since the weight of any point outside \( U \) is greater than \( \tilde{d} \), except the first step out of \((a, b)\), which costs \( \omega(a, b) \) if it is diagonal. Let \((i_0, j)\) (resp. \((i_0, j_0)\)) be the first point of \( \mathcal{B} \) to the left of (resp. below) \((i, j)\) on row \( j \) (resp. column \( i \)). Let \( \partial U_{ij} = [i-1] \times [j-1] \cap \partial U \) denote the points on \( \partial U \) that are lower-left of \((i, j)\). We set

\[
\mu(i, j) = \min \left\{ \begin{array}{l}
\tilde{\mu}(i_0, j) + (i - i_0)g, \\
\tilde{\mu}(i_0, j_0) + (j - j_0)g, \\
\min_{(a, b) \in \partial U_{ij}} (\tilde{\mu}(a, b) + (i + j - a - b)g + \min(0, \omega(a, b) - 2g)) \end{array} \right\}.
\]

To compute \( \tilde{\mu}(i, j) \), we use a different and simpler range-min data structure for \( \partial U \) with key \( \tilde{\mu}(a, b) - (a + b)g + \min(0, \omega(a, b) - 2g) \), that supports the decrease-key and query operations in \( O(\log n) \) time each. More specifically, we maintain a minimum over points of \( \partial U \) in each column as we traverse \( \mathcal{B} \) row by row. We maintain the column minimums in a complete binary tree where each leaf corresponds to a column and an internal node stores the minimum over the leaves of the subtree rooted at that node. Note that the column minimums are always non-increasing while we perform the row by row computations. When the minimum of
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a column corresponding to some leaf $v$ gets decreased, we update the minimum information stored at each node along the path from $v$ to the root of the binary tree. This takes $O(\log n)$ time. The last term in (5) can be computed by querying the complete binary tree with range $[i-1]$ in $O(\log n)$ time. Following similar arguments to those in the proof of Lemma 10, we can show the following lemma.

Lemma 11. The number of points on $\partial U$ is $O(\frac{\kappa}{\varepsilon} n)$, $O(\frac{\kappa^d}{\varepsilon} n)$, and $O(\frac{1}{\varepsilon^{d+1}} n^{2-1/(d+1)})$ for $\kappa$-packed, $\kappa$-bounded, and backbone sequences, respectively.

Both the number of updates and the number of queries in the binary tree are bounded by $|\partial U|$, and each update or query takes $O(\log n)$ time. Moreover, the case when there exists a rectangle hit by the current point takes the same time as for DTW. Theorem 2 follows.

4 Conclusion

In this paper, we presented $(1+\varepsilon)$-approximate algorithms for computing the dynamic time warping (DTW) and edit distance (ED) between a pair of point sequences. The running time of our algorithms is near-linear when the input sequences are $\kappa$-packed or $\kappa$-bounded, and subquadratic when the input sequences are protein backbone sequences. Our algorithms are the first near-linear or subquadratic-time algorithms known for computing DTW and ED for “well-behaved” sequences. One interesting open question is whether there exists a near-linear algorithm for computing DTW and ED for backbone sequences in $\mathbb{R}^2$. Another interesting open problem is to identify other dynamic-programming based geometric optimization problems that can be solved using our approach, i.e., visiting a small number of entries of the dynamic programming table using geometric properties of the input.

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References


