# Walks on SPR Neighborhoods

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### Abstract

A nearest-neighbor-interchange (NNI)-walk is a sequence of unrooted phylogenetic trees,  $T_1, T_2, \ldots, T_k$  where each consecutive pair of trees differs by a single NNI move. We give tight bounds on the length of the shortest NNIwalks that visit all trees in a subtree-prune-andregraft (SPR) neighborhood of a given tree. For any unrooted, binary tree, T, on n leaves, the shortest walk takes  $\Theta(n^2)$  additional steps more than the number of trees in the SPR neighborhood. This answers Bryant's Second Combinatorial Challenge from the Phylogenetics Challenges List, the Isaac Newton Institute, 2011, and the Penny Ante Problem List, 2009.

**Index Terms:** Analysis of Algorithms and Problem Complexity; Biology and Genetics; Trees; Graphs and Networks.

## 1 Introduction

Evolutionary histories, or phylogenies, are essential structures for modern biology [12]. Finding the optimal phylogeny is NP-hard, even when we restrict to tree-like evolution [9, 15]. As such, heuristic searches are used to search the vast set of all trees. There are many search techniques used (see [19] for a survey), but most rely on local search. That is, at each step in the search, the next tree is chosen from the "neighbors" of the current tree. A popular way to define neighbors is in terms of the subtree-prune-and-regraft (SPR) metric (defined in Section 2). Current techniques for computing SPR neighborhoods are computationally intensive. Finding an efficient way to traverse these neighborhoods would have significant impact on the running time of searches for optimal phylogenetic trees. The second "Walks on Trees" challenge of Bryant [5, 17] focuses on efficiently traversing this neighborhood via the nearest-neighbor-interchange (NNI) tranformations (defined in §2). Bryant asks:

An NNI-walk is a sequence  $T_1, T_2, \ldots, T_k$  of unrooted binary phylogenetic trees where each consecutive pair of trees differs by a single NNI.

ii. [Question] Suppose we are given a tree T. What is the shortest NNI-walk that passes through all the trees that lie at most one SPR (subtree-prune-and-regraft) move from T?

Bryant's challenges were posed as part of the New Zealand Phylogenetic Meetings' Penny Ante Problems [5] as well as the Challenges problems from the most recent Phylogenetics Programme at the Isaac Newton Institute [17]. We prove that the shortest walk takes  $\Theta(n^2)$  more steps than the theoretical minimum that visits every tree exactly once (that is, a Hamiltonian path). This builds on past work [7] that showed that such a Hamiltonian path was not possible.

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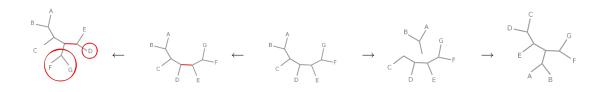


Figure 1: The trees on the left and center differ by a single NNI move. The tree on the right differs by a single SPR move from the center tree.

### 2 Background

This section includes definitions and results that we use from Allen and Steel [1]. For a more detailed background, see Semple and Steel [16].

**Definition 1.** An unrooted binary phylogenetic tree (or more briefly a tree) is a tree whose leaves (degree 1 vertices) are labelled bijectively by a (species) set S, and such that each non-leaf vertex is unlabelled and has degree three. We let UB(n) denote the set of such trees for  $S = \{1, \ldots, n\}.$ 

Each internal edge, e, of a tree  $T \in UB(n)$ yields a natural bipartition, or **split** of the leaves. We write  $A \mid B$  if there is an edge which partitions the leaf set, S, into the two sets A and B.  $T_A$  refers to the smallest subtree of T containing leaves only from A, and E(T) refers to the edges of T. A **sibling pair** consists of two leaves that have the same parent. A "caterpillar tree" refers to the unrooted tree with exactly 2 sibling pairs.

The nearest-neighbor-interchange (NNI) distance was introduced independently by Das-Gupta *et al.* [8] and Li *et al.* [14]. Roughly, an NNI operation swaps two subtrees that are separated by an internal edge.

**Definition 2.** Allen and Steel [1]: Any internal edge of an unrooted binary tree has four subtrees attached to it. A **nearest-neighborinterchange** (NNI) move occurs when one subtree on one side of an internal edge is swapped with a subtree on the other side of the edge, as illustrated in Figure 1. The **NNI** distance,  $d_{NNI}(T_1, T_2)$ , between two trees  $T_1$  and  $T_2$  is defined as the minimum number of NNI operations required to change  $T_1$  into  $T_2$ .

The complexity of computing the NNI distance was open for over 25 years and was proven to be NP-complete by Allen and Steel [1]. For a binary tree with n uniquely labeled leaves, there are n-3 internal branches. Thus, there are 2(n-3) NNI rearrangements for any tree.

One of the most popular moves used to search treespace is the subtree-prune-and-regraft (SPR). Roughly, an SPR move prunes a selected subtree and then reattaches it on an edge selected from the remaining tree.

**Definition 3.** Allen and Steel [1]: A subtreeprune-and-regraft (SPR) move on a phylogenetic tree T is defined as cutting any edge and thereby pruning a subtree, t, and then regrafting the subtree by the same cut edge to a new vertex obtained by subdividing a pre-existing edge in T-t. We also apply a forced contraction to maintain the binary property of the resulting tree (see Figure 1). The **SPR distance**,  $d_{SPR}(T_1, T_2)$ , between two trees is the minimal number of SPR moves needed to transform  $T_1$  into  $T_2$ .

For trees,  $T_1$  and  $T_2$ , we will say that  $T_1$  has a **unique** SPR move from  $T_2$  if and only if there is exactly one subtree t that can be pruned from  $T_2$  and regrafted to form  $T_1$ . Computing the SPR distance is NP-complete [4, 11]. Approximation algorithms for calculating the SPR distance on rooted trees exist [2, 3].

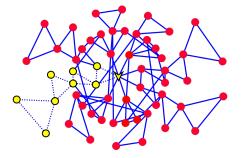


Figure 2: The SPR neighborhood of a 7-leaf caterpillar tree, indicated by the center triangle. There is an edge between two trees if they differ by a single NNI move. The lighter (yellow) nodes show the trees in the orbit that prunes a leaf from one of the sibling pairs.

**Definition 4.** Let  $T_0$  be an unrooted, binary tree. Define  $N_{SPR}(T_0)$  to be the **SPR neighborhood** of  $T_0$ ; namely,

 $N_{SPR}(T_0) = \{T \mid d_{SPR}(T_0, T) \le 1\}$ 

When the tree is obvious, we will drop the argument and call the neighborhood  $N_{SPR}$ .

**Definition 5.** Let  $T_0$  be an unrooted, binary tree and  $S \subset N_{SPR}(T_0)$ . Define  $N_{NNI}(S, T_0)$  to be the **NNI-neighbors** of S; namely,

$$N_{NNI}(S, T_0) = \{T \mid \exists T' \in S, d_{NNI}(T, T') \le 1 \\ and \ d_{SPR}(T_0, T) \le 1\}$$

**Definition 6.** An NNI-walk is a sequence,  $T_1, T_2, \ldots, T_k$  of unrooted binary phylogenetic trees where each consecutive pair of trees differs by a single NNI move. An NNI-walk of a set S that visits only elements of S and visits each element at least once and at most k times, it is called a NNI k-walk of S. An NNI 1-walk is also called a **Hamiltonian path**.

### 3 Results

We give tight bounds on the shortest NNI-walk of any SPR neighborhood, improving on previous work [7] that showed that there exist trees for

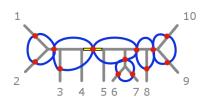


Figure 3: The orbit of the edge,  $e = 1 \ 2 \ 3 \ 4 \mid 5 \ 6 \ 7 \ 8 \ 9 \ 10$ , for an unrooted 10-leaf tree. The tree is shown in the background with edge e highlighted. The trees (red dots) are shown relative to the target edge in the initial tree with blue lines indicating trees that differ by an NNI move. The edges adjacent to e yield the initial tree when used as the target edge.

which the shortest NNI-walks are not Hamiltonian. We introduce the new concept of an orbit of an edge, e; roughly, it is all the trees that result from regrafting the pruned edge, e, in either direction. More formally:

**Definition 7.** Define for each edge e of the tree  $T_0$ , the **orbit** of e,  $O_e$ , to be all the trees that are one SPR move from  $T_0$  where the edge broken by the SPR move is e.

As in the definition of the SPR move, we allow the "empty move" of regrafting to an edge adjacent to the pruned edge, yielding the starting tree (see Figure 2). Allen and Steel [1] characterized some properties of the SPR neighborhood:

**Theorem 8.** Allen and Steel [1]: Let  $T_0$  be an unrooted phylogenetic tree on n leaves and let  $N_{SPR}$  be all trees that are at most a single SPR move from  $T_0$ .

- 1. The size of the SPR neighborhood is  $|N_{SPR}| = 2(n-3)(2n-7) + 1.$
- 2. The trees in  $N_{SPR} \setminus \{T_0\}$  that are not a unique SPR move from  $T_0$  are exactly those from the 2n 6 NNI transformations.
- 3. The number of trees in  $N_{SPR} \setminus \{T_0\}$  that can be obtained by a unique SPR move from  $T_0$ is 4(n-3)(n-4).

From this theorem, we observe:

**Observation 9.** Let  $T_0$  be an unrooted phylogenetic tree on n leaves:

- 1. Every tree  $T \in N_{SPR}(T_0)$  belongs to some orbit  $O_e$ , where e is an edge of  $T_0$ .
- 2. Each orbit contains  $T_0$ .
- 3. Excluding  $T_0$ , there are exactly 2n 6 trees that are included in at least two orbits.
- 4. The number of orbits is 2n-3.
- 5. The size of each orbit is 2n-7.

The structure of the orbits echos that of the underlying tree, since two trees are neighbors in an orbit exactly when the target edges of the moves that created them are adjacent. Formally:

**Lemma 10.** Let  $T_0$  be an unrooted phylogenetic tree on n leaves. Let  $T_1, T_2 \in N_{SPR}(T_0)$  such that  $\exists e \in E(T_0), T_1, T_2 \in O_e$ . Let  $e_i$  be the target edge of the move that created  $T_i$  for i = 1, 2(that is,  $T_1$  is formed by grafting some pruned subtree of  $T_0$  to  $e_1$  and  $T_2$  is the result of grafting a pruned subtree to  $e_2$ ).

Then,  $T_1$  and  $T_2$  differ by at most a single NNI move if and only if  $e_1$  and  $e_2$  have a common endpoint in  $T_0 \setminus \{e\}$ .

*Proof.*  $\Leftarrow$ : Assume that  $e_1$  and  $e_2$  have a common endpoint in  $T_0 \setminus \{e\}$ . Let M be the set of leaves of the subtree pruned by the SPR move that creates  $T_1$ . Without loss of generality, let the split induced by  $e_1$  in  $T_0$  be  $ABC \mid DEM$  and the split induced by  $e_2$  in  $T_0$  be  $AB \mid CDEM$ , where A,B,C,D,E, and M are sets of leaves of subtrees of  $T_0$ . Let  $T_X$  refer to the subtree with leaves only from the set X.

Since  $T_M$  is pruned to create  $T_1$ , we have that  $T_1$  contains the splits:  $ABCM \mid DE$  and  $ABC \mid MDE$ . If  $T_M$  is also pruned to create  $T_2$ , then we have that  $T_2$  contains the splits:  $ABM \mid CDE$  and  $AB \mid CMDE$ . Thus,  $T_1$  and  $T_2$  differ by a single NNI move (swapping  $T_C$  and  $T_M$ ), and the hypothesis holds.

So, assume that  $T_M$  is not pruned to create  $T_2$ , but instead that e is pruned in the other

direction. Let  $N = S \setminus M$ , where S is the set of leaves of  $T_0$  and  $T_N$  is pruned to create  $T_2$ . By assumption,  $e_1$  is the target of  $T_M$  and thus an edge in  $T_N$ , while  $e_2$  is the target of  $T_N$  and thus an edge in  $T_M$ , contradicting that  $e_1$  and  $e_2$  have a common endpoint in  $T_0 \setminus \{e\}$ .

 $\implies$ : Assume that  $T_1$  and  $T_2$  differ by a single NNI move. Then, there exists an edge  $e' \in E(T_1)$  that when removed (along with its endpoints and adjacent edges), breaks  $T_1$  into 4 distinct subtrees,  $T_A, T_B, T_C, T_D$  with leaf sets, A, B, C, D. The split  $AB \mid CD$  belongs to  $T_1$  while  $BC \mid AD$  belongs to  $T_2$ . Since both  $T_1$  and  $T_2$  are in the same orbit, the same edge e is pruned to create both. Let  $e_i$  be the target edge of the move that created  $T_i$  for i = 1, 2. Let M be the set of leaves of the subtree that is pruned to form  $T_1$ .

**Case 1:**  $T_M$  is properly contained in one of  $T_A, T_B, T_C, T_D$ . Without loss of generality, assume  $T_M \subsetneq T_A$ , and let  $A' = A \setminus M$ . Since  $T_1$  is formed from  $T_0$  by moving  $T_M$ , we have  $T_0|_{A'\cup B\cup C\cup D} = T_1|_{A'\cup B\cup C\cup D}$ .  $T_2$  is formed by moving  $T_M$  or  $T_{A'\cup B\cup C\cup D}$  which implies that  $T_0|_{A'\cup B\cup C\cup D} = T_2|_{A'\cup B\cup C\cup D}$ . Thus,  $A'B \mid CD$  and  $BC \mid A'D$  both belong to  $T_0$  which is a contradiction.

**Case 2:**  $T_M$  properly contains one of  $T_A, T_B, T_C, T_D$ . Without loss of generality, assume  $T_M \supseteq T_A$ . If  $M \subset A \cup B$ , then let  $B' = (A \cup B) \setminus M$ . Since  $T_2$  is formed by only moving  $T_M$  or  $T_{B'\cup C\cup D}$  and  $BC \mid AD$  belongs to  $T_2$ , either  $T_M = T_{A\cup B'}$  is a subtree of  $T_{B\cup C}$  or a subtree of  $T_{A\cup D}$  which is a contradiction. The subcase where  $M \supseteq A \cup B$  follows by similar argument.

**Case 3:**  $T_M$  is one of  $T_A, T_B, T_C, T_D$ . Without loss of generality, assume  $T_M = T_A$ . Since  $T_1$  and  $T_2$  are in the same orbit, we must have that  $T_A$  or  $T_{B\cup C\cup D}$  is the subtree pruned to form  $T_2$ . Since the split  $BC \mid AD$  belongs to  $T_2, T_A$ is pruned to form  $T_2$ . Further, since  $AB \mid CD$ belongs to  $T_1$  while  $BC \mid AD$  belongs to  $T_2, e_1$ corresponds to the split  $B \mid CD$  in  $T_{B\cup C\cup D}$  while  $e_2$  corresponds to the split  $BC \mid D$  in  $T_{B\cup C\cup D}$ . So,  $e_1$  and  $e_2$  share a common endpoint, namely the intersection point of  $T_B, T_C$ , and  $T_D$ . The above lemma shows that neighboring trees in an orbit correspond to adjacent target edges, implying that the structure of the orbit echoes the tree structure (see Figure 2). We can further characterize the adjacent trees in each orbit:

**Corollary 11.** Let  $T_0$  be an unrooted, binary tree on n leaves. Let  $e \in E(T_0)$ and  $T \in O_e$ . Let  $N = \{T' \in O_e \mid | T \text{ and } T' \text{ differ by an NNI-move}\}$ . Then |N| is 2 or 4. If  $T \neq T_0$ , then there exists  $T_1, T_2 \in N$ such that  $d_{NNI}(T_0, T_1) + 1 = d_{NNI}(T_0, T_2) =$  $d_{NNI}(T_0, T)$ . Further, if |N| = 4, there exists  $T_3, T_4 \in N$  such that  $d_{NNI}(T_0, T) + 1 =$  $d_{NNI}(T_0, T_3) = d_{NNI}(T_0, T_4)$ .

*Proof.* By Lemma 10, the trees that differ by a single NNI move from T are those whose target edges are adjacent to the edge e. Since T is binary, the number of such adjacent trees is either 2 or 4. Assume that T corresponds to a target edge that is part of a sibling pair. Then, let  $T_1$  be the tree corresponding to the target edge that is the other part of the sibling pair, and  $T_2$  be the tree corresponding to the only edge adjacent to the sibling pair. Then,  $d_{NNI}(T_0, T_1)+1 = d_{NNI}(T_0, T_2) = d_{NNI}(T_0, T)$ .

Assume that T corresponds to a target edge,  $e_T$ , that is not part of a sibling pair. By Lemma 10, e has 4 adjacent edges. Let  $e_1$  refer to the unique edge of  $T_0$  on the path from eto  $e_T$  and  $e_2$  to the edge that shares the common endpoint of  $e_1$  and  $e_T$ . Let  $e_3$  and  $e_4$  be the edges that share the other endpoint of  $e_T$ . Let  $T_i$  be the tree that corresponds to the target edge  $e_i$ for  $i = 1, \ldots, 4$ . By the underlying tree structure of T, we have the desired properties.  $\Box$ 

We can immediately give an upper bound on the length of an NNI-walk of an SPR neighborhood. The underlying idea is to traverse each orbit separately, and then link these paths to form a traversal of the entire SPR neighborhood:

**Lemma 12.** For every unrooted, binary tree,  $T_0$ , on *n* leaves, every NNI-walk of its SPR neighborhood,  $N_{SPR}(T_0)$ , has length at most  $|N_{SPR}(T_0)| + O(n^2)$ . *Proof.* We will break the NNI-walk of the SPR neighborhood into NNI-walks of the orbit of each edge in  $T_0$ .

It suffices to show that there is a 2-walk of each orbit  $O_e$  for  $e \in E(T_0)$ . Each tree,  $T \in O_e$ , is created by pruning the edge e in  $T_0$  and regrafting the pruned subtree to another edge in  $T_0$  (see Figures 2 and 2). Every tree in the orbit corresponds to an edge in  $T_0$  (namely, the target edge), and the trees in the orbit are connected exactly when their target edges share an endpoint in  $T_0$  by Lemma 10. Thus, the orbit can be traversed by at most 2(2n - 7) steps by starting at  $T_0$  and following a depth-first-search of the tree (each tree in the orbit is visited at most once on the way "down" the search and once on the way "up" the search).

Since each orbit contains the initial tree  $T_0$ , we can glue together the walks of the orbits to make a walk of the entire space. Since each orbit contains at most 2n - 7 trees, the 2-walk of each of the 2n - 3 orbits yields a walk where the number of steps is bounded by 2(2n - 7)(2n - 3) = $|N_{SPR}(T_0)| + O(n^2)$ .

To show the lower bound takes more work and relies on the fact that the orbits in an SPR neighborhood are, surprisingly, mostly disjoint:

**Lemma 13.** Let  $T_0, T_1, T_2$  be unrooted binary trees with  $T_1, T_2 \in N_{SPR}(T_0)$ ,  $d_{NNI}(T_1, T_2) \leq 1$ , and  $T_1$  and  $T_2$  are in different orbits. Then  $d_{NNI}(T_0, T_1), d_{NNI}(T_0, T_2) \leq 2$ .

Proof. Assume that there exists  $e_1, e_2 \in E(T_0)$ ,  $T_1 \in O_{e_1}, T_1 \notin O_{e_2}, T_2 \notin O_{e_1}$  and  $T_2 \in O_{e_2}$ . Let  $M_1$  be the set of leaves of the subtree pruned with  $e_1$  from  $T_0$  to create tree  $T_1$ . Since  $T_1$  and  $T_2$ are a single NNI move apart, by definition, there exists a split in  $T_1, AB \mid CD$  that is rearranged in  $T_2$ :  $BC \mid AD$ . We will argue, by cases, that both  $T_1$  and  $T_2$  are within 2 NNI moves of  $T_0$ . Without loss of generality, we will assume that  $M_1 \cap A \neq \emptyset$ .

**Case 1:**  $M_1 \subsetneq A$ . Then, let  $A' = A \setminus M_1$ . We have that  $T_1$  contains the split  $A'M_1B|CD$ , and  $T_2$  contains the split  $BC \mid A'M_1D$ . Since  $T_1$  is only one SPR move from  $T_0$ , the structure of the 2 trees is identical without  $M_1$ ; that is,  $T_1|_{A'\cup B\cup C\cup D} = T_0|_{A'\cup B\cup C\cup D}$ , and  $T_0$  includes an edge corresponding to the split A'B|CD. Since  $T_2$  does not contain such an edge, the move that creates it must prune one of  $T_{M_1}$ ,  $T_{A'}$ ,  $T_B$ ,  $T_C$ , or  $T_D$ . Pruning  $T_{M_1}$  is not possible since  $T_1$  and  $T_2$  are in different orbits. Pruning  $T_{A'}$  is only possible if  $T_0$  contains the split  $M_1D|A'BC$ .  $T_0$  can be transformed into  $T_1$  by NNI moves that interchange the neighbor subtrees  $T_{M_1}$  and  $T_C$ , followed by  $T_{M_1}$  and  $T_B$ . We can similarly transform  $T_0$  into  $T_2$  and  $T_1$  into  $T_2$  with 2 NNI moves. Thus,  $d_{NNI}(T_0, T_1), d_{NNI}(T_0, T_2) \leq 2$ and the lemma holds.

Pruning  $T_B$  to create  $T_2$  implies that  $T_0$  contains the split  $A'BM_1|CD$  and either  $T_0 = T_2$ or  $d_{NNI}(T_0, T_2) = 2$ , implying  $d_{NNI}(T_0, T_1) =$ 2. Lastly, pruning  $T_C$ , or  $T_D$  is only possible if  $T_0 = T_1$ , in which case,  $d_{NNI}(T_0, T_1) =$  $0, d_{NNI}(T_0, T_2) = 1$ .

**Case 2:**  $M_1 = A$ . We have that  $T_1$  contains the split  $M_1B|CD$  and  $T_2$  contains the split  $BC \mid M_1D$ . We have three possibilities for  $T_0$ ; namely, it could contain one of the following three splits:  $M_1B \mid CD, BC \mid M_1D$ , or  $BD \mid M_1C$ . We note that these are the three possible NNI rearrangements for this edge, so, we have  $d_{NNI}(T_0, T_1), d_{NNI}(T_0, T_2) \leq 1$  and the lemma holds.

**Case 3:**  $M_1 \supseteq A$ . If  $M_1 \cap B = \emptyset$ , then  $M_1 = A \cup C \cup D$  (else pruning  $T_{M_1}$  would not yield a connected tree). The argument is similar to Case 2.

If  $M_1 \cap B \neq \emptyset$ , then  $B \subseteq M_1$ . If  $M_1 = A \cup B$ , then the target edges in  $T_1$  and  $T_2$  must separate C and D, and are identical. Similarly, if  $A \cup B \subsetneq$  $M_1$ ,  $M_1$  must contain all of C or all of D, and the target edges in  $T_1$  and  $T_2$  must preserve the rooting of the remaining subtree and are identical. Thus,  $d_{NNI}(T_0, T_1), d_{NNI}(T_0, T_2) = 0$ .  $\Box$ 

We say that  $U \subseteq O_e$  is **connected** if for any two trees  $T_1, T_2 \in U$  there exists  $U_1, \ldots, U_k \in U$ such that  $U_1 = T_1, U_k = T_2$ , and  $U_1, \ldots, U_k$  is an NNI-walk. We call any NNI-walk that begins and ends at the same tree an **NNI-circuit**.

**Lemma 14.** Let  $T_0$  be an unrooted binary tree,  $e \in E(T_0)$ , and  $O_e$  its orbit. Let  $U \subseteq O_e$  be a connected set consisting of trees more than 2 NNI moves from  $T_0$ . Then any NNI-circuit of U takes at least  $\frac{3}{2}(|U| - 1)$  steps.

*Proof.* By induction on the size of |U|.

For |U| = 1: Then any circuit takes  $1 \ge \frac{3}{2}(|U|-1) = 0$  steps.

For |U| > 1, choose  $x \in U$  closest to  $T_0$ . By Lemma 10, two trees are neighbors in  $O_e$  (that is, are a single NNI move apart) if and only if there target edges have a common endpoint in the initial tree  $T_0$ . Since  $T_0$  is binary, each tree in  $O_e$  can have at most 4 possible neighbors.

If x has one neighbor in U, then a circuit of U must traverse the same edge from x to its neighbor twice, and the number of steps needed is at least two more than the number of steps needed for the smaller set  $|U| - \{x\}$ . By inductive hypothesis, this smaller set takes at least  $\frac{3}{2}(|U - \{x\}| - 1)$  steps. So, the number of steps for U is:

$$\frac{3}{2}(|U - \{x\}| - 1) + 2 \ge \frac{3}{2}(|U| - 1)$$

If x has two neighbors,  $x_1$  and  $x_2$  in U, then  $U - \{x, x_1, x_2\}$  is disconnected in U by Corollary 11. Let  $U_1$  and  $U_2$  be the components of  $U - \{x, x_1, x_2\}$  such that  $x_1$  is adjacent to some element of  $U_1$  and  $x_2$  is adjacent to some element of  $U_2$ . If  $d_{NNI}(x_1, x_2) = 1$ , then it takes 3 steps to visit x in a circuit of x,  $U_1$ , and  $U_2$ . If they are not connected, it takes 4 steps. Thus, by inductive hypothesis, the number of steps needed is:

$$\frac{3}{2}(|U_1|-1) + \frac{3}{2}(|U_2|-1) + 3 \ge \frac{3}{2}(|U|-1)$$

If x has 3 neighbors in U, then by similar argument, we have the lower bound. If x has 4 neighbors in U, then it is not the closest element of U to  $T_0$ , giving a contradiction.

From the last two lemmas, we have that the orbits are mostly isolated; the only trees that have neighbors from outside their orbits are within 2 steps of  $T_0$ . An NNI-walk of these isolated regions takes many extra steps. This yields our lower bound:

**Lemma 15.** Every NNI-walk of  $N_{SPR}(T_0)$  has length  $|N_{SPR}(T_0)| + \Omega(n^2)$ .

Proof. Let  $e \in E(T_0)$  and  $O_e$  its orbit. By Lemma 13, every orbit,  $O_e$ , has  $\Omega(n)$  trees that have no neighbors in other orbits. It follows from Lemma 10, these trees are in at most two connected sets. By the Pigeonhole Principle, one set has at least  $\Omega(n)$  trees. By Lemma 14, it takes  $\Omega(n)$  steps to visit the larger connected set. By Theorem 8, there are 2n-3 orbits, and any NNIwalk of  $N_{SPR}$  must take  $\geq (2n-3)\Omega(n) = \Omega(n^2)$ extra steps.  $\Box$ 

The above lemmas immediately show that  $\Theta(n^2)$  extra steps are needed to traverse the neighborhood:

**Theorem 16.** For any unrooted binary tree,  $T_0$ , on *n* leaves, an NNI-walk of  $N_{SPR}(T_0)$  takes  $|N_{SPR}(T_0)| + \Theta(n^2)$  steps.

### 4 Discussion

Finding optimal phylogenetic trees is a computationally expensive process given the hardness of the preferred optimality criteria [9, 15]. Searches of treespace often step from tree to tree, looking for the optimal tree. A popular way to determine the next tree is by examining the SPR neighborhood of the current tree (a standard option in many popular software packages: MrBayes [13], PAUP [18], and TNT [10]). Unlike NNI moves which make only local rearrangements to a tree, SPR moves can move large sections of trees far away from their original location. As such, NNI neighborhoods are efficient to calculate, while the calculation of an SPR neighborhood can be quite time-consuming. Bryant's Second Challenge asks how efficiently can an SPR neighborhood be traversed by NNI moves. We show that any NNI-walk will need extra steps proportional

to the size of the SPR neighborhood  $(\Theta(n^2))$ , implying that an NNI-walk does not provide an efficient alternative. Bryant [6] suggests that NNI-walks might provide an efficient way to traverse another popular tree neighborhood: treebisection-reconnection (TBR).

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