#### **Chapter 1: Introduction**

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#### ECLiPSe ELearning Overview

			<b>G</b> entre
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	Constraint Programming		
	Chapter Overview		
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# Outline

- Constraint Programming
- 2 Chapter Overview





- Constraint Programming
- Using ECLiPSe Language
- With Saros Eclipse IDE



### Constraint Programming (CP)

- Solve hard combinatorial problems
- With minimal programming effort
- Exploit strategies and heuristics
- Understand and control problem solving



- Open source constraint programming language
- Flexible toolkit to develop/use constraints
- Contains different constraint solvers
- Here: Use of finite domains/(mixed) integer programming



### Aims and Outcomes

- Understand what constraint programming is
- How constraint programs can be applied to a problem
- Which application problems are good candidates for CP
- How to write/run/analyze simple ECLiPSe programs



- No hard requirements
- Basic understanding of programming assumed
- Useful to have some background in one of:
  - Network Management
  - Integer Programming
  - Combinatorial Optimization



### Choices of materials

Slides PDF files for computer viewing

- Contains animations of visualization
- Large file sizes

Handout PDF files for printing

- 2 slides per page
- Does not contain all animations

Transcript Text of presentation as articles

Video Video presentation with audio (640x480 pixels)

iPhone Video presentation tuned for iPhone display (480x320 pixels)



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Chapters

Introduction (You are here)

First Steps - Hello World Application Overview **Basic Constraint Reasoning Global Constraints** Search Strategies Optimization Symmetry Breaking Choosing the Model **Customizing Search** Limits of Propagation Systematic Development Visualization Techniques Finite Set and Continuous Variables Network Applications More Global Constraints Adding Material

Video iPhone Slides Handout
Video iPhone Slides Handout



# Applications

Application Overview	Video iPhone Slides Handout
SEND+MORE=MONEY	Video iPhone Slides Handout
Sudoku	Video iPhone Slides Handout
N-Queens	Video iPhone Slides Handout
Routing and Wavelenght Assignment	Video iPhone Slides Handout
Balanced Incomplete Block Designs	Video iPhone Slides Handout
Sports Scheduling	Video iPhone Slides Handout
Progressive Party	Video iPhone Slides Handout
Costas Array	Video iPhone Slides Handout
SONET/SDH Ring Design	Video iPhone Slides Handout
Network Applications	Video iPhone Slides Handout
Car Sequencing	Video iPhone Slides Handout

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	Constraint Programming Chapter Overview Chapter Details		
Introduction			

- Aims and Outcomes
- Overview of chapters
- Hyperlinks to all materials







- Why constraint programming is interesting
- Solving industrial problems with CP
- Main application areas
  - Assignment
  - Scheduling
  - Network problems
  - Transportation
  - Personnel Assignment



# Basic Constraint Reasoning - SEND+MORE = MONEY

- Finite Domain variables
- CP: Variables + Constraints + Search
- Bounds reasoning on arithmetic constraints
- Simple visualizers



- Modellimg the Sudoku puzzle
- One model, different behaviours
- Global constraint: alldifferent
- Bounds and domain consistency
- A domain consistent alldifferent







- Optimization
- Graph algorithms library
- Integer Programming with <code>eplex</code>
- Problem decomposition
- Routing and Wavelength Assignment in Optical Networks



# Symmetry Breaking - Balanced Incomplete Block Designs

- Balanced Incomplete Block Designs
- Planning Experiments and Testing Features
- Problems with highly symmetrical structure
- Symmetry Breaking with lex constraints



- Complex sports scheduling problem
- How to decide which model to use
- Improving reasoning by channeling







- Antenna/Sonar Design
- Hard Benchmark Problem
- Naive Enumeration works best
- When clever reasoning doesn't pay off
- Cautionary Tale

# Systematic Development

- Developing Programs
- Testing
- Profiling
- Documentation





- How to visualize constraint programs
- Variable Visualizers
- Understanding Search Trees
- Constraint Visualizers
- Complex Visualizations

### Finite Set and Continuous Variables - SONET Design Problem

- Finite set variables
- Continuous domains
- Optimization from below
- Advanced symmetry breaking
- SONET design problem without inter-ring traffic



- Overview of Network Applications
- Traffic Placement
- Capacity Management
- Network Design
- Using Advanced Techniques







# To continue

- Branch from here to all materials
- Choose presentation form which suits you



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Introduction

### Chapter 2: First Steps

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First Steps



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First Steps

#### <u>ر</u>

# What we want to introduce

- How to install ECLiPSe
- Installing Saros
- Writing a first program
- Running the program
- Where to find information





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Application Overview

Introduction Success Stories for Constraint Programming Conclusions

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#### Outline



- The production of Mirage 2000 fighter aircraft
- The personnel planning for the guards in all French jails
- The production of Belgian chocolates
- The selection of the music programme of a pop music radio station
- The design of advanced signal processing chips
- The print engine controller in Xerox copiers

They all use constraint programming!



#### Constraint Programming - in a nutshell

- Declarative description of problems with
  - Variables which range over (finite) sets of values
  - Constraints over subsets of variables which restrict possible value combinations
  - A solution is a value assignment which satisfies all constraints
- Constraint propagation/reasoning
  - Removing inconsistent values for variables
  - Detect failure if constraint can not be satisfied
  - Interaction of constraints via shared variables
  - Incomplete
- Search
  - User controlled assignment of values to variables
  - Each step triggers constraint propagation

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• Different domains require/allow different methods

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### Constraint Satisfaction Problems (CSP)

Different problems with common aspects

- Planning
- Scheduling
- Resource allocation
- Assignment
- Placement
- Logistics
- Financial decision making
- VLSI design



#### Characteristics of these problems

- There are no general methods or algorithms
  - NP-completeness
  - Different strategies and heuristics have to be tested.
- Requirements are quickly changing:
  - Programs should be flexible enough to adapt to these changes rapidly.
- Decision support required
  - Co-operate with user
  - Friendly interfaces



- Good results
- Optimal solutions rarely required



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#### planning Hardware design Compilation

requirement

assignment

Transport

Personnel

Personnel

- Financial problems
- Placement
- Cutting problems

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#### Stand allocation Air traffic control

- Frequency allocation
- Network configuration
- Product design
- Production step planning

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Assignment

#### Overview

- Production sequencing
- Production scheduling
- Satellite tasking
- Maintenance planning
- Product blending
- Time tabling
- Crew rotation
- Aircraft rotation



**Personnel Planning** 

# Tools Used (Prolog Based Constraint Languages)

#### CHIP

- 1986-1990 ECRC, Munich, Germany
- 1990-today COSYTEC, Orsay, France
- ECLiPSe
  - 1984-1996 ECRC
  - 1996-2004 IC-Parc, PTL, London
  - 2004-today Cisco Systems
  - a.k.a. Sepia (ECRC)
  - a.k.a. DecisionPower (ICL)



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#### Five central topics

- Assignment
  - Parking assignment
  - Platform allocation
- Network Configuration
- Scheduling
  - Production scheduling
  - Project planning
- Transport
  - Lorry, train, airlines
- Personnel assignment
  - Timetabling, Rostering
  - Train, airlines

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#### Stand allocation

- HIT (ICL)
  - Assign ships to berths in container harbor
  - Developed with ECRC's version of CHIP
    - Then using DecisionPower (ICL)
    - Early version of ECLiPSe
  - First operational constraint application (1989-90)
- APACHE (COSYTEC)
  - Stand allocation for airport
- Refinery berth allocation (ISAB/COSYTEC)
  - Where to load/unload ships in refinery



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# APACHE - AIR FRANCE (COSYTEC)

- Stand allocation system
  - For Air Inter/Air France
  - Roissy, CDG2
  - Packaged for large airports
- Complex constraint problem
  - Technical constraints
  - Operational constraints
  - Incremental re-scheduler
- Cost model
  - Max. nb passengers in contact
  - Min. towing, bus usage
- Benefits and status
  - Quasi real-time re-scheduling
  - KAL, Turkish Airlines





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#### Network configuration

- BoD (PTL)
- Locarim (France Telecom, COSYTEC)
  - Cabling of building
- Planets (UCB, Enher)
  - Electrical power network reconfiguration
- Load Balancing in Banking networks (ICON)
  - Distributed applications
  - Control network traffic
- Water Networks (UCB, ClocWise)



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# BoD - Schlumberger (IC-Parc/PTL)

- Bandwidth on Demand
  - Provide guaranteed QoS
  - For temporary connections
  - Video conferences
  - Oil well logging
- World-wide, sparse network
- Bandwidth limited
- Do not affect existing traffic
- Uses route generator module for MPLS-TE
  - Model extended with temporal component
- First version delivered February, 2003





# ISC-TEM - Cisco Systems

- Traffic Engineering in MPLS
- Find routes for demands satisfying bandwidth limits
- Path placement algorithm developed for Cisco by PTL and IC-Parc (2002-2004)
- Internal, competitive selection of approaches
- Strong emphasis on stability
- Written in ECLiPSe
- PTL bought by Cisco in 2004
- Part of team moved to Boston



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#### LOCARIM - France Telecom

- Intelligent cabling system
  - For large buildings
  - Developed by
    - COSYTEC
    - Telesystemes
- Application
  - Input scanned drawing
  - Specify requirements
- Optimization
  - Minimize cabling, drilling
  - Reduce switches
  - Shortest path
- Status
  - Operational in 5 Telecom sites
  - Generates quotations



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#### **Production Scheduling**

- Amylum (OM Partners)
  - Glucose production
- Cerestar (OM Partners)
  - Glucose production
- Saveplan (Sligos)
  - Production scheduling
- Trefi Metaux (Sligos)
  - Heavy industry production scheduling
- Michelin
  - Rubber blending, rework optimization



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#### **PLANE** - Dassault Aviation

- Assembly line scheduling
  - Mirage 2000 Fighter
  - Falcon business jet
- Two user system
  - Production planning 3-5 years
  - Commercial what-if sales aid
- Optimisation
  - Balanced schedule
  - Minimise changes in production rate
  - Minimise storage costs
- Benefits and status
  - Replaces 2 week manual planning
  - Operational since Apr 94
  - Used in US for business jets



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view

#### FORWARD - Fina

- Oil refinery scheduling
  - Developed by
    - TECHNIP
    - COSYTEC
  - Uses simulation tool
    - Forward by Elf
- Schedules daily production
  - Crude arrival  $\rightarrow$
  - Processing → Delivery
  - Design, optimize and simulate
- Product Blending
  - Explanation facilities
  - Handling of over-constrained problems
- Status
  - Operational since June 94
  - Operational at FINA, ISAB, BP



Constraint Computation Computation

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### **MOSES - Dalgety**

- Animal feed production
  - Feed in different sizes/
  - For different species
  - Human health risk
    - Contamination
    - BSE
  - Strict regulations
- Constraints
  - Avoid contamination risks
  - Machine setup times
  - Machine choice (quality/speed)
  - Limited storage of finished products
  - Very short lead times (8-48 hours)
  - Factory structure given as data
- Status
  - Operational since Nov 96



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Transport

- By Air
  - AirPlanner (PT)
  - Daysy (Lufthansa)
  - Pilot (SAS)
- By Road
  - Wincanton (IC-Parc)
  - TACT (SunValley)
  - EVA (EDF)
- By Rail
  - CREW (Servair)
  - COBRA (NWT)



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# AirPlanner (IC-Parc)

- Based on the Retimer project for BA
- Consider fleet of aircraft
- Shifting some flights by small amount may allow better use of fleet
- Many constraints of different types limit the changes that are possible



- Large scale distribution problem
- Deliver fresh products to supermarkets
- Direct deliveries/warehousing
- Combining deliveries
- Capacity constraints
- Tour planning
- Workforce constraints



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### **CREW** - Servair

- Crew rostering system
  - Assign service staff to TGV
  - Bar/Restaurant service
  - Joint design COSYTEC/GSI
- Problem solver
  - Generates tours/cycles
  - Assigns skilled personnel
- Constraints
  - Union, physical, calendar
- Status
  - Operational since Mar 1995
  - Cost reduction by 5%



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#### **Personnel Planning**

- RAC (IC-Parc)
- OPTISERVICE (RFO)
- Shifter (ERG Petroli)
- Gymnaste (UCF)
- MOSAR (Ministère de la JUSTICE)



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### RAC

- Personnel dispatching
- On-line problem
  - Change plan as new requests are phoned in
- Typical constraints for workforce
  - Duty time
  - Rest periods
  - Max driving time
  - Response time
- Operational/Strategic use

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#### **OPTI SERVICE - RFO**

- Assignment of technical staff
  - Overseas radio/TV network
  - Radio France Outre-mer
  - Joint development:
    - GIST and COSYTEC
  - 250 journalists and technicans
- Features
  - Schedule manually,
  - Check, Run automatic
  - Rule builder to specify cost formulas
  - Minimize overtime, temporary staff
  - Compute cost of schedule
- Status
  - Operational since 1997
  - Installed worldwide in 8 sites
  - Developed into generic tool





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### Nurse Scheduling

- GYMNASTE
- Time tabling
- Personnel assignment
- Provisional and reactive planning (1-6 weeks)
- Developed by COSYTEC with partners
  - PRAXIM/Université Joseph Fourier de Grenoble
- Pilot site Grenoble
- Also used at hôpital de BLIGNY (Paris)
- Advantages :
  - Plan generation in 5 minutes
  - User/personnel preferences
  - Decrease in days lost

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- Constraint Programming useful for many domains
- Large scale industrial use in
  - Assignment
  - Network Management
  - Production Scheduling
  - Transport
  - Personnel Planning



# Good approach for specialized, complex problems

- 3D camera control in movie animation
- Finding instable control states for robots
- Optimized register allocation in gcc



- Easy to prototype/develop
- Using modelling to understand problem
- Expressive power
- Add/remove constraints as problem evolves
- Customized search exploiting structure and knowledge



Problem Program Constraint Setup Search Lessons Learned

# Chapter 4: Basic Constraint Reasoning (SEND+MORE=MONEY)

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- Finite Domain Solver in ECLiPSe
- Models and Programs
- Constraint Propagation and Search
- Basic constraints: linear arithmetic, all different, disequality
- Built-in search: Labeling
- Visualizers for variables, constraints and search



#### Problem Program **Constraint Setup** Search Lessons Learned

### **Problem Definition**

#### A Crypt-Arithmetic Puzzle

We begin with the definition of the SEND+MORE=MONEY puzzle. It is often shown in the form of a hand-written addition:



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	Problem Program Constraint Setup Search Lessons Learned	
Rules		

**Basic Constraint Reasoning** 

S

+

END

E

Е

Y

Each character stands for a digit from 0 to 9.

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- Numbers are built from digits in the usual, positional notation.
- Repeated occurrence of the same character denote the same digit.
- Different characters denote different digits.
- Numbers do not start with a zero.
- MOR Ν • The equation must hold. М 0

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- Each character is a variable, which ranges over the values 0 to 9.
- An *alldifferent* constraint between all variables, which states that two different variables must have different values. This is a very common constraint, which we will encounter in many other problems later on.
- Two *disequality constraints* (variable *X* must be different from value *V*) stating that the variables at the beginning of a number can not take the value 0.
- An arithmetic equality constraint linking all variables with the proper coefficients and stating that the equation must hold.



 $10000 \star M + 1000 \star O + 100 \star N + 10 \star E + Y$ ,

**labeling**(L). → Search

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#### Problem Program Constraint Setup Search Lessons Learned Choice of Model

- This is one model, not the model of the problem
- Many possible alternatives
- Choice often depends on your constraint system
  - Constraints available
  - Reasoning attached to constraints
- Not always clear which is the best model
- Often: Not clear what is the problem









• But how did the program come up with this solution?



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Problem Program <b>Constraint Setup</b> Search Lessons Learned	Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint	
Domain Definition		

 $[S, E, N, D, M, O, R, Y] \in \{0..9\}$ 



Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

### **Domain Visualization**



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Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

#### Alldifferent Constraint

alldifferent(L),

- Built-in of ic library
- No initial propagation possible
- Suspends, waits until variables are changed
- When variable is fixed, remove value from domain of other variables
- Forward checking



Alldifferent Constraint

### **Alldifferent Visualization**

Uses the same representation as the domain visualizer

	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν										
D										
Μ										
0										
R										
Y										

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**Basic Constraint Reasoning** 

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Problem Program **Constraint Setup** Search

**Disequality Constraints** 

**Disequality Constraints** 

S # = 0, M # = 0,

Remove value from domain

 $S \in \{1..9\}, M \in \{1..9\}$ 

Constraints solved, can be removed

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Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

## **Domains after Disequality**

	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν										
D										
Μ										
0										
R										
Y										

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Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

### **Equality Constraint**

Normalization of linear terms

- Single occurence of variable
- Positive coefficients
- Propagation



Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

#### Normalization



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## Simplified Equation

1000 \* *S* + 91 \* *E* + 10 \* *R* + *D* = 9000 \* *M* + 900 \* *O* + 90 \* *N* + *Y* 



**Disequality Constraints Equality Constraint** 

#### Propagation

$$\underbrace{\frac{1000 * S^{1..9} + 91 * E^{0..9} + 10 * R^{0..9} + D^{0..9}}_{1000..9918}}_{9000 * M^{1..9} + 900 * O^{0..9} + 90 * N^{0..9} + Y^{0..9}}_{9000..89919}$$

**Deduction:** 

$$M = 1, S = 9, O \in \{0..1\}$$

Why? Skip

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Reasoning



$$\underbrace{1000*S^{1..9}+91*E^{0..9}+10*R^{0..9}+D^{0..9}}_{9000..9918}=\underbrace{9000*M^{1..9}+900*O^{0..9}+90*N^{0..9}+Y^{0..9}}_{9000..9918}$$

- Lower bound of equation is 9000
- Rest of lhs (left hand side)  $(91 * E^{0..9} + 10 * R^{0..9} + D^{0..9})$  is atmost 918
- *S* must be greater or equal to  $\frac{9000-918}{1000} = 8.082$ 
  - otherwise lower bound of equation not reached by lhs
- *S* is integer, therefore  $S \ge \lceil \frac{9000-918}{1000} \rceil = 9$
- S has upper bound of 9, so S = 9



Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

#### Consider upper bound of M

 $\underbrace{1000 * S^{1..9} + 91 * E^{0..9} + 10 * R^{0..9} + D^{0..9}}_{9000..9918} = \underbrace{9000 * M^{1..9} + 900 * O^{0..9} + 90 * N^{0..9} + Y^{0..9}}_{9000..9918}$ 

- Upper bound of equation is 9918
- Rest of rhs (right hand side) 900 \* O<sup>0..9</sup> + 90 \* N<sup>0..9</sup> + Y<sup>0..9</sup> is at least 0
- *M* must be smaller or equal to  $\frac{9918-0}{9000} = 1.102$
- *M* must be integer, therefore  $M \leq \lfloor \frac{9918-0}{9000} \rfloor = 1$
- *M* has lower bound of 1, so M = 1

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Consider upper bound of C	)	

$$\underbrace{1000 * S^{1..9} + 91 * E^{0..9} + 10 * R^{0..9} + D^{0..9}}_{9000..9918} = \underbrace{9000 * M^{1..9} + 900 * O^{0..9} + 90 * N^{0..9} + Y^{0..9}}_{9000..9918}$$

- Upper bound of equation is 9918
- Rest of rhs (right hand side) 9000 \* 1 + 90 \* N<sup>0..9</sup> + Y<sup>0..9</sup> is at least 9000
- *O* must be smaller or equal to  $\frac{9918-9000}{900} = 1.02$
- *O* must be integer, therefore  $O \leq \lfloor \frac{9918-9000}{900} \rfloor = 1$
- *O* has lower bound of 0, so  $O \in \{0..1\}$



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Domain Definition Alldifferent Constraint Disequality Constraint Equality Constraint

## Propagation of equality: Result

	0	1	2	3	4	5	6	7	8	9
S		-	-	-	-	-	-	-	-	*
E										
Ν										
D										
Μ		*	-	-	-	-	-	-	-	-
0			*	*	*	×	*	×	×	*
R										
Y										

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Basic Constraint Reasoning

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Problem Program Constraint Setup Search

Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

## Propagation of alldifferent



 $O = 0, [E, R, D, N, Y] \in \{2..8\}$ 



Domain Definition Alldifferent Constraint Disequality Constraint Equality Constraint

## Waking the equality constraint

- Triggered by assignment of variables
- or update of lower or upper bound



$$1000 * 9 + 91 * E^{2..8} + 10 * R^{2..8} + D^{2..8} = 9000 * 1 + 900 * 0 + 90 * N^{2..8} + Y^{2..8}$$

$$1000 * 9 + 91 * E^{2..8} + 10 * R^{2..8} + D^{2..8} = 9000 * 1 + 900 * 0 + 90 * N^{2..8} + Y^{2..8}$$

$$91 * E^{2..8} + 10 * R^{2..8} + D^{2..8} = 90 * N^{2..8} + Y^{2..8}$$



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Domain Definition Alldifferent Constraint Disequality Constraint Equality Constraint

## Propagation of equality (Iteration 1)

$$\underbrace{91 * E^{2..8} + 10 * R^{2..8} + D^{2..8}}_{204..816} = \underbrace{90 * N^{2..8} + Y^{2..8}}_{182..728}$$

$$\underbrace{91 * E^{2..8} + 10 * R^{2..8} + D^{2..8} = 90 * N^{2..8} + Y^{2..8}}_{204..728}$$

$$N \ge 3 = \lceil \frac{204 - 8}{90} \rceil, E \le 7 = \lfloor \frac{728 - 22}{91} \rfloor$$

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Propagation of equality (Iteration 2)

$$91 * E^{2..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{3..8} + Y^{2..8}$$

$$\underbrace{91 * E^{2..7} + 10 * R^{2..8} + D^{2..8}}_{204..725} = \underbrace{90 * N^{3..8} + Y^{2..8}}_{272..728}$$

$$\underbrace{91 * E^{2..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{3..8} + Y^{2..8}}_{272..725}$$

$$E \ge 3 = \lceil \frac{272 - 88}{91} \rceil$$

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Domain Definition Alldifferent Constraint Disequality Constraint Equality Constraint

## Propagation of equality (Iteration 3)

$$91 * E^{3..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{3..8} + Y^{2..8}$$

$$\underbrace{91 * E^{3..7} + 10 * R^{2..8} + D^{2..8}}_{295..725} = \underbrace{90 * N^{3..8} + Y^{2..8}}_{272..728}$$

$$\underbrace{91 * E^{3..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{3..8} + Y^{2..8}}_{295..725}$$

$$N \ge 4 = \lceil \frac{295 - 8}{90} \rceil$$

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Basic Constraint Reasoning

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Propagation of equality (Iteration 4)

$$91 * E^{3..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{4..8} + Y^{2..8}$$

$$\underbrace{91 * E^{3..7} + 10 * R^{2..8} + D^{2..8}}_{295..725} = \underbrace{90 * N^{4..8} + Y^{2..8}}_{362..728}$$

$$\underbrace{91 * E^{3..7} + 10 * R^{2..8} + D^{2..8}}_{362..725} = 90 * N^{4..8} + Y^{2..8}$$

$$E\geq 4=\lceil\frac{362-88}{91}\rceil$$

Computation Computation

Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

## Propagation of equality (Iteration 5)

$$91 * E^{4..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{4..8} + Y^{2..8}$$

$$\underbrace{91 * E^{4..7} + 10 * R^{2..8} + D^{2..8}}_{386..725} = \underbrace{90 * N^{4..8} + Y^{2..8}}_{362..728}$$

$$\underbrace{91 * E^{4..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{4..8} + Y^{2..8}}_{386..725}$$

$$\underbrace{81 * E^{4..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{4..8} + Y^{2..8}}_{362..728}$$



$$91 * E^{4..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{5..8} + Y^{2..8}$$

$$\underbrace{91 * E^{4..7} + 10 * R^{2..8} + D^{2..8}}_{386..725} = \underbrace{90 * N^{5..8} + Y^{2..8}}_{452..728}$$

$$\underbrace{91 * E^{4..7} + 10 * R^{2..8} + D^{2..8} = 90 * N^{5..8} + Y^{2..8}}_{452..725}$$

$$N \geq 5 = \lceil \frac{452-8}{90} \rceil, E \geq 4 = \lceil \frac{452-88}{91} \rceil$$

No further propagation at this point

Constraint Computation Centre

Domain Definition Alldifferent Constraint Disequality Constraints Equality Constraint

## Domains after setup

	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν										
D										
Μ										
0										
R										
Y										

Constraint Computation Computation

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laboling huilt-in		

labeling([S,E,N,D,M,O,R,Y])

- Try variable is order given
- Try values starting from smallest value in domain
- When failing, backtrack to last open choice
- Chronological Backtracking
- Depth First search













Step 1 Step 2 Further Step Solution

## Assignment E = 4

	0	1	2	3	4	5	6	7	8	9
S										
E					*	-	-	-		
Ν										
D										
Μ										
0										
R										
Y										

Constraint Computation Centre

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Problem Program Constraint Setur	Step 1 Step 2	

# Propagation of E = 4, equality constraint

Search

$$91 * 4 + 10 * R^{2..8} + D^{2..8} = 90 * N^{5..8} + Y^{2..8}$$

$$\underbrace{91 * 4 + 10 * R^{2..8} + D^{2..8}}_{386..452} = \underbrace{90 * N^{5..8} + Y^{2..8}}_{452..728}$$

$$\underbrace{91 * 4 + 10 * R^{2..8} + D^{2..8}}_{452} = 90 * N^{5..8} + Y^{2..8}}_{452}$$

$$N = 5, Y = 2, R = 8, D = 8$$

Step 1 Step 2 Further Step Solution

## Result of equality propagation

	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν						*	-	-	-	
D			-	-	-	-	-	-	*	
Μ										
0										
R			-	-	-	-	-	-	*	
Y			*	-	-	-	-	-	-	

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Problem Program Constraint Setup Search

Step 1 Step 2 Further Step Solution

## Propagation of alldifferent



Alldifferent fails!



Step 1 Step 2 Further Step

Step 2, Alternative E = 5

Return to last open choice, E, and test next value





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Assic	nment	E=5
	·/	

	0	1	2	3	4	5	6	7	8	9
S										
E					-	*	-	-		
N										
D										
Μ										
0										
R										
Y										



Step 1 Step 2 Further Step Solution

## Propagation of alldifferent



 $N \neq 5, N \ge 6$ 



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Basic Constraint Reasoning

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Problem Program Constraint Setup <b>Search</b> Lessons Learned	Step 1 Step 2 Further Steps Solution
Propagation of equality	

$$91 * 5 + 10 * R^{2..8} + D^{2..8} = 90 * N^{6..8} + Y^{2..8}$$

$$\underbrace{91 * 5 + 10 * R^{2..8} + D^{2..8}}_{477..543} = \underbrace{90 * N^{6..8} + Y^{2..8}}_{542..728}$$

$$\underbrace{91 * 5 + 10 * R^{2..8} + D^{2..8}}_{542..543} = 90 * N^{6..8} + Y^{2..8}$$

$$N = 6, Y \in \{2,3\}, R = 8, D \in \{7..8\}$$



Step 1 Step 2 Further Step Solution

## Result of equality propagation

	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν							*	-	-	
D			×	×	*		*			
Μ										
0										
R			-	-	-		-	-	*	
Y					*		*	*	×	

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Basic Constraint Reasoning

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Problem Program Constraint Setup **Search** Lessons Learned

Step 1 Step 2 Further Step Solution

## Propagation of alldifferent





Step 1 Step 2 Further Step Solution

## Propagation of equality

$$91 * 5 + 10 * 8 + 7 = 90 * 6 + Y^{2..3}$$

$$\underbrace{91 * 5 + 10 * 8 + 7}_{542} = \underbrace{90 * 6 + Y^{2..3}}_{542..543}$$

$$\underbrace{91 * 5 + 10 * 8 + 7 = 90 * 6 + Y^{2..3}}_{542}$$

$$Y = 2$$

**Basic Constraint Reasoning** 

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	Problem Program Constraint Setup Search Lessons Learned	Step 1 <b>Step 2</b> Further Steps Solution	

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## Last propagation step

	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν										
D										
Μ										
0										
R										
Y			*	-						



Step 1 Step 2 Further Steps Solution

## **Complete Search Tree**





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Problem Program	Step 1

Solution

**Basic Constraint Reasoning** 

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Search

Solution

	9	5	6	7
+	1	0	8	5
1	0	6	5	2



#### Problem Program Constraint Setup Search Lessons Learned Topics introduced

- Finite Domain Solver in ECLiPSe, ic library
- Models and Programs
- Constraint Propagation and Search
- Basic constraints: linear arithmetic, alldifferent, disequality
- Built-in search: labeling
- Visualizers for variables, constraints and search



- Constraint models are expressed by variables and constraints.
- Problems can have many different models, which can behave quite differently. Choosing the best model is an art.
- Constraints can take many different forms.
- Propagation deals with the interaction of variables and constraints.
- It removes some values that are inconsistent with a constraint from the domain of a variable.
- Constraints only communicate via shared variables.



#### Problem Program **Constraint Setup** Search Lessons Learned Lessons Learned

- Propagation usually is not sufficient, search may be required to find a solution.
- Propagation is data driven, and can be quite complex even for small examples.
- The default search uses chronological depth-first backtracking, systematically exploring the complete search space.
- The search choices and propagation are interleaved, after every choice some more propagation may further reduce the problem. Constraint



- Do we need the constraint "Numbers do not begin with a zero"?
- This is not given explicitly in the problem statement
- Remove disequality constraints from program
- Previous solution is still a solution
- Does it change propagation?
- Does it have more solutions?



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Model without Disequality Multiple Equations

#### Program without Disequality



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Alternative Models Exercises

Model without Disequality Multiple Equations

## After Setup without Disequality

	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν										
D										
Μ										
0										
R										
Y										



Model without Disequality Multiple Equations

## Setup Comparison

original										
	0	1	2	3	4	5	6	7	8	9
S										
E										
Ν										
D										
Μ										
0										
R										
Y										



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Alternative Models Exercises

Model without Disequality Multiple Equations

## Search Tree: Many Solutions





- Large equality difficult to understand by humans
- Replace with multiple, simpler equations
- Linked by carry variables (0/1)
- Should produce same solutions
- Does it give same propagation?



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Model without Disequality Multiple Equations

#### **Carry Variables with Multiple Equations**



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Alternative Models Exercises

Model without Disequality Multiple Equations

## With Carry Variables: After Setup

	0	1	2	3	4	5	6	7	8	9
S										
E										
N										
D										
Μ										
0										
R										
Y										

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Model without Disequality Multiple Equations

## Setup Comparison

original										
	0	1	2	3	4	5	6	7	8	9
S										
Е										
Ν										
D										
Μ										
0										
R										
Y										



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Alternative Models Exercises

Model without Disequality Multiple Equations

### Search Tree: First Solution





Model without Disequality Multiple Equations

### Comparison



- This is solving the original problem
- Search tree slightly bigger
- Caused here by missing interaction of equations
- And repeated variables
- But: Introducing auxiliary variables not always bad!

Choice of Model



### Exercises

Does the reasoning for the equality constraints that we have presented remove all inconsistent values? Consider the constraint Y=2\*X.
 Why is it important to remove multiple occurences of the same variable from an equality constraint? Give an example!
 Solve the puzzle DONALD+GERALD=ROBERT. What is the state of the variables before the search, after the initial constraint propagation?
 Solve the puzzle Y\*WORRY = DOOOOD. What is different?
 (extra credit) How would you design a program that finds constraint in example?

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## Chapter 5: Global Constraints(Sudoku)

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#### ECLiPSe ELearning Overview

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**Global Constraints** 



Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

#### What we want to introduce

- Global Constraints
  - Powerful modelling abstractions
  - Non-trivial propagation
- Consistency Levels
  - Tradeoff between speed and propagation
  - Characterisation of reasoning power
- Example: Alldifferent
  - 3 variants shown



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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

Methodology

- Evaluation on Sudoku puzzle
- Comparing
  - Initial setup
  - Search
  - Performance
- Explaining reasoning inside constraint
- Link to general classification of global constraints



Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

### **Problem Definition**

#### Sudoku

Fill in numbers from 1 to 9 so that each row, column and block contain each number exactly once

$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	4 0 0
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1 2 3
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	4 5 6
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	7 8 9
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1 2 3
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	4 5 6
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	7 8 9
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1 2 3
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	4 5 6
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	7 8 9
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1 2 3
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	4 5 6
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	7 8 9
4 5 6 5 4 7 8 9 9 7 8 9 7 8 9 7 8 9	1 2 3
7 8 9         7 8 9 <th< th=""><th>4 5 6</th></th<>	4 5 6
<b>6 1</b> 2 3 1 2 3 <b>1</b> 2 3 1 1 2 3 1 1 2 3	789
789789 78978978978978978978	6
1 2 3 1 2 3 1 2 3 1 2 3	6
4 5 6 4 5 6 4 5 6 4 5 6 🍾 1 4 5 6 4 5 6 4 5	<b>6</b>
789789789789789 💙 📕 78978978	6 1 2 3 4 5 6
1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3	6 1 2 3 4 5 6 7 8 9
4 5 6 4 5 6 4 5 6 4 5 6 4 5 6 4 5 6 7 4 5 6 1	6 1 2 3 4 5 6 7 8 9 1 2 3
7 8 9 7 8 9 7 8 9 7 8 9 7 8 9 7 8 9 7 8 9	6 1 2 3 4 5 6 7 8 9 1 2 3 4 5 6

1	2	3	4	5	6	7	8	9
6	4	9	7	8	2	1	5	3
8	5	7	1	3	9	4	6	2
7	1	5	6	9	3	2	4	8
4	9	2	8	1	7	6	З	5
3	6	8	5	2	4	9	1	7
2	8	1	9	4	5	3	7	6
5	3	6	2	7	1	8	9	4
9	7	4	3	6	8	5	2	1



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Global Constraints

#### Problem

Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

### Model

- A variable for each cell, ranging from 1 to 9
- A 9x9 matrix of variables describing the problem
- Preassigned integers for the given hints
- all different constraints for each row, column and 3x3 block



Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

### Reminder: alldifferent

- Argument: list of variables
- Meaning: variables are pairwise different
- Reasoning: Forward Checking (FC)
  - When variable is assigned to value, remove the value from all other variables
  - If a variable has only one possible value, then it is assigned
  - If a variable has no possible values, then the constraint fails
  - Constraint is checked whenever one of its variables is assigned
  - Equivalent to decomposition into binary disequality constraints



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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

Declarations

:-module(sudoku).

- :-export(top/0).
- :-lib(ic).

top:-

problem(Matrix),
model(Matrix),
writeln(Matrix).


#### Data

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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

## Main Program

```
model (Matrix) :-
    Matrix[1...9,1...9] :: 1...9,
     (for(I,1,9),
      param (Matrix) do
         alldifferent(Matrix[I,1..9]),
         alldifferent (Matrix [1..9, I])
     ),
     (multifor([I,J],[1,1],[7,7],[3,3]),
      param (Matrix) do
         alldifferent (flatten (Matrix [I...I+2, J...J+2]))
     ),
                                                           Cork
                                                        Constraint
    flatten_array(Matrix,List),
                                                        omputation
                                                          Centre
     labeling (List).
```

## **Domain Visualizer**

- Problem shown as matrix
- Each cell corresponds to a variable
- Instantiated: Shows integer value (large)
- Uninstantiated: Shows values in domain

1 2 3 1		
	3	1 2 3
1 4 5 6 2 4 5 6 4 5 6 4 5 6 4 5 6 4 5	6	456
789 789 789 789 789 789 789 789 789 789	9	789
1 2 3 1	3	1 2 3
4 5 6 4 5 6 4 5 6 🍳 🥂 4 5 6 4 5 6 4 5	6	456
7 8 9 7 8 9 7 8 9 💙 🦵 7 8 9 7 8 9 7 8	9	789
1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3		
4 5 6 4 5 6 4 5 6 4 5 6 🤈 4 5 6 4 5 6 🕨	5	6
7 8 9 7 8 9 7 8 9 7 8 9 🝊 7 8 9 7 8 9 🛰		U
1 2 3 1 2 3 1 2 3 1 2 3		1 2 3
4 5 6 4 5 6 7 4 5 6 4 5 6 7 6 8	ξ.	456
789789 7 789789 🝊 🗸 🗸		789
1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3		1 2 3
4 5 6 🔾 4 5 6 4 5 6 4 5 6 4 5 6 4 5 6 5 6 5 6 5		456
7 8 9 💙 7 8 9 7 8 9 7 8 9 7 8 9 7 8 9 7 8 9 4	-	789
1 2 3 1 2 3 1 2 3 1 2 3	3	1 2 3
4 5 6 <b>5 1 7</b> 4 5 6 4 5 6 <b>9</b> 4 5	6	456
789 🗸 🥆 789789 🗸 78	9	789
1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2	3	1 2 3
<b>6 1</b> 4 5 6 4 5 6 <b>9</b> 4 5 6 4 5 6 4 5	6	456
789789 789789 78978978	9	789
1 2 3 1 2 3 1 2 3 1 2 3	3	1 2 3
4 5 6 4 5 6 4 5 6 4 5 6 🌏 🤺 4 5 6 4 5	6	456
7 8 9 7 8 9 7 8 9 7 8 9 💙 📕 7 8 9 7 8	9	789
1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3 1 2 3	3	
4 5 6 4 5 6 4 5 6 4 5 6 4 5 6 4 5 6 7 4 5	6	1
7 8 9 7 8 9 7 8 9 7 8 9 7 8 9 7 8 9 7 8 9 1 8 9 1 8 9 1 8 9 1 8 9 7 8 9 7 8 9 1 1 8 9 1 8 9 1 8 9 1 1 8 9 1 1 8 9 1 1 1 1	9	



Problem Program

**Global Constraints** 

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Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

#### **Constraint Visualizer**

- Problem shown as matrix
- Currently active constraint highlighted
- Values removed at this step shown in blue
- Values assigned at this step shown in red

1	12 34	2	25 36	2 5 4 6	25 34 6	1 3 7	1 4 7 6	1 34 76
5 4 6	2 3 4	5 3 6	3	4	25 34 6	839	8 4 6	34 96
4 7 6	1 34	1 3 6	836	2	34	1 83 7	5	6
3	1	7	5 7 6	5 6	2	6	8	5 76
8	9	6	5 8 7	5 8	15 7	15 8 7	2	1 5 4 7
2	5	4	7	6	8	9	1	3
6	4	1 5 8 6	5 8 96	8	1 5 4 6	15 89	1 8 4 6	1 5 4 96
5 4 7 6	2 34 9	5 3 6	25 3 796	3	1	5 3 79	2 4 7 6	5 34 796
5	12 3 9	1 5 3 6	25 3 796	25	125 3 76	7	12	1



# Initial State (Forward Checking)





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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search

Lessons Learned

# Propagation Steps (Forward Checking)

1	1 2 3 4	2	25 36	25 4 6	2 5 3 4 6	1 3 7	1 4 7 6	1 34 76
5 4 6	2 3 4	5 3 6	3	4	25 34 6	83 9	8 4 6	34 96
4 7 6	1 34	1 3 6	83 6	2	34 6	1 8 3 7	5	6
3		7	5 7 6	5 6	2	6	8	5 7 6
8	9	6	5 8 7	5 8 4	1 5 4 7	15 8 7	2	1 5 4 7
2	5	4	7	2 8	12 3	9	12 8	1 3
6	4	1 5 8 6	5 8 96	8	1 5 4 6	15 89	1 8 4 6	1 5 4 96
5 4 7 6	2 3 4 9	5 3 6	2 5 3 7 9 6	3	1	5 3 7 9	2 4 7 6	5 3 4 7 9 6
5 7 6	12 3 9	1 5 3 6	25 3796	25 6	1 2 5 3 7 6	7	12 76	1



## After Setup (Forward Checking)





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#### Can we do better?

• The alldifferent constraint is missing propagation

- How can we do more propagation?
- Do we know when we derive all possible information from the constraint?
- Constraints only interact by changing domains of variables



Bounds Consistency Domain Consistency Comparison

# A Simpler Example

```
:-lib(ic).
top:-
    X :: 1..2,
    Y :: 1..2,
    Z :: 1..3,
    alldifferent([X,Y,Z]),
    writeln([X,Y,Z]).
```

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Bounds Consistency Domain Consistency Comparison

**Using Forward Checking** 

- No variable is assigned
- No reduction of domains
- But, values 1 and 2 can be removed from Z
- This means that Z is assigned to 3



Bounds Consistency Domain Consistency Comparison

Х

Y

7

1

2

3

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# Visualization of alldifferent as Graph

- Show problem as graph with two types of nodes
  - Variables on the left
  - Values on the right
- If value is in domain of variable, show link between them
- This is called a *bipartite* graph





#### Value Graph for

- X ::: 1..2, Y ::: 1..2,
- Z :: 1..3



# A Simpler Example



#### Check interval [1,2]



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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

# A Simpler Example



- Find variables completely contained in interval
- There are two: X and Y
- This uses up the capacity of the interval



# A Simpler Example



#### No other variable can use that interval



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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

# A Simpler Example



Z — 3

Only one value left in domain of Z, this can be assigned



Bounds Consistency Domain Consistency Comparison

#### Idea (Hall Intervals)

- Take each interval of possible values, say size N
- Find all *K* variables whose domain is completely contained in interval
- If K > N then the constraint is infeasible
- If K = N then no other variable can use that interval
- Remove values from such variables if their bounds change
- If K < N do nothing
- Re-check whenever domain bounds change





- Problem: Too many intervals  $(O(n^2))$  to consider
- Solution:
  - Check only those intervals which update bounds
  - Enumerate intervals incrementally
  - Starting from lowest(highest) value
  - Using sorted list of variables
- Complexity:  $O(n \log(n))$  in standard implementations
- Important: Only looks at min/max bounds of variables



Bounds Consistency Domain Consistency Comparison

#### **Bounds Consistency**

Definition

A constraint achieves *bounds consistency*, if for the lower and upper bound of every variable, it is possible to find values for all other variables between their lower and upper bounds which satisfy the constraint.





- Bounds consistency only considers min/max bounds
- Ignores "holes" in domain
- Sometimes we can improve propagation looking at those holes



Bounds Consistency Domain Consistency Comparison

# Another Simple Example

```
:-lib(ic).
top:-
    X :: [1,3],
    Y :: [1,3],
    Z :: 1..3,
    alldifferent([X,Y,Z]),
    writeln([X,Y,Z]).
```

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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search

Bounds Consistency Domain Consistency Comparison

## Another Simple Example



#### Value Graph for

- X :: [1,3],
- Y :: [1,3],
- Z :: 1..3



Bounds Consistency Domain Consistency Comparison

# Another Simple Example



- Check interval [1,2]
- No domain of a variable completely contained in interval
- No propagation



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Another Simple Example	



- Check interval [2,3]
- No domain of a variable completely contained in interval
- No propagation



Bounds Consistency Domain Consistency Comparison

# Another Simple Example



But, more propagation is possible, there are only two solutions



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Bounds Consistency Domain Consistency Comparison

## Another Simple Example



Solution 1: assignment in blue



Bounds Consistency Domain Consistency Comparison

## Another Simple Example



#### Solution 2: assignment in green



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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

Bounds Consistency Domain Consistency Comparison

#### Another Simple Example



Combining solutions shows that Z=1 and Z=3 are not possible. Can we deduce this without enumerating solutions?



Bounds Consistency Domain Consistency Comparison

## Solutions and maximal matchings

- A *Matching* is subset of edges which do not coincide in any node
- No matching can have more edges than number of variables
- Every solution corresponds to a maximal matching and vice versa
- If a link does not belong to some maximal matching, then it can be removed





- Possible to compute all links which belong to some matching
  - Without enumerating all of them!
- Enough to compute one maximal matching
- Requires algorithm for *strongly connected components*
- Extra work required if more values than variables
- All links (values in domains) which are not supported can be removed
- Complexity:  $O(n^{1.5}d)$



Bounds Consistency Domain Consistency Comparison

## **Domain Consistency**

Definition

A constraint achieves *domain consistency*, if for every variable and for every value in its domain, it is possible to find values in the domains of all other variables which satisfy the constraint.

- Also called generalized arc consistency (GAC)
- or hyper arc consistency





- NO! This extracts all information from this one constraint
- We could perhaps improve speed, but not propagation
- But possible to use different model
- Or model interaction of multiple constraints



Bounds Consistency Domain Consistency Comparison

## Should all constraints achieve domain consistency?

- Domain consistency is usually more expensive than bounds consistency
  - Overkill for simple problems
  - Nice to have choices
- For some constraints achieving domain consistency is NP-hard
  - We have to live with more restricted propagation





- ic\_global library bounds consistent version
- ic\_global\_gac library domain consistent version
- Choose which version to use by using module annotation
- Choice can be passed as parameter



#### **Declarations**

:-module(sudoku). :-export(top/0). :-lib(ic). :-lib(ic global).

- :-lib(ic\_global\_gac).

```
top:-
```

problem (Matrix), model(ic global, Matrix), writeln (Matrix).

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Helmut Simonis **Global Constraints** 

Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

#### Main Program

```
model(Method, Matrix):-
    Matrix[1...9,1...9] :: 1...9,
     (for(I,1,9),
     param (Method, Matrix) do
         Method:alldifferent(Matrix[I,1..9]),
         Method:alldifferent(Matrix[1..9,I])
    ),
     (multifor([I,J],[1,1],[7,7],[3,3]),
     param(Method, Matrix) do
         Method:alldifferent(flatten(Matrix[I...I+2,
                                              J.J+2]))
                                                      onstraint
    ),
                                                     omputation
                                                       Centre
    flatten_array (Matrix, List), labeling (List).
```

Bounds Consistency Domain Consistency Comparison

#### Initial State (Bounds Consistency)





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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned

#### Bounds Consistency

Domain Consistency Comparison

#### Propagation Steps (Bounds Consistency)





Bounds Consistency Domain Consistency Comparison

# After Setup (Bounds Consistency)





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Global Constraints

Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search

Lessons Learned

Bounds Consistency Domain Consistency Comparison

## Initial State (Domain Consistency)





Bounds Consistency Domain Consistency Comparison

## Propagation Steps (Domain Consistency)





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Bounds Consistency Domain Consistency Comparison

#### After Setup (Domain Consistency)

1	2	3	4	5	6	7	1 2	1 2
3 2	4	3 2	7	8	2		5	3
8	5	7	1	3	9	4	6	2
7	1	5	3 1 2	3 2	3	2	4	3 1
4	9	2	3	1	7	3	3	5
3	6	8	5	2	4	9	~	7
2	8	1	3 2	4	5	3	7	3
5	3	3	2	7	1	3	1 2	4
3	7	4	3	3	8	5	2	1



Comparison

Comparison

#### Forward Checking

-	_		_		_	_		_
1	1234	2	25 36	546	2 5 4 6	1 3 7	1 4 7 6	34
5 4 6	2 3 4	5 3 6	3	4	2 5 4 6	8 3 9	4	34
4 7 6	1 3 4	1 3 6	836	2	4 6	1 8 3 7	5	6
З	1	7	5 7 6	5 6	2	6	8	7
8	9	6	5 8 7	5 8	15 7	5	2	7
2	5	4	7	6	8	9	1	3
6	4	1586	5 96	8	546	1 5 9	1 6	9 6
5 4 6	3 4 9	5 3 6	25 796	3	1	5 3 7 9	2	3 796
5	1 3 9	15 36	25 796	5	25	7	12	1

#### Bounds Consistency Domain Consistency

1	12	2	3	4	2 3	1	1 4 5	4 5
3	2 6	3 5	5	6	2 3	76	9.5	6 8 5
6	4	1 6	1	2	7	1 6	8	9
5	1	4	3 4 5	3 5	2	9	3	3
3	7	9	3	7	5	3	2	4
2	8	6	4	9	3	7	1	5
9	6	1	3	3	4	13	1 5	3 8 5
4	6	3	23	5	1	3 6 4 8	2 4 5	3 6 4 8 5
3 5	1 6 8	1 6	2 8	3	6	4	12	1

1	2	3	4	5	6	7	1 2	1 2
3	4	3	7	8	2	1	5	3
8	5	7	1	3	9	4	6	2
7	1	5	3	3	3	2	4	3
4	9	2	3	1	7	3	3	5
3	6	8	5	2	4	9	$\overline{}$	7
2	8	1	3 2	4	5	3	7	3
5	3	3	2	7	1	3	1 2	4
3	7	4	3	3	8	5	2	1

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**Global Constraints** 



- This does not always happen
- Sometimes, two methods produce same amount of propagation
- Possible to predict in certain special cases
- In general, tradeoff between speed and propagation
- Not always fastest to remove inconsistent values early
- But often required to find a solution at all



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# Simple search routine

- Enumerate variables in given order
- Try values starting from smallest one in domain
- Complete, chronological backtracking





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Problem Program Initial Propagation (Forward Checking) Improved Reasoning

Search

Search Tree (Bounds Consistency)





Helmut Simonis **Global Constraints** 

Problem Program Initial Propagation (Forward Checking)

Improved Reasoning Search

# Search Tree (Domain Consistency)



Solution

## Observations

- Search tree much smaller for bounds/domain consistency
- Does not always happen like this
- Smaller tree = Less execution time
- Less reasoning = Less execution time
- Problem: Finding best balance
- For Sudoku: not good enough, should not require any search!



					Helr	mut Sin	nonis	Global Constraints		
Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned								Solution		
oluti	ion									
1	2	2	Λ	5	6	7	8	0		
		0	+ 7	0	0		0			
6	4	9	1	8	2	1	5	3		
8	5	7	1	3	9	4	6	2		
7	1	5	6	9	3	2	4	8		
4	9	2	8	1	7	6	3	5		
3	6	8	5	2	4	9	1	7		
2	Q	1	0	1	5	S	7	6		



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6

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# **Global Constraints**

- Powerful modelling abstractions
- Efficient reasoning



- Defined levels of propagation
- Tradeoff speed/reasoning
- Characterisation of power of constraint



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## Alldifferent Variants

- Forward Checking
  - Only reacts when variables are assigned
  - Equivalent to decomposition into binary constraints
- Bounds Consistency
  - Typical best compomise speed/reasoning
  - Works well if no holes in domain
- Domain Consistency
  - Extracts all information from single constraint
  - Cost only justified for very hard problems



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Problem Program Initial Propagation (Forward Checking) Improved Reasoning Search Lessons Learned	
End of Chapter 5	

Thank you!

Some optional material follows



# Bigger Example

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Global Constraints

Complete Example: Domain Consistent Alldifferent Generic Model Exercises

# Making constraint domain consistent



Problem shown as bipartite graph



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#### Making constraint domain consistent



Complete Example: Domain Consistent Alldifferent Generic Model Exercises

## Making constraint domain consistent



Orient graph (edges in matching from variables to values, all others from values to variables), mark edges in matching



#### Making constraint domain consistent



Complete Example: Domain Consistent Alldifferent Generic Model Exercises

## Making constraint domain consistent



Find unmatched value nodes (here node 7, magenta)



## Making constraint domain consistent



Complete Example: Domain Consistent Alldifferent Generic Model Exercises

## Making constraint domain consistent



All unmarked edges can be removed



## Making constraint domain consistent



Complete Example: Domain Consistent Alldifferent Generic Model Exercises

# Extended Example

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# No propagation in expanded example



Complete Example: Domain Consistent Alldifferent Generic Model

Exercises

## No propagation in expanded example



Find maximal matching (in blue)



#### No propagation in expanded example



Orient graph (edges in matching from variables to values, all others from values to variables), mark edges in matching



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Global Constraints

Complete Example: Domain Consistent Alldifferent Generic Model Exercises

#### No propagation in expanded example



Find strongly connected components (green and brown), mark their edges



#### No propagation in expanded example



Complete Example: Domain Consistent Alldifferent Generic Model Exercises

## No propagation in expanded example



Find alternating paths from such nodes (in magenta), mark their edges



#### No propagation in expanded example



Complete Example: Domain Consistent Alldifferent Generic Model Exercises

## No propagation in expanded example



Continue with alternating paths, all edges marked, no propagation, constraint is domain consistent


#### Observation

- A lot of effort for no propagation
- Problem: Slows down search without any upside
- Constraint is woken every time any domain is changed
- How often does the constraint do actual pruning?



- How to generalize program for different sizes (4,9,16,25,36...)
- Add parameter R (Order, number of blocks in a row/column)
- Size N is square of R
- Remove explicit integer bounds by expressions
- Useful to do this change as rewriting of working program



#### Main Program

```
model(R,M,Matrix):-
    N is R*R, Matrix [1...N, 1...N] :: 1...N,
     (for(I,1,N),
      param(N,M,Matrix) do
         M:alldifferent(Matrix[I,1..N]),
         M:alldifferent(Matrix[1..N,I])
     ),
     (multifor([I,J],[1,1],[N-R+1,N-R+1],[R,R]),
      param(R,M,Matrix) do
         M: alldifferent (flatten (Matrix [I...I+R-1,
                                         J..J+R-1]))
                                                            Cork
                                                         Constraint
     ),
                                                        Computation
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    flatten array (Matrix, List), labeling (List).
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                               Global Constraints
```

Complete Example: Domain Consistent Alldifferent Generic Model Exercises

#### Exercises



## Chapter 6: Search Strategies (N-Queens)

#### Helmut Simonis

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#### ECLiPSe ELearning Overview

 Keintre

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 Search Strategies
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Problem Program Naive Search Improvements	
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1 Problem	
2 Program	
3 Naive Search	
4 Improvements	
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Droblem	
Problem Program Naive Search Improvements	
What we want to introduce	

- Importance of search strategy, constraints alone are not enough
- Dynamic variable ordering exploits information from propagation
- Variable and value choice
- Hard to find strategy which works all the time
- search builtin, flexible search abstraction
- Different way of improving stability of search routine



#### **Example Problem**

- N-Queens puzzle
- Rather weak constraint propagation
- Many solutions, limited number of symmetries
- Easy to scale problem size

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Program Naive Search	
Improvements	
Problem Definition	

#### 8-Queens

Place 8 queens on an 8  $\times$  8 chessboard so that no queen attacks another. A queen attacks all cells in horizontal, vertical and diagonal direction. Generalizes to boards of size  $N \times N$ .

				1

Solution for board size  $8\times8$ 



#### A Bit of History

- This is a rather old puzzle
- Dudeney (1917) cites Nauck (1850) as source
- Certain solutions for all sizes can be constructed, this is not a hard problem
- Long history in AI and CP papers
- Important: Haralick and Elliot (1980) describing the first-fail principle

			Computation
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	Problem <b>Program</b> Naive Search Improvements	<b>Model</b> Program (Array version) Program (List Version)	
Basic Model			

- Cell based Model
  - A 0/1 variable for each cell to say if it is occupied or not
  - Constraints on rows, columns and diagonals to enforce no-attack
  - $N^2$  variables, 6N 2 constraints
- Column (Row) based Model
  - A 1..N variable for each column, stating position of queen in the column
  - Based on observation that each column must contain exactly one queen
  - N variables,  $N^2/2$  binary constraints



Cork Constraint

Model Program (Array version) Program (List Version)

assign  $[X_1, X_2, \dots X_N]$ 

s.t.

$$\forall 1 \leq i \leq N : \quad X_i \in 1..N \\ \forall 1 \leq i < j \leq N : \quad X_i \neq X_j \\ \forall 1 \leq i < j \leq N : \quad X_i \neq X_j + i - j \\ \forall 1 \leq i < j \leq N : \quad X_i \neq X_j + j - i$$



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Problem Program Naive Search Improvements	Model Program (Array version) Program (List Version)	
Main Program (Array Versi	on)	

```
:-module(array).
:-export(top/0).
:-lib(ic).
top:-
    nqueen(8,Array), writeln(Array).
nqueen (N, Array) :-
    dim(Array,[N]),
    Array[1..N] :: 1..N,
    alldifferent(Array[1..N]),
    noattack(Array,N),
    labeling(Array[1..N]).
```



Program (Array version)

#### Generating binary constraints

```
noattack(Array, N):-
     (for(I, 1, N-1)),
     param(Array, N) do
         (for(J,I+1,N)),
          param(Array, I) do
             subscript(Array,[I],Xi),
             subscript(Array,[J],Xj),
             D is I-J,
             Xi \# = Xj+D,
             Xj # = Xi+D
         )
    ).
```

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Search Strategies

Problem Program Naive Search Improvements

Program (List Version)

#### Main Program (List Version)

```
:-module(nqueen).
:-export(top/0).
:-lib(ic).
```

```
top:-
```

nqueen(8,L), writeln(L).

```
nqueen(N,L):-
    length(L,N),
    L :: 1...N,
    alldifferent(L),
    noattack(L),
    labeling(L).
```



Program (Array version) Program (List Version)

#### Generating binary constraints

```
noattack([]).
noattack([H|T]):-
    noattack1(H,T,1),
    noattack(T).
```

```
noattack1(_,[],_).
noattack1(X, [Y|R], N):-
    X \# = Y + N,
    Y \# = X + N,
    N1 is N+1,
    noattack1(X,R,N1).
```



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Problem Program Naive Search Improvements

#### **Default Strategy**









- Even for small problem size, tree can become large
- Not interested in all details
- Ignore all automatically fixed variables
- For more compact representation abstract failed sub-trees



# **Compact Representation**





- How stable is the model?
- Try all sizes from 4 to 100
- Timeout of 100 seconds



## Naive Stategy, Problem Sizes 4-100







- Time very reasonable up to size 20
- Sizes 20-30 times very variable
- Not just linked to problem size
- No size greater than 30 solved within timeout



Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### **Possible Improvements**

- Better constraint reasoning
  - Remodelling problem with 3 alldifferent constraints
  - Global reasoning as described before
  - Not explored here
- Better control of search
  - Static vs. dynamic variable ordering
  - Better value choice
  - Not using complete depth-first chronological backtracking



- Heuristic Static Ordering
  - Sort variables before search based on heuristic
  - Most important decisions
  - Smallest initial domain
- Dynamic variable ordering
  - Use information from constraint propagation
  - Different orders in different parts of search tree
  - Use all information available



Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### First Fail strategy

- Dynamic variable ordering
- At each step, select variable with smallest domain
- Idea: If there is a solution, better chance of finding it
- Idea: If there is no solution, smaller number of alternatives
- Needs tie-breaking method



- First fail in many constraint systems have slightly different tie breakers
- Hard to compare result across platforms
- Best to compare search trees, i.e. variable choices in all branches of tree



Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### **Modification of Program**

```
:-module(nqueen).
:-export(top/0).
:-lib(ic).
top:-
    nqueen(8,L), writeln(L).
nqueen(N,L):-
    length(L,N),
    L :: 1..N,
    alldifferent(L),
    noattack(L),
    search(L,0,first_fail,indomain,complete,[]).
```



Search Strategies

• Packaged search library in ic constraint solver

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- Provides many different alternative search methods
- Just select a combination of keywords
- Extensible by user



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Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### search Parameters

#### search(L,0,first\_fail,indomain,complete,[])

- List of variables (or terms, covered later)
- O for list of variables
- Variable choice, e.g. first\_fail, input\_order
- 4 Value choice, e.g. indomain
- Tree search method, e.g. complete
- Optional argument (or empty) list



- Determines the order in which variables are assigned
- input\_order assign variables in static order given
- first\_fail select variable with smallest domain first
- most\_constrained like first\_fail, tie break based on number of constraints in which variable occurs
- Others, including programmed selection



Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### Value Choice

- Determines the order in which values are tested for selected variables
- indomain Start with smallest value, on backtracking try next larger value
- indomain\_max Start with largest value
- indomain\_middle Start with value closest to middle of domain
- indomain\_random Choose values in random order



- Board size 16x16
- Naive (Input Order) Strategy
- First Fail variable selection



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Dynamic Variable Choice Improved Heuristics Making Search More Stable

# Naive (Input Order) Strategy (Size 16)



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Dynamic Variable Choice Improved Heuristics Making Search More Stable

## FirstFail Strategy (Size 16)





Dynamic Variable Choice

## **Comparing Solutions**





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Dynamic Variable Choice Making Search More Stable

#### FirstFail, Problem Sizes 4-100



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#### Observations

- This is much better
- But some sizes are much harder
- Timeout for sizes 88, 91, 93, 97, 98, 99

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Can we do better?		

- Improved initial ordering
  - Queens on edges of board are easier to assign
  - Do hard assignment first, keep simple choices for later
  - Begin assignment in middle of board
- Matching value choice
  - Values in the middle of board have higher impact
  - Assign these early at top of search tree
  - Use indomain\_middle for this



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**Improved Heuristics** Making Search More Stable

#### **Modified Program**

```
:-module(nqueen).
:-export(top/0).
:-lib(ic).
top:-
    nqueen(16,L),writeln(L).
nqueen(N,L):-
    length(L,N),
    L :: 1...N,
    alldifferent(L),
    noattack(L),
    reorder(L,R),
  search(R,0,first_fail,indomain_middle,complete,[]).
```



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```
Strategies
```

```
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```

Problem Program Naive Search Improvements

**Improved Heuristics** 

## **Reordering Variable List**

```
reorder(L,L1):-
    halve(L,L,[],Front,Tail),
    combine (Front, Tail, L1).
halve([],Tail,Front,Front,Tail).
halve([_],Tail,Front,Front,Tail).
halve([_,_|R],[F|T],Front,Fend,Tail):-
    halve(R,T,[F|Front],Fend,Tail).
combine(C,[],C):-!.
combine([],C,C).
combine([A|A1],[B|B1],[B,A|C1]):-
    combine (A1, B1, C1).
```



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#### Start from Middle (Size 16)



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Dynamic Variable Choice Improved Heuristics Making Search More Stable

## **Comparing Solutions**



Again, solutions are different!



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#### Middle, Problem Sizes 4-100





- Not always better than first fail
- For size 16, trees are similar size
- Timeout only for size 94
- But still, one strategy does not work for all problem sizes
- There are ways to resolve this!



Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### Approach 1: Heuristic Portfolios

- Try multiple strategies for the same problem
- With multi-core CPUs, run them in parallel
- Only one needs to be successful for each problem



- Only spend limited number of backtracks for a search attempt
- When this limit is exceeded, restart at beginning
- Requires randomization to explore new search branch
- Randomize variable choice by random tie break
- Randomize value choice by shuffling values
- Needs strategy when to restart



Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### Approach 3: Partial Search

- Abandon depth-first, chronological backtracking
- Don't get locked into a failed sub-tree
- A wrong decision at a level is not detected, and we have to explore the complete subtree below to undo that wrong choice
- Explore more of the search tree
- Spend time in promising parts of tree



- Explore top of tree completely, based on credit
- Start with fixed amount of credit
- Each node consumes one credit unit
- Split remaining credit amongst children
- When credit runs out, start bounded backtrack search
- Each branch can use only K backtracks
- If this limit is exceeded, jump to unexplored top of tree



Dynamic Variable Choice Improved Heuristics Making Search More Stable

#### Credit based search

```
:-module(nqueen).
:-export(top/0).
:-lib(ic).
top:-
    nqueen(8,L),writeln(L).
nqueen(N,L):-
    length(L,N),
    L :: 1..N,
    alldifferent(L),
    noattack(L),
    reorder(L,R),
    search(R,0,first_fail,indomain_middle, creation, [])
```

Search Strategies



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Making Search More Stable

#### Credit, Problem Sizes 4-100



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Making Search More Stable

# Credit, Problem Sizes 4-200



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#### Conclusions

- Choice of search can have huge impact on performance
- Dynamic variable selection can lead to large reduction of search space
- search builtin provides useful abstraction of search functionality
- Depth-first chronologicial backtracking not always best choice



- Finite domain with good search reasonable for board sizes up to 1000
- Limitation is memory, not execution time
- Memory requirement quadratic as domain changes must be trailed
- Better results possible for repair based methods
- N-Queens not a hard problem, so general conclusions hard to draw



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- x (		
	<u> </u>	

1	Write a program for the 0/1 model of the puzzle as described above. Explain the problem with introducing a dynamic variable ordering for this model.
2	It is possible to express the problem with only three alldifferent constraints. Can you describe this model?
3	What is the impact of using a more powerful consistency method for the alldifferent constraint in our model? How do the search trees differ to our solution? Does it pay off in execution time?
4	Describe precisely what the reorder predicate does. You may find it helpful to run the program with instantiated lists of varying length.
5	The credit search takes two parameters, the total amount of credit and the extra number of backtracks allowed after the credit runs out. How does the program behave if you change these parameters? Can you explain this behaviour?

Exercises

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Search Strategies

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Problem Program Search

# Chapter 7: Optimization (Routing and Wavelength Assignment)

Helmut Simonis

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#### ECLiPSe ELearning Overview

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What We Want to Introduce	9

- Optimization
- Graph algorithm library
- Problem decomposition
- Routing and Wavelength Assignment in Optical Networks



Problem Program Search

Problem 1: Find routing Problem 2: Assign Wavelengths

#### **Problem Definition**

#### Routing and Wavelength Assignment

In an optical network, traffic demands between nodes are assigned to a route through the network and a specific wavelength. The route (called *lightpath*) must be a simple path from source to destination. Demands which are routed over the same link must be allocated to different wavelengths, but wavelengths may be reused for demands which do not meet. The objective is to find a combined routing and wavelength assignment which minimizes the number of wavelengths used for a given set of demands.

> Constraint Computation Computation

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<b>Problem</b> Program Search	Problem 1: Find routing Problem 2: Assign Wavelengths
Example Network	





Problem 1: Find routing Problem 2: Assign Wavelengths

#### Lightpath from A to C





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Problem Program

Problem 1: Find routing Problem 2: Assign Wavelengths

# Conflict between demands A to C and F to J: Use different frequencies





# Conflict between demands A to C and F to J: Use different paths





# **Solution Approaches**

- Greedy heuristic
- Optimization algorithm for complete problem
- Decomposition into two problems
  - Find routing
  - Assign wavelengths



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Problem
Program
Search

## **Finding Routing**

- Find routing which does not assign too many demands on the same link
- Lower bound for overall problem
- Do not use arbitrarily complex paths
- Start with shortest paths



- For each demand, use a shortest path between source and destination
- Shortest path = smallest number of links used
- Good for overall network utilisation
- May create bottlenecks on some links



#### How to Find Shortest Paths

- Well studied, well understood problem
- Many different algorithms for particular cases
  - Positive/negative weight
  - Path between pair of nodes/between node and all other nodes/between all nodes
  - One/all shortest paths or paths which are nearly shortest paths
- Don't program this yourself!
- Library in ECLiPSe: lib(graph\_algorithms)



- Provides different algorithms about graphs
- Based on opaque Graph structure created from nodes and edges
- make\_graph(NrNodes,Edges,Graph)
- Edges are terms e (FromNode, ToNode, Weight)
- Directed graphs as default, undirected graphs represented by edges in both directions


Problem
Program
Search

Problem 1: Find routing Problem 2: Assign Wavelengths

### **Basic Shortest Path Method**

- single\_pair\_shortest\_path(Network, -1, From, To, Result)
- Find path from node From to node To in graph Network
- Second argument describes weight function
  - -1: use number of hops
- Result given length of path and edges as list



- Demands are routed on shortest paths
- Demands routed over the same link must have different frequencies
- Minimize maximal number of frequencies used



Pro Pro Se	oblem ogram earch	Problem 1: Find routing Problem 2: Assign Wavelengths
Model		
<ul> <li>Domain variable for even</li> </ul>	ery d	emand
<ul> <li>Initial domain large, e.g</li> </ul>	g. nu	mber of demands
<ul> <li>Disequality constraint k link</li> </ul>	oetwe	een demands routed over same
<ul> <li>Alternative: alldiffe</li> <li>over each link</li> </ul>	erent	t constraints for all demands
Feasible solution: find	assig	nment for variables

			Centre
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	<b>Problem</b> Program Search	Problem 1: Find routing Problem 2: Assign Wavelengths	
Optimization			

- We are not looking for only a feasible solution
- We want to optimize objective
- Minimize largest value used



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	Problem Program Search	Problem 1: Find routing Problem 2: Assign Wavelengths
Library branch_and	_boun	ld
bb_min(Goal,Cos	t,bb_o	ptions{})

- Goal search goal
  - Like search/6 or labeling/1 call
- Cost objective (domain variable)
- bb\_options optional parameters
  - timeout:Time timeout limit in seconds
  - from:LowerBound known lower bound
  - to:UpperBound known upper bound



	Helmut Simonis	Optimization	19
	Decklass		
	Problem Program	Problem 1: Find routing Problem 2: Assian Wavelengths	
	Search	· · · · · · · · · · · · · · · · · · ·	
Example			



Problem Program Search	Problem 1: Find routing Problem 2: Assign Wavelengths
ic Constraint max(List,	Var)

- Var is the largest value occuring in List
- Similar min(List, Var)
- Do not confuse with max in core language

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Problem Program Search	
Main Program	
<pre>:-module(pure). :-export(top/5). :-lib(ic). :-lib(ic_global). :-lib(graph_algorithms). :-lib(branch_and_bound).</pre>	
top(Name,NrDemands,Lower problem(Name,NrDemar route(Network,Demand wave(NrDemands,Route LowerBound,Assi	Bound, Assignment, Max):- nds, Network, Demands), ds, Routes), es, Lgnment, Max).





#### Problem Program Search

### Assignment Routine

assign(Var): search(Var,0,most\_constrained,indomain,
 complete,[]).



- Similar to first\_fail
- Select vairable with smallest domain first
- For tie break, select variable in largest number of constraints



### Creating alldifferent Constraints

Problem Program Search

```
setup_alldifferent(Routes, Var, LowerBound):-
     (foreach(route(I,Path),Routes),
      fromto([],A,A1,Pairs) do
          (foreach (Edge, Path),
          fromto(A, AA, [l(Edge, I)|AA], A1),
          param(I) do
              true
         )
    ),
    group (Pairs, 1, Groups),
     . . .
                                                        onstraint
                                                       omputation
                                                         Pentre
```

```
Helmut Simonis
```

```
Optimization
```

Problem

```
Program
 Search
```

```
Creating alldifferent Constraints (II)
```

```
. . .
(foreach( -Group, Groups),
 fromto(0, A, A1, LowerBound),
param(Var) do
    length(Group,N),
    A1 is eclipse_language:max(N,A),
    (foreach(l(_,I),Group),
     foreach(X,AlldifferentVars),
     param(Var) do
         subscript(Var,[I],X)
    ),
    ic_global:alldifferent(AlldifferentVars)
                                               Constraint
).
                                               omputation
                                                 entre
```

27

### **Generating Data**



Problem Program Search

Problem Program Search



**Example Network: MCI** 



# MCI Topology Data

Problem Program Search

network\_topology(mci,19, [e(1,2,1),e(1,5,1),e(1,6,1),e(2,3,1), e(2,5,1),e(2,12,1),e(3,4,1),e(4,5,1), e(4,8,1),e(4,10,1),e(5,6,1),e(6,11,1), e(6,12,1),e(6,18,1),e(7,8,1),e(7,9,1), e(8,10,1),e(8,11,1),e(8,12,1),e(9,10,1), e(10,17,1),e(10,19,1),e(11,12,1),e(12,13,1), e(12,18,1),e(13,14,1),e(14,18,1),e(15,18,1), e(16,17,1),e(16,18,1),e(17,18,1),e(17,19,1)]).





Cork Constraint omputation

Prob	ble	m	
roc	jra	ım	
Se	ar	ch	

# **Initial State**

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Problem Program Search		

# Update Cost

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Problem Program Search

# **First Solution**

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	Problem Program Search		
Continue Search			



Problem Program Search

### **Optimal Solution**



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	Problem Program Search		
Observations			

- Optimal solution found with minimal backtracking
- Reaching lower bound avoids enumeration proof of optimality
- Not guaranteed to be optimal for original problem
- Given decomposition destroys flexibility in finding solution



Constant of the second second



- Vary number of demands to be handled
- Make 100 runs with randomized demands

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Problem		
Program		
Multiple Runs (100 experiments)		

Network	Nr Demands	Avg LB	Avg Sol	Σ Sol	Avg Gap
mci	20	3.71	3.71	0.711	0.00
mci	40	5.85	5.85	0.931	0.00
mci	60	7.69	7.69	1.324	0.00
mci	80	9.48	9.48	1.353	0.00
mci	100	11.34	11.34	1.687	0.00
mci	120	12.89	12.89	1.928	0.00
mci	140	14.59	14.59	2.298	0.00
mci	160	16.28	16.28	2.421	0.00
mci	180	17.89	17.89	2.656	0.00
mci	200	19.52	19.52	2.456	0.00

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#### Problem Program Search

### Conclusions

- These are not hard problem instances
- In general, graph coloring can be much more difficult
- Fast, simple solution to RWA problem
- Quality gap to be determined





Problem Program

Symmetry Breaking

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Problem Program Symmetry Breaking	
Outline	
1 Problem	
2 Program	
3 Symmetry Breaking	
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Helmut Simonis	Symmetry Breaking 3
Problem Program Symmetry Breaking	
What we want to introduce	

- BIBD Balanced Incomplete Block Designs
- Using lex constraints to remove symmetries
- Finding all solutions to a problem
- Using timeout to limit search



#### Problem Program Symmetry Breaking

**Problem Definition** 

### BIBD (Balanced Incomplete Block Design)

A BIBD is defined as an arrangement of v distinct objects into b blocks such that each block contains exactly k distinct objects, each object occurs in exactly r different blocks, and every two distinct objects occur together in exactly  $\lambda$  blocks. A BIBD is therefore specified by its parameters (v, b, r, k,  $\lambda$ ).



Consider a new release of some software with v new features. You want to regression test the software against combinations of the new features. Testing each subset of features is too expensive, so you want to run b tests, each using k features. Each feature should be used r times in the tests. Each pair of features should be tested together exactly  $\lambda$  times. How do you arrange the tests?

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Another way of defining a BIBD is in terms of its incidence matrix, which is a binary matrix with v rows, b columns, r ones per row, k ones per column, and scalar product  $\lambda$  between any pair of distinct rows.

A (6,10,5,3,2) BIBD

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Problem	
Program Symmetry Breaking	
Model	

- A binary  $v \times b$  matrix. Entry  $V_{ij}$  states if item *i* is in block *j*.
- Sum constraints over rows, each sum equal r
- Sum constraints over columns, each sum equal k
- Scalar product between any pair of rows, the product value is λ.





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	Problem		
C	Program		
Syn	nmetry Breaking		
Constraint Model			

```
model(V,B,R,K,L,Matrix,Method):-
    dim (Matrix, [V,B]), <> Define Binary Matrix
    Matrix[1..V,1..B] :: 0..1,
    (for(I,1,V), param(Matrix,B,R) do
         sumlist(Matrix[I,1..B],R)
    ), rightarrow Row Sum = R
    (for(J,1,B), param(Matrix,V,K) do
         sumlist(Matrix[1..V,J],K)
    ),∽ Column Sum = K
    (for(I,1,V-1), param(Matrix,V,B,L) do
         (for(I1,I+1,V), param(Matrix,I,B,L) do
             scalar_product(Matrix[I,1..B],
                              Matrix[I1,1..B],L)
                                                   Constraint
                                                   omputation
                                                      entre
      Scalar product between all rows
                            Symmetry Breaking
                  Helmut Simonis
```

### Problem Program Symmetry Breaking scalar\_product





- Static variable order
- First fail does not work for binary variables
- Enumerate variables by row
- Use utility predicate extract\_array/3
- Assign with indomain, try value 0, then value 1
- Use simple search call



Problem Program Symmetry Breaking	
Basic Model - First Solution	า
XXXXXXXXX	
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### Finding all solutions - Hack!

```
:-module(bibd).
:-export(top/0).
:-lib(ic).
:-lib(ic_global).
```

```
top:-
```

bibd(6,10,5,3,2,Matrix),writeln(Matrix),
fail. > Force Backtracking

```
bibd(V,B,R,K,L,Matrix):-
   model(V,B,R,K,L,Matrix),
   extract_array(row,Matrix,List),
   search(L,0,input_order,indomain,
        complete,[]).
```

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- findall (Template, Goal, Collection)
- Finds all solutions to Goal and collects them into a list Collection
- Template is used to extract arguments from Goal to store as solution
- Backtracks through all choices in Goal
- Solutions are returned in order in which they are found





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writeln(Sols).



- Runs Goal for Limit seconds
- If Limit is reached, Goal is stopped and TimeoutGoal is run instead
- If Limit is not reached, it has no impact
- Must load :-lib(timeout).





Computation Computation



### Search Tree 400 Nodes



Problem Program Symmetry Breaking

### Search Tree 500 Nodes







#### Remove all symmetries

- Reduce the search tree as much as possible
- May be hard to describe all symmetries
- May be expensive to remove symmetric parts of tree

### • Remove some symmetries

- Search is not reduced as much
- May be easier to find some symmetries to remove
- Cost can be low



### Symmetry Breaking Techniques

- Symmetry removal by forcing partial, initial assignment
  - Easy to understand
  - Rather weak, does not affect search
- Symmetry removal by stating constraints
  - Removing all symmetries may require exponential number of constraints
  - Can conflict with search strategies
- Symmetry removal by controling search
  - At each node, decide if it needs to be explored
  - Can be expensive to check



- Partial symmetry removal by adding lexicographical ordering constraints
- Our problem has full row and column symmetries
- Any permutation of rows adn/or columns leads to another solution
- Idea: Order rows lexicographically
- Rows must be different from each other, strict order on rows
- Columns might be identical, non strict order on columns
  - This can be improved in some cases
- Constraints only between adjacent rows(columns)



### **Added Constraints**

```
dim(Matrix,[V,B]),
(for(I,1,V-1),
param(Matrix,B) do
    I1 is I+1,
    lex_less(Matrix[I1,1..B],Matrix[I,1..B])
), ⇒ Row lex constraints
(for(J,1,B-1),
    param(Matrix,V) do
        J1 is J+1,
        lex_leq(Matrix[1..V,J1],Matrix[1..V,J])
), ⇒ Column lex constraints
```



### lex\_leq(List1,List2)

- List1 is lexicographical smaller than or equal to List2
- Achieves domain consistency
- lex\_less(List1,List2)
  - List1 is lexicographical smaller than List2
  - Achieves domain consistency



Centre



- Enormous reduction in search space
- We are solving a different problem!
- Not just good for finding all solutions, also for first solution!
- Value choice not optimal for finding first solution
- There is a lot of very shallow backtracking, can we avoid that?



Experiment with alternative value order

### Effort for First Solution



### Assigning Value 1 First



- First solution is found more quickly
- Size of tree for all solutions unchanged
- Value order does not really affect search space when exploring all choices!





- Symmetry breaking can have huge impact on model
- Mainly works for pure problems
- Partial symmetry breaking with additional constraints
- Double lex for row/column symmetries
- Only one variant of many symmetry breaking techniques



Why assign by row? Alternative Models Exercises	
Variable Selection by Colu	mn
Λ	



- Good, but not as good as row order
- Value choice unimportant even for first solution
- Changing the variable selection does affect size of search space, even for all solutions



Why assign by row? Alternative Models Effort for All Solutions By Column By Row ork onstraint omputation Gentre Helmut Simonis Symmetry Breaking 43 Why assign by row?

Alternative Models Exercises

**Possible Explanations** 

- There are fewer rows than columns
- Strict lex constraints on rows, but not on columns
  - More impact of first row
- Needs more testing


#### Why assign by row? Alternative Models Exercises

## Do we need binary variables?

- Consider a model with finite domain variables
- Each of b blocks consists of k variables ranging over v values
- The values in a block must be alldifferent (ordered)
- Each value can occur r times
- Scalar product more difficult
- Even better expressed with finite set variables





# Chapter 9: Choosing the Model (Sports Scheduling)

## Helmut Simonis

Cork Constraint Computation Centre Computer Science Department University College Cork Ireland



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- How to come up with a model for a problem
- Why choosing a good model is an art
- Channeling
- Projection
- Redundant Constraints



## **Sports Scheduling**

## Tournament Planning

We plan a tournament with 8 teams, where every team plays every other team exactly once. The tournament is played on 7 days, each team playing on each day. The games are scheduled in 7 venues, and each team should play in each venue exactly once.

As part of the TV arrangements, some preassignments are done: We may either fix the game between two particular teams to a fixed day and venue, or only state that some team must play on a particular day at a given venue. The objective is to complete the schedule, so that all constraints are satisfied.

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Example			

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

Constraint Computation

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#### Problem Model Program

Search Redundant Modelling

## Solution

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		6, 8		1, 2	5, 7		3, 4
Day 2	2, 3	1, 5			4, 8	6, 7	
Day 3	1, 7	2, 4	3, 8				5, 6
Day 4			4, 7		2, 6	3, 5	1, 8
Day 5	5, 8			3, 6		1, 4	2, 7
Day 6		3, 7	1, 6	4, 5		2, 8	
Day 7	4, 6		2, 5	7, 8	1, 3		

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A More Abstract Formulation

Rooms Puzzle, (Thomas G. Room, 1955)

Place numbers 1 to 8 in cells so that each row and each column has each number exactly once, each cell contains either no numbers or two numbers (which must be different from each other), and each combination of two different numbers appears in exactly one cell.

Program Search

Puzzle presented by R. Finkel

Constraint Computation Centre

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## How to come up with a model

- What are the variables/what are their values?
- How can we express the constraints?
- Do we have these constraints in our system?
- Does this do good propagation?
- Backtrack to earlier step as required

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Bedunda	Problem <b>Model</b> Program Search at Modelling	Exploring Ideas Expanding Idea 7 Comparing Ideas Channeling Selected Model		
Requirements				

- There are 8 teams, seven days and seven locations
- Each team plays each other team exactly once
- Each team plays 7 games (redundant)
- Each team plays in each location exactly once
- Each team plays on each day exactly once
- A game consists of two (different) teams
- There are four games on each day (redundant)
- There are four games at each location (redundant)
- In any location there is atmost one game at a time



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## Idea 1

- Matrix  $Day \times Game (7 \times 4)$
- Each cell contains two variables, denoting teams
- Easy to say that team plays once on each day, alldifferent
- Columns don't have significance
- Model does not mention location, how to add this?
- How to express that each team plays each other once?



- Link between two variables in cell to state that game needs two different teams
- How to express that each (ordered) pair occurs exactly once?

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## Idea 3, Add location variables

- Model as in Idea 1, matrix  $Day \times Game$
- Each cell contains two variables for teams and one for location
- Easy to state that games on one day are in different locations
- How to express condition that each team plays in each location once?
- Also, how to express that each team plays each other exactly once?

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Idea 4 Use variables for pairs			

- Matrix *Day* × *Location*
- Each cell contains one variable ranging over (sorted) pairs of teams, and special value 0 (no game)
- Each pair value occurs once, except for 0
  - Special constraint alldifferent0
  - Or use gcc
- How to state that each team plays once per day?
- How to state that each team plays in each location?



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## Idea 5: If all else fails, use binary variables

- Binary variable stating that team *i* plays in location *j* at day *k*
- Three dimensional matrix
- Each team plays once on each day
- Each team plays once in each location
- Each game has two (different) teams, needs auxiliary variable
- Each pair of team meets once, needs auxiliary variables

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Problem <b>Model</b> Program Search Redundant Modelling	Exploring Ideas Expanding Idea 7 Comparing Ideas Channeling Selected Model	
Idea 6: An even bigger binary model		

- Use four dimensions
- Team *i* meets team *j* in location *k* on day *l*
- 3136 = 8\*8\*7\*7 variables
- Constraints all linear
- Why use finite domain constraints?



Cork Constraint

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## Idea 7: A different mapping

- Each team plays each other exactly once, one variable for each combination (8\*7/2=28 variables)
- Decide when and where this game is played, values range over combinations of days and locations (7\*7=49 values)
- All variables must be different (no two games at same time and location)
- Each team plays 7 games, by construction
- How to express that each team plays once per day?
- How to express that each team plays in each location once?





Cork Constraint omputation

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## Numbering Values

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

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# Four games on each day

- Day 1 corresponds to values 1..7
- Four variables can take these values
- Day 2 corresponds to values 8..14, etc
- One constraint per day
- Exactly four of all variables take their value in the set ...
- Seven such constraints

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49



# Four games at each location

- City 1 corresponds to values
  - 1, 8, 15, 22, 29, 36, 43
- Four variables can take these values
- City 2 corresponds to values
  - 2, 9, 16, 23, 30, 37, 44
- One constraint per location
- Exactly four of all variables take their value in the set ...
- Seven such constraints over 28 variables each

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Problem

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Choosing the Model

Teams plays once on a day (at a location)

- Select those variables which correspond to Team i
- Exactly one of those variables takes its value in the set 1..7
- Same for all other days
- Same for all other teams
- 56 Constraints over 7 variables each
- Similar for teams and locations, another 56 constraints



	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

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## Are we there yet?

- 28 variables with 49 possible values
- 1 alldifferent
- 7 exactly constraints over all variables (Days)
- 7 exactly constraints over all variables (Locations)
- 56 exactly constraints over 7 variables each (Days)
- 56 exactly constraints over 7 variables each (Locations)
- Forgotten anything?
- Check the requirements

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Do we satisfy the requirements?				

- There are 8 teams, seven days and seven locations
- Each team plays each other team exactly once
- Each team plays 7 games (redundant)
- Each team plays in each location exactly once
- Each team plays on each day exactly once
- A game consists of two (different) teams
- There are four games on each day (redundant)
- There are four games at each location (redundant)
- In any location there is atmost one game at a time



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Problem	Exploring Ideas
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Vhat about the exactly of	constraint?

- ECLiPSe doesn't provide this constraint
  - Other system might do, could switch system
- Implement it
  - Extend gcc to allow multiple values
  - Should be last resort
- Emulate constraint with others

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Problem Model Program Search Redundant Modelling	Exploring Ideas Expanding Idea 7 Comparing Ideas Channeling Selected Model		
Idea 8: Mapping games to days and locations			

- For each game to be played, we have two variables
  - One ranges over the days
  - The other over the locations
- Easy to state that there are four games per day an location
- Easy to state that each team plays once per day and location
- How do we express that no two games are played at the same location and the same time?
  - If we had an alldifferent over pairs of variables...
  - Not in ECLiPSe



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- For the seven variables which describe games of a team
- Each row value is taken exactly once amongst the variables
- Could use

gcc([gcc(1,1,1),...,gcc(1,1,7)],Vars)

- But alldifferent (Vars) is more compact
- Similar for columns



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Exploring Ideas Comparing Ideas

## How do the models differ?

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Idea	Mapping	D	Days
1	$m{D}  imes m{G}  imes \{m{f},m{s}\}  o m{T}$	Т	Teams
2	$D  imes L  imes \{f, s\}  o T \cup \{0\}$	L	Locations
Q	$D  imes G  imes \{f, s\}  o T$	G	Games
0	D imes G  ightarrow L		
4	$D  imes L  o T  riangle T \cup \{0\}$		
5	$T  imes D  imes L  o \{0, 1\}$		
6	$T  imes T  imes D  imes L  o \{0, 1\}$		
7	$T \vartriangle T  ightarrow D  imes L$		
8	$T \vartriangle T  ightarrow D$		
0	$T \vartriangle T  ightarrow L$		

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# **Requirements** Capture

Idea	Requirement								
	1	2	3	4	5	6	7	8	9
1	N	?	Y	?	Y	Y	Y	?	?
2	С	?	Y	Y	Y	Y	Y	Y	Y
3	С	?	Y	?	Y	Y	Y	Y	Y
4	С	Y	Y	Y	Y	Y	Y	Y	Y
5	С	NL	L	L	L	NL	L	L	NL
6	С	L	L	L	L	L	L	L	L
7	С	С	С	E	E	С	E	E	А
8	С	С	С	Α	A	С	G	G	?

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## Comments on models

dea	Main point
1	missing locations, first second symmetry
2	spare value, first second symmetry
3	first second symmetry
4	spare value
5	0/1, non-linear constraints
6	0/1, large matrix
7	needs exactly constraint
8	needs alldifferent on tuples

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 1

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 Comparing Ideas
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 1

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- Instead of expressing all constraints over one set of variables
- Use multiple sets of variables
- Decide which constraint to express over which variables
- Allows more freedom on how to express problem
- Link the different variables with *channeling* constraints



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## In Our Case

- Combine ideas 7 and 8
- One set of variables ranging over pairs
- Another using two variables per game for day and location
- How to combine variables?
- Minimize loss of information

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Problem Model Program Search Redundant Modelling	Exploring Ideas Expanding Idea 7 Comparing Ideas <b>Channeling</b> Selected Model
Projection	
	$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$
Link pair variables to row ar	nd column variables
<ul> <li>Pair variable uses cell numb</li> </ul>	pers 1-49 as values
<ul> <li>Row and column variables i in which location (column) t</li> </ul>	ndicate on which day (row) and he game is played
Pair value 23 = row 4, colur	nn 2
element constraint to link	the variables
• Two projections from $D \times L$	space onto <i>D</i> and <i>L</i>
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**Exploring Ideas** Expanding Idea 7 Comparing Ideas Channeling

## Mapping cells to rows and columns

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

7,7,7,7,7,7,7],Row),

element(Cell, [1,2,3,4,5,6,7,1,2,3,4,5,6,7,1,2,3,4,5,6,7, 1, 2, 3, 4, 5, 6, 7, 1, 2, 3, 4, 5, 6, 7, 1, 2, 3, 4, 5, 6, 7, 1,2,3,4,5,6,7],Col),



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Problem Model Expanding Idea 7 Program Search Channeling **Redundant Modelling** Selected Model

## Mapping cells to rows and columns

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

element(23	,[1,1,1,1,1,1,2,2,2,2,2,2,2,3,3,3,3,3,3,3,
	4,4,4,4,4,4,5,5,5,5,5,5,5,6,6,6,6,6,6,6,
	7,7,7,7,7,7],4),
element(23	, [1,2,3,4,5,6,7,1,2,3,4,5,6,7,1,2,3,4,5,6,7,
	1,2,3,4,5,6,7,1,2,3,4,5,6,7,1,2,3,4,5,6,7,
	1, 2, 3, 4, 5, 6, 71, 2 ).



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## **Channeling Constraints**

- This is one common type, a projection
- Another common type is the inverse
  - Link a variable  $A \rightarrow B$  to another  $B \rightarrow A$
  - Typically used for bijective mappings
  - Built-in inverse/2
- Also used: Boolean channeling
  - Link variables  $A \rightarrow B$  and  $A \times B \rightarrow \{0, 1\}$
  - Built-in bool\_channeling/3

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Problem Model Program Search Redundant Modelling	Exploring Ideas Expanding Idea 7 Comparing Ideas Channeling Selected Model	
Selected Model		

- Two sets of variables (Req 1, 2, 3, 6, by construction)
- Pair variables  $(T \triangle T \rightarrow D \times L)$ 
  - alldifferent (Req 9)
- Day and Location variables ( $T \bigtriangleup T \rightarrow D$ ), ( $T \bigtriangleup T \rightarrow L$ )
  - gcc (Req 4, 5)
  - alldifferent (Req 7, 8)
- Channeling Constraints
  - element projection from pairs onto rows and columns
- Search only on pair variables



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Exploring Ideas Expanding Idea 7 Comparing Ideas Channeling Selected Model

## Handling of hints (I)

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

- This value (17) can not be used by pairs not involving team
   8
- One of the pairs involving team 8 must use this value (17) onstraint

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Model	Expanding Idea 7	
Program	Comparing Ideas	
Search	Channeling	
Redundant Medelling	Salastad Madal	

Handling of hints (II)

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

• The pair involving teams 5 and 7 must take value 5, fixes variable





## hint(1,8,[2-[8],5-[5,7],8-[2],9-[1,5],15-[7], 17-[8],26-[2],27-[5],28-[1],29-[8], 34-[1],39-[4,5],43-[4],47-[1,3]]).

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Problem Model		
Program		
Search Redundant Modelling		
Main Program		
Main Frogram		
top(Problem,L):-		
hint(Problem,N,Hints	5) <b>,</b>	
N1 is N-1,		
N2 is $N//2$ ,		
NrVars is N*N1//2,		
SizeDomain is N1*N1,	,	
<pre>length(L,NrVars),</pre>		
L :: 1SizeDomain,		
create_pairs(N,Conta	ains,Names),	
ic_global_gac:alldi	fferent(L),	

process\_hints(L,Contains,Hints),

• • •



Constraint omputation Contre

## Problem Model Program Search Redundant Modelling Main Program (continued) project\_row\_cols(L,N1,Rows,Cols), limit(Rows,N2,N1),



Choosing the Model

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```
create_pairs(N,Contains,Names):-
  (for(I,1,N-1),
    fromto(Names,A1,A,[]),
    fromto(Contains,B1,B,[]),
    param(N) do
       (for(J,I+1,N),
       fromto(A1,[Name|AA],AA,A),
       fromto(B1,[I-J|BB],BB,B),
       param(I) do
            concat_string([I,J],Name)
       )
).
```

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Problem		
Program		
Search Redundant Modelling		
Generating Projection Tabl	es	

```
generate_tables(N, RowTable, ColTable):-
  (for(I,1,N),
    fromto(RowTable, A1, A, []),
    fromto(ColTable, B1, B, []),
    param(N) do
       (for(J,1,N),
        fromto(A1, [I|AA], AA, A),
        fromto(B1, [J|BB], BB, B),
        param(I) do
            true
       )
).
```

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### Problem Model Program Search Redundant Modelling **Extract row variables**





```
limit(L,Bound,Values):-
  (for(I,1,Values),
    foreach(gcc(Bound,Bound,I),Pattern),
    param(Bound) do
       true
 ),
 gcc(Pattern,L).
```



## Problem Model Program Search Redundant Modelling Setting up hints

```
process_hints(L, Contains, Hints):-
   (foreach(Pos-Values, Hints),
    param(L, Contains) do
        process_hint(Pos, Values, L, Contains)
   ).
process_hint(Pos, [A, B], L, Contains):- % clause 1
   !,
   match_hint(A-B, Contains, L, X),
   X #= Pos.
```

Problem Model <b>Program</b> Search Redundant Modelling	
Setting up hints	

Choosing the Model

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```
process_hint(Pos, [Value], L, Contains):- % clause 2
     (foreach(X,L),
      foreach(A-B,Contains),
      fromto([],R,R1,Required),
     param(Pos,Value) do
         (not_mentioned(A,B,Value) ->
              X # \geq Pos,
              R1 = R
         ï
              R1 = [X|R]
         )
                                                         ork
    ),
                                                       nstraint
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    occurrences (Pos, Required, 1).
                                                        entre
```

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## Problem Model Program Search Redundant Modelling Setting up hints

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	Problem Model Program <b>Search</b> Redundant Modelling	Using input order First Fail Strategy	
Before Search			





Using input order First Fail Strategy

# Solution





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Problem		

Model Program Search Redundant Modelling	Using input order First Fail Strategy	
Search Tree with input orde	er	





Problem Model Program Search Redundant Modelling	Using input order First Fail Strategy
How to improve?	

- Try different search strategy
- Use first\_fail dynamic variable selection

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Problem Model Program Search Redundant Modelling	Using input order First Fail Strategy	
Search Tree with first fail		





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Using input order First Fail Strategy

## Observation

- It does not work
- Search tree is slightly larger than before!



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Problem Model Program Search Redundant Modelling	Adding <i>value index</i> Channeling Improving Handling of Hints	
Missing Propagation		

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	_						-	-						-		-		-	-	-	⊢	-	┝			-	+	+	+			-	-	-				-							4
			_				-	-		+	-			+	-	+	-	⊢		+	⊢	-		-	⊢	+	-	+	÷		-	+	-	-	_	-	-	-	-	-	⊢				+
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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49



#### Problem Model Program Search Adding *value index* Channeling Improving Handling of Hints

Search Redundant Modelling

# **Missing Propagation**

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
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Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

Constraint Computation Centre

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Choosing the Model

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Problem Model Program Search Redundant Modelling

Adding value index Channeling Improving Handling of Hints

# **Missing Propagation**

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
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Day 6	36	37	38	39	40	41	42
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Adding value index Channeling Improving Handling of Hints

# **Missing Propagation**

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
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Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

Constraint Computation Centre

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Choosing the Model

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Problem Model Program Search Redundant Modelling

Adding *value index* Channeling Improving Handling of Hints

# Missing Propagation

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
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Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49



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Adding *value index* Channeling Improving Handling of Hints

# **Missing Propagation**

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
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Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

Constraint Computation Centre

Choosing the Model

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Problem Model Program Search Redundant Modelling

Adding *value index* Channeling Improving Handling of Hints

# Missing Propagation

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
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Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49



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Adding *value index* Channeling Improving Handling of Hints

## Why is this?

- Constraints involved:
  - gcc constraint on row: four variables can use values from this row
  - four occurrence constraints for hints: One of the variables must take this value
- No interaction between constraints, only between constraints and variables
- We do not detect that value 1 can not be used
- Eventual solution respects condition, model is correct
- We are concerned about propagation, not correctness



Helmut Simonis	Choosing the Model 65
Problem Model Program Search Redundant Modelling	Adding <i>value index</i> Channeling Improving Handling of Hints
Adding redundant model	

- Add constraints which do more propagation, but do not affect solutions
- Lead to smaller search tree, hopefully faster solution
- Introduction requires understanding of (lack of) propagation
- Visualization is key to detect missing propagation



## Adding 0/1 model

- $Day \times Location$  matrix of 0/1 variables
- Indicates if there is a game on this day at this location
- Row/column sums: 4 games in each row/column
- Hint given for cell: Game variable is 1



- Link pair variables  $P_i$  to 0/1 variables  $Y_j$  as value-index
- $(\exists i \text{ s.t. } P_i = v) \Leftrightarrow Y_v = 1$
- Propagation:
  - $P_i = v \Rightarrow Y_v = 1$
  - $Y_v = 0 \Rightarrow \forall i : P_i \neq v$
  - $(\forall i: v \notin d(P_i)) \Rightarrow Y_v = 0$
  - $Y_v = 1 \Rightarrow \text{occurrence}(V, P_1...P_n, N), N \ge 1$



Adding *value index* Channeling Improving Handling of Hints

## Added Program





### Adding *value index* Channeling Improving Handling of Hints

## **Before Search**






Problem

Problem Model Program Search Redundant Modelling

Adding *value index* Channeling Improving Handling of Hints

## Solution





Adding *value index* Channeling Improving Handling of Hints

#### Search Tree



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Adding *value index* Channeling Improving Handling of Hints

## **Still Missing Propagation**

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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
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Day 5	8					1	
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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
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Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

Game 12 can not be played on day 1 at locations 5 or 6



Improving Handling of Hints

### **Still Missing Propagation**

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
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	City 1	City 2	City 3	City 4	City 5	City 6	City 7
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Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

#### Game 12 can not be played on day 1 at locations 5 or 6



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Choosing the Model

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Problem Program Search Redundant Modelling

Adding value index Channeling Improving Handling of Hints

#### **Still Missing Propagation**



City 5 City 6 City 7 7, 5 City 2 City 3 City 4 8 City 4 City 1 Day 1 1, 5 Day 2 Day 3 7 8 Day 4 Day 5 8 5, 4 Day 6 4 1, 3 Day 7

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

Game 12 can not be played on day 1 at locations 5 or 6



Adding *value index* Channeling Improving Handling of Hints

## **Still Missing Propagation**

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		



	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

#### Game 12 can not be played on day 1 at locations 5 or 6



Helmut Simonis Choosing the

Choosing the Model

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Problem Model Program Search Redundant Modelling

Adding *value index* Channeling Improving Handling of Hints

#### **Still Missing Propagation**



	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

Game 12 can not be played on day 1 at locations 5 or 6



Adding *value index* Channeling Improving Handling of Hints

## **Still Missing Propagation**

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		



	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1	1	2	3	4	5	6	7
Day 2	8	9	10	11	12	13	14
Day 3	15	16	17	18	19	20	21
Day 4	22	23	24	25	26	27	28
Day 5	29	30	31	32	33	34	35
Day 6	36	37	38	39	40	41	42
Day 7	43	44	45	46	47	48	49

Game 12 can not be played on day 1 at locations 5 or 6

Helmut Simonis



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Problem Model Program Search Redundant Modelling	Adding <i>value index</i> Channeling Improving Handling of Hints			
Our model does not deal well with hints				

Choosing the Model

- Preset game is ok, leads to variable assignment
- Preset team is weak, adds new constraint
- As there is no interaction of this constraint with the other constraints, there is no initial domain restriction
- Model is correct, but lazy



Pi	roblem
	Model
Pr	ogram
	Search
Redundant Mo	dellina

Improving Handling of Hints

#### Improving the handling of hints

	City 1	City 2	City 3	City 4	City 5	City 6	City 7
Day 1		8			7, 5		
Day 2	2	1, 5					
Day 3	7		8				
Day 4					2	5	1
Day 5	8					1	
Day 6				5, 4			
Day 7	4				1, 3		

- This value can not be used by pairs not involving team 8
- One of the pairs involving team 8 must use this value
- ork These values can not be used by any pair involving team Sustaint omputation

Centre



## Added Program



Improving Handling of Hints

Problem Model Program

Search

**Redundant Modelling** 



```
...
(for(J,1,7),
fromto(E1,A,A1,Excluded),
param(X,Pos) do
    coor(K,X,J),
    (Pos = K ->
        A1 = A
    ;
        A1 = [K|A]
    )
).
```



Model Program Search Redundant Modelling	Adding <i>value index</i> Channeling Improving Handling of Hints	
Added Program		
<pre>exclude_values(Vars,Valu (foreach(X,Vars), param(Values) do (foreach(Value,V param(X) do X #\= Value ) ).</pre>	ues):- Values),	
		©ork ©onstraint Computation ©entre
Labout Cimonia	Changing the Medal	95

Problem
Model
Program
Search
Redundant Modelling

Adding *value index* Channeling Improving Handling of Hints

## **Before Search**







Problem Model Program

- We don't need the value index channeling
- It is subsumed by the improved hint treatment
- Always worthwhile to check if constraints are still required after modifying model



## Chapter 10: Customizing Search (Progressive Party Problem)

Helmut Simonis

Cork Constraint Computation Centre Computer Science Department University College Cork Ireland



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Problem Program Search	
Outline	
1 Problem	
2 Program	
3 Search	
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Helmut Simonis	Customizing Search 3
Problem Program Search	
What we want to introduce	

- Problem Decomposition
  - Decide which problem to solve
  - Not always required to solve complete problem in one go
- Modelling with bin packing
- Customized search routines can bring dramatic improvements
- Understanding what is happening important to find improvements



Phase 1 Phase 2

#### **Problem Definition**

#### **Progressive Party**

The problem is to timetable a party at a yacht club. Certain boats are to be designated hosts, and the crews of the remaining boats in turn visit the host boats for several successive half-hour periods. The crew of a host boat remains on board to act as hosts while the crew of a guest boat together visits several hosts. Every boat can only host a limited number of guests at a time (its capacity) and crew sizes are different. The party lasts for 6 time periods. A guest boat cannot not revisit a host and guest crews cannot meet more than once. The problem facing the rally organizer is that of minimizing the number of host boats.

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	<b>Problem</b> Program Search	Phase 1 Phase 2	
Data			

Boat	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Capacity	6	8	12	12	12	12	12	10	10	10	10	10	8	8
Crew	2	2	2	2	4	4	4	1	2	2	2	3	4	2
Boat	15	16	17	18	19	20	21	22	23	24	25	26	27	28
Capacity	8	12	8	8	8	8	8	8	7	7	7	7	7	7
Crew	3	6	2	2	4	2	4	5	4	4	2	2	4	5
Boat	29	30	31	32	33	34	35	36	37	38	39	40	41	42
Capacity	6	6	6	6	6	6	6	6	6	6	9	0	0	0
Crew	2	4	2	2	2	2	2	2	4	5	7	2	3	4



Problem Program Search	Phase 1 Phase 2
Problem Decomposition	
<ul> <li>Phase 1: Select minimal se</li> <li>Manually</li> </ul>	et of host boats
<ul> <li>Phase 2: Create plan to as multiple periods</li> </ul>	sign guest boats to hosts in
<ul> <li>Done as a constraint pro</li> </ul>	ogram
	Cork

		Centre
Helmu	t Simonis Customizing S	earch 7
	Problem Phase 1 Program Phase 2 Search	
Idea		

- Decompose problem into multiple, simpler sub problems
- Solve each sub problem in turn
- Provides solution of complete problem
- Challenge: How to decompose so that good solutions are obtained?
- How to show optimality of solution?



Constraint omputation

Phase 1 Phase 2

#### Selecting Host boats

- Some additional side constraints
  - Some boats must be hosts
  - Some boats may not be hosts
- Reason on total or spare capacity
- No solution with 12 boats

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Problem Program Search	<b>Phase 1</b> Phase 2
Solution to Phase 1	

- Select boats 1 to 12 and 14 as hosts
- Many possible problem variants by selecting other host boats



#### Phase 2 Sub-problem

- Host boats and their capacity given
- Ignore host teams, only consider free capacity
- Assign guest teams to host boats

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<b>Probl</b> Progr Sea	em am Phase 1 rch Phase 2
Model	

- Assign guest boats to hosts for each time period
- Matrix of domain variables (size *NrGuests* × *NrPeriods*)
- Variables range over possible hosts 1.. NrHosts



Phase 1 Phase 2

#### Constraints

- Each guest boat visits a host boat atmost once
- Two guest boats meet at most once
- All guest boats assigned to a host in a time period fit within spare capacity of host boat

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Problem Program Search	Phase 1 Phase 2
Each guest visits a hosts a	itmost once

- The variables for a guest and different time periods must be pairwise different
- alldifferent constraint on rows of matrix



Problem Program Search	Phase 1 Phase 2			
Two quests meet at most once				

- The variables for two guests can have the same value for atmost one time period
- Constraints on each pair of rows in matrix





Phase 1 Phase 2

#### **Bin Packing Constraint**

- Global constraint bin\_packing (Assignment, Sizes, Capacity)
- Items of different sizes are assigned to bins
- Assignment of item modelled with domain variable (first argument)
- Size of items fixed: integer values (second argument)
- Each bin may have a different capacity
- Capacity of each bin given as a domain variable (third argument)

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	Problem		
	Search		
Main Program			

```
top:-
   top(10,6).
top(Problem,Size):-
   problem(Problem,Hosts,Guests),
   model(Hosts,Guests,Size,Matrix),
   writeln(Matrix).
```



Cork Constraint



#### **Creating Variables**

```
model(Hosts,Guests,NrPeriods,Matrix):-
    length(Hosts,NrHosts),
    length(Guests,NrGuests),
    dim(Matrix,[NrGuests,NrPeriods]),
    Matrix[1..NrGuests,1..NrPeriods] :: 1..NrHosts,
    ...
```



#### Setting up alldifferent constraints







#### Each pair of guests meet atmost once



Call search

...
extract\_array(col,Matrix,List),
assign(List).



#### Make Bin variables

```
make_bins(HostCapacity,Bins):-
  (foreach(Cap,HostCapacity),
   foreach(B,Bins) do
       B :: 0..Cap
).
```

Customizing Search 25



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#### Each pair of guests meet atmost once



#### Naive Search

# assign(List): search(List,0,input\_order,indomain, complete,[]).

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Problem Program Search	Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart	
Naive Search (Compact vie	ew)	
		Constraint Computation Centre

Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart

#### Observations

- Not too many wrong choices
- But very deep backtracking required to discover failure
- Most effort wasted in "dead" parts of search tree

		<b>C</b> omputation <b>C</b> entre
Helmut Simonis	Customizing Search	29
Problem Program Search	Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart	
First Fail strategy		

assign(List): search(List,0,first\_fail,indomain,
 complete,[]).



Cork Constraint

First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart

#### **First Fail Search**





- Assignment not done in row or column mode
- Tree consists of straight parts without backtracking
- and nearly fully explored parts



Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart

- Assign variables by time period
- Within one time period, use first\_fail selection
- Solves bin packing packing for each period completely
- Clearer impact of disequality constraints

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	Problem	Naive Search First Fail Strategy	
	Program Search	Layered Search Layered with Credit Search Randomized with Restart	
Lovered Coerch			
Layered Search			

```
assign(Matrix,NrPeriods,NrGuests):-
  (for(J,1,NrPeriods),
    param(Matrix,NrGuests) do
        search(Matrix[1..NrGuests,J],0,
            first_fail,indomain,
            complete,[])
 ).
```



Cork



- Deep backtracking for last time period
- No backtracking to earlier time periods required
- Small amount of backtracking at other time periods



- Use credit based search
- But not for complete search tree
- Loose too much useful work
- Backtrack independently for each time period
- Hope to correct wrong choices without deep backtracking



```
param(Matrix,NrGuests) do
    NSq is NrGuests*NrGuests,
    search(Matrix[1..NrGuests,J],0,
        first_fail,indomain,
        credit(NSq,10),[])
```

).





- Improved search
- Need more sample problems to really understand impact



Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart

- Randomize value selction
- Remove bias picking bins in same order
- Allows to add restart
- When spending too much time without finding solution
- Restart search from beginning
- Randomization will explore other initial assignments
- Do not get caught in "dead" part of search tree



Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart

#### **Randomized Search**





- Avoids deep backtracking in last time periods
- Perhaps by mixing values more evenly
- Impose fewer disequality constraints for last periods
- Easier to find solution
- Should allow to find solutions with more time periods



Problem
Program
Search

Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart

## Changing time periods

Problem	Size	Naive	FF	Layered	Credit	Random
10	5	0.812	1.453	1.515	0.828	1.922
10	6	14.813	2.047	2.093	1.219	2.469
10	7	79.109	3.688	50.250	3.234	3.672
10	8	-	-	141.609	55.156	6.328
10	9	-	-	-	-	10.281



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	Problem Program Search	Naive Search First Fail Strategy Layered Search Layered with Credit Search Randomized with Restart	
Observations			

- Randomized method is strongest for this problem
- Not always fastest for smaller problem sizes
- Restart required for size 9 problems
- Same model, very different results due to search
- Very similar results for other problem instances





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	Problem Program		
	Search Improvements		
Outline			
Problem			
2 Program			
3 Search			
4 Improvements			
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	Helmut Simonis	Limits of Propagation	3
	Problem		
	Program		
	Improvements		

#### What we want to introduce

- Improving propagation does not always pay
- For some problems, simple backtracking is best
- CP may not always be the best method
- CP should always be fastest way to model problem
- Consider time to target
  - Time required to *run* program
  - Time required to write program
- Problem: Costas Array (Antenna design, sonar systems)



#### Problem Program Search Improvements

#### **Problem Definition**

#### Costas Array (Wikipedia)

A Costas array (named after John P. Costas) can be regarded geometrically as a set of N points lying on the squares of a NxN checkerboard, such that each row or column contains only one point, and that all of the N(N - 1)/2 vectors between each pair of dots are distinct.

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	Problem Program Search Improvements		
Example (Size 6)			

123333333143333333153333333316333





©ork Constraint

Improvements

Model

- A variable for each column, ranging from 1 to N
- A list of N variables for the columns
- A difference variable between each ordered pair of variables
- alldifferent constraint between variables
- alldifferent constraints for all differences


### Problem Program Search

# Example





:-module(costas).

:-export(top/0).

:-lib(ic).



### Main Program

Differences

```
top:-
          (for(N,3,20) do
              costas (N,_)
         ).
costas(N,L):-
         length(L,N),
         L :: 1...N,
         alldifferent(L),
         L = [ |L1],
         diffs(L,L1),
         search(L,0,first_fail,indomain,
                                                          ork
                                                       onstraint
                  complete, []).
                                                      omputation
                                                        Centre
```

Limits of Propagation

Problem Program Search Improvements



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Problem Program Search Improvements



## **Basic Model**





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Limits of Propagation

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Problem Program Search Improvements

# **Other Problem Sizes**

	Basic Model			
Size	Backtrack	Time		
10	4	0.00		
11	118	0.08		
12	50	0.05		
13	335	0.36		
14	5008	6.23		
15	47332	68.92		
16	157773	271.22		
17	1641685	3278.19		
18	115745	283.97		



# Search tree (Size 12)









Problem Program Search

# Search tree (Size 14)







Constraint Computation Centre

# Search tree (Size 16)





- Problem becomes harder with increasing size
- Failures occur from level 3 down
- Deep backtracking required to undo wrong choices
- Value selection not working, have to explore all choices
- Increase not uniform



	Problem Program Search Improvements	
Missing Propag	ation	
	Image: select	The model is doing this
	Image: state	Cork Constraint Computation Centre
	Helmut Simonis Limits of Pro	pagation 21
	Problem Program Search Improvements	
Missing Propag	Problem Program Search Improvements	
Missing Propag		It could be doing that!

Adding Constraints Change of Search Strategy

### Changed Differences

Problem
Program
Search
Improvements

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Adding Constraints Change of Search Strategy

Limits of Propagation

### **Changed Differences**

```
impose_triples([],_).
impose_triples([t(X,Y,D)|R],Others):-
    suspend(impose_triple(D,R),4,D->inst),
    suspend(impose_triple(D,Others),4,D->inst),
    impose_triples(R,[t(X,Y,D)|Others]).
```



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Adding Constraints Change of Search Strategy

### **Changed Differences**





- DC consistent alldifferent between variables
- (DC consistent alldifferent between differences)
- DC difference constraint



Adding Constraints Change of Search Strategy

# **Improved Model**



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Helmut Simonis Limits

Limits of Propagation

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Problem Program Search Improvements

Adding Constraints Change of Search Strateg

# Comparison (Solutions)







Imp	Program Search rovements	Adding Constraints Change of Search Strategy	
Comparison (Search	Trees	)	
Initial Model		Improved Model	
	5		Constraint Computation Centre

Problem Program



Limits of Propagation

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Problem Program

Adding Constraints

Improvements

# Search tree (Size 13)





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blem	Problem
gram Addir	Program
earch Char	Search
nents	Improvements

ng Constraints

# Search tree (Size 14)





Adding Constraints Change of Search Strategy

# Search tree (Size 15)





Adding Constraints Change of Search Strateg

# Search tree (Size 16)







Problem Program



Adding Constraints Change of Search Strategy

Problem Program Search Improvements Adding Constraints

Change of Search Strategy

# **Other Problem Sizes**

	Basic Model		Basic Model Improved Model		d Model
Size	Backtrack	Time	Backtrack	Time	
10	4	0.00	4	0.16	
11	118	0.08	77	1.44	
12	50	0.05	31	0.94	
13	335	0.36	216	6.22	
14	5008	6.23	2875	95.94	
15	47332	68.92	25820	1046.75	
16	157773	271.22	84161	4099.52	
17	1641685	3278.19	825590	49371.02	
18	115745	283.97	55102	4530.83	

Constraint Computation Computation

- Changes reduce backtracks by 50%
- But, run times explode
- Being clever does not always pay
- Or, perhaps, we did not make the right improvements?



- Idea: Make more difficult choices first
- Reorder variables to start from middle
- Assign values starting in middle



Adding Constraints Change of Search Strategy

# Labeling From Middle





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Limits of Propagation

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Problem Program Search Improvements

Adding Constraints Change of Search Strategy

# **Other Problem Sizes**

	Improved Model		Improved Model, Middle	
Size	Backtrack	Time	Backtrack	Time
10	4	0.16	1	0.01
11	77	1.44	13	0.03
12	31	0.94	72	0.26
13	216	6.22	513	1.81
14	2875	95.94	589	2.37
15	25820	1046.75	7840	34.30
16	84161	4099.52	13158	63.91
17	825590	49371.02	56390	298.16
18	55102	4530.83	19750	115.64



- Big improvement in backtracks and time
- Not for all problem sizes
- Question: Do we need improvement of model for this to work?
- Experiment: Run changes search routine on basic model

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Problem Program Search Improvements	Adding Constraints Change of Search Strategy	
Labeling Basic Model from	Middle	

	Basic Model		Basic Model, Middle	
Size	Backtrack	Time	Backtrack	Time
10	4	0.00	1	0.00
11	118	0.08	17	0.01
12	50	0.05	97	0.09
13	335	0.36	644	0.74
14	5008	6.23	746	1.03
15	47332	68.92	10041	16.03
16	157773	271.22	17005	31.12
17	1641685	3278.19	73080	152.72
18	115745	283.97	28837	60.97



Cork Constraint Computation

Improvements
Search
Program
Problem

Change of Search Strategy

# Comparison: Model Impact

	Basic Model,Middle		Improved Model, Middle	
Size	Backtrack	Time	Backtrack	Time
10	1	0.00	1	0.01
11	17	0.01	13	0.03
12	97	0.09	72	0.26
13	644	0.74	513	1.81
14	746	1.03	589	2.37
15	10041	16.03	7840	34.30
16	17005	31.12	13158	63.91
17	73080	152.72	56390	298.16
18	28837	60.97	19750	115.64
19	1187618	3174.72	1044751	4474.56

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Limits of Propagation

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Change of Search Strategy

Improvements

# Comparison (Search Tree, size 18)



## Observation

- Search strategy does not depend on model
- Variable selection is the same!
- Basic model is about two times faster
- About 50% more backtrack steps
- Again, sometimes reasoning does not pay!
- Better search strategy pays off dramatically

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0/1 N	lodels		
A Different Model			

• Model shown is not the only way to express problem



# 0/1 Models

- SAT (Minisat)
- Pseudo Boolean (Minisat+)
- MIP (Coin-OR)

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0/1 Models		
0/1 Models: Variables		

- $X_{iv}$ : Variable *i* takes value *v*
- $D_{ijv}$ : Difference between variables *i* and *j* is *v*



### 0/1 Models

# **MIP Model: Constraints**

alldifferent between variables

• 
$$\sum_{i} X_{iv} = 1$$

• 
$$\sum_{v} X_{iv} = 1$$

• alldifferent between differences

• 
$$\sum_{v} D_{ijv} = 1$$
  
•  $\sum_{v} D_{ijv} < 1$ 

$$\bigcup_{i=j=c} D_{ijv} \geq 1$$

link between variables and differences

• 
$$D_{ijv} = \sum_{v1=v2+v} X_{iv_1} X_{jv_2}$$

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# Chapter 12: Systematic Development

### Helmut Simonis

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### ECLiPSe ELearning Overview

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1

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Systematic Development

Introduction Application Structure Documentation Data Representation Programming Concepts Style Guide

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- How to develop large applications in ECLiPSe
- Software development issues for Prolog
- This is essential for large applications
  - But it may show benefits already for small programs
- This is not about problem solving, but the *boring bits* of application development



### Introduction

Application Structure Documentation Data Representation Programming Concepts Style Guide

## Disclaimer

- This is not holy writ
  - But it works!
- This is a team issue
  - People working together must agree
  - Come up with a local style guide
- Consistency is not optional
  - Every shortcut must be paid for later on
- This is an appetizer only
  - The real story is in the tutorial Developing Applications with ECLiPSe (part of the ECLiPSe documentation)

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# LSCO Structure



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Systematic Development

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Introduction Application Structure Documentation Data Representation Programming Concepts Style Guide

### **Top-Down Design**

- Design queries
- UML static class diagram (structure definitions)
- API document/test cases
- Top-level structure
- Data flow analysis
- Allocate functionality to modules
- Syntactic test cases
- Module expansion
  - Using programming concepts where possible
  - Incremental changes



## Modules

- Grouping of predicates which are related
- Typically in a single file
- Defined external interfaces
  - Which predicates are exported
  - Mode declaration for arguments
  - Intended types for arguments
  - Documentation
- Helps avoid Spaghetti structure of program



- Your program can be documented in the same way as ECLiPSe library predicates
- Comment directives in source code
- Tools to extract comments and produce HTML documentation with hyper-links
- Quality depends on effort put into comments
- Every module interface should be documented



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# Example

:- comment(prepare_data/4,[	
summary:"creates the data structures	
for the flow analysis",	
amode:prepare_data(+,+,+,-),	
args:[	
"Dir":"directory for report output",	
"Type": "the type of report to be generated",	
"Summary": "a summary term",	
"Nodes":"a nodes data structure"],	
desc:html("	
This routine creates the data	Cork
structures for the flow analysis.	Constraint Computation
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see\_also:[hop/3]

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# **External Data Representation**

Property	Argument	Data File	Term File	Facts	EXDR
Multiple runs	++	+	+	-	+
Debugging	-	+	+	++	-
Test generation effort	-	+	+	+	-
Java I/O Effort	-	+	-	-	+
ECLiPSe I/O Effort	++	+	++	++	++
Memory	++	-	-	—	-
Develoment Effort	+	-	+	+	- Constra

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# **Internal Data Representation**

- Named structures
  - Define & document properly
- Lists
  - Do not use for fixed number of elements
- Hash tables, e.g. lib(hash)
  - Efficient
  - Extensible
  - Multiple keys possible
- Vectors & arrays
  - Requires that keys are integers (tuples)
- Multi-representation
  - Depending on key use one of multiple representations



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## **Internal Representation Comparison**

	Named Structures	Lists	Hash Tables	Vectors Arrays	Multi- representation
hold disparate data	++	-	_	-	_
access specific info	+	_	+	+	+
add new entries	_	+	++	-	-
do loops	+	++	-	++	++
sort entries	_	++	-	-	++
index calculations	-	_	-	++	+ Cork Constraint

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## Getting it to work

- Early testing lib (test\_util)
  - Define what a piece of code should do by example
  - May help to define behaviour
- Stubs
- Line coverage lib (coverage)
  - Check that tests cover code base
- Heeding warnings of compiler, lib(lint)
  - Eliminate all causes of warnings
  - Singleton warnings typically hide more serious problems
- Small, incremental changes
  - Matter of style
  - Works for most people

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- Many programming tasks are similar
  - Finding the right information
  - Putting things together in the right sequence
- We don't need the fastest program, but the easiest to maintain
  - Squeezing the last 10% improvement normally does not pay
- Avoid unnecessary inefficiency
  - lib(profile), lib(port\_profiler)



### List of concepts

- Alternatives
- Iteration (list, terms, arrays)
- Transformation
- Filtering
- Combine
- Minimum/Best and rest
- Sum
- Merge
- Group
- Lookup
- Cartesian
- Ordered pairs

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```
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```

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### **Example:** Cartesian

```
:-mode cartesian (+, +, -).
cartesian(L,K,Res):-
          (foreach(X,L),
           fromto([], In, Out, Res),
           param(K) do
               (foreach(Y,K),
                fromto(In, In1, [pair(X, Y) | In1], Out),
                param(X) do
                   true
               )
                                                           Cork
          ).
                                                         onstraint
                                                        omputation
                                                           Centre
```

- Section on DCG use
  - Grammars for parsing and generating text formats
- XML parser in ECLiPSe
  - lib(xml)
- EXDR format to avoid quoting/escaping problems
- Tip:
  - Generate hyper-linked HTML/SVG output to present data/results as development aid

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If it doesn't work		

- Understand what happens
  - Which program point should be reached with which information?
  - Why do we not reach this point?
  - Which data is wrong/missing?
- Do not trace through program!
- Debugging is like solving puzzles
  - Pick up clues
  - Deduce what is going on
  - Do not simulate program behaviour!



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# Correctness and Performance

- Testing
- Profiling
- Code Reviews
  - Makes sure things are up to a certain standard
  - Don't expect reviewer to find bugs
- Things to watch out for
  - Unwanted choice points
  - Open streams
  - Modified global state
  - Delayed goals

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- Single most important/neglected activity
- Re-test directly after every change
  - Identifies faulty modification
  - Avoids lengthy debugging session after making 100s of changes
- Independent verification
  - Check results by hand (?)
  - By other program (??)
  - Use constraint solver as checker





- Rules that should be satisfied by finished program
- Things may be relaxed during prototyping
- Often, choice among valid alternatives is made arbitrarily, so that a consistent way is defined
- If you don't like it, change it!
  - But: better a bad rule than no rule at all!



- There is one directory containing all code and its documentation (using sub-directories).
- Filenames are of form [a-z][a-z\_] + with extension .ecl.
- One file per module, one module per file.
- Each module is documented with comment directives.
- ...
- Don't use ', ' / 2 to make tuples.
- Don't use lists to make tuples.
- Avoid append/3 where possible, use accumulators instead.



### Layout rules

- How to format ECLiPSe programs
- Pretty-printer format
- Eases
  - Exchange of programs
  - Code reviews
  - Bug fixes
  - Avoids extra reformatting work

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Core Predicates List		

- Alphabetical predicate index lists 2940 entries
  - You can't possibly learn all of them
  - Do you really want to know what set\_typed\_pool\_constraints/3 does?
- List of Prolog predicates you need to know
  - 69 entries, more manageable
- Ignores all solver libraries
- If you don't know what an entry does, find out about it
  - what does write\_exdr/2 do?
- If you use something not on the list, start to wonder...



- Developing Applications with ECLiPSe
  - H. Simonis
  - http://www.eclipse-clp.org
- Constraint Logic Programming Using ECLiPSe
  - K. Apt, M. Wallace
  - Cambridge University Press
- The Craft of Prolog
  - R.O'Keefe, MIT Press



- Large scale applications can be built with ECLiPSe
- Software engineering is not that different for Prolog
- Many tasks are similar regardless of solver used
- Correctness of program is useful even for research work



Chapter 13: Visualization Techniques

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Visualization Techniques



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Visualization Techniques

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# What we want to introduce

- How to visualize constraint programs
- Variable visualizers
- Understanding search trees
- Constraint visualizers
- Complex visualizations





# Chapter 14: Finite Set and Continuous Variables - SONET Design Problem

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Helmut Simonis Finite Set

Finite Set and Continuous Variables



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	Problem Program Search Conclusions		
Outline			
1 Problem			
2 Program			
3 Search			
4 Conclusions			
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	Problem		

## What we want to introduce

- Finite set variables
- Continuous domains
- Optimization from below
- Advanced symmetry breaking
- SONET design problem without inter-ring flows



#### Problem Program Search onclusions

## **Problem Definition**

#### SONET Design Problem

We want to design a network with multiple SONET rings, minimizing ADM equipment. Traffic can only be transported between nodes connected to the same ring, not between rings. Traffic demands between nodes are given. Decide which nodes to place on which ring(s), respecting a maximal number of ADM per ring, and capacity limits on ring traffic. If two nodes are connected on more than one ring, the traffic between them can be split arbitrarily between the rings. The objective is to minimize the overall number of ADM.



3 rings, 4 nodes, 8 ADMEvery node connected to at least one for ringOn every ring are at least two nodes N1 connected to R2 constraint and R3N4 and N2 can't talk to each other Traffic between N1

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#### Problem Program Search

Data

- Demands  $d \in D$  between nodes  $f_d$  and  $t_d$  of size  $s_d$
- Rings R, total of |R| = r rings
- Each ring has capacity c
- Nodes N

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	<b>Problem</b> Program Search Conclusions		
Model			

- Primary model integer 0/1 variables x<sub>ik</sub>
  - Node *i* has a connection to ring *k*
  - A node can be connected to more than one ring
- Continuous [0..1] variables *f*<sub>dk</sub>
  - Which fraction of total traffic of demand *d* is transported on ring *k*
  - A demand can use a ring only if both end-points are connected to it



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Problem Program Search

# Constraints

$$\min\sum_{i\in N}\sum_{k\in R}x_{ik}$$

s.t.

 $\sum_{i\in N} x_{ik} \leq r \tag{1}$ 

$$\sum_{k \in R} f_{dk} = 1 \tag{2}$$

$$\sum_{d\in D} s_d * f_{dk} \leq c \tag{3}$$

$$\begin{array}{rcl} f_{dk} & \leq & x_{f_dk} & (4) \\ f_{dk} & \leq & x_{t_dk} & & \\ \end{array}$$

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Finite Set and Continuous Variables

Problem Program Search Conclusions

- Introducing finite set variables
- Range over sets of integers, not just integers
- Most useful when we don't know the number of items involved
- Here: for each node, the rings on which it is placed
- Could be one, could be two, or more
- Hard to express with finite domain variables alone



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	Problem Program		
	Search Conclusions		
Dual Model 2			

- Finite set variables *R<sub>k</sub>* 
  - Which nodes ring k is connected to
- Cardinality finite domain variables *r<sub>k</sub>* 
  - $|\mathbf{R}_k| = \mathbf{r}_k$



Cork Constraint

# Channeling between models

Use the zero/one model as common ground

Problem Program Search

- $x_{ik} = 1 \Leftrightarrow k \in N_i$
- $x_{ik} = 1 \Leftrightarrow i \in R_k$



- For every demand, source and sink must be on (at least one) shared ring
  - $\forall d \in D$ :  $|N_{f_d} \cap N_{t_d}| \ge 1$
- Every node must be on a ring
  - *n<sub>i</sub>* ≥ 1
- A ring can not have a single node connected to it
  - *r<sub>k</sub>* ≠ 1



### Assignment Strategy

- Cost based decomposition
- Assign total cost first
- Then assign *n<sub>i</sub>* variables
- Finally, assign *x<sub>ik</sub>* variables
- If required, fix flow *f*<sub>dk</sub> variables
- Might leave flows as bound-consistent continuous domains

Problem Program Search



- Optimization handled by assigning cost first
- Enumerate values increasing from lower bound
- First feasible solution is optimal
- Depends on proving infeasibility rapidly
- Does not provide sub-optimal initial solutions



# **Redundant Constraints**

- Deduce bounds in *n<sub>i</sub>* variables
  - Helps with finding n<sub>i</sub> assignment which can be extended

Problem Program Search

Symmetry Breaking

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	Problem Program Search Conclusions		
Symmetries			

- Typically no symmetries between demands
- Full permutation symmetry on rings
- Gives r! permutations
- These must be handled somehow
- Further symmetries if capacity seen as discrete channels



## Symmetry Breaking Choices

- As part of assignment routine
  - SBDS (symmetry breaking during search)

Problem Program Search

- Define all symmetries as parameter
- Search routine eliminates symmetric sub-trees
- By stating ordering constraints
  - As shown in the BIBD example
  - Ordering constraints not always compatible with search heuristic
  - Particular problem of dynamic variable ordering



- Library ic\_sets
- Domain definition X :: Low..High
  - Low, High sets of integer values, e.g. [1, 3, 4]
- Or intsets(L,N,Min,Max)
  - L is a list of N set variables
  - each containing all values between Min and Max



## Using finite set variables

- Set Expressions: A ∧ B, A ∨ B
- Cardinality constraint: # (Set, Size)
  - Size integer or finite domain variable
- membership\_booleans(Set,Booleans)

Problem Program Search

Channeling between set and 0/1 integer variables



- Library ic handles both
  - Finite domain variables
  - Continuous variables
- Use floats as domain bounds, e.g. X :: 0.0 .. 1.0
- Use \$= etc for constraints instead of #=
- Bounds reasoning similar to finite case
- But must deal with safe rounding
- Not all constraints deal with continuous variables

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### Ambiguous Import

- Multiple solvers define predicates like ::
- If we load multiple solvers in the same module, we have to tell ECLiPSe which one to use
- Compiler does not deduce this from context!

Problem Program Search

- So
  - ic:(X :: 1..3)
  - ic\_sets:(X :: [] .. [1,2,3])
- Otherwise, we get loads of error messages
- Happens whenever two modules export same predicate





#### Problem Program Search Conclusions

## Matrix of x<sub>ik</sub> integer variables





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Problem		
Program		
Search		
Conclusions		

### Node and ring set variables

```
...
dim(Nodes,[NrNodes]),
intsets(Nodes[1..NrNodes],NrNodes,1,NrRings),
dim(NodeSizes,[NrNodes]),
ic:(NodeSizes[1..NrNodes] :: 1..NrRings),
dim(Rings,[NrRings]),
intsets(Rings[1..NrRings],NrRings,1,NrNodes),
dim(RingSizes,[NrRings]),
ic:(RingSizes[1..NrRings] :: 0..MaxRingSize),
...
```

```
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```

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# Channeling node set variables



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Problem Program Search Conclusions

Finite Set and Continuous Variables

Problem Program Search Conclusions

### Channeling ring set variables

```
. . .
(for(J,1,NrRings),
param (Matrix, Rings, RingSizes, NrNodes) do
    subscript(Rings, [J], Ring),
    subscript(RingSizes, [J], RingSize),
    RingSize \# = 1,
    #(Ring,RingSize),
    membership_booleans(Ring,
                          Matrix[1..NrNodes,J])
),
```



#### Problem Program Search

# Demand ends must be (on atleast one) same ring

```
(foreach(demand(I,J,_Size),Demands),
param(Nodes,NrRings) do
    subscript(Nodes,[I],NI),
    subscript(Nodes,[J],NJ),
    ic:(NonZero :: 1..NrRings),
    #(NI /\ NJ,NonZero)
),
```

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```
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```

Finite Set and Continuous Variables



```
dim(Flow, [NrDemands, NrRings]),
ic:(Flow[1..NrDemands,1..NrRings]::0.0 .. 1.0),
(for(I,1,NrDemands),
param(Flow,NrRings) do
    (for(J,1,NrRings),
      fromto(0.0,A,A+F,Term),
      param(Flow,I) do
      subscript(Flow,[I,J],F)
    ),
    eval(Term) $= 1.0
),
...
```

#### **Ring Capacity Constraints**



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Finite Set and Continuous Variables

Finite Set and Continuous Variables



Problem Program Search Conclusions

## Linking $x_{ik}$ and $f_{dk}$ variables

```
(foreach (demand (From, To, _), Demands),
count (I,1, _),
param (Flow, Matrix, NrRings) do
    (for (K,1, NrRings),
        param (I, From, To, Flow, Matrix) do
        subscript (Flow, [I,K],F),
        subscript (Flow, [I,K],F),
        subscript (Matrix, [From,K],X1),
        subscript (Matrix, [To,K],X2),
        F $=< X1,
        F $=< X2
        )
),
```

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## Setting up degrees



Problem Program Search Conclusions

Problem Program Search

### Defining cost and assigning values

sumlist(NodeSizesList,Cost),
assign(Cost,Handle,NrNodes,Degrees,
NodeSizes,Matrix).



#### **Assignment Routines**

```
assign(Cost,Handle,NrNodes,Degrees,
NodeSizes,Matrix):-
indomain(Cost),
order_sizes(NrNodes,Degrees,NodeSizes,
OrderedSizes),
search(OrderedSizes,1,input_order,indomain,
complete,[]),
order_vars(Degrees,NodeSizes,Matrix,
VarAssign),
search(VarAssign,0,input_order,indomain_max,
complete,[]).
```

Problem Program Search Conclusions

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Problem Program Search Conclusions

#### Order ring size variables by increasing degree

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### Ordering decision variables

```
order_vars(Degrees, NodeSizes, Matrix, VarAssign):-
    dim (Matrix, [NrNodes, NrRings]),
     (for(I,1,NrNodes),
     foreach(t(Size,Y,I),Terms),
     param (Degrees, NodeSizes) do
         subscript(NodeSizes, [I], Size),
         subscript (Degrees, [I], Degree),
         Y is -Degree
    ),
    sort(0, =<, Terms, Sorted),</pre>
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```

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Problem Program Search Conclusions

#### Ordering decision variables

```
(foreach(t(_,_,I),Sorted),
 fromto(VarAssign, A1, A, []),
param (NrRings, Matrix) do
    (for(J,1,NrRings),
     fromto(A1, [X|AA], AA, A),
     param(I, Matrix) do
         subscript(Matrix, [I, J], X)
    )
).
```



### Data (13 nodes, 7 rings, 24 demands)

Problem Program Search Conclusions



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Problem Program Search Conclusions

Neighbors of a node

```
neighbors(N,List):-
    problem(_,_,Demands,_,_),
    (foreach(demand(I,J,_),Demands),
      fromto([],A,A1,List),
      param(N) do
        (N = I ->
            A1 = [J|A]
      ; N = J ->
            A1 = [I|A]
      ;
            A1 = [I|A]
      ;
            A1 = A
      )
).
```



#### Problem Program Search

onclusions

# Search at Cost 18-21







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Finite Set and Continuous Variables

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#### Problem Program Search

#### Search at Cost 23





- Introduced finite set and continuous domain solvers
- Finite set variables useful when values are sets of integers
- Useful when number of items assigned are unknown
- Can be linked with finite domains (cardinality) and 0/1 index variables



#### Problem Program Search Conclusions

# Continuous domain variables

- Allow to reason about non-integral values
- Bound propagation similar to bound propagation over integers
- Difficult to enumerate values
- Assignment by domain splitting



- Example of optical network problems
- Competitive solution by combination of techniques
- Channeling, redundant constraints, symmetry breaking
- Decomposition by branching on objective value



# Chapter 15: Network Applications

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**Network Applications** 

Traffic Placement Capacity Management Other Problems

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## Outline



- How can we get better performance out of a given network?
- Make network transparent
  - Users should not need to know about details
  - Service maintained even if failures occur
- Restricted by accepted techniques available in hardware
  - Interoperability between multi-vendor equipment
  - Very conversative deployment strategies

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# Reminder: IP Networks

- Packet forwarding
- Connection-less
- Destination based routing
  - Distributed routing algorithm based on shortest path algorithm
  - Routing metric determines preferred path
- Best effort
  - Packets are dropped when there is too much traffic on interface
  - Guaranteed delivery handled at other layers (TCP/applications)



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	Traffic Placement Capacity Management		
	Other Problems		
Disclaimer			

- Flexible border between CP and OR
- CP is ...
  - what CP people do.
  - what is published in CP conferences.
  - what uses CP languages.
- Does not mean that other approaches are less valid!



Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# Example Network (Uniform metric 1, Capacity 100)



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Example Traffic Matrix

#### Only partially filled in for example

	Α	В	С	D	E
Α	0	0	10	20	20
В	0	0	10	20	20
С	0	0	0	0	0
D	0	0	0	0	0
Ε	0	0	0	0	0

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# **Using Routing**





Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# **Using Routing**



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Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# **Using Routing**





Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# **Using Routing**



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# **Using Routing**





Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# **Using Routing**



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# **Resulting Network Load**



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Traffic Placement Capacity Management Other Problems Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# Considering failure of R1-E



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Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# Can we do better?

- Choose single, explicit path for each demand
- Requires hardware support in routers (MPLS-TE)
- Baseline: CSPF, greedy heuristic

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Traffic Placement Capacity Management Other Problems	Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths
Why not just use Multi-Con Solution?	nmodity Flow Problem

- Can not use arbitrary, fractional flows in hardware
- MILP does not scale too well



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Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# **Modelling Alternatives**

- Link based Model
- Path based Model
- Node based Model

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Variants			

- Demand Acceptance
  - Choose which demands to select fitting into available capacity
- Traffic Placement
  - All demands must be placed



Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

### Intuition

- Decide if demand d is run over link e
- Select which demands run over link e (Knapsack)
- Demand d must run from source to sink (Path)
- Sum of delay on path should be limited (QoS)



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Link Based Model

Path-Based Model Node-Based Model Commercial Solution Multiple Paths

## **Solution Methods**

- Lagrangian Relaxation
  - Path decomposition
  - Knapsack decomposition
- Probe Backtracking



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 Traffic Placement<br/>Capacity Management<br/>Other Problems
 Link Based Model<br/>Path-Based Model<br/>Node-Based Model<br/>Commercial Solution<br/>Multiple Paths
 Path-Based Model<br/>Node-Based Model<br/>Doter Problems
 Path-Based Model<br/>Node-Based Model<br/>Doter Problems
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 Path-Based Model<br/>Dot

[Ouaja&Richards2003]

- Dualize capacity constraints
- Starting with CSPF initial solution
- Finite domain solver for path constraints
- Added capacity constraints from st-cuts
- At each step solve shortest path problems


Link Based Model Path-Based Model Node-Based Model Commercial Solution

Multiple Paths

# Lagrangian Relaxation - Knapsack decomposition

[Ouaja&Richards2005]

- Dualize path constraints
- At each step solve knapsack problems
- Reduced cost based filtering

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Probe Backtracking		

[Liatsos et al 2003]

- Start with (infeasible) CSPF heuristic
- Consider capacity violation
  - Resolve by forcing one demand off/on link
  - Find new path respecting path and added constraints with ILP
- Repeat until no more violations, feasible solution
- Optimality proof when exhausted search space
  - Search space often very small



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Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

#### Intuition

- Choose one of the possible paths for demand d
- This paths competes with paths of other demands for bandwidth
- Usually too many paths to generate a priori, but most are useless



$$\max_{\{Z_d, Y_{id}\}} \quad \sum_{d \in \mathbf{D}} \operatorname{val}(d) Z_d$$

st.

$$\begin{aligned} \forall d \in \mathbf{D} : & \sum_{1 \leq i \leq \texttt{path}(d)} Y_{id} = Z_d \\ \forall e \in \mathbf{E} : & \sum_{d \in \mathbf{D}} \texttt{bw}(d) \sum_{1 \leq i \leq \texttt{path}(d)} h_{id}^e Y_{id} \leq \texttt{cap}(e) \\ & Z_d \in \{0, 1\} \\ & Y_{id} \in \{0, 1\} \end{aligned}$$

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Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

# **Solution Methods**

- Blocking Islands
- Local Search/ FD Hybrid
- (Column Generation)



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Blocking Islands		

[Frei&Faltings1999]

- Feasible solution only
- CSP with variables ranging over paths for demands
- No explicit domain representation
- Possible to perform forward checking by updating blocking island structure



Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

#### Local Search/FD Hybrid

[Lever2004]

- Start with (feasible) CSPF heuristic
- Add more demands one by one
  - Use repair to solve capacity violations
- Use FD model to check necessary conditions
  - Determine bottlenecks by st-cuts
  - Force paths on/off links
- Define neighborhood by rerouting demands currently over violations



For each demand, decide for each router where to go next

- Many routers not used
- Treat link capacity with cumulative/diffn constraints
- Pure FD model, no global cost view



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Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

#### **Cisco ISC-TEM**

- Path placement algorithm developed for Cisco by PTL and IC-Parc (2002-2004)
- Internal competitive selection of approaches
- Strong emphasis on stability
- Written in ECLiPSe
- PTL bought by Cisco in 2004
- Part of team moved to Boston



- What happens if element on selected path fails?
- Choose second path which is link (element) disjoint
- State bandwidth constraints for each considered failure case
- Problem: Very large number of capacity constraints



Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

#### Example

#### Primary/Secondary path for demand AE



Traffic Placement Capacity Management Other Problems

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#### Which bandwidth to count?

Failed Element	No Failure	A-R1	R1-E	All Others
Capacity for Path	Primary	Secondary	Secondary	Primary



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Link Based Model Path-Based Model Node-Based Model Commercial Solution Multiple Paths

#### **Multiple Path Model**

$$\begin{array}{l} \max_{\{Z_d, X_{de}, W_{de}\}} & \sum_{d \in \mathbf{D}} \operatorname{val}(d) Z_d \\ \forall d \in \mathbf{D}, \forall n \in \mathbf{N} : & \sum_{e \in \mathbf{OUT}(n)} X_{de} - \sum_{e \in \mathbf{IN}(n)} X_{de} = \begin{cases} -Z_d & n = \operatorname{dest}(d) \\ Z_d & n = \operatorname{orig}(d) \\ 0 & \operatorname{otherwise} \end{cases} \\ \forall e \in \mathbf{E} : & \sum_{d \in \mathbf{D}} \operatorname{bw}(d) * X_{de} \leq \operatorname{cap}(e) \\ \forall d \in \mathbf{D}, \forall n \in \mathbf{N} : & \sum_{e \in \mathbf{OUT}(n)} W_{de} - \sum_{e \in \mathbf{IN}(n)} W_{de} = \begin{cases} -Z_d & n = \operatorname{dest}(d) \\ Z_d & n = \operatorname{orig}(d) \\ 0 & \operatorname{otherwise} \end{cases} \\ \forall e \in \mathbf{E}, \forall e' \in \mathbf{E} \setminus e : & \sum_{d \in \mathbf{D}} \operatorname{bw}(d) * (X_{de} - X_{de'} * X_{de} + X_{de'} * W_{de}) \leq \operatorname{cap}(e) \\ \forall d \in \mathbf{D}, \forall e \in \mathbf{E} : & X_{de} + W_{de} \leq 1 \\ Z_d \in \{0, 1\}, X_{de} \in \{0, 1\}, W_{de} \in \{0, 1\} \end{array}$$

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### Solution Method

- Benders Decomposition [Xia&Simonis2005]
- Use MILP for standard demand acceptance problem
- Find two link disjoint paths for each demand
- Sub-problems consist of capacity constraints for failure cases
- Benders cuts are just no-good cuts for secondary violations



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Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### The Problem

- How to provide cost effective, high quality services running an IP network?
- Easy to build high quality network by massive over-provisioning
- Easy to build consumer grade network disregarding Quality of Service (QoS)
- Very hard to right-size a network, providing just enough capacity



- Bandwidth on Demand
  - Create temporary bandwidth channels for high-value traffic
  - Avoid disturbing existing traffic
- Resilience Analysis
  - Find out how much capacity is required for current traffic
  - Provide enough capacity to survive element failures without service disruption



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Bandwidth Protection Bandwidth on Demand Resilience Analysis

# Background

- Failures of network should not affect services running on network
- Not cost effective to protect connections in hardware
- Response time is critical
  - Interruption > 50ms not acceptable for telephony
  - Reconvergence of IGP 1 sec (good setup)
  - Secondary tunnels rely on signalling of failure (too slow)
  - Live/Live connections too expensive



- Fast Re-route
  - If element fails, use detour around failure
  - Local repair, not global reaction
  - Pre-compute possible reactions, allows offline optimization
- Link protection rather easy
- Node protection quite difficult



Bandwidth Protection Bandwidth on Demand Resilience Analysis

# **Example Problem**



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Bandwidth Protection Bandwidth on Demand Resilience Analysis

# Node j Failure





**Bandwidth Protection** 

# Node j Failure (Result)



Traffic Placement Capacity Management Other Problems

**Bandwidth Protection** 

# **Bandwidth Protection Model**

$$\begin{split} \min_{\{X_{fe}\}} & \sum_{f \in \mathbf{F}} \sum_{e \in \mathbf{E}} X_{fe} \\ \begin{cases} \forall f \in \mathbf{F} : \begin{cases} \forall n \in \mathbf{N} \setminus \{\texttt{orig}(f), \texttt{dest}(f)\} : & \sum_{e \in \mathsf{IN}(n)} X_{fe} = \sum_{e \in \mathsf{OUT}(n)} X_{fe} \\ n = \texttt{orig}(f) : & \sum_{e \in \mathsf{OUT}(n)} X_{fe} = 1 \\ n = \texttt{dest}(f) : & \sum_{e \in \mathsf{IN}(n)} X_{fe} = 1 \end{cases} \\ \\ \forall e \in \mathbf{E} : & \texttt{cap}(e) \ge \begin{cases} \max_{\{Q_{fe}\}} \sum_{f \in \mathbf{F}} X_{fe} Q_{fe} \\ \\ \forall o \in \texttt{orig}(\mathbf{F}) : & \texttt{ocap}(o) \ge \sum_{f:\texttt{orig}(f)=o} Q_{fe} \\ \\ \forall d \in \texttt{dest}(\mathbf{F}) : & \texttt{dcap}(o) \ge \sum_{f:\texttt{dest}(f)=d} Q_{fe} \end{cases} \\ \\ & X_{fe} \in \{0, 1\} \\ \\ & \texttt{quan}(f) \ge Q_{fe} \ge 0 \end{split}$$

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Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Solution Techniques**

[Xia, Eremin & Wallace 2004]

- MILP
  - Use of Karusch-Kahn-Tucker condition
  - Removal of nested optimization
  - Large set of new variables
  - Not scalable
- Problem Decomposition
  - Integer Multi-Commodity Flow Problem
  - Capacity Optimization
- Improved MILP out-performs decomposition [Xia 2005]

Constraint Computation Centre



- Algorithm/Implementation built by PTL/IC-Parc for Cisco
- Not based on published techniques above
- In period 2000-2003
- Written in ECLiPSe
- Embedded in Java GUI
- Now subsumed by ISC-TEM



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Planning Ahead**

- Consider demands with fixed start and end times
- Demands overlapping in time compete for bandwidth
- Demands arrive in batches, not always in temporal sequence
- Problem called Bandwidth on Demand (BoD)



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Solution Methods**

- France Telecom for ATM network [Lauvergne et al 2002, Loudni et al 2003]
- Schlumberger Dexa.net (PTL, IC-Parc)



- Small, but global MPLS TE+diffserv network
- Oil field services
- (Very) High value traffic
  - Well logging
  - Video conferencing
- Bandwidth demand known well in advance, fixed period
- Low latency, low jitter required



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Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### Architecture



Workflow

- Customer requests capacity for time slot via Web-interface
- Demand Manager determines if request can be satisfied
  - Based on free capacity predicted by Resilience Analysis
  - Taking other, accepted BoD requests into account
- Email back to customer
- At requested time, DM triggers provisioning tool to
  - Set up tunnel
  - Change admission control
- At end of period, DM pulls down tunnel



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### How much free capacity do we have in network?

- Easy for normal network state (OSS tools)
- Challenge: How much is required for possible failure scenarios?
- Consider single link, switch, router, PoP failures
- Classical solution
  - Get Traffic Matrix
  - Run scenarios through simulator



- Many algorithms assume given traffic matrix
- Traffic flow information is not collected in the routers
- Only link traffic is readily available
- Demand pattern changes over time, often quite dramatically
- Measuring traffic flows with probes is very costly

From a network consultant:

We have been working on extracting a TM for this network for 15 months, and we still don't have a clue if we've got it right.



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### Idea

- Use the observed traffic to deduce traffic flows
- Network Tomography [Vardi1996]
  - All flows routed over a link cause the observed traffic
  - Must correct for observation errors
  - Highly dependent on accurate routing model
- Gravity Model [Medina et al 2002]
  - Ignore core of network
  - Assume that flows are proportional to product of ingress/egress size
- Results are very hard to validate/falsify

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#### Model: Traffic Flow Analysis

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$$\forall i,j \in \mathbf{N}: \quad \min_{\{F_{ij}\}} / \max_{\{F_{ij}\}} \quad F_{ij}$$

st.

$$\forall e \in \mathbf{E} : \sum_{i,j \in \mathbf{N}} r_{ij}^{e} F_{ij} = \operatorname{traf}(e)$$
  
$$\forall i \in \mathbf{N} : \sum_{j \in \mathbf{N}} F_{ij} = \operatorname{ext}^{in}(i)$$
  
$$\forall j \in \mathbf{N} : \sum_{i \in \mathbf{N}} F_{ij} = \operatorname{ext}^{out}(j)$$
  
$$F_{ii} > 0$$

Constraint Computation Computation

Bandwidth Protection Bandwidth on Demand Resilience Analysis

# Start with Link Traffic



Traffic Placement Capacity Management Other Problems Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### Setup Model to Find Flows

```
[AC,AD,BC,BD,AE,BE] :: 0.0 .. 1.0Inf,
AC + AD + AE $= 50, % A R1
0.5*BC + 0.5*BD + BE $= 35, % B R1
0.5*BC + 0.5*BD $= 15, % B R3
AD + 0.5*BD $= 30, % R1 R2
AC + 0.5*BC + AE +BE $= 55, % R1 E
AD + 0.5*BD $= 30, % R2 D
0.5*BC + 0.5*BD $= 15, % R3 R4
AC + 0.5*BC $= 15, % E C
0.5*BC $= 5, % R4 C
0.5*BD $= 10, % R4 D
```

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# Solve for Different Flows

min (AC, MinAC), max (AC, MaxAC), min (AD, MinAD), max (AD, MaxAD), min (BC, MinBC), max (AD, MaxBC), min (BD, MinBD), max (BC, MaxBD), min (AE, MinAE), max (AE, MaxAE), min (BE, MinBE), max (BE, MaxBE), ...



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#### **Results of Analysis**

	С	D	E
Α	10	20	20
В	10	20	20

Problem solved, no?



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Benchmark Problems**

Network	Routers	PoPs	Lines	Lines/router
dexa	51	24	59	1.15
as1221	108	57	153	1.41
as1239	315	44	972	3.08
as1755	87	23	161	1.85
as3257	161	49	328	2.03
as3967	79	22	147	1.86
as6461	141	22	374	2.65

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# **TFA Result for Benchmarks**

Network	Low Simul (%)	High Simul (%)	Obj	Time (sec)
dexa	0	2310.65	1190	11
as1221	0.09	8398.64	11556	1318
as1239	n/a	n/a	n/a	n/a
as1755	0.15	6255.31	7482	699
as3257	0.04	12260.03	25760	12389
as3967	0.1	5387.10	6162	500
as6461	0.28	8688.39	19740	8676



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Reduce Problem Size**

- Pop Level Analysis
- Only consider flows between PoPs, not routers
- Local area connections typically not bottlenecks
- Modelling routing can be tricky

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PoP Level Results	

Network	Low Simul (%)	High Simul (%)	Obj	Time (sec)
dexa	0	1068.37	557	5
as1221	0.24	2964.93	3205	424
as1239	0.63	1401.72	1931	101359
as1755	0.66	1263.28	526	103
as3257	0.30	2028.73	2378	2052
as3967	0.1	1209.37	483	90
as6461	1.47	951.41	481	768



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Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Increase Accuracy**

- LSP Counters
  - In MPLS networks only, provide improved resolution
  - Implementation buggy, not all counters can be used
- Netflow
  - Collect end-to-end flow information in router
  - Impact on router (memory)
  - Impact on network (data aggregation)



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#### **TFA with LSP Counters**

Network	Low Simul (%)	High Simul (%)	Obj	Time (sec)
dexa	30.35	249.71	1190	7
as1221	9.94	685.37	11556	885
as1239	10.74	1151.03	98910	72461
as1755	25.29	269.30	7482	397
as3257	23.77	425.67	25760	5121
as3967	24.47	300.17	6162	275
as6461	19.43	477.44	19740	2683



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# PoP TFA with LSP Counters

Network	Low Simul (%)	High Simul (%)	Obj	Time (sec)
dexa	60.62	145.85	557	3
as1221	28.49	499.16	3205	271
as1239	33.36	211.84	1931	2569
as1755	50.33	169.37	526	46
as3257	36.82	249.16	2378	640
as3967	40.72	182.97	483	36
as6461	34.05	210.93	481	136

Constraint Computation Computation

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- Choose some particular solution?
- Which one? How to validate assumptions?
- Massively under-constrained problem
  - $|N|^2$  variables
  - |E| + 2|N| constraints
  - $2|N|^2$  queries
- Ill-conditioned even after error correction
- Aggregation helps
  - We are usually not interested in individual flows
  - We want to use the TM to investigate something else



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Resilience** Analysis

- How much capacity is needed to survive all reasonable failures?
- Use normal state as starting point
- Consider routing in each failure case
- Aggregate flows in rerouted network
- Calculate bounds on traffic in failure case



$$\forall \boldsymbol{e} \in \boldsymbol{\mathsf{E}}: \quad \min_{\{\boldsymbol{F}_{ij}\}} / \max_{\{\boldsymbol{F}_{ij}\}} \quad \sum_{i,j \in \boldsymbol{\mathsf{N}}} \bar{\boldsymbol{r}_{ij}^{\boldsymbol{e}}} \boldsymbol{F}_{ij}$$

st.

$$\begin{array}{ll} \forall \boldsymbol{e} \in \boldsymbol{\mathsf{E}} : & \sum_{i,j \in \boldsymbol{\mathsf{N}}} \boldsymbol{r}_{ij}^{\boldsymbol{e}} \boldsymbol{F}_{ij} = \texttt{traf}(\boldsymbol{e}) \\ \forall i \in \boldsymbol{\mathsf{N}} : & \sum_{j \in \boldsymbol{\mathsf{N}}} \boldsymbol{F}_{ij} = \texttt{ext}^{in}(i) \\ \forall j \in \boldsymbol{\mathsf{N}} : & \sum_{i \in \boldsymbol{\mathsf{N}}} \boldsymbol{F}_{ij} = \texttt{ext}^{out}(j) \\ & \boldsymbol{F}_{ij} \geq \boldsymbol{\mathsf{0}} \end{array}$$

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Bandwidth Protection Bandwidth on Demand Resilience Analysis

# **Resilience** Analysis

Network	Low Simul (%)	High Simul (%)	Obj	Time (sec)	Cases
dexa	68.91	108.25	3503	57	59
as1221	85.75	102.60	14191	2869	153
as1239	92.53	102.64	4499	44205	10
as1755	92.82	105.39	8409	1815	161
as3257	93.69	103.15	31093	39934	328
as3967	91.60	108.79	9090	1635	141
as6461	96.51	103.44	24808	20840	374

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#### Results over 100 runs

Network	lower bound/simul		upper bound/ simul	
	average	stdev	average	stdev
dexa	91.50	0.14	108.28	0.16
as1755	88.65	0.11	106.08	0.056
as3967	94.08	0.073	106.88	0.091
as1221	87.34	0.10	102.05	0.025



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### **Results with LSP counters**

Network	$\frac{Low}{Simul}$ (%)	High Simul (%)	Obj	Time	Cases
dexa	97.76	101.33	3503	36	59
as1221	98.15	100.69	14191	1840	153
as1239	99.37	100.38	4499	3974	10
as1755	99.28	100.66	8409	964	161
as3257	99.41	100.44	31093	13381	328
as3967	98.88	101.00	9090	819	147
as6461	99.44	100.52	24808	8006	374

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Traffic Placement Capacity Management Other Problems

Bandwidth Protection Bandwidth on Demand Resilience Analysis

# Results over 100 runs (with LSP Counters)

Network	lower bound/simul		upper bound/ simul	
	average	stdev	average	stdev
dexa	99.60	0.029	100.33	0.025
as1755	99.31	0.016	100.63	0.015
as3967	99.41	0.014	100.61	0.014
as1221	98.10	0.025	100.57	0.010



Bandwidth Protection Bandwidth on Demand Resilience Analysis

#### Perspectives

- High polynomial complexity
- Possible to reduce number of queries
  - Small differences between failure cases
  - Many queries are identical or dominated
- Possible to reduce size of problem dramatically
- Integrate multiple measurements in one model
- Which other problems can we solve without explicit TM?



- Which links should be used to build network structure?
- Link speed is related to cost
- Model simple generalization of path finding
- Assumptions about routing in target network?



Network Design IGP Metric Optimization

#### Model





- Real-life problem not easily modelled
- Possible choices/costs not easily obtained (outside US)
- Choices often are inter-related
- Package deals by providers
- Some regions don't allow any flexibility at all



Network Design IGP Metric Optimization

#### Problem

- How to set weights in IGP to avoid bottlenecks?
- Easy to beat default values
- Single/equal cost paths required/allowed/forbidden?



$$\forall d \in \mathbf{D}, 1 \leq i \leq \text{path}(d) \qquad \qquad P_{id} = \sum_{e \in \mathbf{E}} h_{id}^e W_e$$
$$\forall d \in \mathbf{D}, 1 \leq i, j \leq \text{path}(d) : \quad P_{id} = P_{jd} \implies Y_{id} = Y_{jd} = 0$$
$$\forall d \in \mathbf{D}, 1 \leq i, j \leq \text{path}(d) : \quad P_{id} < P_{jd} \implies Y_{jd} = 0$$
$$\forall d \in \mathbf{D}, 1 \leq i, j \leq \text{path}(d) : \quad P_{id} < P_{jd} \implies Y_{jd} = 0$$
$$Y_{id} \in \{0, 1\}$$
integer  $W_e \geq 1$ 
$$P_{id} \geq 0$$



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Network Design IGP Metric Optimization

#### **Solution Methods**

- Methods tested at IC-Parc
  - Branch and price
  - Tabu search
  - Set constraints
- Very hard to compete with (guided) local search



H. Simonis. Constraint Applications in Networks. Chaper 25 in F. Rossi, P van Beek and T. Walsh: Handbook of Constraint Programming. Elsevier, 2006.



Network Design IGP Metric Optimization

#### Summary

- Network problems can be solved competitively by constraint techniques.
- Hybrid methods required, simple FD models usually don't work.
- Constraint based tools commercial reality.
- Open Problems
  - How to make this easier to develop?
  - How to make this more stable to solve?



Helmut Simonis Network Applications

Cork onstraint Problem Program Search Improved Search Strategy

# Chapter 16: More Global Constraints (Car Sequencing)

#### Helmut Simonis

Cork Constraint Computation Centre Computer Science Department University College Cork Ireland

#### ECLiPSe ELearning Overview

Constraint Computation Centre

	Helmut Simonis	More Global Constraints	1
	Problem		
	Program		
	Search		
	Improved Search Strategy		
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Problem Program		
Search Improved Search Strategy		
Outline		
Problem		
Troblem		
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2 Saarah		
Search		
4 Improved Search Strategy		
		ork
	Computation	int ion
	<b>G</b> en	tre
Helmut Simonis	More Global Constraints	3
Problem Program		
Search		
Mbat we went to introduce		

- Car Sequencing Problem
- gcc Global cardinality constraint
- sequence constraint
- Search based auxiliary variables



#### Problem Program Search Improved Search Strategy

#### **Problem Definition**

#### Car Sequencing

We have to schedule a number of cars for production on an assembly line. Each car is of a certain type, and we know how many cars of each type we have to produce. Car types differ in the options they require, i.e. sun-roof, air conditioning. For each option, we have capacity limits on the assembly line, expressed as k cars out of n consecutive cars on the line may have some option. Find an assignment which produces the correct number of cars of each type, while satisfying the capacity constraints.

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Problem		
Search		
Improved Search Strategy		
Example (DSV88)		

- 100 cars
- 18 types
- 5 options
  - Option 1: 1 out of 2
  - Option 2: 2 out of 3
  - Option 3: 1 out of 3
  - Option 4: 2 out of 5
  - Option 5: 1 out of 5



Cork Constraint

#### Problem

Program Search

Improved Search Strategy

# Car Types

	Cars	Option				
Туре	Required	1	2	3	4	5
1	5	1	1	0	0	1
2	3	1	1	0	1	0
3	7	1	1	1	0	0
4	1	0	1	1	1	0
5	10	1	1	0	0	0
6	2	1	0	0	0	1
7	11	1	0	0	1	0
8	5	1	0	1	0	0
9	4	0	1	0	0	1
10	6	0	1	0	1	0
11	12	0	1	1	0	0
12	1	0	0	1	0	1
13	1	0	0	1	1	0
14	5	1	0	0	0	0
15	9	0	1	0	0	0
16	5	0	0	0	0	1
17	12	0	0	0	1	0
18	1	0	0	1	0	0

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Improved Search Strategy

Problem Program More Global Constraints

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Solution





# **Modelling Alternatives**

• Assign start time (sequence number) to each car

Problem Program Search

100 variables, each with 100 values

Improved Search Strategy

- Handling of car types implicit
- Symmetry breaking for cars of same type (inequalities)?
- Capacity constraints?
- Assign car type to each slot on assembly line
  - 100 variables, 18 values
  - How to control number of cars of each type?
  - How to express capacity constraints?

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Problem		
Program		
Improved Search Strategy		
Model		

- 100 Variables ranging over car types
- gcc constraint to control number of items with same type
- $5 \times 100 \text{ 0/1}$  variables indicating use of option for each slot
- element constraints to map car types to options used
- sequence constraints to enforce limits on each option




- gcc Global Cardinality Constraint
- Pattern is list of terms gcc(Low, High, Value)
- The overall number of variables taking value Value is between Low and High
- Generalization of alldifferent
- Domain consistent version in ECLiPSe

	Gentre
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Problem	
Search	
Improved Search Strategy	
gcc Example	

X1 = ?, X2 = ?, X3 = ?, X4 = ?, X5 = ?



Cork Constraint

#### gcc Reasoning

```
X1 :: [2,4], X2 :: [1,3,4], X3 :: [1,2,3,4],
X4 :: [3,4,5], X5 :: [3,4,5],
gcc([gcc(1,1,1),gcc(2,3,2),gcc(1,3,3),
      gcc(0,4,4),gcc(1,3,5)],
      [X1,X2,X3,X4,X5]),
```

Problem Program Search

Improved Search Strategy

X1 = ?2, X2 = ?, X3 = ?2, X4 = ?, X5 = ?



X1 = 2, X2 = ?1, X3 = 2, X4 = ?, X5 = ?



#### gcc Continued

Problem Program Search

Improved Search Strategy

X1 = 2, X2 = 1, X3 = 2, X4 = ?, X5 = ?



X1 = 2, X2 = 1, X3 = 2, X4  $\in$  {3,5}, X5  $\in$  {3,5}



Cork

#### How does the constraint solver do that?

Explained in optional material at end

Domain Consistent gcc

 Problem
 Program
 Search

 Improved Search Strategy
 Improved Search Strategy
 Improved Search Strategy



element(X,List,Y)

- The X<sup>th</sup> element of List is Y
- The index starts from 1
- Typical Uses:
  - Projection
  - Cost



Cork Constraint omputation

# Problem Program Search Search **Element Examples** Prime is 1 iff $X \in 1..10$ is a prime number X :: 1..10, element (X, [1, 1, 1, 0, 1, 0, 1, 0, 0, 0], Prime), Cost is the cost corresponding to the assignment of Y

Y :: 1..10, element(Y,[5,3,34,0,3,1,12,12,1,3],Cost)



- Variables Vars have 0/1 domain
- Between Min and Max variables have value 1
- For every sub-sequence of length *K*, between Low and High variables have value 1



©ork onstraint Improved Search Strategy sequence\_total Example

Problem Program

X1 = 0, X4 = 0, X7 = 0, X10 = 0

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Example, cont'd		

$$x_{1}, x_{2}, x_{3}, x_{4}, x_{5}, x_{6}, x_{7}, x_{8}, x_{9}, x_{10}$$

$$1.2$$

$$x_{1}, x_{2}, x_{3}, x_{4}, x_{5}, x_{6}, x_{7}, x_{8}, x_{9}, x_{10}$$

$$3.6$$

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Constraint Computation

#### Mathematical Equivalent



Problem Program Search

Improved Search Strategy

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Problem Program Search Improved Search Strategy	
Mathematical Equivalent	

- Pruning very different when using finite domain inequalities
- Currently no domain consistent implementation of sequence\_total
- Weaker version sequence (no global counters) domain consistent
- Currently using decomposition:
  - sequence\_total = sequence + gcc + more



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#### Main Program

:-module(car).
:-export(top/0).
:-lib(ic).
:-lib(ic\_global\_gac).

top: problem(Problem),
 model(Problem,L),
 writeln(L).

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Problem <b>Program</b> Search Improved Search Strategy		

#### **Structure Definitions**

Constraint Computation Computation

#### Problem Program Search Improved Search Strategy Model (Part 1)





```
(foreach(option{k:K,
               n:N,
               index_set:IndexSet,
               total_use:Total},List),
param(L, NrCars) do
    (foreach(X,L),
    foreach(B, Binary),
    param(IndexSet) do
       element(X,IndexSet,B)
   ),
   Constraint
),
                                       omputation
search(L,0,input_order,ordered(Ordered),
                                         Centre
```

#### Data

```
problem(100,18,
[5,3,7,1,10,2,11,5,4,6,12,1,1,5,9,5,12,1],
[option(1,2,[1,2,3,5,6,7,8,14],
    [1,1,1,0,1,1,1,1,0,0,0,0,0,1,0,0,0,0],48),
    option(2,3,[1,2,3,4,5,9,10,11,15],
    [1,1,1,1,1,0,0,0,1,1,1,0,0,0,1,0,0,0],57),
    option(1,3,[3,4,8,11,12,13,18],
    [0,0,1,1,0,0,0,1,0,0,1,1,1,0,0,0,0,0,1],28),
    option(2,5,[2,4,7,10,13,17],
    [0,1,0,1,0,0,1,0,0,1,0,0,0,0,0,0,0],34),
    option(1,5,[1,6,9,12,16],
    [1,0,0,0,0,1,0,0,1,0,0,0,1,0,0,0],17)], order
[1,3,2,4,6,8,7,12,13,5,9,11,10,14,16,18,17]
```



More Global Constraints

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- Data not really stored as facts
- Generated from text data files in different format
- Benchmark set from CSPLIB

(http://www.csplib.org)



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DSV88 Example More Difficult Example

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Problem	

Program Search Improved Search Strategy DSV88 Example More Difficult Example

## Assignment Step 4





DSV88 Example

#### Assignment Step 40



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DSV88 Example

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Assignment Step 83





DSV88 Example More Difficult Example

#### Another Example (PR97)

- 100 cars
- 22 types
- 5 options
  - Option 1: 1 out of 2
  - Option 2: 2 out of 3
  - Option 3: 1 out of 3
  - Option 4: 2 out of 5
  - Option 5: 1 out of 5



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Problem Program

Search Improved Search Strategy

More Difficult Example

More Global Constraints

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Second Example: Car Types

	Cars		(	Optior	1	
Туре	Required	1	2	3	4	5
1	6	1	0	0	1	0
2	10	1	1	1	0	0
3	2	1	1	0	0	1
4	2	0	1	1	0	0
5	8	0	0	0	1	0
6	15	0	1	0	0	0
7	1	0	1	1	1	0
8	5	0	0	1	1	0
9	2	1	0	1	1	0
10	3	0	0	1	0	0
11	2	1	0	1	0	0
12	1	1	1	1	0	1
13	8	0	1	0	1	0
14	3	1	0	0	1	1
15	10	1	0	0	0	0
16	4	0	1	0	0	1
17	4	0	0	0	0	1
18	2	1	0	0	0	1
19	4	1	1	0	0	0
20	6	1	1	0	1	0
21	1	1	0	1	0	1
22	1	1	1	1	1	1





#### Observation

- This does not look good
- Typical thrashing behaviour
- We made a wrong choice at some point
- ... but did not detect it
- Many additional choices are made before failure is detected
- We have to explore the complete tree under the wrong choice
- This is far too expensive



#### Change of Search Strategy

- Do not label car slot variables
- Decide instead if slot should use an option or not

Problem Program Search

Improved Search Strategy

- This restricts the car models which can be placed in this slot
- Start with the most restricted option
- When all options are assigned, the car type is fixed
- Potential problem: We now have 500 instead of 100 decision variables
- Naive searchspace 2<sup>500</sup> = 3.2e150 instead of 22<sup>100</sup> = 1.7e134

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Second Modification	

- Instead of assigning values left to right
- Start assigning in middle of board
- And alternate around middle until you reach edges
- Idea: Slots at edges are less constrained, i.e. easier to assign
- Save those slots until the end
- We already encountered this idea for the N-Queens problem



Cork onstraint omputation Problem Program

Improved Search Strategy

#### **Modified Search**

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Problem Program Search Improved Search Strategy

## Assignment Step 2





#### Assignment Step 28



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#### Assignment Step 119





#### Problem Program Search Improved Search Strategy Observations

- Important to start in middle
- Making hard choices first
- Concentrate on difficult to satisfy sub-problem
- Number of choices is much smaller than number of variables
- Some assignments lead to a lot of propagation

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Conclusions			

- Introduced two new global constraints, gcc and sequence
- Used element for projection
- Search on auxiliary variables can work well
- Raw search space measures are unreliable
- Modelling idea
  - Decide what to make in a given time slot
  - ... and not when to schedule some given activity



**A** . .

#### Making gcc Domain Consistent

```
X1 :: [2,4], X2 :: [1,3,4], X3 :: [1,2,3,4],
X4 :: [3,4,5], X5 :: [3,4,5],
gcc([gcc(1,1,1),gcc(2,3,2),gcc(1,3,3),
      gcc(0,4,4),gcc(1,3,5)],
      [X1,X2,X3,X4,X5]),
```



- Express constraint as max-flow problem
- Any flow solution corresponds to a valid assignment
- Only work with one flow solution
- Obtain all others by considering
  - residual graph and
  - strongly connected components
- Classical method, faster methods exist
- Use of max flow based propagators for many constraints



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#### Start with Value Graph





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Making gcc Domain Consistent

#### **Convert to Flow Problem**





#### **Find Maximal Flow**



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Making gcc Domain Consistent

## Mark Value Edges in Flow





#### **Residual Graph**



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## Find Strongly Connected Components





#### Mark Edges





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Making gcc Domain Consistent

## Remove Unmarked Edges





Making gcc Domain Consistent

## **Constraint is Domain Consistent**





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More Global Constraints

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