

## $L_p$ Distance and Equivalence of Probabilistic Automata

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This paper presents an exhaustive analysis of the problem of computing the  $L_p$  distance of two probabilistic automata. It gives efficient exact and approximate algorithms for computing these distances for  $p$  even and proves the problem to be NP-hard for all odd values of  $p$ , thereby completing previously known hardness results. It further proves the hardness of approximating the  $L_p$  distance of two probabilistic automata for odd values of  $p$ . Similar techniques to those used for computing the  $L_p$  distance also yield efficient algorithms for computing the Hellinger distance of two unambiguous probabilistic automata both exactly and approximately.

A problem closely related to the computation of a distance between probabilistic automata is that of testing their equivalence. This paper also describes an efficient algorithm for testing the equivalence of two arbitrary probabilistic automata  $A_1$  and  $A_2$  in time  $O(|\Sigma|(|A_1| + |A_2|)^3)$ , a significant improvement over the previously best reported algorithm for this problem.

### 1. Introduction

A probabilistic automaton is a finite automaton with transition probabilities which represents a distribution over the set of all strings defined over a finite alphabet. Probabilistic automata have been extensively studied in a variety of areas of computer science. They are used in a variety of applications, including text and speech processing [14], image processing [8], and computational biology [9].

These automata are typically derived from large data sets using statistical learning algorithms. The convergence of these algorithms is often tested by measuring the distance between the probabilistic automata obtained after consecutive iterations. The computation of the distance between probabilistic automata is also needed in

other learning problems such as clustering when the objects to cluster, e.g., documents, images, biosequences, are modeled as Hidden Markov Models (HMMs) or probabilistic automata. This motivates our study of the computation of standard distances between probabilistic automata.

In a companion paper [6], we give an exhaustive study of the problem of computing the relative entropy, or Kullback-Leibler divergence, of two probabilistic automata. In particular, we present an efficient algorithm for computing the relative entropy of two unambiguous probabilistic automata [5] and show that the general case is (at least) PSPACE-complete.

Here, we present a full analysis of the problem of computing the  $L_p$  distance of two probabilistic automata, extending our previous results reported in [4]. We give efficient exact and approximate algorithms for computing these distances for  $p$  even and prove that the problem is NP-hard for all odd values of  $p$  using a reduction from the Max-Clique problem by [19]. These latter results complete those given by [19] who showed the problem to be NP-hard for  $L_1$  and  $L_\infty$ . We further show the hardness of approximating the  $L_p$  distance of two probabilistic automata for odd values of  $p$ .

Similar techniques to those used for computing the  $L_p$  distance can be used to compute other distances. As an example, we give efficient algorithms for computing the Hellinger distance of two unambiguous probabilistic automata both exactly and approximately.

A problem closely related to that of computing a distance between two probabilistic automata is to test for their equivalence. Our algorithm for computing the  $L_2$  distance of two arbitrary probabilistic automata  $A_1$  and  $A_2$  provides in fact a polynomial-time method for testing their equivalence since  $A_1$  and  $A_2$  are equivalent iff their  $L_2$  distance is zero. However, we will describe an even more efficient algorithm based on Schützenberger’s standardization technique [21, 2] with a running-time complexity of  $O(|\Sigma| (|A_1| + |A_2|)^3)$ . This is a significant improvement over the previously best algorithm reported for this problem whose complexity is  $O(|\Sigma| (|A_1| + |A_2|)^4)$  [24].

The remainder of the paper is organized as follows. Section 2 introduces some basic algebraic definitions and notation related to probabilistic automata needed for the description of our algorithms. Section 3 gives the definition of some standard distances used between distributions and some of the main inequalities relating them. Section 4 presents an exhaustive analysis of the problem of computing the  $L_p$  distance of probabilistic automata, including efficient algorithms for computing the  $L_{2p}$  distance (Section 4.1), the proof that the computation of the  $L_{2p+1}$  distance is NP-hard (Section 4.2), a hardness of approximation result (Section 4.3), and results related to the computation of the absolute value of the difference of two probabilistic automata (Section 4.4). The problem of the computation of the Hellinger distance of probabilistic automata is examined in detail in Section 5. Finally, Section 6 describes an efficient algorithm for testing the equivalence of two probabilistic automata.

## 2. Preliminaries

**Definition 1.** Let  $(\mathbb{K}, \otimes, \bar{1})$  be a monoid. A function  $\Phi : (\mathbb{R}_+, \cdot, 1) \rightarrow (\mathbb{K}, \otimes, \bar{1})$  is said to be a monoid morphism if  $\Phi(1) = \bar{1}$ ,  $\Phi(0) = \bar{0}$ , and  $\Phi(x \cdot y) = \Phi(x) \otimes \Phi(y)$  for all  $x, y \in \mathbb{R}_+$ .

**Definition 2 ([13])** A semiring is a system  $(\mathbb{K}, \oplus, \otimes, \bar{0}, \bar{1})$  such that:

- $(\mathbb{K}, \oplus, \bar{0})$  is a commutative monoid with  $\bar{0}$  as the identity element for  $\oplus$ ,
- $(\mathbb{K}, \otimes, \bar{1})$  is a monoid with  $\bar{1}$  as the identity element for  $\otimes$ ,
- $\otimes$  distributes over  $\oplus$ : for all  $a, b, c$  in  $\mathbb{K}$ ,

$$(a \oplus b) \otimes c = (a \otimes c) \oplus (b \otimes c) \quad \text{and} \quad c \otimes (a \oplus b) = (c \otimes a) \oplus (c \otimes b).$$

- $\bar{0}$  is an annihilator for  $\otimes$ :  $\forall a \in \mathbb{K}, a \otimes \bar{0} = \bar{0} \otimes a = \bar{0}$ .

A semiring  $\mathbb{K}$  is said to be *closed* if for all  $a \in \mathbb{K}$ , the infinite sum  $\bigoplus_{n=0}^{\infty} a^n$  is well-defined and in  $\mathbb{K}$ , and if associativity, commutativity, and distributivity apply to countable sums [16].  $\mathbb{K}$  is said to be *k-closed* if for all  $a \in \mathbb{K}$ ,  $\bigoplus_{n=0}^{k+1} a^n = \bigoplus_{n=0}^k a^n$ . More generally, we will say that  $\mathbb{K}$  is *closed (k-closed) for an automaton A*, if the closedness (resp. k-closedness) axioms hold for all cycle weights of  $A$  [16]. In some semirings, e.g., the probability semiring  $(\mathbb{R}_+, +, \cdot, 0, 1)$ , the equality  $\bigoplus_{n=0}^{k+1} a^n = \bigoplus_{n=0}^k a^n$  may hold for the cycle weights of  $A$  only approximately, modulo  $\epsilon > 0$ .  $A$  is then said to be  $\epsilon$ -*k-closed* for that semiring.

**Definition 3 ([10, 20, 2])** A weighted automaton  $A = (\Sigma, Q, I, F, E, \lambda, \rho)$  over a semiring  $(\mathbb{K}, \oplus, \otimes, \bar{0}, \bar{1})$  is a 7-tuple where:

- $\Sigma$  is the finite alphabet of the automaton,
- $Q$  is a finite set of states,
- $I \subseteq Q$  the set of initial states,
- $F \subseteq Q$  the set of final states,
- $E \subseteq Q \times \Sigma \cup \{\epsilon\} \times \mathbb{K} \times Q$  a finite set of transitions,
- $\lambda : I \rightarrow \mathbb{K}$  the initial weight function mapping  $I$  to  $\mathbb{K}$ , and
- $\rho : F \rightarrow \mathbb{K}$  the final weight function mapping  $F$  to  $\mathbb{K}$ .

We denote by  $|A| = |E| + |Q|$  the size of an automaton  $A = (\Sigma, Q, I, F, E, \lambda, \rho)$ , that is the sum of the number of states and transitions of  $A$ . Given a transition  $e \in E$ , we denote by  $i[e]$  its input label,  $p[e]$  its origin or previous state and  $n[e]$  its destination state or next state,  $w[e]$  its weight (weighted automata case). Given a state  $q \in Q$ , we denote by  $E[q]$  the set of transitions leaving  $q$ .

A *path*  $\pi = e_1 \cdots e_k$  in  $A$  is an element of  $E^*$  with consecutive transitions:  $n[e_{i-1}] = p[e_i]$ ,  $i = 2, \dots, k$ . We extend  $n$  and  $p$  to paths by setting:  $n[\pi] = n[e_k]$  and  $p[\pi] = p[e_1]$ . We denote by  $P(q, q')$  the set of paths from  $q$  to  $q'$  and by  $P(q, x, q')$  the set of paths from  $q$  to  $q'$  with input label  $x \in \Sigma^*$ . The labeling function  $i$  and the weight function  $w$  can also be extended to paths by defining the label of a path as the concatenation of the labels of its constituent transitions, and the weight of a path

as the  $\otimes$ -product of the weights of its constituent transitions:  $i[\pi] = i[e_1] \cdots i[e_k]$ ,  $w[\pi] = w[e_1] \otimes \cdots \otimes w[e_k]$ .

The output weight associated by an automaton  $A$  to an input string  $x \in \Sigma^*$  is defined by:

$$\llbracket A \rrbracket(x) = \bigoplus_{\pi \in P(I, x, F)} \lambda[p[\pi]] \otimes w[\pi] \otimes \rho[n[\pi]]. \quad (1)$$

**Definition 4.** A weighted automaton  $A$  defined over the probability semiring  $(\mathbb{R}_+, +, \times, 0, 1)$  is said to be probabilistic if for any state  $q \in Q$ ,  $\bigoplus_{\pi \in P(q, q)} w[\pi]$ , the sum of the weights of all cycles at  $q$ , is well-defined and in  $\mathbb{R}_+$  and

$$\sum_{x \in \Sigma^*} \llbracket A \rrbracket(x) = 1. \quad (2)$$

A probabilistic automaton  $A$  is said to be stochastic if at each state the weights of the outgoing transitions and the final weight sum to one.

Observe that our definition of probabilistic automata differs from that of [18] and [17]. *Probabilistic automata* as defined by these authors are weighted automata over  $(\mathbb{R}_+, +, \times, 0, 1)$  such that at any state  $q$  and for any label  $a \in \Sigma$ , the weights of the outgoing transitions of  $q$  labeled with  $a$  sum to one. More generally, with that definition, the weights of the paths leaving state  $q$  and labeled with  $x \in \Sigma^*$  sums to one. Such automata define a conditional probability distribution  $\Pr[q' \mid q, x]$  over all states  $q'$  that can be reached from  $q$  by reading  $x$ .

Instead, with our definition, probabilistic automata represent distributions over  $\Sigma^*$ ,  $\Pr[x], x \in \Sigma^*$ . These are the natural distributions that arise in many applications. They are inferred from large data sets using statistical learning techniques. We are interested in computing various distances between two such distributions over strings.

A weighted automaton is said to be *unambiguous* if for any string  $x \in \Sigma^*$  it admits at most one accepting path labeled with  $x$ . It is said to be *deterministic* or *subsequential* if it has a unique initial state and if no two transitions leaving the same state share the same input label.

The computation of single-source shortest-distances is needed in many of the algorithms presented in the following sections. We denote by  $s[A]$  the  $\oplus$ -sum of the weights of all successful paths of a weighted automaton  $A$  when it is defined and in  $\mathbb{K}$ .  $s[A]$  can be viewed as the *shortest-distance* from the initial states to the final states.

When the semiring  $\mathbb{K}$  is closed, or when  $A$  is closed for  $\mathbb{K}$ ,  $s[A]$  can be computed exactly using a generalization of the Floyd-Warshall algorithm in time  $O(|A|^3)$  and space  $\Omega(|A|^2)$ , assuming a constant cost for the semiring operations [16].

### 3. Distances between Distributions

There are many standard distances or discrepancies used to compare distributions which can also serve to compare probabilistic automata. Some of the most com-

monly used ones are: the *relative entropy* or *Kullback-Leibler divergence*  $D$ ,<sup>a</sup> the  $L_p$  distance, the *Hellinger distance*, the *Jensen-Shannon distance* JS, the  $\chi^2$ -distance, and the *triangle distance*  $\Delta$  between two distributions  $q_1$  and  $q_2$  defined over a discrete set  $\mathcal{X}$ :

$$\begin{aligned}
D(q_1 \| q_2) &= \sum_{x \in \mathcal{X}} q_1(x) \log \frac{q_1(x)}{q_2(x)} \\
L_p(q_1, q_2) &= \left( \sum_{x \in \mathcal{X}} |q_1(x) - q_2(x)|^p \right)^{1/p} \\
L_\infty(q_1, q_2) &= \max_{x \in \mathcal{X}} |q_1(x) - q_2(x)| \\
\text{Hellinger}(q_1, q_2) &= \left( \sum_{x \in \mathcal{X}} \left( \sqrt{q_1(x)} - \sqrt{q_2(x)} \right)^2 \right)^{1/2} \\
\text{JS}(q_1, q_2) &= \sum_{x \in \mathcal{X}} \left( q_1(x) \log \frac{2q_1(x)}{q_1(x) + q_2(x)} + q_2(x) \log \frac{2q_2(x)}{q_1(x) + q_2(x)} \right) \\
\chi^2(q_1, q_2) &= \sum_{x \in \mathcal{X}} \frac{(q_1(x) - q_2(x))^2}{q_2(x)} \\
\Delta(q_1, q_2) &= \sum_{x \in \mathcal{X}} \frac{(q_1(x) - q_2(x))^2}{q_2(x) + q_2(x)}.
\end{aligned} \tag{3}$$

Several general inequalities relate these distances [23, 7] including the following ones (the last one holds when the set  $\mathcal{X}$  is finite and of size  $n$ ):

$$\begin{aligned}
[L_1(q_1, q_2)]^2/2 &\leq D(q_1 \| q_2) \\
\text{Hellinger}(q_1, q_2)/2 &\leq \Delta(q_1, q_2)/2 \leq \text{JS}(q_1, q_2) \\
\text{JS}(q_1, q_2) &\leq \log(2)\Delta(q_1, q_2) \leq 2 \log(2)\text{Hellinger}(q_1, q_2) \\
\frac{L_2(q_1, q_2)}{L_\infty(q_1) + L_\infty(q_2)} &\leq \Delta(q_1, q_2) \leq L_1(q_1, q_2) \leq \sqrt{n} L_2(q_1, q_2).
\end{aligned} \tag{4}$$

The problem of computing the relative entropy  $D$  of two probabilistic automata is examined in a previous publication [5] and exhaustively treated in a companion paper [6]. The following sections present a study of the computation of the  $L_p$  distances and the Hellinger distance of two probabilistic automata. Several of our results can be generalized straightforwardly to other distances using similar ideas.

#### 4. $L_p$ Distance of Probabilistic Automata

This section presents an exhaustive analysis of the problem of computing the  $L_p$  distance of two automata. We give efficient exact and approximate algorithms for computing these distances for  $p$  even and prove the problem to be NP-hard for all

<sup>a</sup>The relative entropy is not symmetric and does not satisfy the triangle inequality.

odd values of  $p$ . These latter results complete those given by [19] who showed the problem to be NP-hard for  $L_1$  and  $L_\infty$ .

#### 4.1. $L_{2p}$ Distance of Probabilistic Automata

In [19], the authors give an approximate algorithm to compute the  $L_2$  distance between two HMMs  $A_1$  and  $A_2$ . Their algorithm applies to the specific cases of HMMs in which each state belongs to at most one cycle.<sup>b</sup> This section presents a simple and general algorithm for the computation of the  $L_{2p}$  distance of two arbitrary probabilistic automata, for  $p \in \mathbb{N}$ . Our algorithm computes  $(L_{2p}(A_1, A_2))^{2p}$ . The  $L_{2p}$  distance between  $A_1, A_2$  can then be obtained straightforwardly by taking the  $2p$ th root.  $(L_{2p}(A_1, A_2))^{2p}$  can be rewritten as:

$$\begin{aligned} (L_{2p}(A_1, A_2))^{2p} &= \sum_{x \in \Sigma^*} |[[A_1]](x) - [[A_2]](x)|^{2p} = \sum_{x \in \Sigma^*} ([[A_1]](x) - [[A_2]](x))^{2p} \\ &= \sum_{x \in \Sigma^*} \sum_{i=0}^{2p} \binom{2p}{i} ([[A_1]](x))^i (-[[A_2]](x))^{2p-i} \end{aligned} \quad (5)$$

$$= \sum_{i=0}^{2p} \binom{2p}{i} (-1)^i \sum_{x \in \Sigma^*} ([[A_1]](x))^i ([[A_2]](x))^{2p-i}. \quad (6)$$

In the first line, we could remove the absolute values since the exponent is even. This is crucial and is the reason why we need to treat the case of the  $L_{2p+1}$  distance separately.

Let  $T(i, 2p - i)$  denote  $\sum_{x \in \Sigma^*} ([[A_1]](x))^i ([[A_2]](x))^{2p-i}$ . Note that if  $A_1, A_2$  are acyclic, then one can compute  $T(i, 2p - i)$  exactly using a generalization of the single-source shortest-distance algorithm [16] that works for arbitrary semirings, in linear time  $O(|A_1| + |A_2|)$ .

Next, let us consider the case of unambiguous automata  $A_1, A_2$ . If  $A_i = (\Sigma, Q_i, I_i, F_i, E_i, \lambda_i, \rho_i)$ ,  $i = 1, 2$ , then the transitions in the intersection automaton  $A = A_1 \cap A_2$  are defined according to the following rule:

$$(q_1, a, w_1, q'_1) \in E_1 \text{ and } (q_2, a, w_2, q'_2) \in E_2 \Rightarrow ((q_1, q_2), a, w_1 w_2, (q'_1, q'_2)) \in E.$$

Since we are dealing with unambiguous automata, we can avoid the re-computation of the intersection automaton for different  $i$ s. During intersection, instead of multiplying  $w_1$  and  $w_2$ , we keep instead the pair  $(w_1, w_2)$ . Then, we only need to intersect  $A_1$  and  $A_2$  once, and modify the weight of each transition in the intersection automaton for different  $i$ s in the computation of  $T(i, 2p - i)$  as  $((q_1, q_2), a, (w_1^i (w_2)^{2p-i}), (q'_1, q'_2))$ . Running the shortest-distance algorithm over the intersection automaton with weights modified as described above yields  $T(i, 2p - i)$ . Computing the intersection automaton takes  $O(|A_1||A_2|)$  time.

<sup>b</sup>For more general HMMs, they claim without proof that an iterative version of their method yields an approximate algorithm that works in time  $O((|A_1| + |A_2|)^{6p})$ . The approximation factor does not appear explicitly in this complexity term however.

Thus, if we use the exact algorithm to compute the shortest-distance, then for each  $i$ , computing  $T(i, 2p-i)$  costs  $O(|A_1 \cap A_2|^3)$  time and  $\Theta(|A_1 \cap A_2|^2)$ . Therefore, the time complexity of computing the  $2p$ -distance between  $A_1, A_2$  is  $O((2p)|A_1 \cap A_2|^3)$  and the space complexity  $\Theta(|A_1 \cap A_2|^2)$ .

**Theorem 5.** *The  $L_{2p}$  distance of unambiguous probabilistic automata can be computed exactly in time  $O(2p|A_1|^3|A_2|^3)$ .*

Note that this theorem significantly improves the result of [19], which is exponential in  $p$ . Thus, for unambiguous automata, our algorithms are, to the best of our knowledge, the only polynomial time algorithms for computing the  $L_{2p}$  distance exactly.

For the computation of the  $L_{2p}$ -distance of arbitrary automata, we can no longer intersect  $A_1$  and  $A_2$  just once. Since there may be multiple paths in  $A_i, i = 1, 2$  with the same label, cross terms appear in  $T(i, 2p-i)$ . For example if  $w_1$  and  $w_2$  are the weights of two paths in  $A_1$  with labels  $x$  and the path with weight  $w'$  is the (only) path in  $A_2$  with label  $x$ , then the contribution of string  $x$  to  $T(i, 2p-i)$  is  $(w_1 + w_2)^i (w')^{2p-i}$ , leading to cross terms of the type  $\binom{i}{j} w_1^j w_2^{i-j} w'^{2p-i}, j \leq i$ . This makes it necessary to perform separate intersections for each  $i$ , hence a total of  $2p$  intersections. The computational cost and space complexity of intersection to compute  $T(i, 2p-i)$  is in  $O(|A_1|^i |A_2|^{2p-i})$ . Thus, the exact shortest-distance algorithm has complexity  $O((|A_1|^i |A_2|^{2p-i})^3)$ . This leads us to the following result.

**Theorem 6.** *The  $L_{2p}$  distance of two arbitrary probabilistic automata  $A_1$  and  $A_2$  can be computed in time  $\sum_{i=0}^{2p} O((|A_1|^i |A_2|^{2p-i})^3) = O((|A_1| + |A_2|)^{6p})$ .*

#### 4.2. $L_{2p+1}$ and $L_\infty$ Distance of Probabilistic Automata

The problem of computing the  $L_1$  or  $L_\infty$  distance of two probabilistic automata was shown to be NP-hard by [19], even for acyclic automata. Here, we extend these results to the case of arbitrary  $L_{2p+1}$  distances, where  $p \in \mathbb{N}$ .

Our proof of the hardness of computing the  $L_{2p+1}$  distance between two acyclic probabilistic automata is by reduction from the Max-Clique problem and is based on a technique used by [19].

Given a graph  $G = (V, E)$ , one can construct an acyclic weighted automaton  $A_G$  over the probability semiring of size polynomial in  $|V| + |E|$  such that  $\llbracket A_G \rrbracket(x) = k$  for some string  $x$  iff  $G$  has a clique of size  $k$ .

Let  $n = |V|$ .  $A_G$  is constructed as follows. It has a single initial state  $q_s$  and a single final state  $q_t$ . For each  $i \in V$ , it admits the following transitions:

- (a) a transition from  $q_s$  to  $q_{i,0}$  with label  $\epsilon$  and weight 1;
- (b) a transition from  $q_{i,n}$  to the final state  $q_t$  with label  $\epsilon$  and weight 1;
- (c) a transition from  $q_{i,i-1}$  to  $q_{i,i}$  with label  $i$  and weight 1;
- (d) a transition from  $q_{i,j-1}$  to  $q_{i,j}$  with label  $\epsilon$  and weight 1 for each  $j \neq i$ ; and
- (e) if  $(i, j) \in E$ , a transition from  $q_{i,j-1}$  to  $q_{i,j}$  with label  $j$  and weight 1.

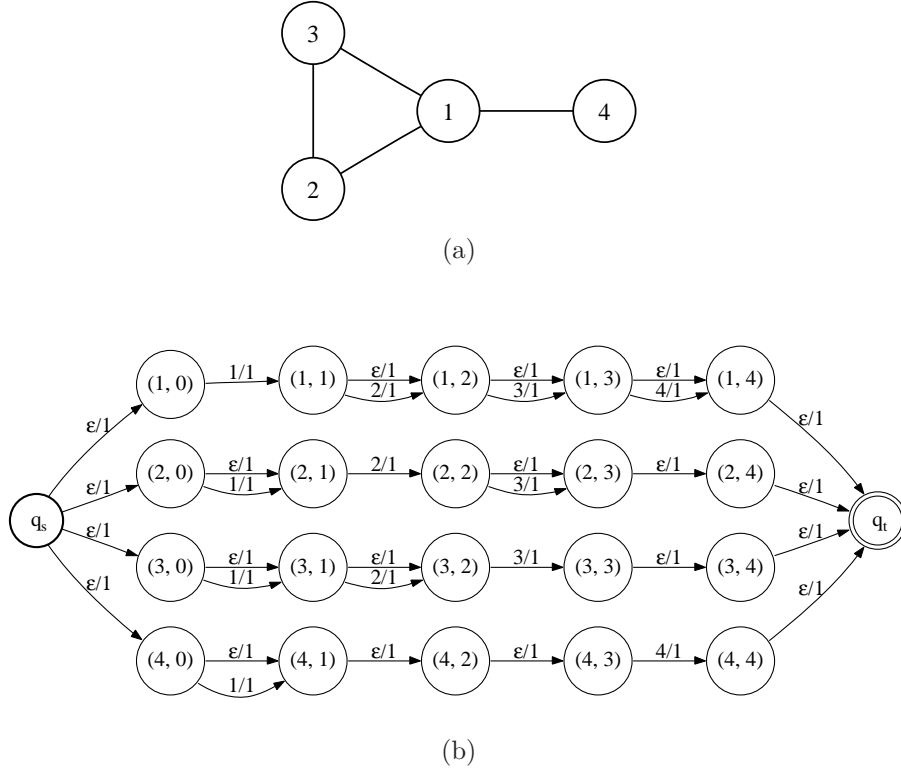


Fig. 1. (a) Undirected graph  $G = (V, E)$ . (b) The corresponding automaton  $A_G$  constructed in the reduction.

The size of  $A_G$  is clearly polynomial in  $|V| + |E|$ . Given a set  $S \subseteq V$ , let  $[S]$  denote the ordered tuple with elements of  $S$ . For example, if  $S = \{3, 1, 2\}$ , then  $[S] = (1, 2, 3)$ . By construction, for any clique  $S$ ,  $A_G$  contains a distinct path labeled with  $[S]$  starting at the initial state and going through  $q_{i,0}$  for each  $i \in S$  (see Fig. 1 for an example with  $[S] = (1, 2, 3)$ .) Since all accepting paths have the same weight 1, this proves the property that  $\llbracket A \rrbracket(x) = k$  for some string  $x$  iff  $G$  has a clique of size  $k$ .

The automaton  $A_G$  is not probabilistic. But, an equivalent probabilistic automaton without  $\epsilon$ -transitions can be computed from  $A_G$  by using the weighted  $\epsilon$ -removal algorithm [15], and a weight-pushing algorithm can be used to normalize the sum of its weights to one [14]. We first establish the result with  $A_G$  and later describe how to convert  $A_G$  into a probabilistic automaton.

**Theorem 7.** *The problem of computing the  $L_{2p+1}$  distance of two probabilistic automata is NP-hard.*

**Proof.** The proof is based on a reduction using an algorithm for the computation



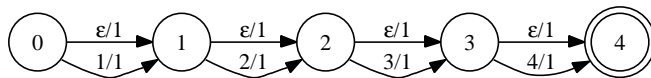


Fig. 2. The constant automaton  $C_4$  for  $G$  assigning the weight 4 to all subsequences of the set  $\{1, \dots, 4\}$ . Note that the final state has a final weight of 4.

of the  $L_{2p+1}$  distance as a subroutine to define an algorithm for solving the Max-Clique problem. Using the notation adopted by [19], let  $a_k$  denote the number of strings accepted by  $A_G$  with weight exactly  $k$ . Thus determining the maximum  $k$  such that  $a_k \neq 0$  is equivalent to determining the size of the largest clique.

For each  $i \in \{0, 1, \dots, n\}$ , let  $C_i$  denote the constant weighted automaton assigning the same weight  $i$  to all ordered subsequences of  $\{1, \dots, n\}$  and weight 0 to all other strings. Fig. 2 shows the constant automaton for  $n = 4$ . By definition of the  $L_{2p+1}$  distance,

$$\forall i \geq 0, \quad [L_{2p+1}(C_i, A_G)]^{2p+1} = \sum_{x \in \Sigma^*} |[A_G](x) - [C_i](x)|^{2p+1} \quad (8)$$

$$= \sum_{x \in \Sigma^*} |[A_G](x) - i|^{2p+1} \quad (9)$$

$$= \sum_{j=0}^n a_j |i - j|^{2p+1} \quad (10)$$

This defines a system of linear equation with unknown variables  $a_j$ ,  $j = 0, \dots, n$ . Let  $M \in \mathbb{R}^{(n+1) \times (n+1)}$  be the matrix defined by  $M_{i,j} = |i - j|^{2p+1}$ ,  $i \in \{0, 1, \dots, n\}$  and let  $A \in \mathbb{R}^{n+1}$  be the column vector containing the  $a_j$ s. If  $M$  is invertible, then  $A$  can be defined with respect the  $L_{2p+1}$  distance of the automata  $C_i$  and  $A_G$ , which will prove the statement of the theorem.

This matrix is a specific Toeplitz matrix, but it is not straightforward to compute its determinant [19]. Instead, we can do our reasoning in  $\mathbb{Z}_3$ . In  $\mathbb{Z}_3$ , the coefficients of  $M$  are either 0, 1, or  $-1$ , regardless of the value of  $p$ . The determinant of  $M$  in  $\mathbb{Z}_3$  is given by:

$$\det(M) = \begin{cases} -1 & \text{if } n+1 \equiv 2 \pmod{3} \\ 1 & \text{if } n+1 \equiv 0 \pmod{3} \\ 0 & \text{if } n+1 \equiv 1 \pmod{3}. \end{cases} \quad (11)$$

We delay the proof of this fact to Lemma 8.

This implies that for all  $n \in \mathbb{N}$  such that  $n$  is of the form  $n \equiv \pm 1 \pmod{3}$ , the matrix  $M$  of size  $(n+1) \times (n+1)$  defined by  $M_{i,j} = |i - j|^{2p+1}$ ,  $i \in \{0, 1, \dots, n\}$  is invertible in  $\mathbb{R}$ . Therefore, for  $n \equiv \pm 1 \pmod{3}$ , one can compute the column vector  $A$  and determine the size of the largest clique in the original graph  $G$ . This leaves us only with the case where  $n \equiv 0 \pmod{3}$  in the original graph  $G = (V, E)$ . But,

in this case, one can add a “dummy vertex” to  $G$  that is connected to all other vertices of  $V$ . Doing so increases the size of the largest clique by exactly one, and yields a graph  $G' = (V', E')$  with  $|V'| \equiv 1 \pmod{3}$ . Since the size of the largest clique in  $G$  is one less than the size of the largest clique in  $G'$ , the reduction is complete. Thus, the problem of determining the computing  $2p + 1$  distance between two probabilistic automata is NP-hard.  $\square$

We conjecture that the problem of computing the  $L_{2p+1}$  distance, or  $L_\infty$ , is in fact undecidable. Note that it was shown by [19] that, in view of the hardness of approximation results for cliques of [22, 11], even a polynomial approximation of the  $L_\infty$  distance within a factor of  $n^{\frac{1}{4}-\epsilon}$  is impossible unless  $\text{NP} = \text{P}$ .

**Lemma 8.** *The determinant of  $M$  in  $\mathbb{Z}_3$  is given by*

$$\det(M) = \begin{cases} -1 & \text{if } n+1 \equiv 2 \pmod{3} \\ 1 & \text{if } n+1 \equiv 0 \pmod{3} \\ 0 & \text{if } n+1 \equiv 1 \pmod{3}. \end{cases} \quad (12)$$

**Proof.** Let  $M[n+1] \in \mathbb{R}^{(n+1) \times (n+1)}$  be the matrix defined by  $M_{i,j} \equiv |i-j| \pmod{3}$ . Note that  $|i-j|^{2p+1} \pmod{3} \equiv |i-j| \pmod{3}$  for all  $p \in \mathbb{N}$ . To remain consistent with the previous description, throughout this proof, we consider the matrix  $M$  of size  $(n+1) \times (n+1)$ .

Let  $R_i, C_j$  denote the  $i$ th row and the  $j$ th column of  $M$  respectively. We prove the lemma by showing that the following three identities in  $\mathbb{Z}_3$  hold for all  $k \in \mathbb{N}$ ,  $k \geq 2$ :

$$\begin{aligned} \det(M[3k+1]) &= 0 \\ \det(M[3k+2]) &= -\det(M[3k]) \\ \det(M[3k]) &= \det(M[3k-4]) - \det(M[3k-3]). \end{aligned} \quad (13)$$

**Case 1.  $n+1 \equiv 1 \pmod{3}$ .** Let  $n+1 = 3k+1$  for some  $k \in \mathbb{N}$ . For all  $j \in \{1, \dots, 3k+1\}$ ,

$$M_{3k+1,j} \equiv |3k+1-j| \pmod{3} \equiv (1-j) \pmod{3} \equiv -|1-j| \pmod{3} = -M_{1,j}.$$

Since the last row is a scalar multiple of the first row,  $\det(M) = 0$  for  $n+1 \equiv 1 \pmod{3}$ .

**Case 2.  $n+1 \equiv 2 \pmod{3}$ .** Let  $n+1 = 3k+2$  for some  $k \in \mathbb{N}$ . In this case, we show that  $\det(M[3k+2]) = -\det(M[3k])$ . Given  $M[3k+2]$ , we perform the following symmetric row and column operations:

$$R_1 \leftarrow R_1 + R_{3k+1} \quad C_1 \leftarrow C_1 + C_{3k+1}. \quad (15)$$

Note that in Case 1, we observed that  $R_{3k+1}$  was the negation of  $R_1$ . Thus the above row operation will set all but the last entry in the first row (and by symmetry, in the first column) to zero. Let  $M'$  denote the resulting matrix. Then,  $M'_{1,i} = M'_{i,1} = 0$

for  $1 \leq i \leq 3k + 1$  and  $M'_{1,3k+2} = M'_{3k+2,1} = -1$ . The entries in rows and columns 2 through  $3k + 1$  are unaffected. Let  $S$  be the submatrix of  $M'$  induced by rows  $\{2, \dots, 3k + 2\}$  and columns  $\{1, \dots, 3k + 1\}$ . Fig. 3(a) illustrates the structure of the matrix  $M'$ . Developing the determinant of  $M'$  along  $R_1$  and simplifying the powers of  $-1$  yield:

$$\det(M) = \det(M') = (-1)^{(3k+2)+1} [(-1) \det(S)] = (-1)^{3k} \det(S). \quad (16)$$

Developing the determinant of  $S$  along the first column leads to:

$$\det(S) = (-1)^{1+(3k+1)} [(-1) \det(M[3k])] = (-1)^{3(k+1)} \det(M[3k]). \quad (17)$$

Plugging in the expression of  $\det(S)$  (Eqn. 17) into Eqn. 16 leads to:

$$\det(M) = (-1)^{3(2k+1)} \det(M[3k]) = -\det(M[3k]). \quad (18)$$

**Case 3.  $n+1 \equiv 0 \pmod{3}$ .** Let  $n+1 = 3k$  for  $k \in \mathbb{N}$ . We show that  $\det(M[3k]) = \det(M[3k-4]) - \det(M[3k-3])$ . Given  $M[3k]$ , we perform the following symmetric operations:

$$\begin{array}{ll} R_1 & \leftarrow R_1 + R_{3k-2} & C_1 & \leftarrow C_1 + C_{3k-2} \\ R_{3k} & \leftarrow R_{3k} + R_3 & C_{3k} & \leftarrow C_{3k} + C_3 \\ R_2 & \leftarrow R_2 + R_1 & C_2 & \leftarrow C_2 + C_1 \\ R_{3k-1} & \leftarrow R_{3k} + R_{3k-1} & C_{3k-1} & \leftarrow C_{3k} + C_{3k-1} \\ R_2 & \leftarrow R_2 + R_{3k-1} & C_2 & \leftarrow C_2 + C_{3k-1}. \end{array} \quad (19)$$

The entries of the resulting matrix are all zero in the first and last row and column, except for  $M_{1,3k} = 1, M_{3k,1} = 1$  (see Fig. 3(b), 3(c) and 3(d)). Let  $S$  denote the submatrix induced by rows  $i$  and  $j$  such that for  $i, j \in \{2, \dots, 3k - 1\}$ . Thus  $S$  is a  $(3k - 2) \times (3k - 2)$  matrix. For  $S$ , we have  $S_{1,1} = 1, S_{1,3k-2} = -1, S_{3k-2,1} = -1$ . The remainder of the entries in the first row and the first column of  $S$  are all zero. Furthermore, the submatrix of  $S$  induced by rows  $i$  and  $j$  such that  $i, j \in \{3, \dots, 3k - 1\}$  is the same as  $M[3k - 3]$ . Developing the determinant of  $S$  along the first row and simplifying the powers of  $-1$  yield:

$$\det(S) = \det(M[3k - 3]) - \det(M[3k - 4]). \quad (20)$$

Developing the determinant of matrix  $M$  after the row and column operations described above along  $R_1$  followed by  $R_{3k}$  (both these rows have only one non-zero entry, namely,  $M_{1,3k} = M_{3k,1} = 1$ ) yields:

$$\det(M[3k]) = -\det(S) = \det(M[3k - 4]) - \det(M[3k - 3]), \quad (21)$$

and ends the proof.  $\square$

We now comment on the fact that the automata  $A_G$  and  $C_i$  are not probabilistic. Let  $L(A)$  denote the language accepted by automaton  $A$  and  $\deg(v)$  denote the degree of vertex  $v$  in  $G$ . The analysis presented here is similar to that of [19], we outline it for the sake of completion.

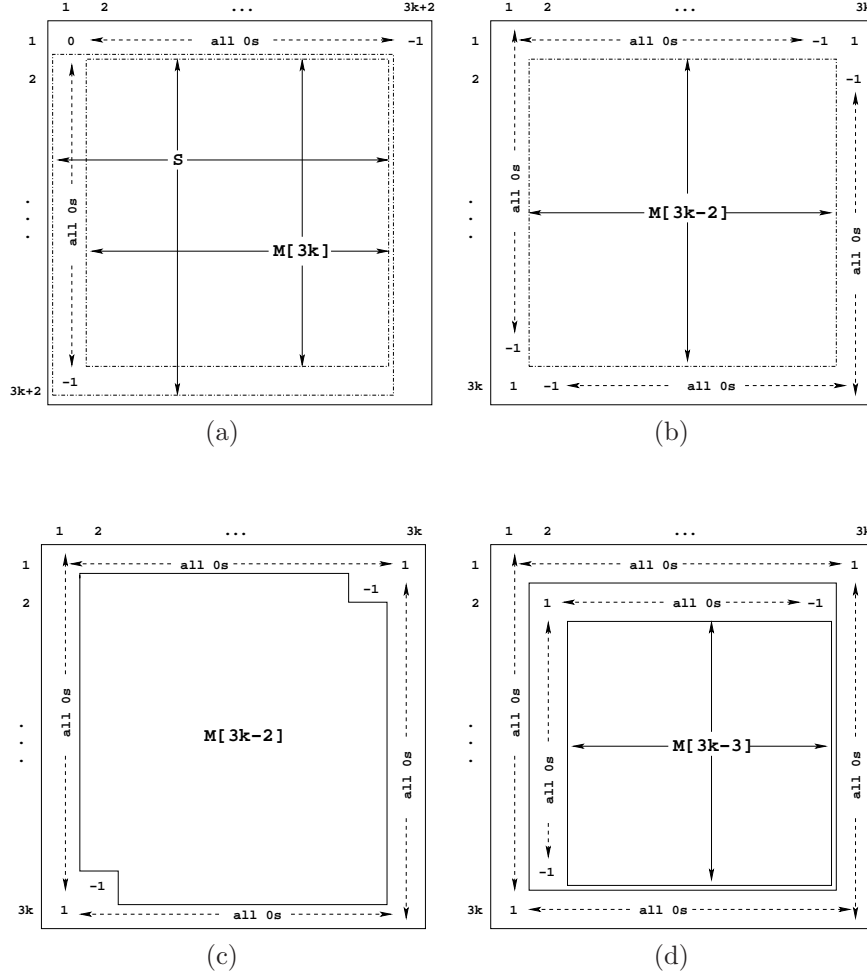


Fig. 3. (a) Case 2. The matrix  $M'$  obtained from  $M[3k+2]$  after the row and column operations described in Eqn. 15. (b) Case 3. The matrix obtained from  $M[3k]$  after the first four (row and column) operations described in Eqn. 19. (c) Case 3. The matrix obtained after the next four (row and column) operations. (d) Case 3. The final matrix after all row and column operations.

**Lemma 9.** *The sum of the weights of all accepting paths in  $A_G$  and  $C_i$  is given by*

$$\sum_{x \in L(A_G)} [A_G](x) = \sum_{v \in V} 2^{\deg(v)} \sum_{x \in L(C_i)} [C_i](x) = i |L(C_i)| = i 2^n. \quad (22)$$

**Proof.** Since each transition in  $A_G$  has weight 1, the weight of every accepting path in  $A_G$  is 1. Thus, the sum of the weights of all accepting paths in  $A_G$  is exactly equal to the number of accepting paths. Let  $N_i$  denote the number of accepting paths in  $A_G$  that pass through state  $q_{i,0}$ . A vertex  $i \in V$  has  $\deg(i)$  vertices adjacent to it in  $G$ . By construction, we introduce two transitions from state  $q_{i,j-1}$  to  $q_{i,j}$  for each

neighbor  $j$  of  $i$ , one with label  $j$  and weight 1 and another with label  $\epsilon$  and weight 1, and this doubles the number of accepting paths that pass through  $q_{i,0}$ . Thus,  $N_i = 2^{\deg(i)}$  and the number of accepting paths in  $A_G$  is equal to  $\sum_{i=0}^n 2^{\deg(i)}$ .

For automaton  $C_i$ , each string has weight  $i$ , and the language accepts  $2^n$  strings. Thus, the sum of the weights of all accepting paths in  $C_i$  is exactly  $i2^n$ .  $\square$

Let  $Z_G$  denote  $\sum_{v \in V} 2^{\deg(v)}$ . One way to make  $A_G$  and  $C_i$  probabilistic is to assign a final weight  $1/Z_G$  to  $A_G$  and  $1/i2^n$  to  $C_i$ . However, this would result in a modification of matrix  $M$  as  $M_{i,j}$  would then become  $|i/(i2^n) - j/Z_G|^{2p+1}$  and we wish to use our proof of the invertability of  $M$  for  $M_{i,j} = |i - j|^{2p+1}$  for  $n + 1 \not\equiv 1 \pmod{3}$ . This can be achieved as follows:

- (1) If  $Z_G \geq i2^n$ , then we normalize both automata  $A_G$  and  $C_i$  by assigning them the final weight  $1/Z_G$ . The sum of the weights of all accepting paths in  $A_G$  is then one but that in  $C_i$  is given by  $i2^n/Z_G$ , which is less than one. To make  $C_i$  probabilistic (i.e. the sum of the weights of all accepting paths in  $C_i$  is exactly one), we introduce a new symbol, say \$, and add a transition in  $C_i$  from its start state to its final state with input label \$ and weight  $1 - i2^n/Z_G$ . Let  $\widehat{A}_G, \widehat{C}_i$  denote automata  $A_G$  and  $C_i$  modified as described. It is straightforward to verify that

$$L_{2p+1}(\widehat{A}_G, \widehat{C}_i) = \sum_{j=0}^n \frac{a_j}{Z_G} |i - j|^{2p+1} + \left(1 - \frac{i2^n}{Z_G}\right). \quad (23)$$

- (2) If  $Z_G < i2^n$ , then we normalize  $A_G$  and  $C_i$  by assigning them the final weight  $1/i2^n$ . Now the sum of the weights of all accepting paths in  $C_i$  is one but that in  $A_G$  is given by  $Z_G/i2^n$ . Again, we can introduce a new symbol, say \$, and add a transition in  $A_G$  from its start state to its final state with input label \$ and weight  $1 - Z_G/i2^n$ . For the modified automata  $\widehat{A}_G$  and  $\widehat{C}_i$ , as before, we obtain

$$L_{2p+1}(\widehat{A}_G, \widehat{C}_i) = \sum_{j=0}^n \frac{a_j}{i2^n} |i - j|^{2p+1} + \left(1 - \frac{Z_G}{i2^n}\right). \quad (24)$$

By Eqn. 23 and Eqn. 24, the following holds:

$$\sum_{j=0}^n a_j |i - j|^{2p+1} = \begin{cases} Z_G \left( L_{2p+1}(\widehat{A}_G, \widehat{C}_i) + 1 - \frac{i2^n}{Z_G} \right) & \text{if } Z_G \geq i2^n \\ i2^n \left( L_{2p+1}(\widehat{A}_G, \widehat{C}_i) + 1 - \frac{Z_G}{i2^n} \right) & \text{if } Z_G < i2^n. \end{cases} \quad (25)$$

Since it is NP-hard to compute  $\sum_{j=0}^n a_j |i - j|^{2p+1}$  for all  $i$  (by the previous reduction), it must be NP-hard to compute the  $L_{2p+1}$  distance between  $\widehat{A}_G$  and  $\widehat{C}_i$ , which are both probabilistic.

### 4.3. Inapproximability Result

This section shows an inapproximability result for the computation of the  $L_{2p+1}$  distance of two probabilistic automata. Specifically, we show that given automata

$A_1$  and  $A_2$ , there exists an  $\epsilon = f(|A_1| + |A_2|, p)$ , for a specific function  $f$ , such that it is NP-hard to approximate the  $L_{2p+1}$  distance between  $A_1$  and  $A_2$  up to an additive factor of  $\epsilon$ .

Let  $X \in \mathbb{R}^{n+1}, X^0 \in \mathbb{R}^{n+1}, Y \in \mathbb{R}^{n+1}$  be the column vectors defined by

$$X_i = L_{2p+1}(\widehat{A}_G, \widehat{C}_i) \quad X_i^0 = \begin{cases} 1 - i2^n/Z_G & \text{if } Z_G \geq i2^n \\ 1 - Z_G/i2^n & \text{if } Z_G < i2^n \end{cases} \quad Y_i = a_i. \quad (26)$$

Further, let  $D \in \mathbb{R}^{(n+1) \times (n+1)}$  be the diagonal matrix defined by

$$D_{i,i} = \begin{cases} 1/Z_G & \text{if } Z_G \geq i2^n \\ 1/i2^n & \text{if } Z_G < i2^n. \end{cases} \quad (27)$$

Eqn. 25 can be rewritten, in matrix terms as

$$X = D(MY) + X^0 \iff D^{-1}(X - X^0) = MY. \quad (28)$$

Suppose that it is possible to approximate the  $L_{2p+1}$  distance between two probabilistic automata up to an additive factor of  $\epsilon$  in polynomial time. Then one can compute the column vector  $X' \in \mathbb{R}^{n+1}$ , where  $X'_i$  is the approximation of the  $L_{2p+1}$  distance between  $\widehat{A}_G$  and  $\widehat{C}_i$ . Thus,  $|X'_i - X_i| \leq \epsilon$  for all  $i \in \{0, 1, \dots, n\}$ . Let  $Y' \in \mathbb{R}^{n+1}$  be the column vector such that  $X' = D(MY') + X^0$ . Recall that it is NP-hard to compute the column vector  $Y$  exactly:

$$X - X' = D(MY') - D(MY) \quad (29)$$

$$= D(M(Y' - Y)) \quad (30)$$

$$\Rightarrow M^{-1}(D^{-1}(X - X')) = Y' - Y. \quad (31)$$

Since  $\|X - X'\|_\infty \leq \epsilon$ , it follows that

$$\|Y' - Y\|_\infty = \|M^{-1}(D^{-1}(X - X'))\|_\infty \quad (32)$$

$$\leq \|M^{-1}\|_\infty \|D^{-1}\|_\infty \epsilon \quad (33)$$

$$\leq \frac{\|D^{-1}\|_\infty \epsilon}{\|M\|_\infty}. \quad (34)$$

Since  $D$  is a diagonal matrix,  $D^{-1}$  is defined by  $D_{i,i}^{-1} = 1/D_{i,i}$ . It is straightforward to verify that  $\|D^{-1}\|_\infty = n2^n$  and  $\|M\|_\infty = \sum_{i=1}^n i^{2p+1} = \Theta(n^{2p+2})$ . Therefore,

$$\|Y' - Y\|_\infty \leq \frac{n2^n \epsilon}{cn^{2p+2}}, \quad (35)$$

for some fixed constant  $c$  (that appears in the  $\Theta(\cdot)$  term). Recall that  $Y_i = a_i$  is the number of strings in the automaton  $A_G$  with weight exactly  $i$  and is therefore an integer. We use the fact that each  $Y_i$ , for  $i \in \{1, 2, \dots, n\}$ , is an integer and observe that in fact if  $\|Y' - Y\|_\infty < 1/2$ ,  $|Y'_i - Y_i| < 1/2$  and  $Y_i - 1/2 < Y'_i < Y_i + 1/2$  for each  $i$ . Thus, the column vector  $Y'$  can be used to uniquely determine the column vector  $Y$ , which is NP-hard to compute. Therefore, it must be the case that  $Y'$  is NP-hard to compute (under the assumption that  $\|Y' - Y\|_\infty < 1/2$ ). In order to

enforce that condition, by Eqn. 35, it suffices that  $\frac{n2^n \epsilon}{cn^{2p+2}} < \frac{1}{2}$ . The condition on  $\epsilon$  is thus

$$\epsilon < \frac{cn^{2p+2}}{2n2^n}. \quad (36)$$

Since the denominator in the bound on  $\epsilon$  in Eqn. 36 is exponential while the numerator is only polynomial, we are unable to use this bound to show the hardness of approximating the  $L_{2p+1}$  distance between two automata  $A_1$  and  $A_2$  independently of  $|A_1| + |A_2|$ . Note that in the construction,  $|\widehat{A}_G| = \Theta(n^2)$  and  $\widehat{C}_i = \Theta(n)$  so that  $|\widehat{A}_G| + |\widehat{C}_i| = \Theta(n^2)$ .

**Theorem 10.** *Given two probabilistic automata  $A_1$  and  $A_2$ , such that  $|A_1| + |A_2| \leq s$ , there exists an  $\epsilon = f(s, p)$  such that it is NP-hard to approximate the  $L_{2p+1}$  distance between  $A_1$  and  $A_2$  within an additive factor of  $\epsilon$ .*

#### 4.4. Absolute Value Automata

The hardness results for the computation of the  $L_{2p+1}$  distances of probabilistic automata seem to be related to the obligatory presence of the absolute values in the definition of these distances. This brings us to examine several questions related to the absolute value.

In particular, one may ask if in general there exists a weighted automaton  $C$  over the real semiring  $(\mathbb{R}, +, \cdot, 0, 1)$  representing the absolute value of the difference of two probabilistic automata  $A$  and  $B$ , that is such that

$$\forall x \in \Sigma^*, \llbracket C \rrbracket(x) = |\llbracket A \rrbracket(x) - \llbracket B \rrbracket(x)|. \quad (37)$$

We could refer to  $C$  as the *absolute value automaton* and denote it by  $|A - B|$ . The general existence of  $C$  and even its efficient computation would not be sufficient to guarantee the efficient computability of the  $L_1$  distance (or  $L_{2p+1}$  distance).

Indeed, by definition of  $C$ , to compute the  $L_1$  distance of  $A$  and  $B$ , one can sum the weights of all successful paths of  $C$ . But, since the semiring  $(\mathbb{R}, +, \cdot, 0, 1)$  is not closed, no general algorithm is available for computing this sum. Note that  $\llbracket C \rrbracket$  takes its values in  $\mathbb{R}_+$ , but this does not imply that its transition weights are necessarily in  $\mathbb{R}_+$ , nor does it even imply the existence of an equivalent weighted automaton  $C'$  over  $(\mathbb{R}_+, +, \cdot, 0, 1)$ . This is because  $\mathbb{R}$  is not a *Fatou extension* of  $\mathbb{R}_+$ : there exist indeed weighted automata over the real semiring taking their values in  $\mathbb{R}_+$  that do not admit an equivalent weighted automaton over  $(\mathbb{R}_+, +, \cdot, 0, 1)$  [20, 13].

The hardness of the computation of the  $L_1$  distance guarantees however that unless  $P = NP$ , in general, there exists no absolute value weighted automaton  $C$  over  $(\mathbb{R}_+, +, \cdot, 0, 1)$  that can be computed efficiently since the sum of the weights of the paths of  $C$ , i.e., the  $L_1$  distance, could then be computed efficiently.

Note also that the general problem of determining if a weighted automaton  $A$  defined over the real semiring  $(\mathbb{R}, +, \cdot, 0, 1)$  accepts no string of negative weight is undecidable [20, 13]. Since there exists an efficient algorithm for testing the equivalence of two weighted automata over the real semiring [21], this implies that in

general there does not exist a computable absolute value automaton  $|A|$  such that  $\forall x \in \Sigma^*$ ,  $\llbracket |A| \rrbracket(x) = |\llbracket A \rrbracket(x)|$ .

## 5. Hellinger Distance

The ideas presented in the previous section can be used in a straightforward manner to compute the Hellinger distance of two unambiguous probabilistic automata. The Hellinger distance  $\text{Hellinger}(A_1, A_2)$  of two probabilistic automata  $A_1$  and  $A_2$  is given by:

$$\text{Hellinger}(A_1, A_2) = \left( \sum_{x \in \Sigma^*} (\sqrt{\llbracket A_1 \rrbracket(x)} - \sqrt{\llbracket A_2 \rrbracket(x)})^2 \right)^{1/2}. \quad (38)$$

Thus,

$$\begin{aligned} [\text{Hellinger}(A_1, A_2)]^2 &= \sum_{x \in \Sigma^*} (\sqrt{\llbracket A_1 \rrbracket(x)} - \sqrt{\llbracket A_2 \rrbracket(x)})^2 \\ &= \sum_{x \in \Sigma^*} \llbracket A_1 \rrbracket(x) + \sum_{x \in \Sigma^*} \llbracket A_2 \rrbracket(x) - 2 \sum_{x \in \Sigma^*} \sqrt{\llbracket A_1 \rrbracket(x) \llbracket A_2 \rrbracket(x)} \\ &= 2(1 - \sum_{x \in \Sigma^*} \sqrt{\llbracket A_1 \rrbracket(x) \llbracket A_2 \rrbracket(x)}). \end{aligned} \quad (39)$$

The problem of computing the Hellinger distance between  $A_1, A_2$  therefore reduces to efficiently computing  $\sum_{x \in \Sigma^*} \sqrt{\llbracket A_1 \rrbracket(x) \llbracket A_2 \rrbracket(x)}$ . Once again, as long as  $A_1$  and  $A_2$  are unambiguous there is at most one accepting string with label  $x$  in  $A_1 \cap A_2$ . Intersecting  $A_1$  and  $A_2$  over the probability semiring, the weight of the transition corresponding to the intersection of the transitions  $e_1 = (q_1, a, w_1, q'_1)$  and  $e_2 = (q_2, a, w_2, q'_2)$  is given by  $w_1 w_2$ .

The function  $\Phi : (\mathbb{R}_+, +, \cdot, 0, 1) \rightarrow (\mathbb{R}_+, +, \cdot, 0, 1)$  defined by  $\Phi(x) = \sqrt{x}$  is clearly a monoid morphism. Since  $0 \leq x < 1$ ,  $0 \leq \sqrt{x} < 1$ , it also preserves closedness. Since the  $\Phi$ -norm of the intersection automaton is precisely the quantity we are interested in, we obtain an efficient algorithm to compute the Hellinger distance [4, 6]. The complexity of this computation is the same as the complexity of the shortest distance algorithm on the intersection automaton  $A_1 \cap A_2$ . If  $A_1$  and  $A_2$  are acyclic, then the shortest-distance computation can be done in linear time, i.e.  $O(|A_1 \cap A_2|)$ . For  $A_1, A_2$  unambiguous, one could compute the Hellinger distance exactly in time that is cubic in the size of the intersection automaton and space that is quadratic using a generalization of the classical Floyd-Warshall all-pairs shortest-distance algorithm that works for arbitrary closed semirings. However, a more efficient approximate solution can be obtained using the general single-source shortest-distance algorithm [16] that uses only linear space.

## 6. Equivalence of Probabilistic Automata

Our algorithm for computing the  $L_{2p}$  distance of two arbitrary probabilistic automata  $A_1$  and  $A_2$  clearly also provides an efficient method for testing their equivalence since  $A_1$  and  $A_2$  are equivalent iff their  $L_p$  distance is zero. For  $p = 1$ , our



exact algorithm can be used to test for equivalence in time  $O((|A_1||A_2|)^3)$ . However, the standardization algorithm of Schützenberger [21] can be used to derive a more efficient algorithm.

**Theorem 11.** *The equivalence of two arbitrary probabilistic automata  $A_1$  and  $A_2$  can be computed in time  $O(|\Sigma|(|A_1| + |A_2|)^3)$ .*

**Proof.** The standardization algorithm of Schützenberger [21, 2] applies to any weighted automaton defined over a field. It leads to a representation of a weighted automaton with the smallest number of states. The algorithm requires the construction of bases for vectorial spaces for which spanning sets are known. Using LUP decompositions, the complexity of the standardization algorithm applied to a weighted automaton  $A$  is in  $O(|\Sigma||A|^3)$ .

For the purpose of equivalence, we may view a probabilistic automaton as an automaton over the field  $(\mathbb{R}, +, \cdot, 0, 1)$ . Since negation is allowed over this field, we can construct the automaton  $A = A_1 - A_2$ , which can be done in linear time, and apply standardization.  $A_1$  and  $A_2$  are equivalent iff  $A$  is equivalent to the zero weighted machine, that is iff after standardization  $A$  has no state. Thus, this leads to an algorithm for testing the equivalence of two probabilistic automata  $A_1$  and  $A_2$  with overall complexity  $O(|\Sigma||A|^3) = O(|\Sigma|(|A_1| + |A_2|)^3)$ .  $\square$

To our knowledge, this is the most efficient algorithm for testing the equivalence of probabilistic automata. Note that the same algorithm can be used to test the equivalence of probabilistic automata as defined by [18]. The best algorithm previously reported in the literature was that of Wen-Guey Tzeng whose complexity is  $O(|\Sigma|(|A_1| + |A_2|)^4)$  [24]. The alphabet factor does not appear in the expression of the complexity reported by the author most likely because the proof is restricted to a binary alphabet. The technique described by Wen-Guey Tzeng is in fact closely related to the standardization algorithm of Schützenberger [21], which the author was apparently not aware of.

There is also a claim by [1] that the equivalence of weighted automata with transition weights in  $\mathbb{Z}$  can be tested in cubic time. However, the paper does not include a full proof of the correctness of the algorithm and the complexity. Instead it relies on several claims made by others in private communications or results appearing in a Siberian journal not accessible to us. It also seems to be specifically using the property of the coefficients being integers. The algorithm we are describing does not require transition weights to be integers and applies to all probabilistic automata and other weighted automata with real-valued weights.

## 7. Conclusion

We presented an exhaustive analysis of the problem of computing the  $L_p$  distance of probabilistic automata. We gave efficient exact and approximate algorithms for the computation of the  $L_{2p}$  and showed the intractability of the problem for  $L_{2p+1}$

distances. As shown for the specific case of the Hellinger distance, our algorithms can be straightforwardly generalized to other distances. Our algorithms can be used to compute distances between very large probabilistic automata. Some of our results could perhaps be extended to the case of finitely ambiguous probabilistic automata. Many of our results can be straightforwardly extended to the case of weighted tree automata.

Note that the hard cases of computing the  $L_p$ -norm of a probabilistic automaton do not coincide with those of computing the  $L_p$  distance. As shown elsewhere [6], the  $L_p$ -norm of any probabilistic automaton can be computed in polynomial time, for all finite values of  $p$ . The problem of computing the  $L_\infty$ -norm is however NP-hard [19].<sup>c</sup> As shown here, computing the  $L_p$ -distance of probabilistic automata is polynomial for all even values of  $p$ , and is NP-hard for all odd values and for  $p = \infty$ .

### Acknowledgments

The research of Mehryar Mohri and Ashish Rastogi was partially supported by the New York State Office of Science Technology and Academic Research (NYS-TAR). This project was also sponsored in part by the Department of the Army Award Number W81XWH-04-1-0307. The U.S. Army Medical Research Acquisition Activity, 820 Chandler Street, Fort Detrick MD 21702-5014 is the awarding and administering acquisition office. The content of this material does not necessarily reflect the position or the policy of the Government and no official endorsement should be inferred.

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<sup>c</sup>Note that this implies that the harder problem of determining the most likely sequence of a probabilistic automaton is also NP-hard, a result that was proven earlier by [12] and [3].

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