Faster Exact Maximum Parsimony Search with XMP

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ABSTRACT

Motivation: Despite trends towards maximum likelihood and Bayesian criteria, maximum parsimony (MP) remains an important criterion for evaluating phylogenetic trees. Because exact MP search is NP-complete, the computational effort needed to find provably optimal trees skyrocket with increasing numbers of taxa, limiting analyses to around 25–30 taxa. This is in part because currently available programs fail to take advantage of parallelism.

Results: We present XMP, a new program for finding exact MP trees that comes in both serial and parallel versions. The serial version is faster in nearly all tests than existing software. The parallel version uses a work-stealing algorithm to scale to hundreds of CPUs on a distributed-memory multiprocessor with high efficiency. An optimised SSE2 inner loop provides additional speedup for Pentium 4 and later CPUs.

Availability: C source code, and several binary versions, are freely available from http://www.massey.ac.nz/~wtwhite/xmp. The parallel version requires an MPI implementation, such as the freely available MPICH2.

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1 INTRODUCTION

Of all the criterion-based approaches to evolutionary tree selection, the maximum parsimony (MP) criterion is the most intuitive: “Select the tree or trees that require the fewest DNA substitutions”. The early popularity of MP was dampened by the discovery that it can be statistically inconsistent: in the “Felsenstein Zone”, increasing amounts of data will lead to increasingly certain recovery of the wrong tree (Felsenstein, 1978). Later, more general conditions leading to inconsistency were described (see Schluemeyer 2004 for an extensive review). Elucidation of the assumptions made by MP led to the understanding that it is consistent when the expected number of changes per site, both across the tree and on any edge, are sufficiently small (Steel, 2001; Felsenstein, 2004, pp. 97–102). Steel and Penny (2000) chart the many variants of ML and their connections to MP. Of particular relevance is that MP is a most-parsimonious likelihood estimator for “ample” datasets in which all taxa can be connected by a tree with maximum edge length 1, which is of practical significance when dealing with population (intra-species) data where taxa are highly similar (Holland et al., 2005).

An often-overlooked fact is that the primary criticism levelled at MP—lack of statistical consistency in the general case—can be rectified through Hadamard conjugation (Steel et al., 1993; Penny et al., 1996). In particular, any reversible model up to the Kimura 3-parameter model (Kimura, 1981) can be corrected for directly using Hadamard conjugation, while any reversible model at all for which additive distances can be estimated can be dealt with via the Distance Hadamard transformation (Hendy and Penny, 1993). The resulting 2-step approach, called corrected parsimony, is statistically consistent.

Although powerful heuristics for the MP problem have been developed (e.g. Nixon 1999; Goloboff 1999; Roshan et al. 2004; see also Felsenstein 2004, chapter 4), they necessarily come without guarantees. We believe that a freely available, high-performance implementation of exact MP search is conspicuously absent, and would benefit the phylogenetics community. Our program, XMP, fills this gap. XMP offers:

- A parallelisation strategy that is simultaneously highly portable across different computer architectures and highly efficient, scaling to hundreds of processors. This is the main new contribution.
- A new lower-bounding approach for pruning unpromising regions of the search space, inspired by the MinMax Squeeze (Holland et al., 2005).
- Streamlined Fitch inner loop calculations using optimisations not published elsewhere.
- A hand-optimised SSE2 assembly language implementation of the Fitch inner loop for Intel Pentium 4 and later CPUs, offering a potential fourfold speed improvement.

The latter three improvements are also available in a single-processor version. We compare this version with a popular exact MP program and find that XMP is much faster in almost every case.

1.1 Existing Implementations

Two branch and bound algorithms for exact maximum parsimony search were proposed by Hendy and Penny (1982). Their Algorithm I, which adds taxa to a partial tree one at a time, forms the basis of most current implementations of exact MP search (Swofford, 2001; Felsenstein, 2005; Bader et al., 2006). TurboTree (Penny and Hendy, 1987) took a different approach, inserting characters one at a time instead of taxa.
Hennig86 (Farris, 1988) was one of the earliest widely-used parsimony programs offering an exact search feature.

ExactMP (Bader et al., 2006) is an exact MP search program designed to run in parallel on a shared-memory multiprocessor. For 5 “hard” datasets, the authors achieve an average parallel speedup of 7.26 on 8 processors using a queue-based locking and work distribution mechanism. In terms of absolute speed, Figure 4 of Bader et al. (2006), which compares the speed of ExactMP running on 8 processors with PAUP* running on one processor, suggests that PAUP* is approximately four times faster than ExactMP on a single processor. We note that while ExactMP requires a shared-memory computer to run, XMP runs efficiently on both shared-memory computers and distributed-memory computers such as the BlueGene BG/L supercomputer or a networked cluster of commodity PCs.

PAUP* (Swofford, 2001) is a popular program for performing many types of phylogenetic inference. PAUP*’s exact MP inference is very fast—it is one of two programs that we use as a benchmark for XMP. While some of the strategies used by PAUP* have been published (Swofford et al., 1996), unfortunately many algorithmic details have not.

PHYLIP (Felsenstein, 2005) is a freely available implementation of many phylogenetic inference methods, and includes the program dnapenny for performing exact maximum parsimony analysis. This program is typically much slower than PAUP*—on the same hardware, dnapenny took slightly over 20 minutes to find the unique minimal tree for the mt-10 dataset, while PAUP* took 44 seconds and the plain (non-SSE2) version of XMP took 7.3 seconds. The SSE2-optimised version of XMP took just 2.2 seconds.

TNT (Goloboff et al., 2003, 2008) is a freely available maximum parsimony program explicitly focusing on efficient heuristic methods for large datasets. TNT also provides a fast exact search facility, which we compare with XMP.

Althaus and Naujoks (2006) take quite a different approach to the usual implicit enumeration scheme. Instead of adding individual taxa to a partial tree, they build sets of candidate rooted monophyletic groups in a first pass, and in a second pass form unrooted trees from all legal combinations of three such groups. Because the inputs to the second pass are monophyletic groups, the authors are able to draw on a variety of rules developed for general Steiner tree construction to eliminate tree topologies that cannot possibly be optimal. They order groups cleverly so as to minimise the number of legality tests performed.

Sridhar et al. (2008) take a different approach again, providing two different integer programming formulations of the MP problem: one that contains only a polynomial number of variables and constraints, and one that in the worst case may require an exponential number of both, but which in practice is faster to solve. They demonstrate impressive solution times, in one case solving a 34-taxon problem in less than one minute. However, their program is restricted to alignments containing binary characters, and produces only one MP tree, rather than all minimal trees. Although the program currently requires the commercial mixed integer solver CPLEX, they provide free access to a web-based front-end at http://www.cs.cmu.edu/~imperfect/index.html.

In the remainder, we assume as input an aligned DNA dataset having \( n \) taxa and \( k \) sites. Informally, a dataset with many taxa is tall; a dataset with many sites is wide. The length of an edge or tree is the minimum number of point substitutions it requires; the parsimony score or MP score of a set of taxa is the minimum length of any tree interconnecting those taxa. XMP accepts ambiguous nucleotides and gaps, the latter being interpreted as “any nucleotide”—the same as in PAUP* under default settings (GAPMODE=MISSING).

2 METHODS

2.1 Branch and Bound for Maximum Parsimony

Although the maximum parsimony (MP) score can be determined in \( O(nk) \) time using the Fitch-Hartigan algorithm (Fitch, 1971; Hartigan, 1973) when a tree is given, the problem of finding a tree whose MP score is minimal is NP-complete (Graham and Foulds, 1982), so it is unlikely that any algorithm exists that is asymptotically faster than enumerating and scoring all possible trees. Nevertheless, branch and bound (B&B) algorithms can offer a substantial improvement in practice. B&B is a general strategy for solving optimisation problems that operates by exploring a search graph in which each node corresponds to a subproblem, and each arc links a subproblem with a child subproblem formed by adding constraints to the parent. This search graph is usually not represented explicitly but rather is implicit in the recursion structure of the program. In the usual formulation of B&B for MP search, first introduced by Hendy and Penny (1982), a subproblem is a binary tree on a subset of the full taxon set, and there is a child subproblem for each edge in the tree, indicating where the next taxon will be added. (For now we leave aside the question of which taxon will be added next.) Full trees correspond to feasible solutions. The algorithm begins by calculating an upper bound on the parsimony score, often by building a heuristic MP tree. Then evaluation of subproblems takes place, starting with the original unconstrained problem, represented by the unique binary tree on some chosen set of three taxa. For each subproblem visited, a lower bound on the MP score of any solution reachable via that node is computed. Clearly adding taxa to a tree can never decrease its length, so it is acceptable to use parsimony scores of partial trees as lower bounds; later we look at stronger bounds. The utility of B&B hinges on the following observation: When a node is visited whose lower bound exceeds the current upper bound, it follows that it cannot lead to an optimal solution, so evaluation of its descendants can be skipped. This event is called a cutoff and the descendant nodes are said to be pruned, bounded out or fathomed. As the algorithm proceeds and more-parsimonious full trees are discovered, the global upper bound is reduced, further accelerating performance. In practice, the improvement over exhaustive enumeration is highly dataset-dependent, but significant for typical biological datasets.

2.2 Branch and Bound in XMP

The above description of B&B leaves several questions unanswered:

- Which three taxa should be chosen for the initial tree?
- In what order should taxa be added to the tree?
- In what order should subproblems be evaluated?

B&B involves adding taxa to a current partial tree in some order. At any point, given a partial tree containing \( m < n \) taxa, we must choose (a) the next taxon to add and (b) the order in which we should add that taxon to each of the \( 2m - 3 \) edges in the tree. As a general rule, the “worst” taxon should be added next (so as to produce bound cutoffs as early in the search tree as possible), and that taxon should be added in its “best” position first (so that new, tighter upper bounds are discovered sooner, possibly leading to earlier pruning of search trees stemming from other placements of the taxon). One important decision is whether to use a static or dynamic taxon addition order. A static order always adds taxa to the tree in the same order, while a dynamic order decides the taxon to add next just before the addition.
is to take place, so it can depend on the topology of the current tree. Although Purdom et al. (2000) indicates that using a dynamic taxon addition order can improve running times for tall datasets, we note that performance is highly variable across datasets, and it complicates the calculation of lower bounds on the length added by the remaining taxa. Also it is difficult to efficiently decide which taxon should be added next. We chose to use a fixed taxon addition order for XMP, which has the advantage of making lower bound calculations extremely fast (see section 2.6). Where different implementation strategies are in conflict, we have generally favoured those that leave the B&B inner loop as streamlined as possible.

The order in which taxa are added to the tree is critical to performance (Hendy and Penny, 1982; Purdom et al., 2000), with different orders easily leading to running time disparities of many orders of magnitude. XMP uses the standard max-minim approach (Nei and Kumar, 2000): first, an exhaustive search is used to find the 3-taxon tree whose length is greatest; then \( n - 3 \) rounds take place, in each of which the taxon \( i \) whose minimum length increase across all edges is maximum across all remaining taxa is added to the tree by inserting it at its minimum-length edge. This heuristic attempts to order taxa so that every tree built on any initial sequence of taxa has length as great as possible, in order to force early cutoffs.

Regarding the order in which the chosen taxon is added to the edges of the current partial tree, XMP takes the simple approach of using a preorder depth-first-search (DFS) tree traversal, which is convenient for recursion. In the typical case where the initial upper bound is optimal (which was the case for all the datasets used for performance testing), the order in which placements are tried has no bearing on the set of search nodes evaluated, so this simple order suffices.

2.3 Parallelisation Strategy

A simple way to subdivide the original B&B problem is to have a set of worker processes that request work from a boss process whenever they are idle, while the boss enumerates complete trees down to some small depth (number of taxa) and sends each subproblem to a requesting worker to solve, until all starting trees have been exhausted. However the subproblems generated this way may vary greatly in difficulty, leading to enormous imbalances in solution time: it can happen that all but one process finish work in millisecond and sit idle, while one process continues working for months. One way around this is to arrange for the boss never to hand off the last subproblem, but rather subdivide it by inserting the next taxon at each edge, and hand off one of the generated subproblems instead. We found that although this sometimes improves behaviour, a different problem can arise: after the boss begins additional subdivision, subproblems issued to workers become smaller and smaller to the point where running time is dominated by communication between boss and workers. In effect, the situation approaches a serial B&B enumeration in which every node evaluation requires round-trip communication between a boss and a worker. Since communication latency typically dwarfs the time needed for a single node evaluation, performance drops dramatically.

Badet et al. (2006) confine themselves to a shared-memory multiprocessor, which affords them the ability to investigate advanced locking and lock-bypassing priority queues for managing subproblems. Approaches based on priority queues guarantee a minimum number of node evaluations, but increase the time needed for each node to be evaluated and complicate load balancing. Provided that the initial upper bound is tight, a simple depth-first search will evaluate exactly the same nodes (most likely in a different order), but is simpler, enables fast incremental tree modifications and has better locality properties. So XMP forgoes priority queues entirely, trusting that the initial TBR search phase (see section 2.6) will bring us a near-optimal upper bound, and opts for a simple load-balancing approach that works on both shared-memory and distributed-memory multiprocessors: work stealing (Blumofe and Leiserson, 1999). A single boss process starts with the original tree on three taxa, and hands the entire problem to the first worker process that requests work. Every subsequent worker request made to the boss causes it to choose a non-idle victim worker at random and steal a job (subproblem) from it to pass back to the requesting worker, or thief. Intuitively, work stealing never performs unnecessary communication, and provided steal victims are chosen randomly, it has excellent performance characteristics in terms of expected total execution time (Blumofe and Leiserson, 1999). All requests in XMP go via the boss, which simplifies termination detection and makes it easier to guarantee starvation-free servicing of workers. Although boss-free, truly distributed work stealing can be achieved on a distributed-memory computer by using a one-sided communications protocol that does not require synchronisation with the destination, the necessary hardware support (Remote Direct Memory Access, or RDMA) is often inadequate and must be emulated at additional cost: tellingly, in their study on the performance of distributed work stealing, Dinan et al. (2009) set aside one of every 8 CPUs (apparently without adjusting their efficiency measurements) for a “data server” process just to emulate efficient one-sided communication, despite the fact that their network technology, InfiniBand, nominally supports RDMA. XMP’s centralised strategy does place an upper limit on scalability, though as our results show, surpassing this limit requires hundreds of processors.

The parallel version of XMP uses the industry standard MPI message-passing interface for handling all communication between processes. Using MPI rather than a thread-based approach enables XMP to compile and run on a wide variety of systems. For maximum efficiency we use only nonblocking sends and receives, allowing computation and communication to proceed simultaneously whenever possible, and the boss uses MPI_waitall() to prevent starvation of workers. For portability, the program makes no assumptions about shared accessibility of files across processes.

In addition to requesting work when they are idle, workers announce improved upper bounds they discover to the boss, which broadcasts them. Workers poll MPI_Recv() to detect incoming UB changes and steal requests. We use the adaptive polling interval technique advocated by Dinan et al. (2008) to balance computational throughput with responsiveness, using parameters \( t_{\text{max}} = 1024 \), \( t_{\text{min}} = 1 \), \( t_{\text{inc}} = 1 \), \( t_{\text{dec}} = 2 \). Briefly, the polling interval increases linearly up to a maximum while no message is received, halving upon receipt of a message.

Despite its simplicity, our boss-worker formulation maps neatly to both “big” and “small” multiprocessors:

- On computers with only a few processors, such as modern desktop workstations, the boss process spends almost all its time waiting, and consequently takes up very little CPU time. This effectively leaves an “extra” CPU free to allocate to a worker—i.e., in order to use the entire capacity of such a machine, XMP should be run with the number of processes set to one more than the number of CPUS. As our results show, the task switching that occurs when the boss needs to service a request requires very little overhead.

- Computers with many processors, such as the IBM BlueGene series of supercomputers, commonly mandate a fixed allocation of processes to CPUS. In this case, time that the boss process spends waiting is necessarily wasted. However, due to the scale of these systems, the boss has many more requests to service and thus spends little time idle, so that typically only a fraction of one CPU is wasted.

2.4 Subdivision into Jobs

It seems natural to define subproblems as partial trees on \( m < n \) taxa: expanding a subproblem is then done by inserting the \((m+1)\)th taxon at each of the \( 2m-3 \) edges in turn. Although ideal for serial computation, this scheme causes problems for parallel implementations because it is difficult for steal victims to “break off” large jobs (sets of subproblems) to send back to thieves, which is necessary for minimising communication overhead. This problem can be overcome by adopting a finer notion of subproblem that constrains the set of edges at which the next taxon can be inserted, along with a novel representation for sets of subproblems.
XMP uses a remaining edge pair list (REPL) to compactly encode a family of subproblems formed by stripping taxa in reverse order from a base partial tree. A job whose base tree contains \( m \) taxa is represented by a list of \( m - 2 \) integer pairs; the elements of the \( i \)th pair identify a range of edges in a partial tree of size \( i + 2 \). Edges are numbered in DFS preorder. To understand the REPL, first note that given an initial tree on three taxa, a list of remaining taxa to be inserted in order, and a fixed policy for numbering edges, a list of \( m \) edge indices uniquely identifies a tree on the first \( m + 3 \) taxa: each edge index identifies the edge to insert the next taxon at. The set of subproblems represented by a REPL containing \( m \) pairs \((L_i, R_i)\), \( 1 \leq i \leq m \) may be described recursively as follows:

1. If \( L_m > R_m \) then no subproblems are included; otherwise, construct the \((m + 2)\)-taxon tree from the edge index list \( L_1 \ldots m-1 \) as described above. The subproblem corresponding to this partial tree, with taxon \( m + 3 \) constrained to be inserted at an edge having index in the range \( L_m \ldots R_m \), is included.
2. If \( m > 1 \), remove the final pair from the list and increase \( L_{m-1} \) by 1. All subproblems that would be included by this new REPL are also included.

The initial problem—a tree on three taxa in which the fourth can be inserted at any edge—is given by \((0, 2)\). Each worker maintains a REPL as it enumerates its B&B tree: every time a taxon, say the \( m \)th, is added to a partial tree containing \( m - 1 \) taxa, a pair \((0, 2m - 2)\) is appended to the list, representing the \( 2m - 3 \) edges at which the next taxon can now be inserted; whenever the \( m \)th taxon is removed, the last pair in the list is removed, and the first element of the new final pair is incremented.

REPLs can be quickly updated during local B&B search, and their compactness reduces the size of job messages. Their primary advantage, and the key to dealing with steal requests effectively, is that a REPL can be easily partitioned into two REPLs representing disjoint sets of subproblems having the following properties:

- The B&B recursion exploring the original REPL can continue exploring one of the new REPLs.
- The other REPL contains a largest-possible subproblem (smallest-possible partial tree).

When a steal request arrives, the victim can quickly discover a subproblem corresponding to the smallest partial tree that it has available by scanning its REPL for the first edge index \( i, j \) with \( i < j \). Suppose this is the \( m \)th pair. The REPL to send back consists of the first \( m - 1 \) edge ranges (which necessarily have both edge indices equal) plus the edge range \((j, j)\). The victim then sheds this job from its own workload by decrementing \( R_m \) in its own REPL. This can be done in \( O(m) \) time.

Upon receipt of a new job REPL, a thief assembles the base tree from the list by “fast-forwarding” the usual B&B enumeration process—at each tree size, taxon insertion is simply skipped for any edge having index less than the corresponding \( L_i \). Normal B&B then resumes.

2.5 Coping with Complexity

A number of factors contribute to complexity in the parallel code: tracking the states of workers, the necessity for both worker-initiated and boss-initiated communications, reliably detecting termination and our desire to use nonblocking I/O for efficiency. That complexity led to bugs. Bugs in parallel software can be nightmarish due to the difficulty in reproducing them, so we decided to model the communicating system of processes using the MPI-Spin extension to the model checker Spin (Holzmann, 1997; Siegel, 2007). This excellent tool caught one obvious, and two extremely subtle bugs which we subsequently fixed. After heavy optimisation of the Spin model, the final run examined 1.4 billion state transitions and required 52 minutes and 44Gb of RAM to confirm that every possible interleaving of execution sequences involving one boss and two workers is free of deadlocks and other assertion violations—a very strong indication that the program works correctly with any number of workers.

The remaining subsections concern topics that apply to both serial and parallel versions of XMP.

2.6 Upper and Lower Bounds

By default XMP initially attempts to find a tight upper bound on the MP score by performing greedy (hill-climbing) TBR branch swapping on 100 trees produced by random addition order. A minimum spanning tree is also calculated, although this usually produces a loose bound.

During the B&B phase, lower bounds on MP scores are needed for each partial tree examined. The MP score of the partial tree is an admissible but usually suboptimal bound; XMP employs several strategies for improving on this that are described in the following subsections. In each case we are given a partial tree on \( m < n \) taxa and tasked with finding a lower bound on the length that must be added by inserting the remaining \( n - m \) taxa in some fashion; this can be added to the MP score of the partial tree to get a lower bound on the MP score of any full tree that is reachable from it. XMP takes the standard approach of calculating bounds that depend only on the taxa present in the tree, and not on the tree topology. Because XMP uses a fixed taxon addition order, only \( n - 2 \) different subsets of taxa will ever be encountered, meaning that all lower bounds can be precomputed and stored in a lookup table for speed.

The parallel version of XMP does not parallelise the initial computation of upper and lower bounds. Instead each worker permutes sites randomly before evaluating bound heuristics, and the overall best bounds of each kind are retained. This occasionally produces superlinear speedups.

2.7 Single Column Discrepancy Lower Bound

Consider a partial tree containing some subset of the taxa, and a site containing \( d \) distinct nucleotides. If only \( e < d \) distinct nucleotides appear at that site among the taxa in the tree so far, then the remaining \( d - e \) nucleotides must be added by the remaining taxa, with each distinct nucleotide incurring a cost of at least 1 substitution. These lower bounds can be summed over all sites to produce an overall single column discrepancy (SCD) lower bound that is cheaper to compute and leads to speedups of typically 1.3 to 2.4 for static taxon addition order (Purdom et al., 2000).

In practice, the algorithm is complicated slightly by ambiguous nucleotides. To handle these, we split the problem into computing an upper bound on a given subset of taxa, and a lower bound on the entire taxon set: the difference is a lower bound on the length that must be added by the remaining taxa. Upper bounds for a single site are found by representing ambiguous nucleotides as state sets of unambiguous nucleotides, and subtracting the frequency of the most commonly occurring nucleotide \( x \), then constructing a new, unambiguous site in which every state set containing \( x \) is replaced with \( x \) itself and every other state set \( S \) is replaced with any nucleotide \( y \in S \), and finally applying equation 2 of Steel and Penny (2005) to this new site. This formula produces optimal upper bounds in the absence of ambiguous nucleotides, and good quality bounds in other cases. Tight single-site lower bounds can be found by solving a maximum set packing problem. We performed this in an offline step for each of the \( 2^{d-1} \) possible sets of distinct ambiguous nucleotides that could be present at a site, and stored the results in a lookup table. The SCD lower bound can be requested with the \(-bd\) option to XMP.

2.8 Incompatibility Lower Bound

The I-bound of Holland et al. (2005) exploits the fact that every non-overlapping pair of incompatible sites must increase the length of an MP tree by at least 1, and sometimes more. This bound has the advantage that it can be added to the SCD bound to produce a stronger lower bound. XMP
provides a similar bound via a greedy approximate maximum matching algo-

rithm for finding incompatible site pairs, which is available using the -BP

option.

2.9 PARTBOUND Lower Bound

The MinMax Squeeze (Holland et al., 2005) attempts to produce provably

optimal MP trees by pushing a lower bound on MP scores up until it meets

the length of trees found heuristically. That work extends the lower boun-
ding technique first established as the Partition Theorem by Hendy et al.

(1980), which essentially states that the MP score of a dataset must be at

least the sum of the MP scores of each part in a sitewise partition of

dataset. XMP contains a new lower bounding technique based on this

approach, PARTBOUND, available via the -BP option. Rather than maxi-
mise the overall lower bound on the first m taxa, we seek partitions that

maximise the sum of the final scores for each part. The raw score of a part

π is LB(π, m) − UB(π, m), where LB(π, i) is a lower bound on the MP

score of any tree on the first i taxa, restricted to the sites in π, and UB(π, i)
is an upper bound defined similarly. Raw scores may be negative. The final

score of a part is the greater of the raw score and the SCD bound for the

first m taxa summed over all sites in the part. Final scores are always non-

negative, and their sum can be safely added to the MP score of any tree

built on the first m taxa. Starting from the trivial partition (one site per part),

XMP searches partition space with a greedy site-swapping heuristic that at-

ttempts to increase the total final score—or, when impossible, the total raw

score—until no final score improvement has been made for 2 iterations.

Part upper bounds are calculated as for the SCD bound. The challenge is to
calculate good lower bounds: XMP uses several strategies, choosing the best

for a given part. After identical sequences are collapsed, the Kruskal algo-
rithm (Kruskal, 1956) is used to find the largest 1-connected components.

If one or two components result, the length of the minimum spanning tree

(MST) is used; this bound dominates the D-bound of Holland et al. (2005)
when one of the edges has length > 2. If three or more components result,
then the lengths of Steiner trees (which may or may not have a single Stei-
ner vertex) on all possible sets of three components are calculated, and the

longest chosen. (Again, ambiguous nucleotides prove an annoyance since
distances between sequences containing them may violate the triangle ine-
quaility; nevertheless it can be shown that these constructions yield valid
lower bounds—see the supplementary information.) Finally, the length of a
MST is at most twice the length of a Steiner tree in any metric space, so
finding an MST and dividing the length by 2 yields another lower bound
on the MP score (Proposition 5.4.1 in Semple and Steel, 2003). For pairs of
sites containing no ambiguous nucleotides, there is no need to divide by 2
(Brunet and Bryant, 2006).

2.10 Fast Fitch Parsimony

Ronquist (1998) describes how Fitch parsimony operations can be accele-
rated by encoding state sets as bit vectors and storing multiple sites in a

machine word. In the terminology of that paper, XMP horizontally packs
4-bit state sets into machine words of 32, 64 or 128 bits in width. He also
observes that modern superscalar, deeply pipelined CPUs penalise unpredic-
table conditional branches in program code—a trend that has become more
severe in the years since. The Fitch algorithm (Fitch, 1971) tests whether
two state sets have a non-empty intersection and thus appears to require
such a branch, however he offers several algorithms that cleverly sidestep
the problem by using bit masking techniques.

Although Algorithm 8 of Ronquist (1998) increases performance by using
only predictable conditional branches, it does not achieve the full potential
of this approach because it still loops over each possible state a site may

take. The algorithm on p. 271 of Goloboff (2002) improves matters slightly
by “unrolling” the loop, but XMP boosts speed further by eliminating all
per-state calculations. As the following C code shows, the trick involves
exploiting the carry produced by binary addition:

w = (((x & y & 0x77777777) + 0x77777777) | (x & y)) & 0x88888888) >> 3;

z = (x & y) | ((x | y) & ((u + 0x77777777) & 0x88888888));

Here x and y are 32-bit words each containing blocks of 8 input state sets
from two child sequences, and z is assigned the resulting block of 8 output
state sets for the parent sequence. w will have each 4-bit nibble set to 0001
if the corresponding site necessitated a mutation, and 0000 otherwise; it is
also used for computing length increases. +, ', & and > operators are the operations
AND, OR, XOR and right-shift, respectively, and numbers beginning with
0x are in hexadecimal. We deliberately leave in common subexpressions
like (x & y), trusting the compiler to do a better job of deciding when and
how to evaluate them than we could.

To understand the process, consider a single site (nibble). We compute the
intersection of the state sets (x & y) and mask out the leftmost bit; adding
the binary value 0111 to this value will produce a 4-bit sum whose leftmost
bit is 1 if and only if any of the remaining 3 bits are 1, thereby detecting
whether x and y share any states in the set {A, C, G} with a single machine
instruction. ORing this value with the original intersection nibble produces
a 4-bit value whose leftmost bit is 1 if and only if any of the original 4
intersection bits were 1, i.e. if x and y share any states at this site. The reason
for masking out the leftmost bit of the intersection nibble is to guarantee that
adding 0111 cannot cause a carry into the nibble to the left: this permits a
single 32-bit addition to perform shared-state detection for all 8 input state
sets in parallel. This general technique was apparently first discovered by
Lampert (1975), who credits D.E. Knuth.

With knowledge of whether the two taxa share any states at a given site
now stored in the leftmost bit within the corresponding nibble, further
masks and shifts can be used to compute w and the resulting Fitch state sets
z. To turn the w values into the required all-1 or all-0 masks, XMP uses the
O(1) calculation ((u + 0x77777777) & 0x88888888), which is faster than the repeated shifting and ORing described by Ronquist (1998)
and Goloboff (2002). Because all operations respect nibble boundaries, the
entire Fitch calculation can be performed in parallel across all 8 sites as with
earlier algorithms. We speculate that some of these techniques are already
used in some existing MP programs—for example, in a pers. comm. note
Goloboff (2002, p. 272) attributes to Farris unspecified optimisations that
produce “similar results . . .with about half the operations”—but they do not
seem to be explicitly described in the phylogenetics literature.

In an initial step, XMP discards parsimony-uninformative sites and con-

denses the remaining groups of equivalent site patterns into individual

weighted columns. By sorting sites in decreasing order of weight, we enable
further two additional shortcuts: (i) we can exit the innermost loop as soon as
the length added to the tree exceeds the current bound, which is more likely
to happen early on; (ii) we can swap over to a faster bit-counting algorithm for
computing the remaining cost as soon as all weights in a block have dropped
to 1, since from that point on all sites must have this weight. By default the
number of 1-bits in a machine word is counted using a multiply-mask-shift
sequence, although an alternative implementation can be selected that sums
adjacent nibbles, then adjacent pairs of nibbles, and so on. Both approaches
take a small, fixed time and are likely to be faster than either of the iterative
schemes detailed in Ronquist (1998). The lookup table approach suggested
by Miolansen (1999) and used by Bader et al. (2006) may be faster, but we
concluded that using a large chunk of memory to hold a lookup table was
likely to degrade cache performance unnecessarily.

Goloboff (1993) describes a way to speed up parsimony searches by avoi-
ding a complete first-pass Fitch optimisation for each taxon insertion, enab-
lng amortised O(k) Fitch scoring of taxon insertions. For correct handling
of ambiguous nucleotides at leaf nodes, a workaround is required (Goloboff,
1996, pp. 204–205), though this does not impact the time complexity. XMP
uses a similar scheme by Yan and Bader (2003) that handles this situation
without additional bookkeeping. We enhance this by applying Shortcut C of
Goloboff (1996, pp. 209–211) to eliminate unnecessary second-pass recur-
sion. Finally, we noticed that as Fitch performance increased, proportionally
more execution time was spent on bookkeeping overhead. Exploiting the
fact that all memory allocations occur in LIFO order during the main B&B
phase, we allocate a block of memory beforehand and thereafter use single pointer additions and subtractions for quickly allocating memory from this block when needed.

2.11 SSE2 Optimised Version

The SSE2 instruction set, available on Pentium 4 and later CPUs, includes instructions for operating on 128-bit quantities. Particularly on Core2 and later CPUs where most of these instructions execute in 1 clock cycle, this offers a potential fourfold performance improvement over the usual 32-bit operations. We developed an optimised version of the Fitch inner loop using hand-coded SSE2 assembly language, which, like the regular C-code version, avoids conditional branches for maximum performance. Due to syntactic differences, the SSE2-optimised version is currently only available for this platform. It offers a potential fourfold performance improvement over the usual 32-bit instructions for operating on 128-bit quantities. Particularly on Core2 and later CPUs where most of these instructions execute in 1 clock cycle, this is faster than the portable C version. Generally the speedup increases with the width of the dataset, since this translates to a greater proportion of time spent in the innermost loop. The clearest example is the mt-10 dataset, although the total running time as shown on Figure 1 is dominated by the PARTBOUND calculation. PARTBOUND (\(-Bp\)) is clearly a loss for very wide datasets such as "-Bp SSE2" indicates the SSE2-optimised implementation of this bound (all others use the portable C version). For parity with XMP’s upper bounding strategy, PAUP* runs first used a corresponding HSEARCH command to find upper bounds; TNT does not allow the initial upper bound to be specified for an exact search, so no corresponding attempts could be made to improve initial upper bounds for this program. We note that both XMP and PAUP* found a tight upper bound in their initial TBR phase each time. An upper limit of 100,000 trees was set.

3 RESULTS

Table 1. Datasets and performance of XMP -Bdi on 8-CPU SMP

<table>
<thead>
<tr>
<th>Dataset</th>
<th>Taxa</th>
<th>Sites</th>
<th>Length</th>
<th>Trees</th>
<th>T1</th>
<th>T8W</th>
<th>S/Up</th>
</tr>
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<tbody>
<tr>
<td>h1</td>
<td>12</td>
<td>64</td>
<td>364</td>
<td>1</td>
<td>42.73</td>
<td>5.82</td>
<td>7.34</td>
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<tr>
<td>h2</td>
<td>12</td>
<td>64</td>
<td>367</td>
<td>2</td>
<td>34.43</td>
<td>4.72</td>
<td>7.29</td>
</tr>
<tr>
<td>h3</td>
<td>12</td>
<td>64</td>
<td>359</td>
<td>1</td>
<td>5.31</td>
<td>0.77</td>
<td>6.90</td>
</tr>
<tr>
<td>h4</td>
<td>13</td>
<td>64</td>
<td>397</td>
<td>2</td>
<td>215.24</td>
<td>29.16</td>
<td>7.38</td>
</tr>
<tr>
<td>h5</td>
<td>13</td>
<td>64</td>
<td>396</td>
<td>3</td>
<td>264.88</td>
<td>35.91</td>
<td>7.38</td>
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<tr>
<td>mh1</td>
<td>20</td>
<td>64</td>
<td>124</td>
<td>1134</td>
<td>14.86</td>
<td>2.16</td>
<td>6.88</td>
</tr>
<tr>
<td>mh2</td>
<td>20</td>
<td>64</td>
<td>192</td>
<td>3</td>
<td>7.03</td>
<td>1.09</td>
<td>6.45</td>
</tr>
<tr>
<td>mh3</td>
<td>20</td>
<td>64</td>
<td>118</td>
<td>*</td>
<td>873.94</td>
<td>123.97</td>
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<tr>
<td>mh4</td>
<td>20</td>
<td>64</td>
<td>303</td>
<td>5</td>
<td>9.97</td>
<td>1.47</td>
<td>6.78</td>
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<tr>
<td>mh6</td>
<td>20</td>
<td>64</td>
<td>128</td>
<td>612</td>
<td>24.41</td>
<td>3.45</td>
<td>7.08</td>
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<tr>
<td>e1</td>
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<td>500</td>
<td>593</td>
<td>6</td>
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<td>0.16</td>
<td>0.81</td>
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<td>0.18</td>
<td>0.61</td>
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<tr>
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<td>577</td>
<td>3</td>
<td>0.12</td>
<td>0.14</td>
<td>0.86</td>
</tr>
<tr>
<td>e5</td>
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<td>500</td>
<td>579</td>
<td>2</td>
<td>0.09</td>
<td>0.15</td>
<td>0.60</td>
</tr>
<tr>
<td>Eukar</td>
<td>27</td>
<td>2461</td>
<td>3512</td>
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<td>1.55</td>
<td>1.33</td>
<td>1.15</td>
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<tr>
<td>rbc14</td>
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<td>759</td>
<td>963</td>
<td>2</td>
<td>22.44</td>
<td>3.06</td>
<td>7.33</td>
</tr>
<tr>
<td>Metaz</td>
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<td>1008</td>
<td>825</td>
<td>3</td>
<td>23.81</td>
<td>3.33</td>
<td>7.15</td>
</tr>
<tr>
<td>its36</td>
<td>36</td>
<td>607</td>
<td>233</td>
<td>62370</td>
<td>1552.64</td>
<td>192.92</td>
<td>8.05</td>
</tr>
<tr>
<td>mt-10</td>
<td>10</td>
<td>10539</td>
<td>2461</td>
<td>1</td>
<td>4.84</td>
<td>3.29</td>
<td>1.47</td>
</tr>
<tr>
<td>32hum</td>
<td>32</td>
<td>202</td>
<td>95</td>
<td>*</td>
<td>2269.51</td>
<td>301.66</td>
<td>7.52</td>
</tr>
</tbody>
</table>

Leftmost 5 columns describe datasets used; rightmost 3 columns give performance of XMP -Bdi on 8-CPU SMP. T1: Total elapsed time in seconds for serial version. T8W: Total elapsed time in seconds for 8-worker parallel version (9 MPI processes). S/Up: Speedup (T1/T8W).

Unsurprisingly, the SSE2-optimised version of XMP is everywhere faster than PAUP*, often by a considerable margin. For mh6, 32hum and its36, XMP -Bdi is 30%, 19% and 14% slower, respectively. For its36, XMP -Bp is faster, beating PAUP* by 18%, while for the other two datasets -Bp is around 1% slower than -Bdi.

On all but two datasets XMP -Bdi is faster than TNT, again often by a significant margin. For mh2, XMP -Bdi is 8% slower, while for mh3, TNT is dramatically faster than both XMP -Bdi and PAUP* at 260.61s vs. 1299.92s and 8673.11s, respectively. On the other hand, while XMP -Bdi and PAUP* take just 35.12s and 23.42s for mh6, respectively, TNT takes 2922.51s. TNT regularly runs in under half the time of PAUP* for mid-range datasets, but performs badly on the largest two datasets.

We find that the performance on many datasets is actually affected very little by the choice of lower bound strategy. This seems surprising at first, since in the tables of lower bounds computed for each strategy, in all cases the entries near the start (being the bounds for small partial trees) show the -Bdi bound to greatly exceed the corresponding -Bd bound, and the -Bp bound to be greater still (not shown). However as the partial tree size increases, the bounds for each strategy necessarily decrease, eventually becoming equal at some tree size. If a partial tree grows to that size under the -Bdi or -Bp bound without being eliminated, then it and its subproblems will be evaluated as with the simple -Bd bound; it is in this region of the search space that B&B presumably spends most of its time.

PARTBOUND (\(-Bp\)) is clearly a loss for very wide datasets such as mt-10 and Eukar. By comparison, -Bdi never shows excessive overhead, and is beaten by -Bp only for the its36 and rbc14 datasets, where it does not do much worse.

Unsurprisingly, the SSE2-optimised version of XMP is everywhere faster than the portable C version. Generally the speedup increases with the width of the dataset, since this translates to a greater proportion of time spent in the innermost loop. The clearest example is the mt-10 dataset, although the total running time as shown on Figure 1 is dominated by the PARTBOUND calculation. Considering just the B&B time components for the mt-10 and PAUP* runs, the portable C version requires 6.05s while the SSE2 version requires just 1.83s—an improvement of roughly 4.4 times, exceeding the “theoretical” limit of fourfold improvement. This is presumably due to inefficiencies in the compiler-generated code for the portable C version.
3.2 Parallel Performance on 8 CPUs

The rightmost three columns of Table 1 show the performance of XMP when run on the 8-CPU Linux machine using the -Bdi option. The T1 column shows the total time in seconds for the serial XMP version, and the T8W column shows the total time for the parallel version using 9 MPI processes (1 boss and 8 workers). The S/Up column is the speedup, or ratio. This setup is similar to that used by Bader et al. (2006). For the 5 datasets labelled “hard” in that paper, we find an average speedup of 7.258, almost exactly equalling the result obtained there. However the “moderate” and “real” groups fare much better with XMP, achieving speedups of 6.847 and 5.210 respectively, while Figure 3 of (Bader, Chandu et al. 2006) shows that ExactMP obtains speedups of less than 6 and less than 5 respectively. The slowdown observed for the 5 “easy” datasets is simply a consequence of the fact that the B&B phase for these datasets takes much less than 1s, meaning that overall runtime is dominated by one-time overheads such as communicating input data to all workers. In our paper, all speedups and efficiencies are calculated with respect to the serial version.

Interestingly the its36 dataset experiences a superlinear speedup due to the discovery of better lower bounds. We found this phenomenon occurred only rarely in our experiments.

3.3 Parallel Performance on Hundreds of CPUs

We ran each dataset using various numbers of CPUs on the BG/L in Virtual Node mode, which gives XMP control of both CPUs on each BG/L compute node. Figure 2 shows the efficiency of each run that required more than 5s. Efficiency is defined as $t_1 / (mnt_m)$, where $m$ is the number of CPUs, $t_1$ is the elapsed time used by the serial version, and $t_m$ is the elapsed time used by the $m$-CPU parallel version. Because BG/L CPUs are always assigned exactly one process to run, the boss process necessarily consumes one full CPU, so efficiency starts out near 0.5 for 2 CPUs and climbs. We show only results for the -Bp lower bound strategy; this can be considered conservative, since all lower bound processing takes place in serial beforehand, and -Bp has the highest overheads for this phase.

For the 5 hardest datasets (mh3, its36, 32hum, h5, and h4), we find that efficiency remains well above 0.8 for up to 128 processors, and for 3 of these datasets remains above this level even for 256 processors. Above this point performance begins to drop off sharply, presumably due to saturation of the boss node.

As a final test, we compared the running times of XMP -Bp on 256 BG/L CPUs and PAUP* on a 2.66GHz Core2 CPU, using progressively larger subsets of the 53humans dataset from Holland et al. (2005). (Our 32hum dataset consists of the first 32 taxa from this dataset.) We find that analysing the first 39 taxa takes 5452.56s (roughly 1.5 hours) to complete with XMP in this configuration, while the same dataset takes PAUP* 168341s (roughly 46 hours, 45 minutes). The ratio of elapsed times improves from 27.17 at 32 taxa to 30.87 at 39 taxa, suggesting that the parallel version of XMP continues to become more efficient as problems grow in size. Adding one more taxon to the dataset results in XMP taking 19 hours, 55 minutes; the corresponding PAUP* analysis was aborted after 2 weeks, but is projected to require more than 25 days—an impractical amount of time for most researchers to spend on a single analysis.
4 DISCUSSION AND CONCLUSIONS

XMP is at least as scalable on shared-memory multiprocessors as ExactMP, is faster in absolute terms, and also runs efficiently on distributed-memory multiprocessors where ExactMP will not run at all. On almost all datasets tested, the serial version of XMP convincingly beats TNT, which in turn is faster than PAUP* on a majority of datasets, although there remain cases where PAUP*—a program now 9 years old—still holds out. Naturally we were very interested in discovering the internal workings of TNT and PAUP*, but very little solid information could be found. We agree with Goloboff (1993) and Ronquist (1998) in calling for details of fast computational techniques to be made public, with the goal of advancing the state of the art: it seems likely that a person with knowledge of all three programs could design a program that outperforms all of them. We hope that the strategies, algorithms and tricks described in this paper, and the free source code to XMP, contribute towards this goal.

Because of the superexponential complexity of exact MP search, the improvements realised in XMP will not usually allow many more taxa to be analysed, but they do dramatically increase the speed of existing searches. For example, our analysis of the its36 dataset on a modern Linux PC takes 17 minutes, 14 seconds using 1 CPU. This drops to 2 minutes, 23 seconds when all 8 CPUs of the machine can be used. Using 256 CPUs on a BG/L, the analysis takes only 38.55s. These speed increases will also accelerate heuristic searches for large datasets that internally rely on exact searches on subsets of taxa, such as Rec-I-DCM3 (Roshan et al., 2004), or the sectorial search of Goloboff (1999) when configured to use exact search for small sectors.

While raw performance is important, it must be noted that mature programs like PAUP* and TNT offer a fuller set of features than XMP currently does. Perhaps the most important feature absent from XMP but offered by both PAUP* and TNT is the ability to collapse edges according to various criteria, which can lead to sizeable reductions in output. This can still be done by an external program after an XMP run completes, but it is an inconvenience for the user. Other advantages of these existing programs include the ability to impose topology constraints, and to save suboptimal trees.

Holland et al. (2005) suggest an application of the MinMax Squeeze to B&B search, which XMP fulfils. The –Bp partition bound achieves modest speedups on two datasets, but otherwise does not materially improve execution times, and for wide datasets like mt-10 actually produces an overall slowdown. This is despite the fact that the lower bounds produced for each tree size are always greater than or equal to those produced by other bounds (not shown). These results suggest that –Bdi is a good default setting, with –Bp as an option to consider for larger datasets.

4.1 Possible Future Directions

Section 4 of Bachrach et al. (2005) describes a lower bound based on a circular ordering approximation algorithm for the Path-Constrained Travelling Salesman Problem, a generalisation of the TSP. This bound is unlike the lower bounds used in XMP in that it depends on the topology of the partial tree, which makes it potentially stronger but also much slower to compute. It would be interesting to incorporate this bound into XMP.

Pp. 65–66 of Felsenstein (2004) discuss rules for reducing the search space needed for exact MP search, which he attributes to a Russian-language paper by Zharkikh (1977). However some of these rules do not appear to be compatible with XMP's enumeration scheme, which produces trees that are always binary but may contain branches that have length zero under every possible assignment of mutations to edges (A. Zharkikh, J. Felsenstein, pers. comm.). In order to accommodate Zharkikh's rules, two approaches seem possible: either avoid introducing zero-length edges into partial trees in the first place, or create a collapsed copy of each partial tree considered and apply the rules to it. The former approach can be realised by performing binary tree B&B as usual but ignoring all zero-length edges (and in particular, never inserting a taxon into such an edge). This would speed computation by potentially reducing the number of partial tree subproblems spawned by any given parent subproblem, but it can be shown that doing so sometimes causes (collapsed) MP trees to be missed. In contrast, the latter approach is safe, but whether the overhead entailed would pay for itself is likely to be dataset-dependent.

Regarding applications, we look to corrected parsimony (Steel et al., 1993; Penny et al., 1996; Hendy and Penny, 1993). Despite outperforming other non-ML methods in simulation tests (Charleston et al., 1994), it appears that no reconstruction-accuracy comparison of corrected parsimony with ML has yet been done. We think this is an important oversight. Although XMP currently requires integer site pattern weights, the non-integer weights involved in corrected parsimony can be accommodated by scaling and truncation. In contrast to ML methods, which rely on heuristics like the Nelder-Mead algorithm (Nelder and Mead, 1965) to optimise the final ML score, this approach presents the intriguing possibility of recovering trees in which the error in the optimality criterion (total
tree length) is bounded. Higher scaling and lower truncation thresholds produce tighter bounds at the expense of wider datasets and increased running time.

ACKNOWLEDGEMENTS

We wish to thank Joe Felsenstein, Andrey Zharkikh and Mike Hendy for helpful discussion concerning when an edge must, or holds produce tighter bounds at the expense of wider datasets and tree length) is joks for helpfully supplying datasets and program code; and the University of Canterbury’s BlueFern supercomputing facility.

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