2nd. Part

- Modeling
 - Primality/Duality
 - Global Constraints
- Constraint programming
 - examples in CHOCO
- Soft Constraints
 - Models
 - Algorithms

Modeling

- Any CSP can be formulated in different (equivalent) ways
- The efficiency of the solving algorithms can vary dramatically
- No strong results are known
- Active line of research
- Alternative formulations:
 - Primal/Dual
 - Primitive/Global constraints

```
Primal/Dual

Primal CSP: (X, D, C)

X = \{x_1, x_2, ..., x_n\}, D = \{d_1, d_2, ..., d_n\}, C = \{c_1, c_2, ..., c_r\}\}

C \square C \quad var(c) = \{x_i, x_j, ..., x_k\} \quad scope

rel(c) \square d_i \times d_j \times ... \times d_k \quad permitted \ tuples

Dual CSP: (X', D', C')

X' = \{x'_1, x'_2, ..., x'_r\},

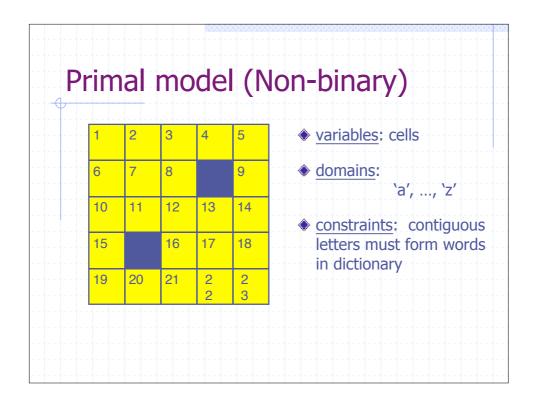
D' = \{d'_1, d'_2, ..., d'_r\}, \quad where \quad d'_i = rel(c_i)

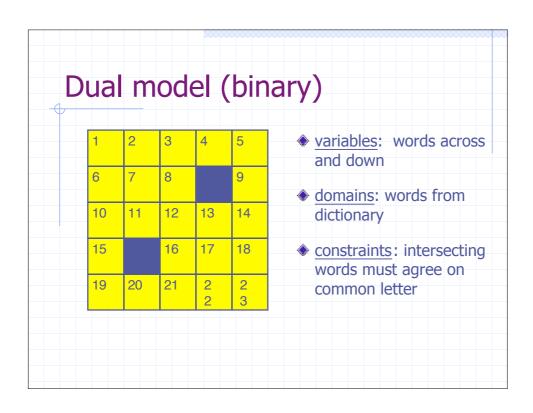
C' = \{c'_{ij}\}, \text{ binary constraints}

C' = \{c'_{ij}\}, \text{ binary constraints}

C' = \{c'_{ij}\}, \text{ consistent pairs of tuples}
```

	•				ord puzz	
1	2	3	4	5	a	monarch
6	7	8		9	aardvark aback	monarchy monarda
10	11	12	13	14	abacus abaft	 zymurgy
15		16	17	18	abalone abandon	zyrian zythum
19	20	21	2 2	2		3





Global Constraints

c is global iff:

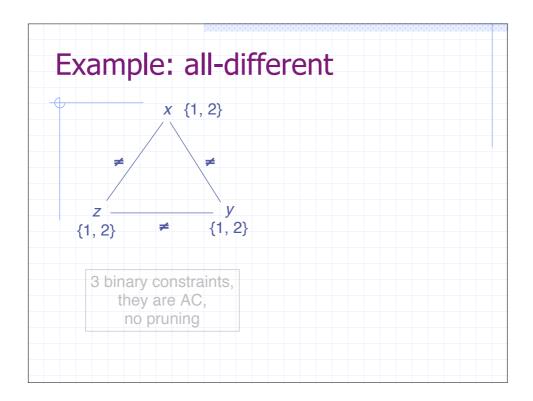
- arity(c)=r > 2
- c is logically equivalent to $\{c_1, c_2, ..., c_k\}$ binary
- **AC**(c) prunes more than $AC(c_1, c_2, ..., c_k)$

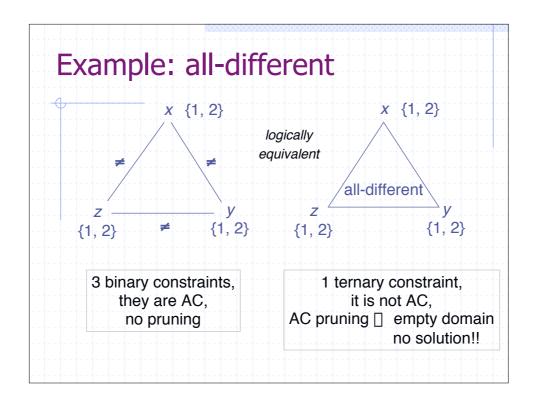
Propagation:

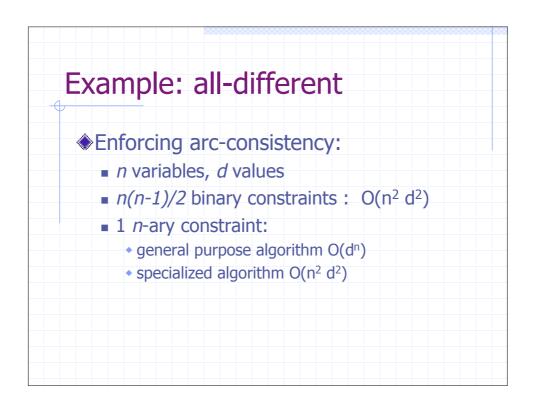
 There is a specialized efficient algorithm (exploits the semantics)

Catalog:

- set of global constraints
- best known algorithms for propagation







Constraint Programmming

Declarative Programming: you declare

- Variables
- Domains
- Constraints

and ask the SOLVER to find a solution!!

SOLVER offers:

- Implementation for variables / domains / constraints
- Hybrid algorithm: backtracking + incomplete inference
- Global constraints + optimized AC propagation
- Empty domain detection
- Embedded heuristics

Constraint Logic Programming

- ◆ Logic Programming:
 - implements chronological backtracking
- Constraint logic programming:
 - extension including constraint satisfaction facilities
- Existing solvers:
 - Chip (www.cosytec.com)
 - Eclipse (www-icparc.doc.ic.ac.uk/eclipse)
 - Sicstus Prolog (www.sics.se/sicstus)
 - **=** ...

Imperative Constraint Programming

Library to be included in your (procedural) program

Provides:

- Special objects:
 - Variables / Domains / Constraints (global)
- Special functions to find:
 - One solution / the next solution

Existing Solvers:

- Ilog Solver (www.ilog.com)
- Choco (www.choco-constraints.net)

CHOCO

- Library for modeling and solving combinatorial problems
- Intended for academic purposes
- Plus:
 - Free software (GPL from FSF)
 - Simple
 - Efficient
 - Generic
- Minus:
 - Implemented in Claire (which is implemented in C++)
 - Not (completely) stable

```
Choco: 1st example

[sillyCSP(): void
-> let pb:= choco/makeProblem("Silly CSP",3),
    x := choco/makeIntVar(pb, "x", 1, 3),
    y := choco/makeIntVar(pb, "y", 1, 3),
    z := choco/makeIntVar(pb, "z", 1, 3) in
    (choco/post(pb, x + y == z),
    choco/post(pb, x > y),
    choco/solve(pb,false),
    printf("~S ~S ~S\n",x,y,z))]
```

```
Choco: 2nd example

[queens(n:integer, all:boolean)
-> let pb := choco/makeProblem(" n queens",n),
    queens := list{choco/makeIntVar(pb,"Q" /+ string!(i), 1, n) | i in (1 .. n) }
    in
    (for i in (1 .. n)
        for j in (i + 1 .. n)
        let k := j - i in
        ( choco/post(pb, queens[i] !== queens[j]),
        choco/post(pb, queens[i] !== queens[j] + k),
        choco/post(pb, queens[j] !== queens[i] + k) ),
        choco/solve(pb,all) )]
```

Soft Constraints (2nd. Part) Motivation (10') Models (20') Algorithms (60')

Motivation Using the classical CSP framework: Many problems have many solutions Algorithms either give the first one they find or all of them Typically, the user likes some solutions more than others Many problems do not have any solution Algorithms just report failure

Typically, the user can identify some non critical

constraint

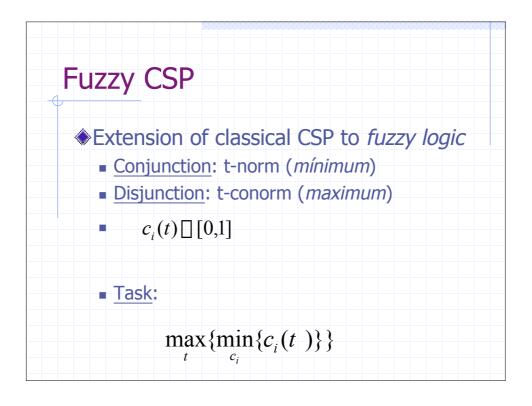
Soft CSP

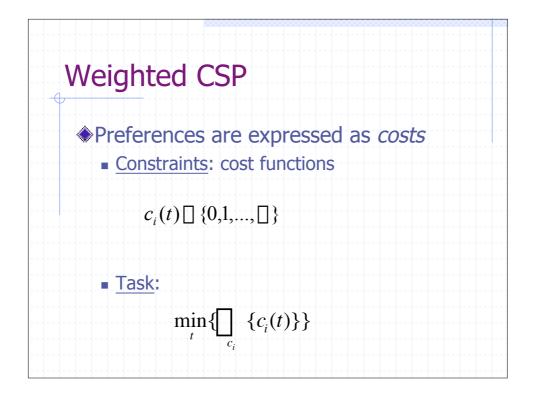
- Problems:
 - Variables and domains as in classical CSP
 - Mandatory constraints (hard)
 - Preference constraints (soft)
 - Feasible solution:
 - Complete assignment which satisfies every hard constraint
 - Optimal solution:
 - Preferred feasible solution, according to soft constraints
 - Complexity:
 - Np-hard
 - Much harder than classical CSP

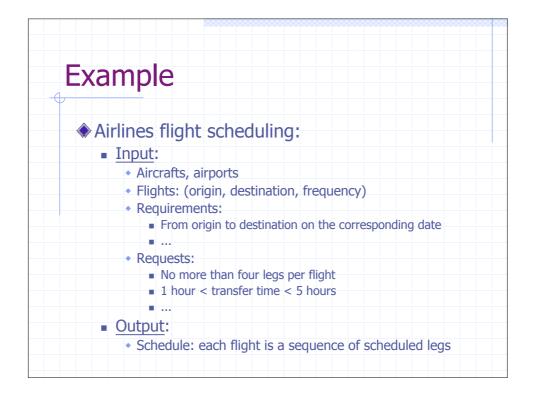
Soft Constraints Models

- ◆Max-csp [freuder and wallace 92]
- ◆Fuzzy CSP [dubois et al 93]
- ◆Lexicographic CSP [fargier et al 93]
- Weighted CSP
- Probabilistic CSP [fargier and lang 93]
- ◆Valued CSP [schiex et al 95]
- ◆Semiring-based CSP [bistarelli et al 95]

Classical CSP Expressable as classical logic Constraints: boolean functions $c_i(t) = true/false$ Task of interest: $c_i(t) = c_i(t)$





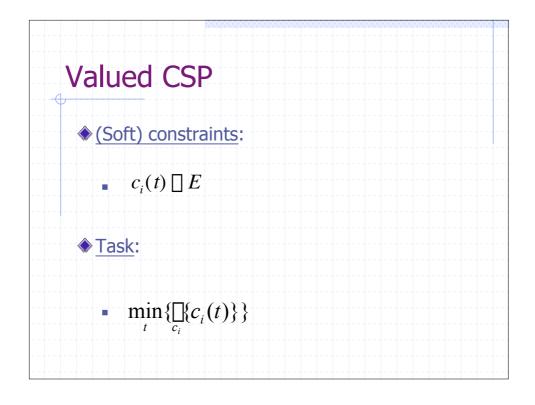


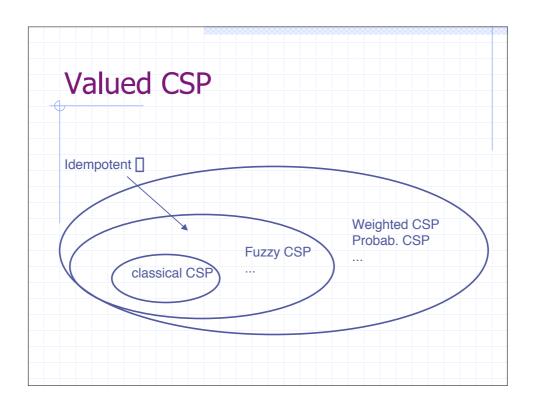
Example

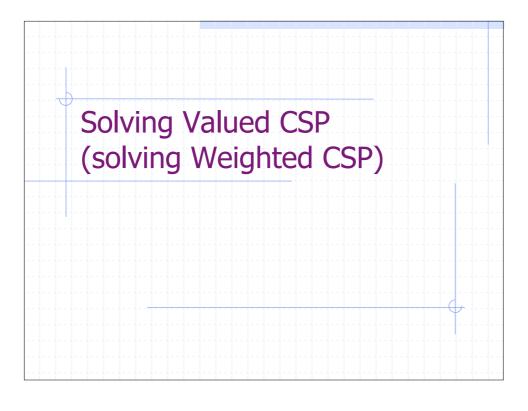
- Classical CSP:
 - Consistent schedules
- Fuzzy CSP:
 - Schedules where every request is reasonably good
 - Maximizes the quality of the worst request
- Weighted CSP:
 - Schedules where, globally, flights are good
 - Maximizes the sum of qualities over request
 - Some request can be very unsatisfied

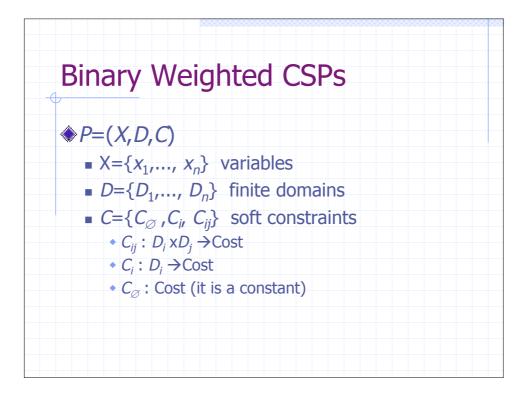
Valued CSP (VCSP) [Schiex et al 95]

- Axiomatic model aiming at maximal generality
- It includes all previous models
- ♦ Valuation structure $(E, \square, >)$:
 - *E* is the set of *valuations*
 - Totally ordered by ">", the maximum element is " T ", the minimum element is "□".
 - ☐ is the *aggregation* of valuations
 - binary operation on E, commutative and associative.
 - ☐ ☐ is the *identity*
 - T is absorbing
 - grows *monotonicly*









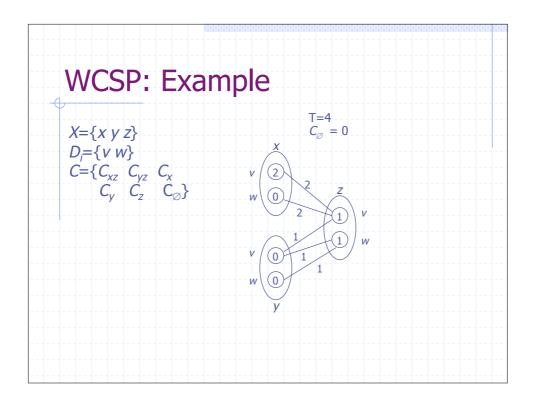
Valuation Structure

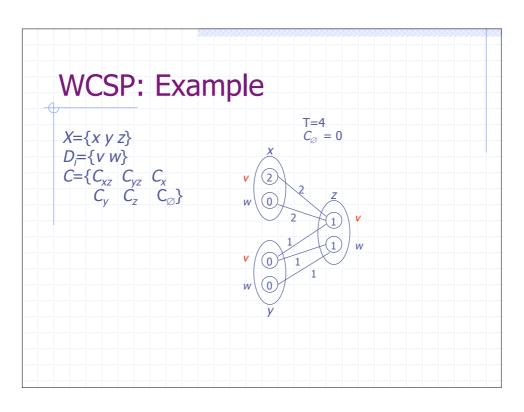
- ◆Costs: Natural numbers in [0..k]
 - 0: most preferred (0=□)
 - k: least preferred (i.e, unacceptable) (k=T)
- Aggregation:

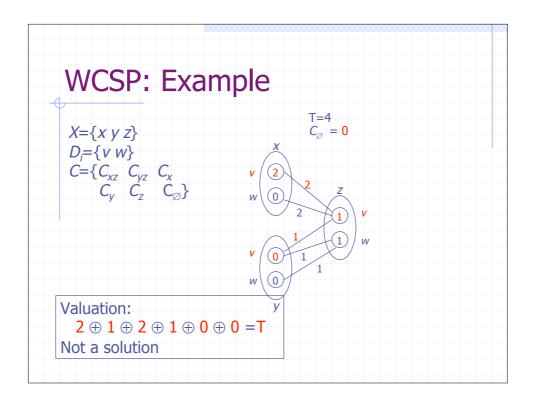
$$a \oplus b = \min\{T, a+b\}$$

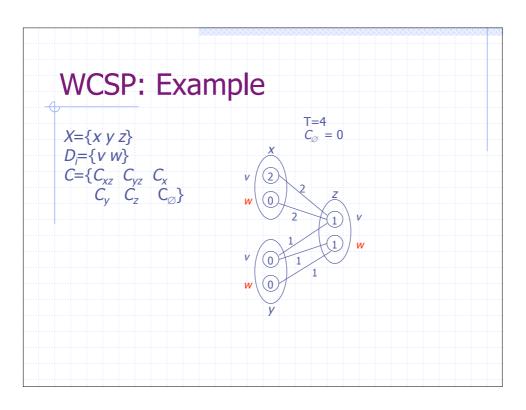
Weighted CSP

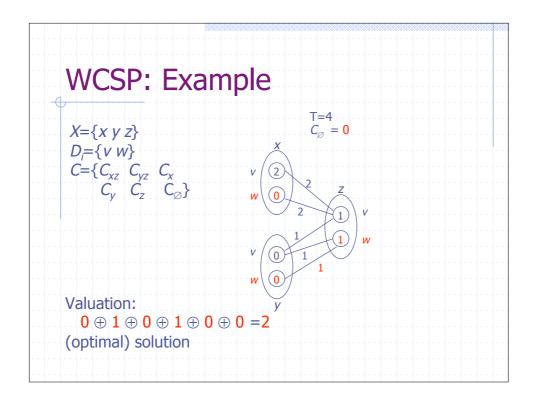
- Solution: complete assignment with cost less than T
- ◆Goal: find solution with minimum cost
- ◆Complexity: NP-hard
- ◆Classical CSP = WCSP (T=1)

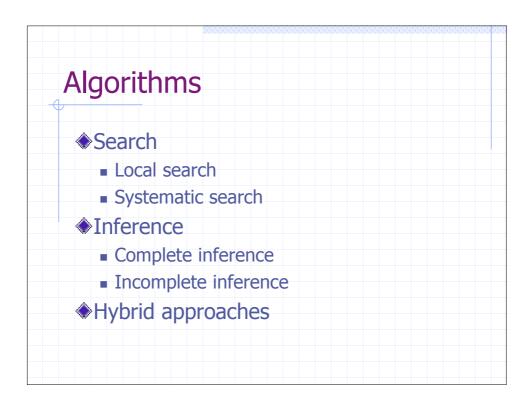










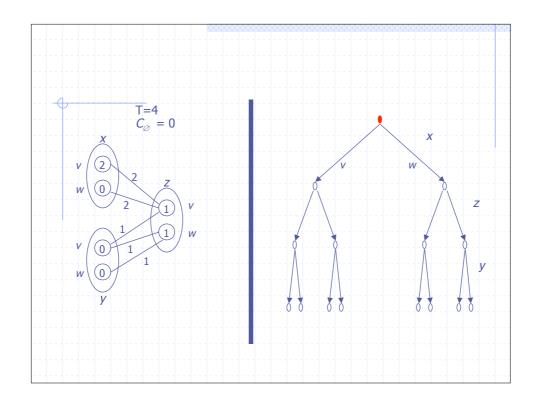


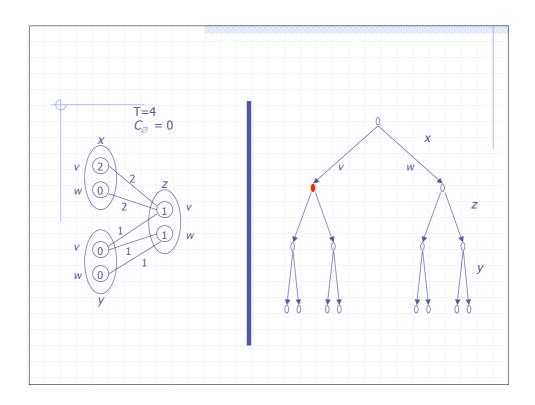
Local search (metaheuristics)

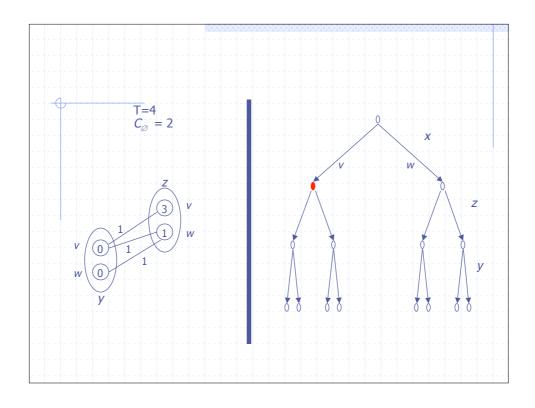
- Simulated annealing
- ◆ Tabu search
- Variable neighborhood search
- Greedy rand. adapt. search (GRASP)
- Evolutionary Computation
- Ant colony optimization
- Excellent survey: Blum & Roli, ACM computing surveys, 35(3), 2003

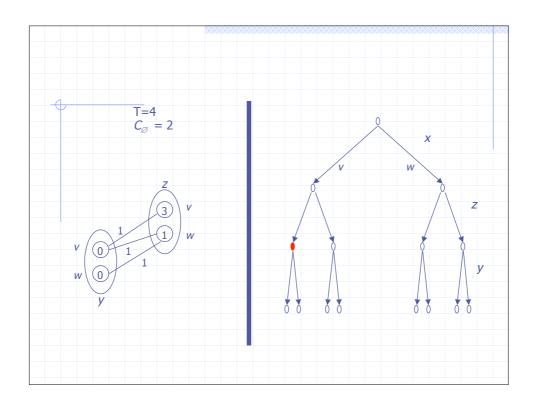
Systematic search

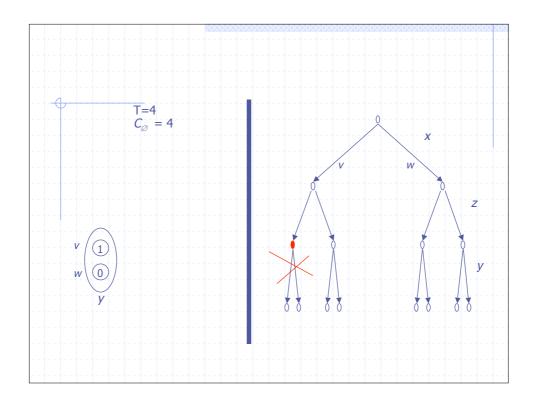
- Depth-first tree search:
 - Internal node: partial assignment
 - Leaf: total assignment
- At each node:
 - Upper bound (UB): cost of the current best solution
 - Lower bound (LB):
 underestimation of minimum cost among leaves below current node
- ♦ Pruning:
 UB <= LB</p>

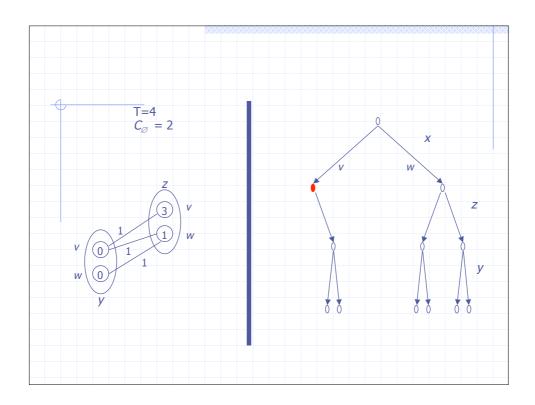


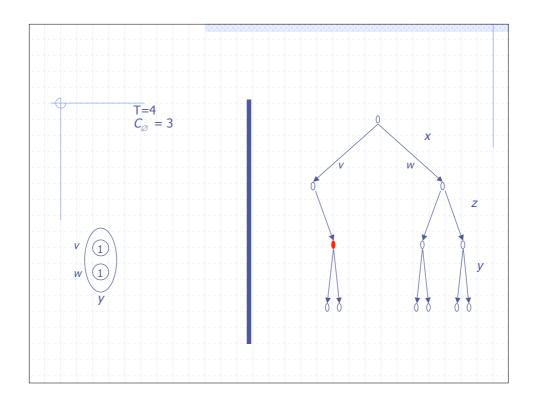


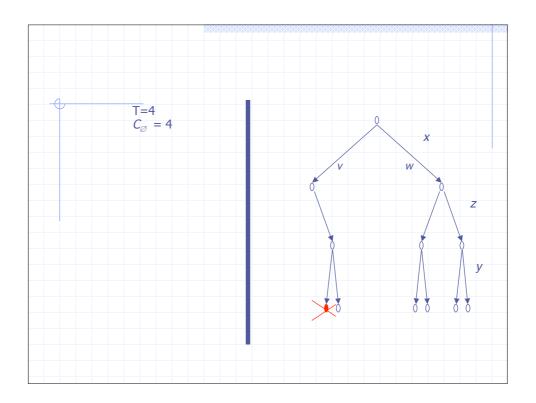


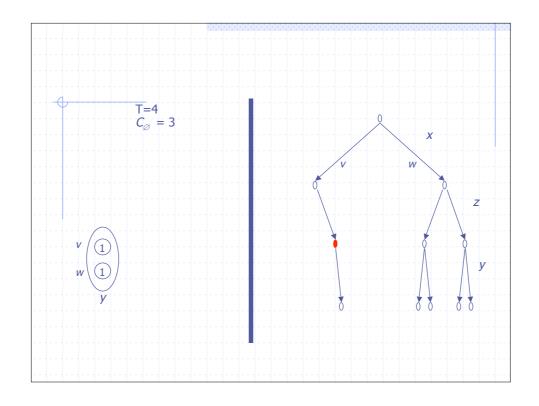


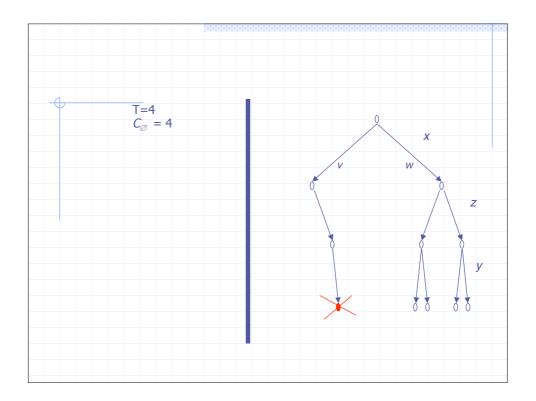


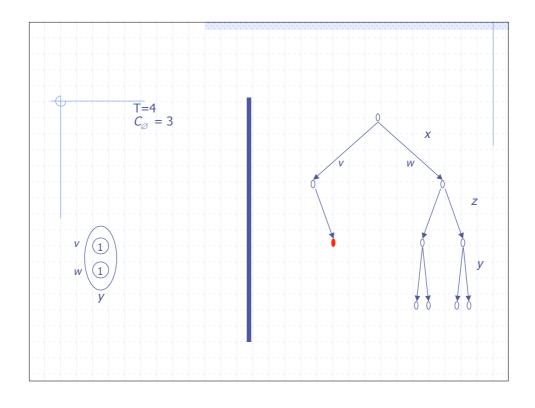


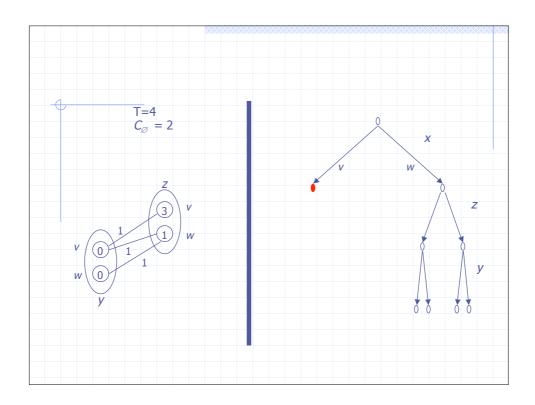


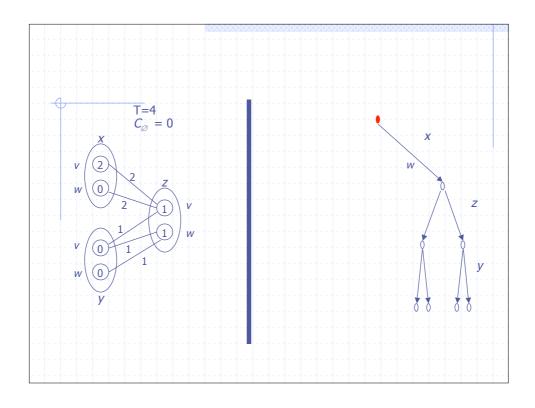


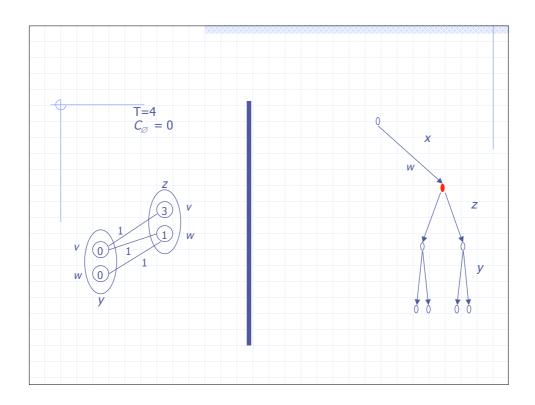


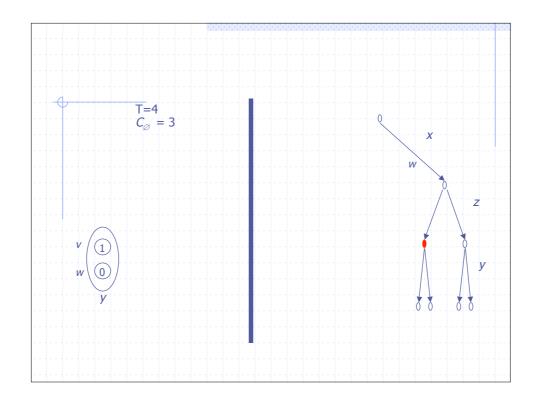


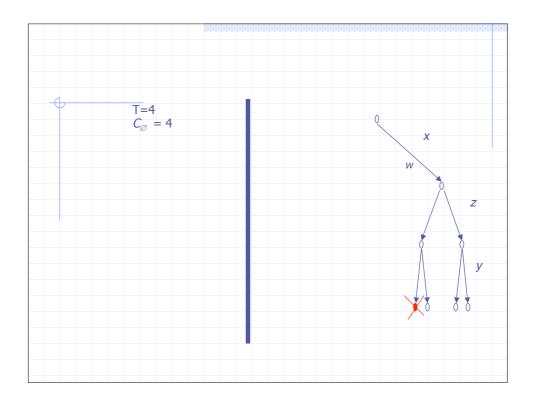


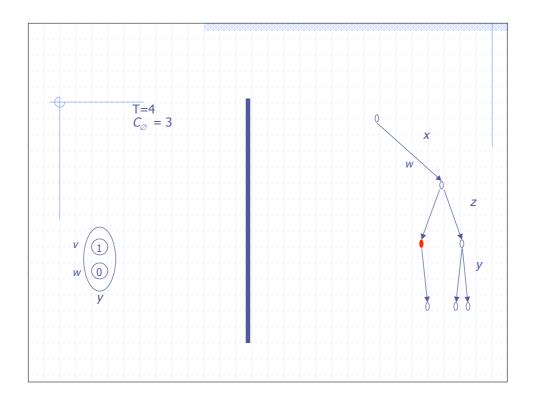


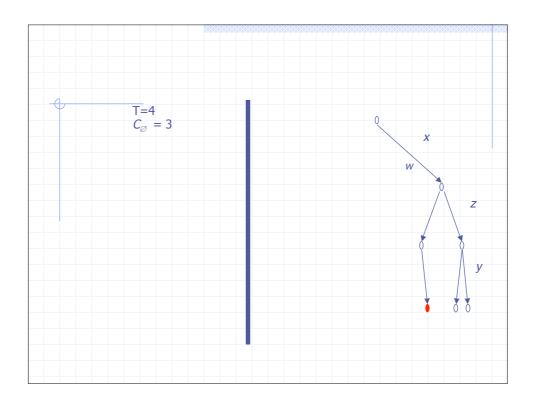


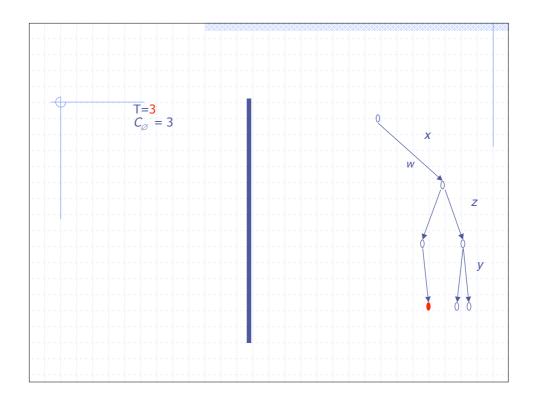


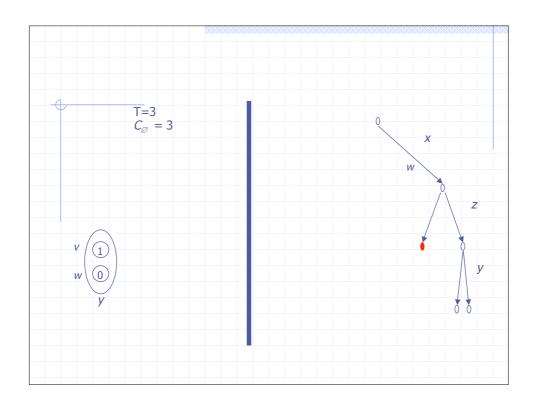


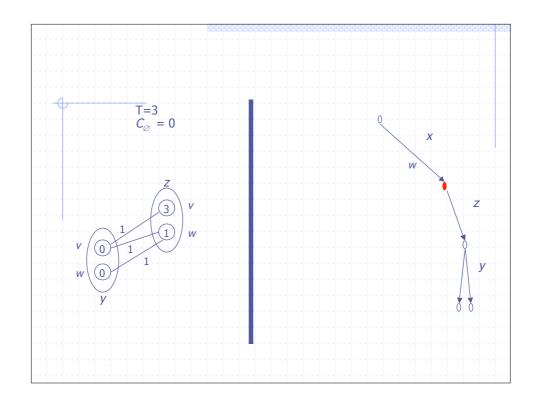


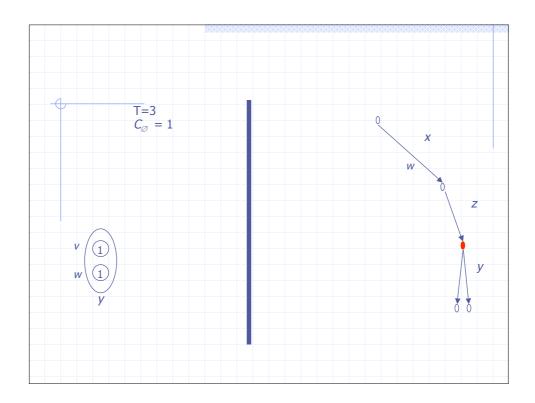


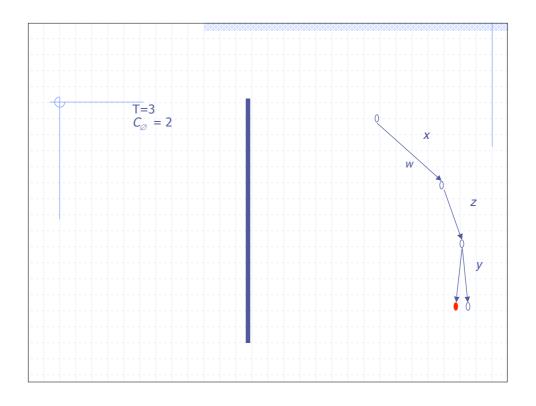


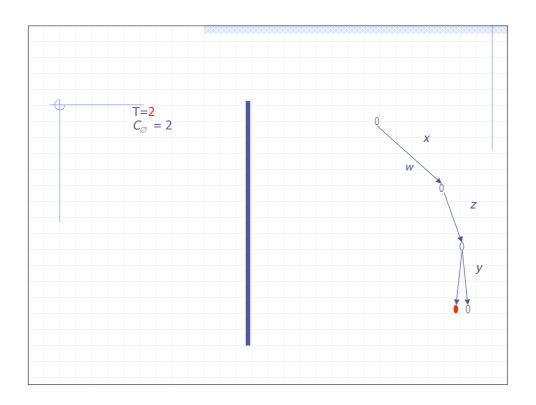


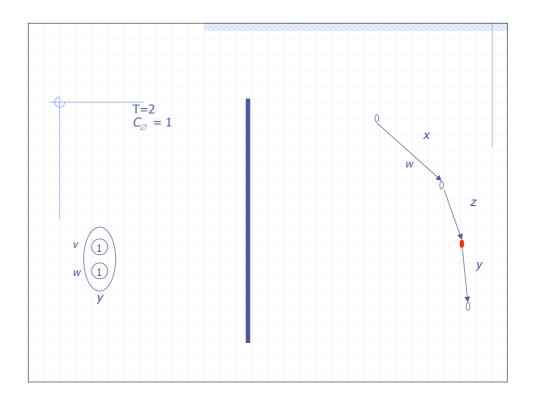


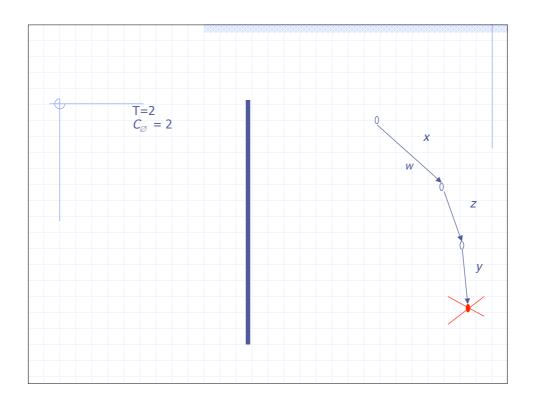










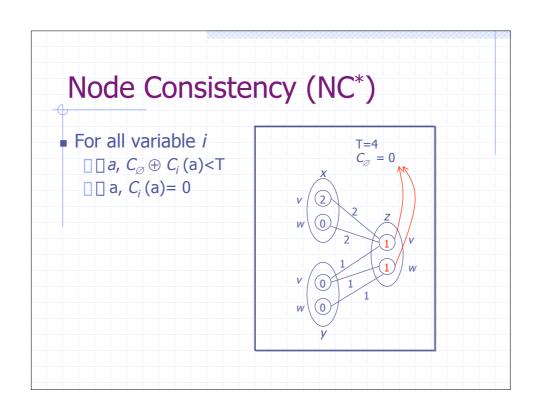


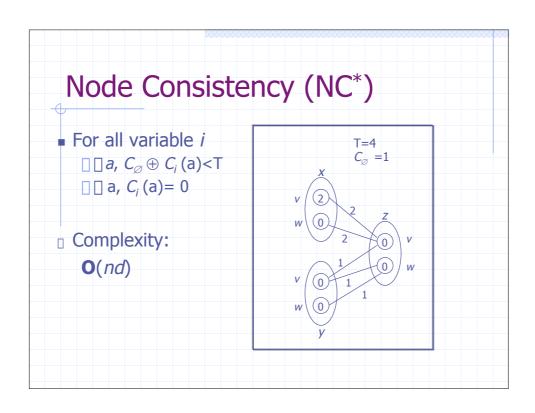
Search Complexity

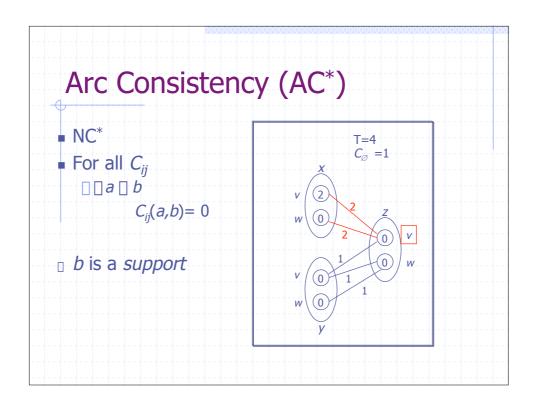
- \bullet Time: O(exp(n)), (num. of variables)
 - The whole search-tree may be traversed
 - Too pessimistic
 - No tight bounds exist
- ◆Space: Polynomial on n
 - If search is depth-first

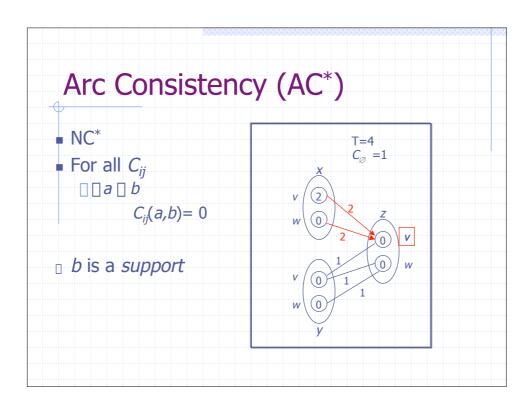
Incomplete Inference: Soft Local Consistency

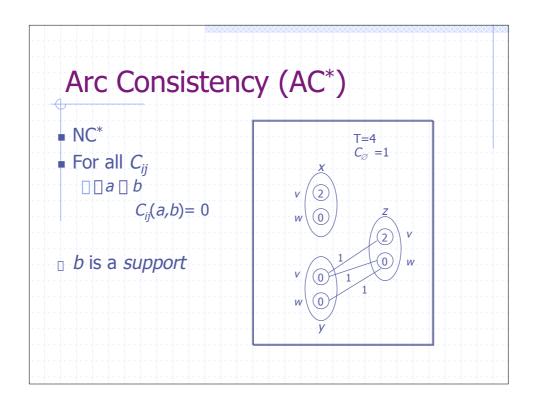
- Local property enforceable in polynomial time that makes the problem more explicit
 - Node Consistency
 - Arc Consistency
 - Directional AC
 - Full DAC

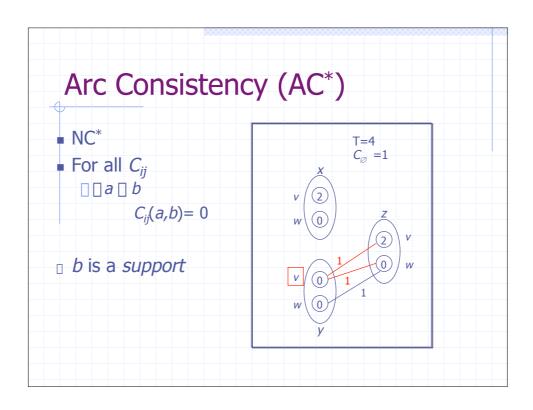


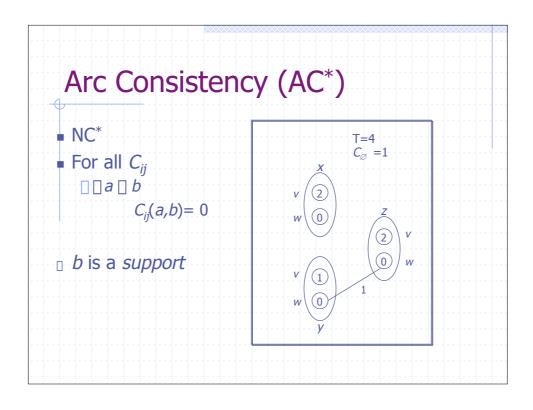


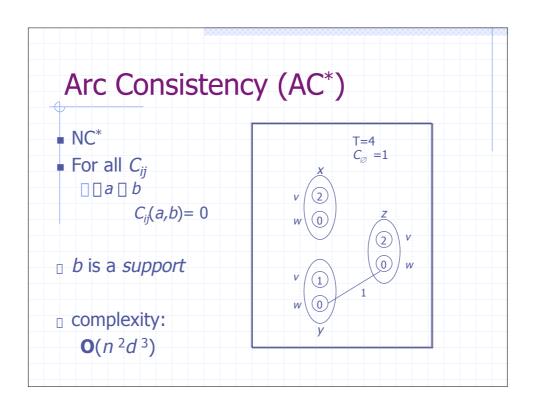


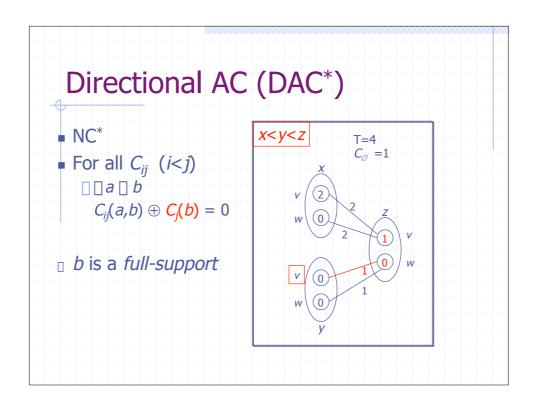


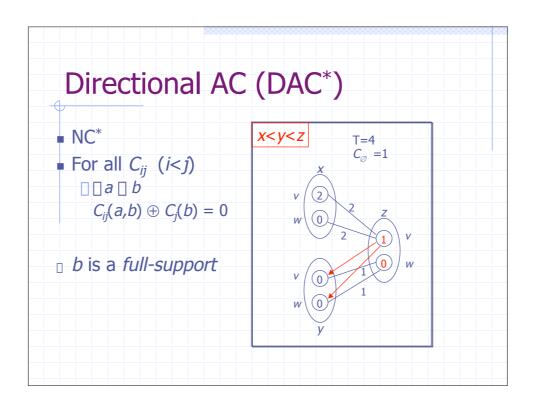


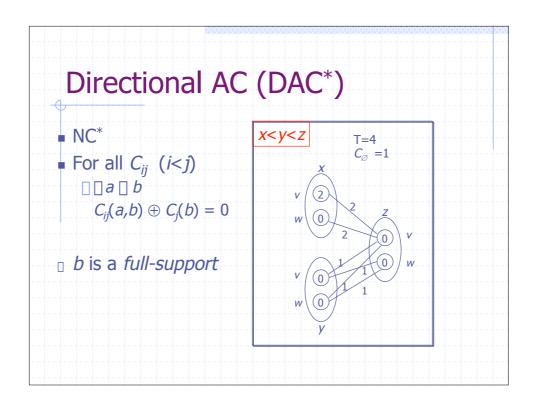


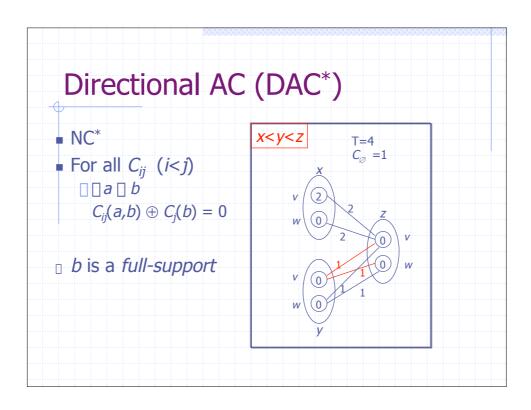


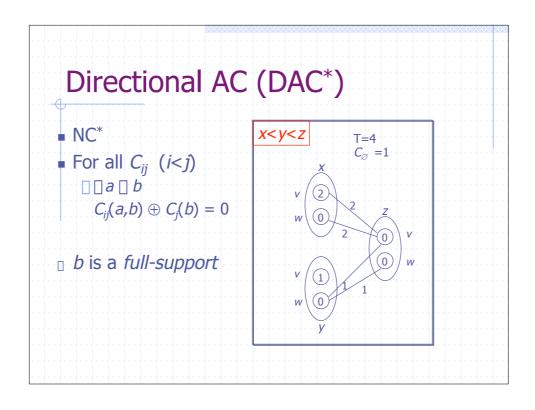


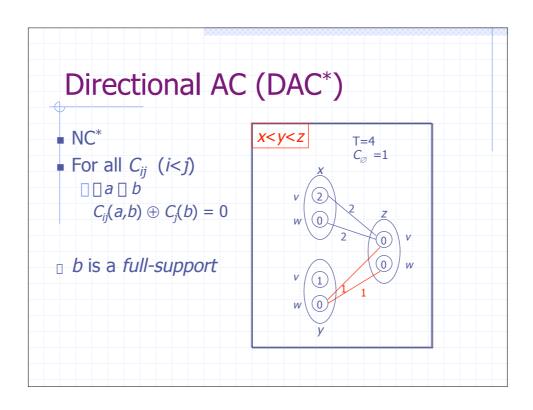


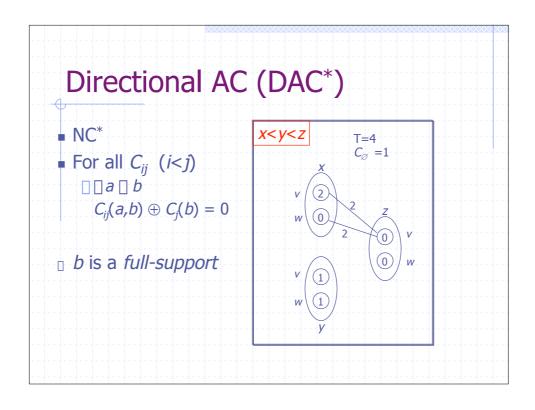


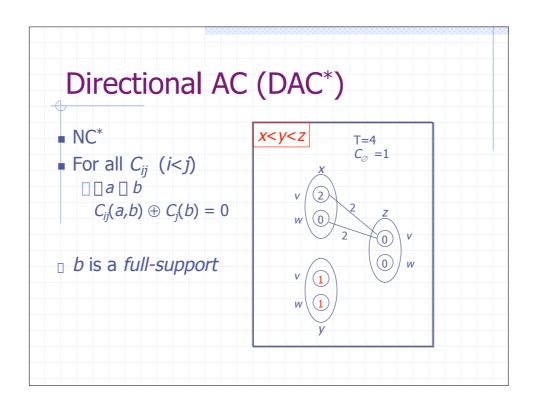


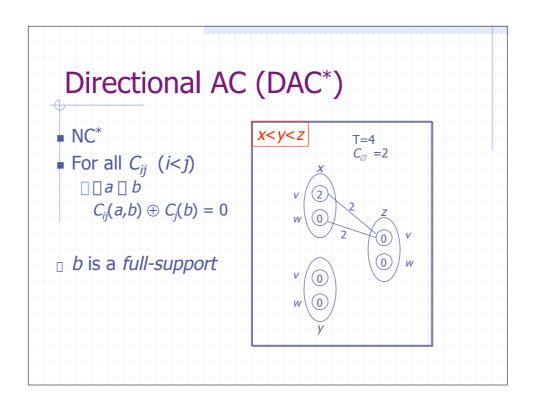


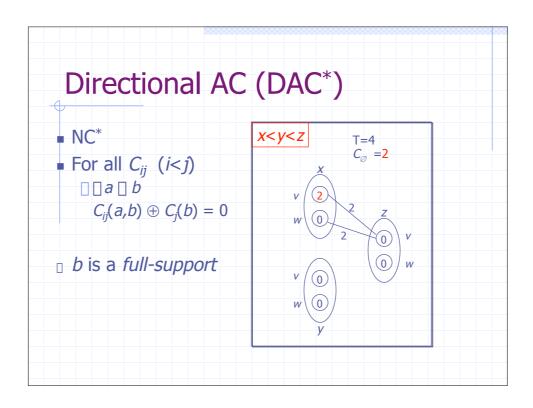


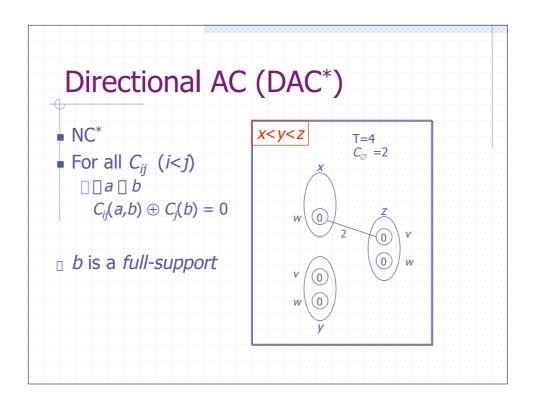


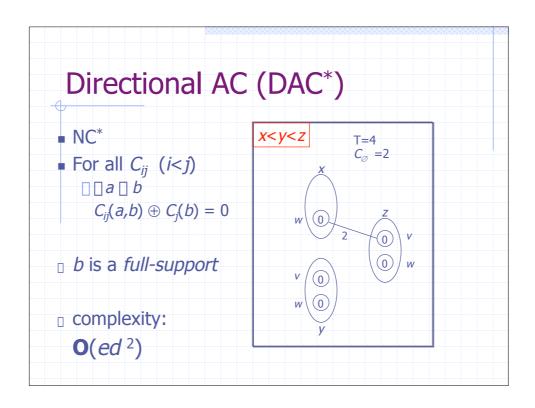


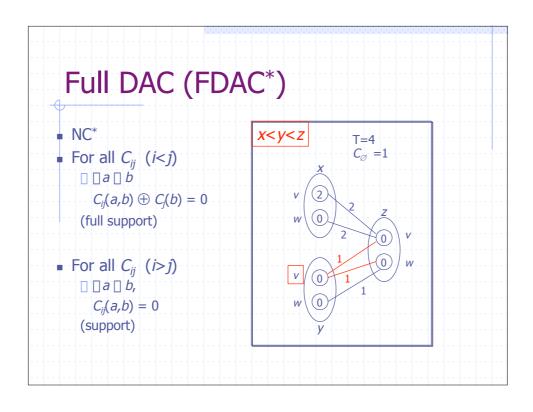


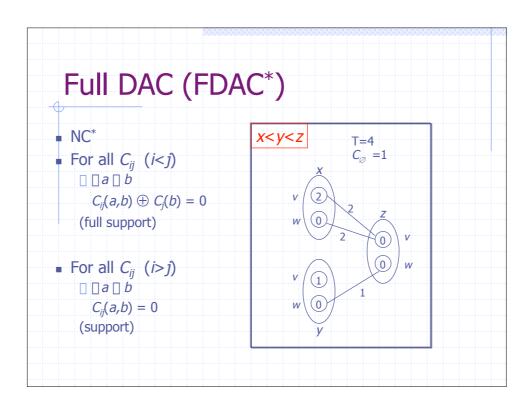


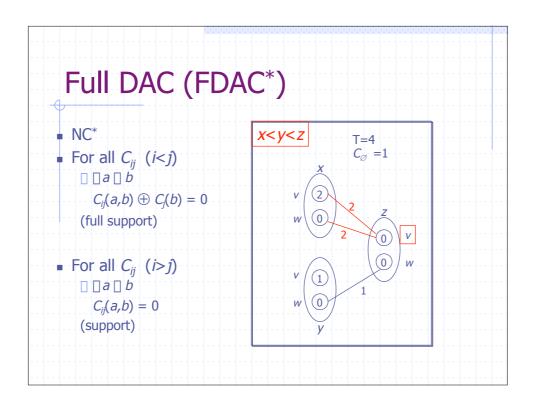


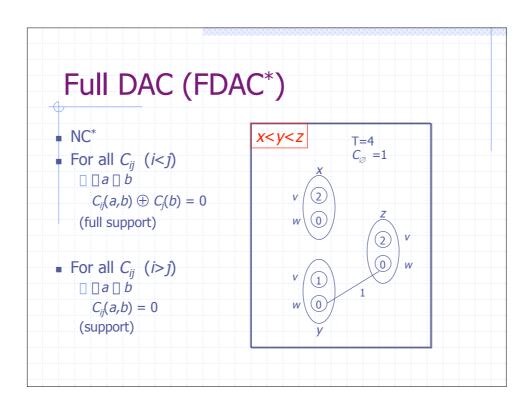


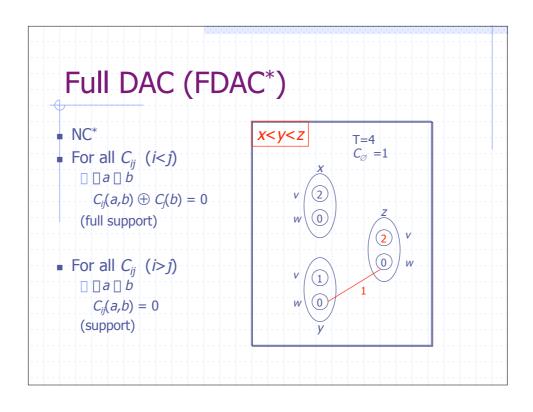


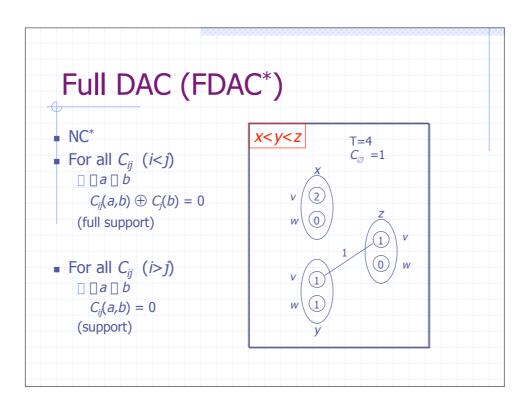


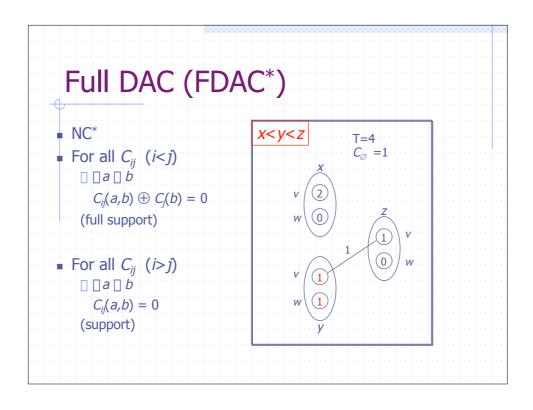


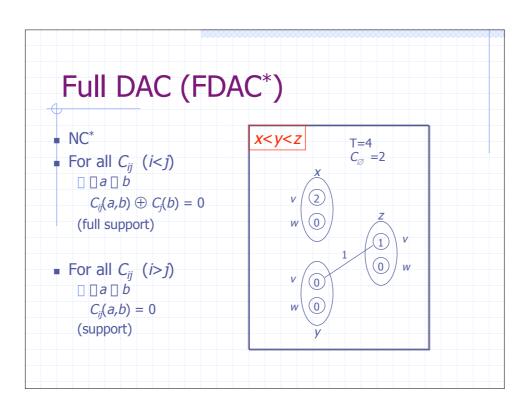


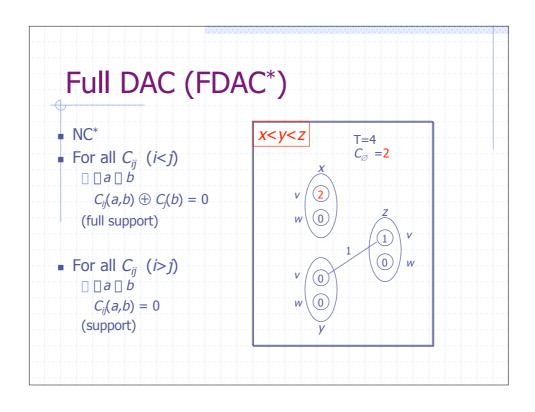


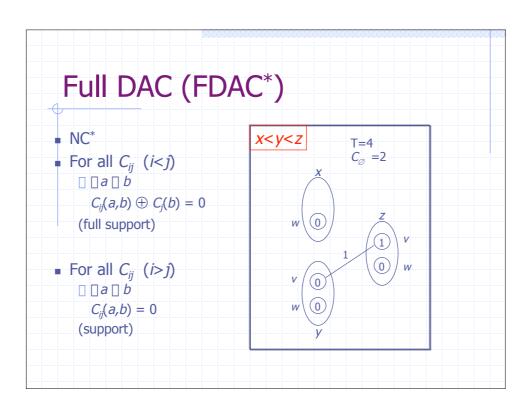


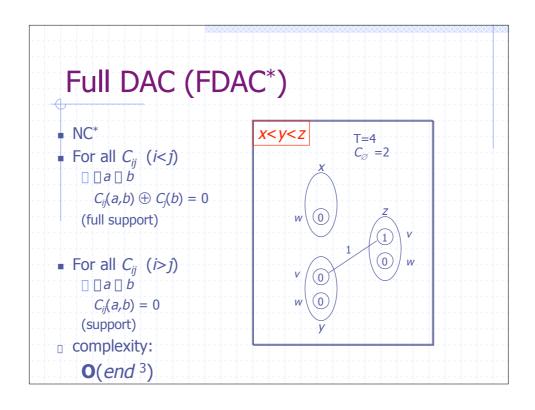


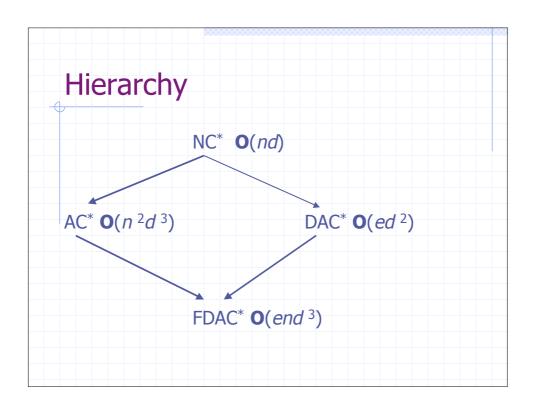








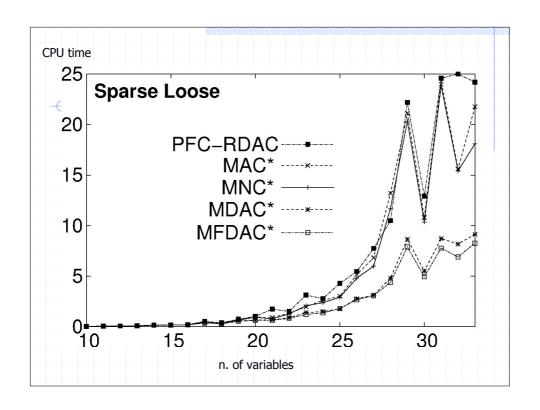


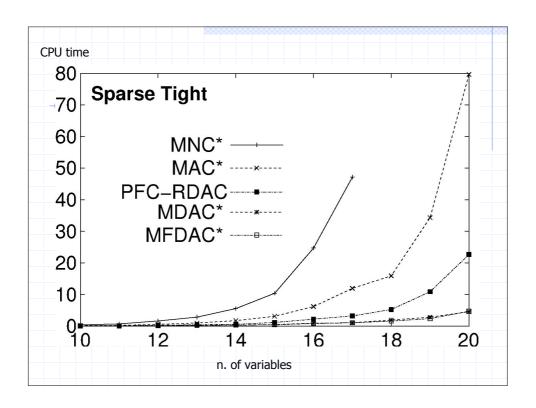


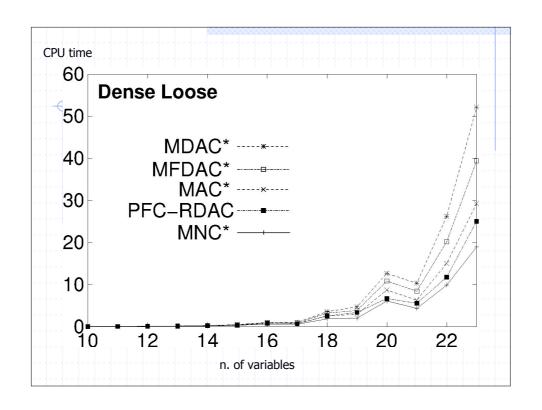
Hybrid: search+local consist.

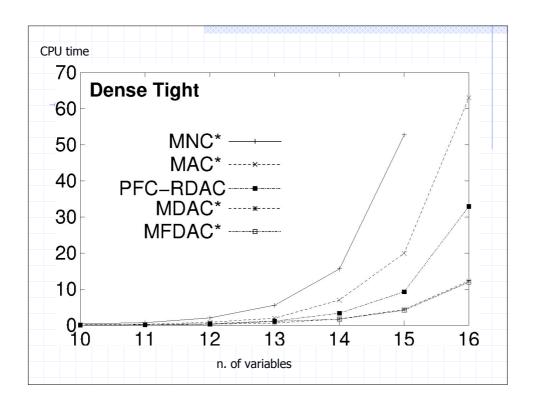
- WCSPs are solved with search:
 - Lower Bound ≥ Upperbound => Backtrack
- Each node is a WCSP subproblem
 - T: Upper Bound (best known solution)
 - C_{\omega}: Lower Bound
- Algorithm: maintain local consistency during search
 - MNC, MAC, MDAC, MFDAC

● Overconstrained Random CSPs









Complete Inference: Bucket Elimination

- Backtracking-free approach
- Sequence of problem reductions that preserve the best solution
- ◆ Bucket Elimination (BE) [Dechter 99]
 - Variables are eliminated one at a time
 - When no variable remains, the problem is trivially solved
- This approach has been rediscovered once and again [Bertele and Brioschi 72]

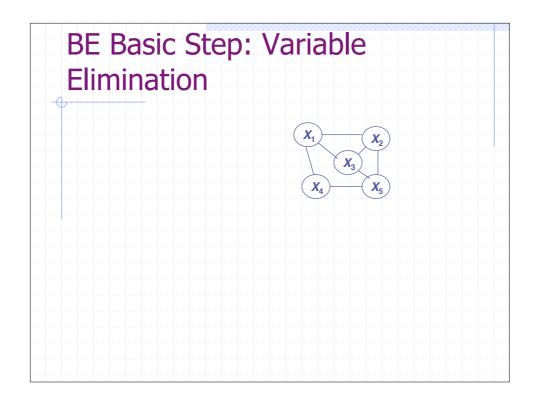
Bucket Elimination (BE)

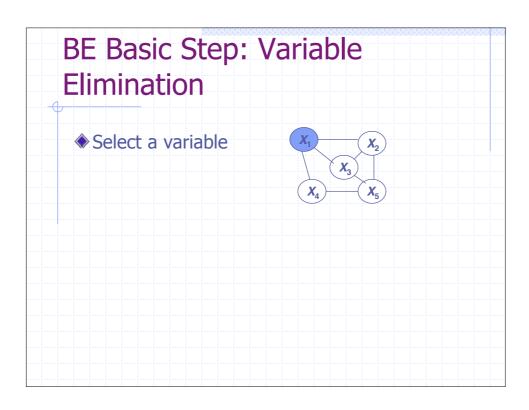
- Two primitive operators:
 - Sum of functions (f+g)
 - Elimination of a variable $e^{lim_i(f)}$

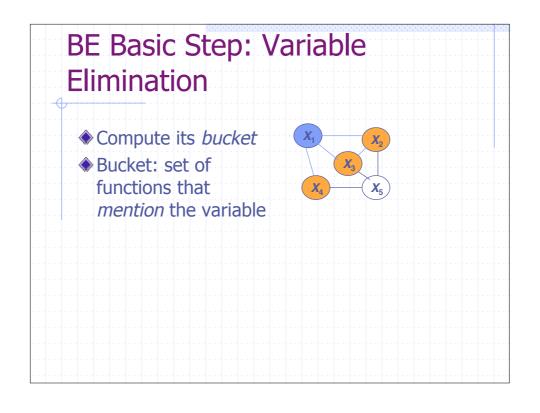
$$f(x_1, x_2) = x_1 + x_2, \quad g(x_2, x_3) = x_2 x_3$$

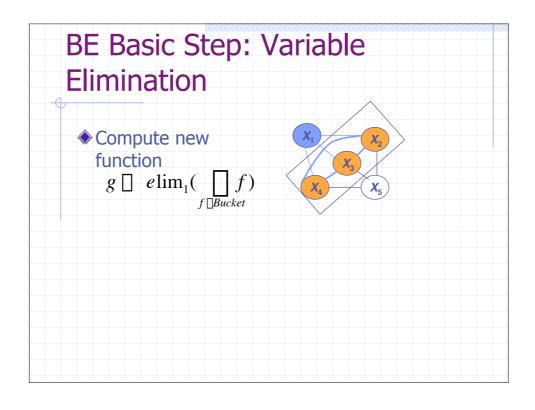
$$\bullet$$
e.g.: $(f+g)(x_1,x_2,x_3) = x_1 + x_2 + x_2x_3$

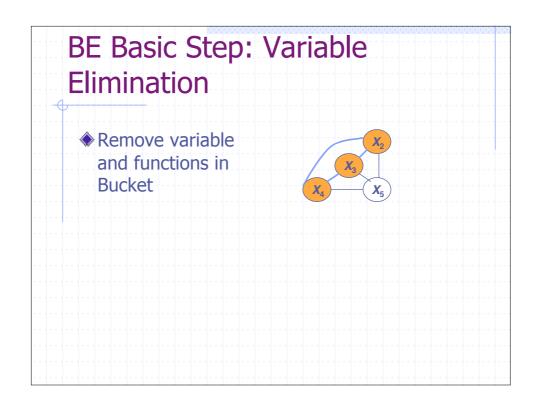
$$e \lim_{a \cap D_1} \{f(a, x_2)\} = \min_{a \cap D_1} \{f(a, x_2)\}$$

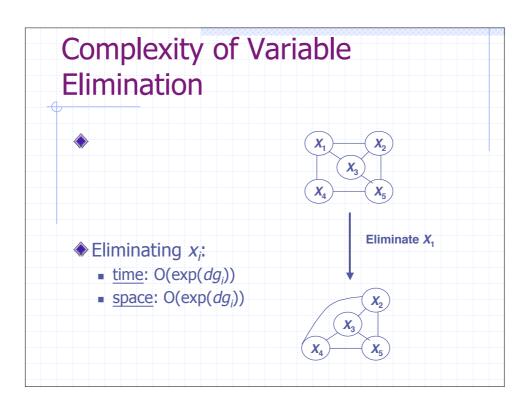






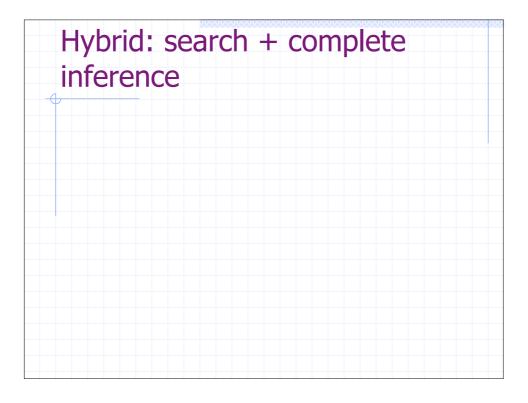


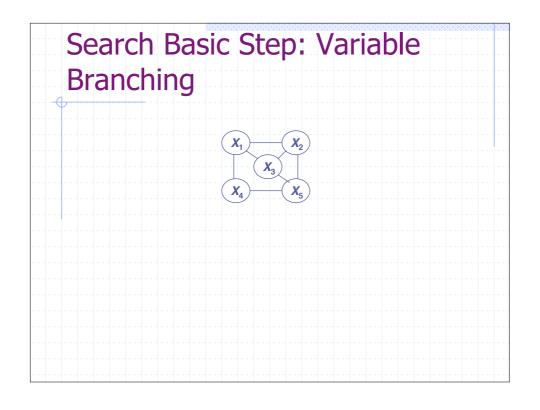


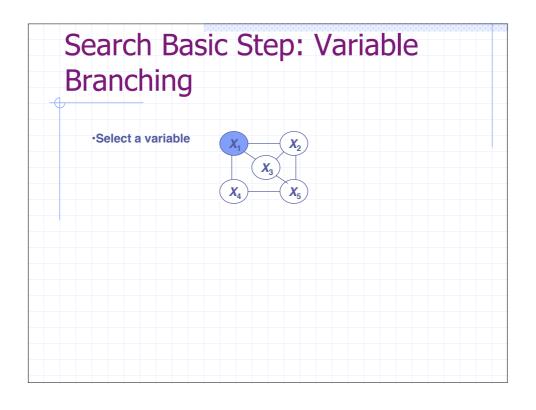


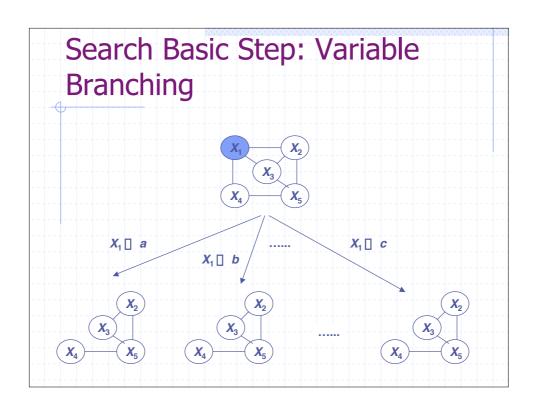
BE: complexity

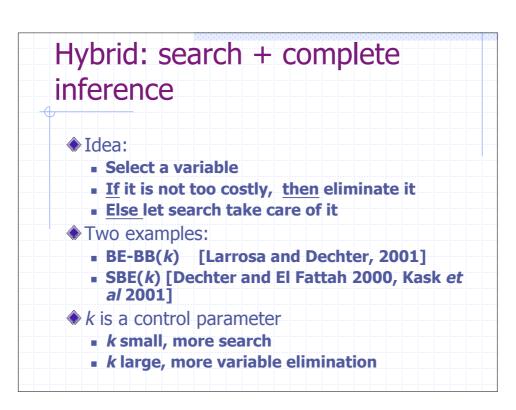
time: O(exp(w*))
space: O(exp(w*))
w* □ n
these bounds are tight
the space complexity renders BE infeasible as a general method

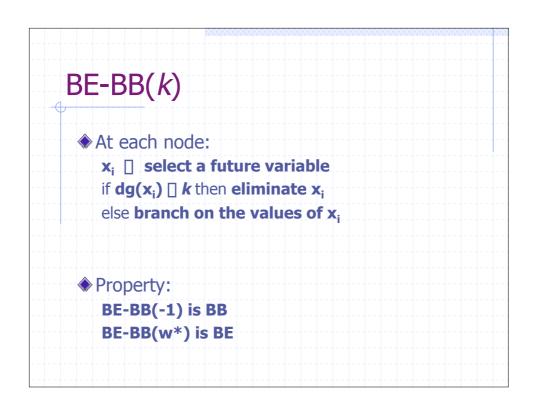


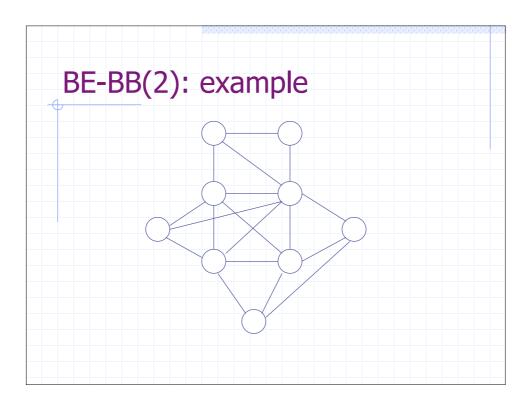


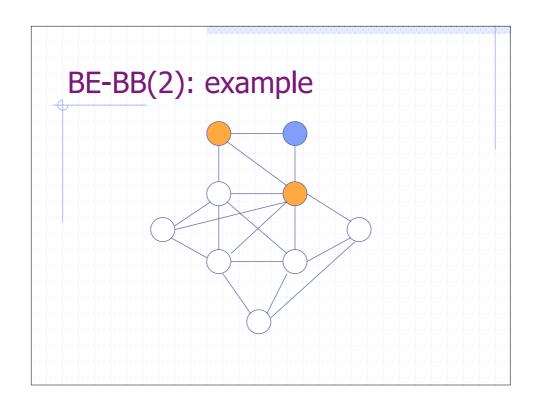


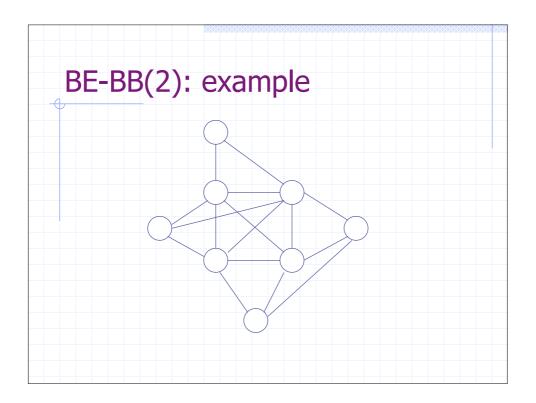


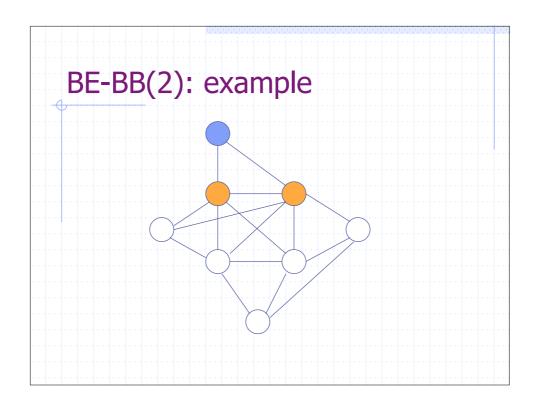


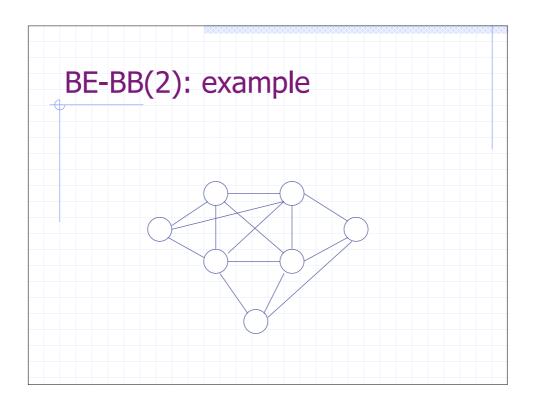


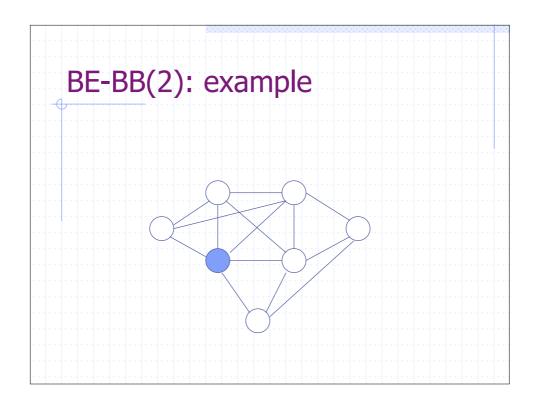


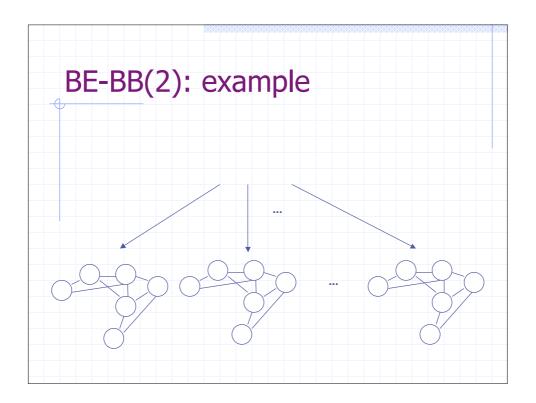


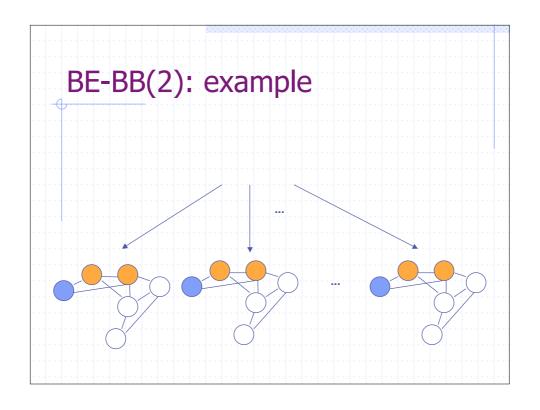


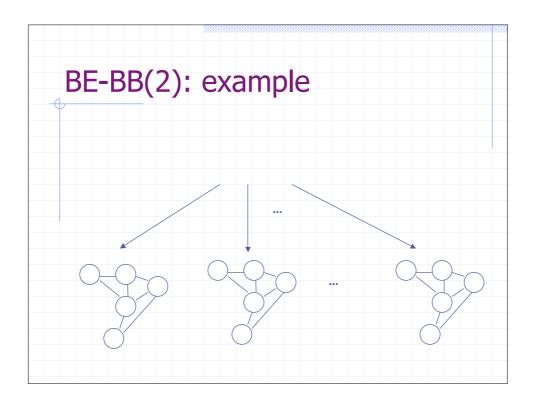


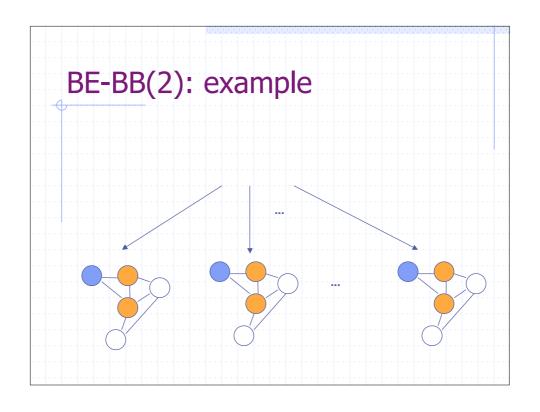


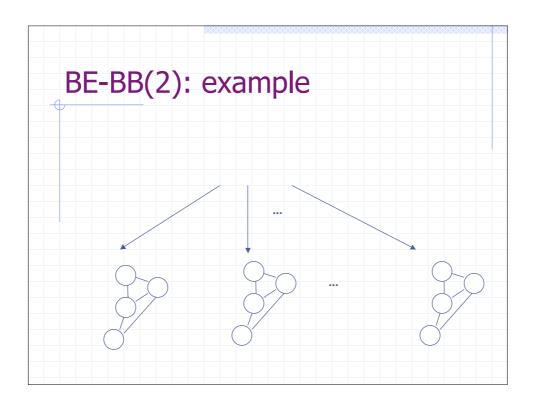


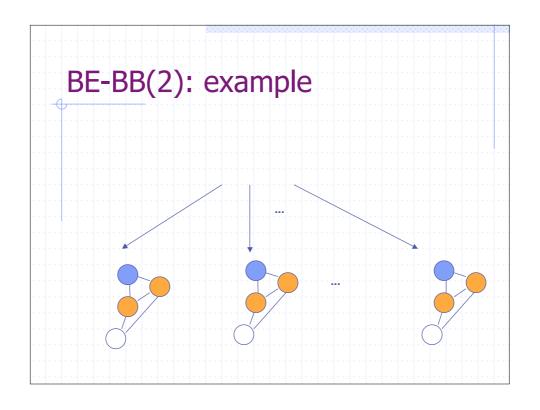


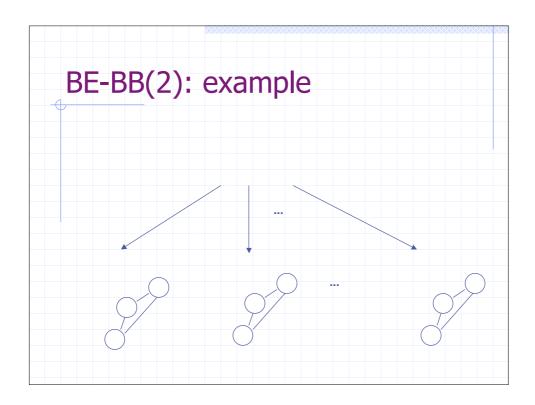


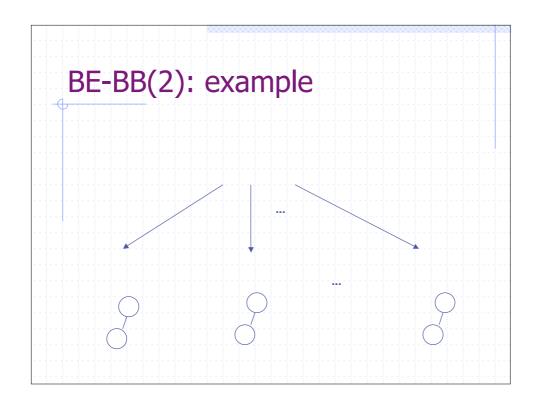


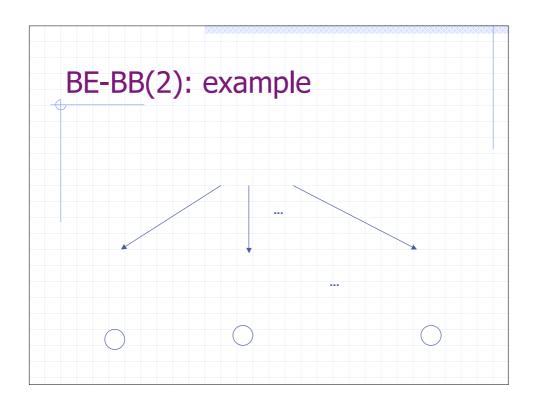


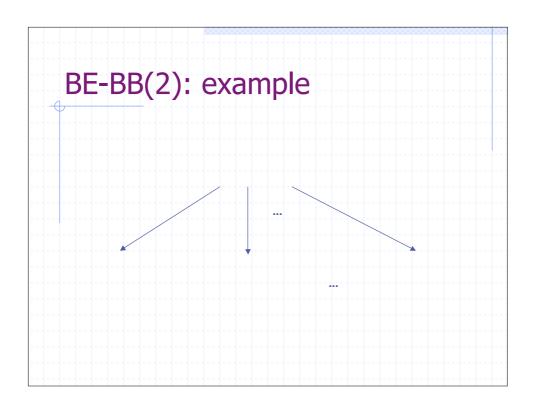


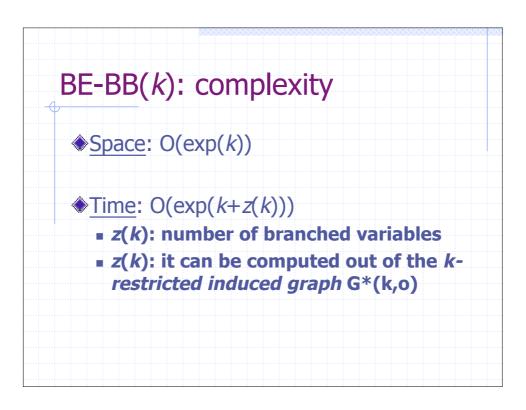


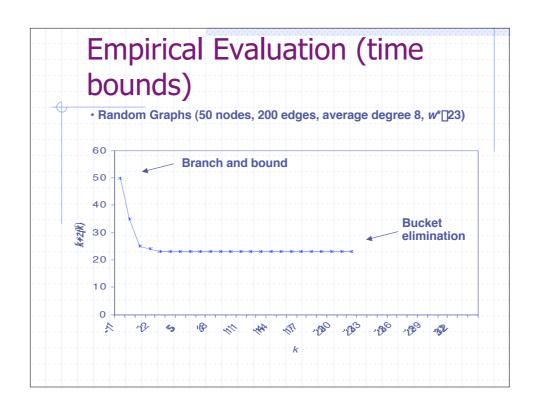


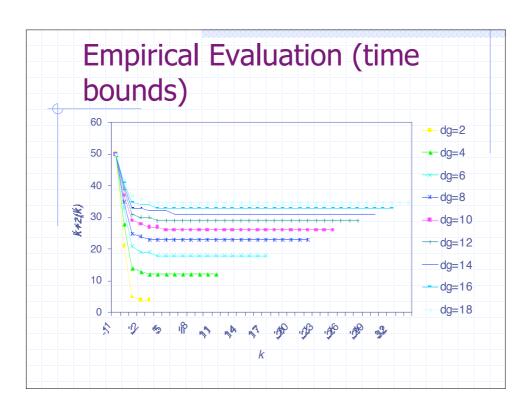






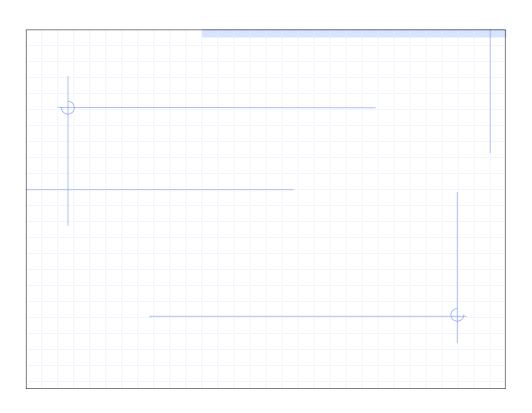






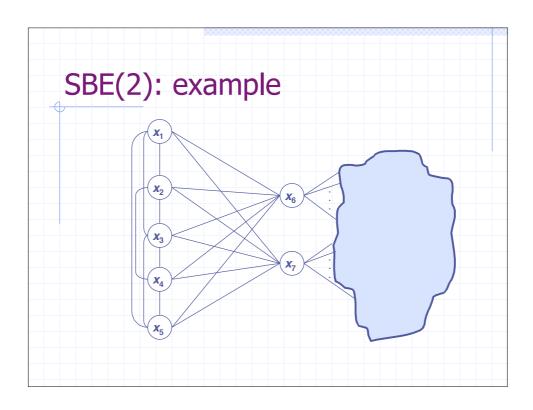
Empirical Evaluation (CPU time)

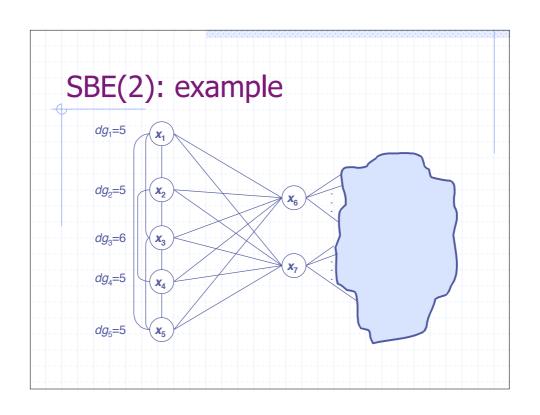
n=40, r=2,	n=20, r=5,	n=35, r=5,	n=30, r=5,	k
dg=4	dg=7	dg=6	dg=6	
84.9	45.3	107.5	49.0	-1
63.2	38.8	27.5	6.1	0
26.5	31.1	11.2	2.5	- 1
6.8	15.9	4.3	1.6	2
6.0	8.8	3.7	.9.	3
8.7	11.5	2.1	.5	4
29.6	46.3	6.2	2.6	5
131.3	89.8	9.6	3.2	6

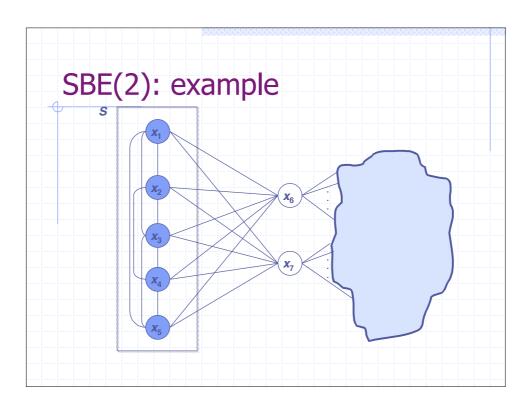


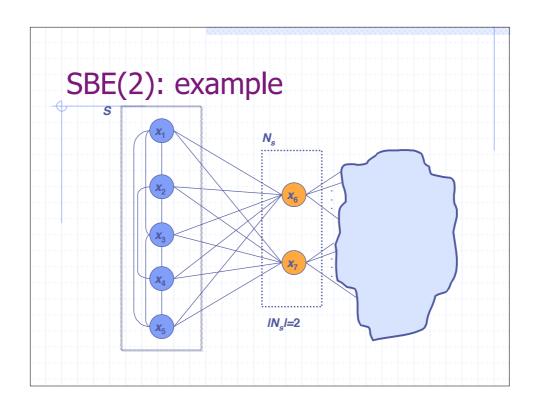
Super-Bucket Elimination, SBE(k)

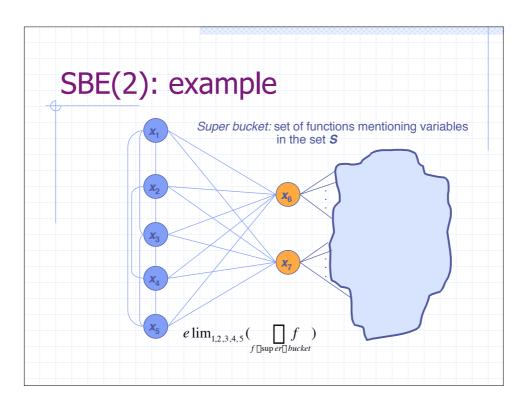
- Eliminate sets of variables such that:
 - individual eliminations are too costly in space (namely, each variable in the set has degree larger than k)
 - the join degree is lower than k

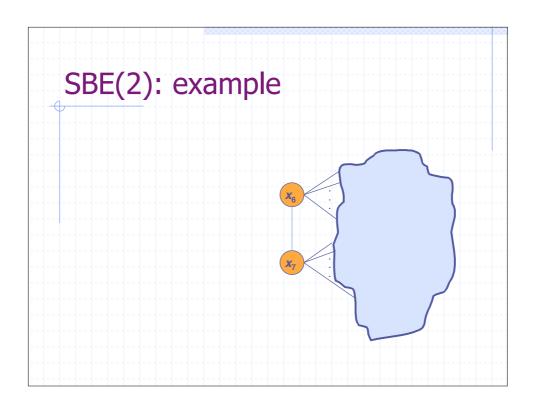


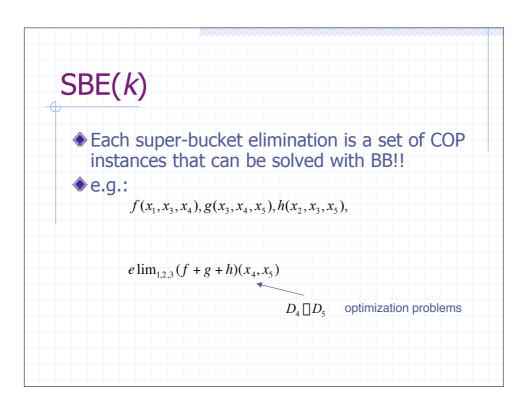












```
SBE(k)

Repeat:
S □ {x<sub>i</sub>}, future variable
while | N<sub>s</sub>| > k do
S □ S □ {x<sub>j</sub>}, future variable
endwhile
eliminate S from the super-bucket (Branch
and Bound)

Property:
SBE(0) is BB
SBE(w*) is BE
```

