Chalmers University of Technology Applied Optimization lp 4 VT08 Constraint Satisfaction Problem (CSP) A Short Introduction to Constraint Programming • a set of variables $X = \{x_1, \ldots, x_n\},\$ • a discrete, finite **domain** for each variable May 8, 2008 $dom(x_i) = \{v_1, \ldots, v_d\},\$ • a set of **constraints** over subsets of variables. Birgit Grohe **Solution** to a CSP: assignment of values to each variable such that all constraints are fulfilled. 2 Problems that can be modelled as a CSP • graph coloring problems Constraints • cryptarithmetic puzzles • $x_1 + 2x_2 \ge 4$ (linear constraint) • n-queens problem • $sin(x_1) = log(x_2)$ (nonlinear constraint) • Satisfiability problem (SAT) • $x_1 \lor x_2 \lor x_3$ (logical constraint) • Frequency Assignment problem (FAP) • *all_diff*, resource constraints, etc. (*global* constraints) • optimization problems \rightarrow Constraint Optimization Problems (COP)• general constraints (e.g a truth table) • . . . There always exist several ways of modelling a problem!

Cryptarithmetic Puzzles

Each letter stands for a distinct digit. Find a substitution for the letters such that the sum is correct. No leading zeros allowed.

S E N D + M O R E M O N E YModel: S,E,N,D,M,O,R,Y $\in \{0, 1, ..., 9\}$ all_different {S,E,N,D,M,O,R,Y} 1000S + 100E + 10N + D + 1000M + 100O + 10R + E = 10000M + 1000O + 100N + 10E + Y

Homework: TWO+TWO=FOUR.

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How to solve a CSP?

CSP's are usually (NP-)hard problems.

- Search
 - Backtracking
- Constraint propagation
 - iterative process
 - process each constraint separately
 - domain reduction by using *consistency techniques*

For best results, combine search with the 'right' amount of propagation.

A Graph Coloring Problem

Color the map of Australia with three colors such that no two adjacent areas (territories) get the same color.

Picture: Australian map and constraint graph from 'Russel and Norvik: Artificial Intelligence, 2003, page 138'. Regions: West Australia (WA), South Australia (SA), etc.

 $WA, NT, SA, Q, NSW, V, T \in \{red, green, yellow\}$ $WA \neq NT, WA \neq SA, NT \neq SA, SA \neq Q \dots$

There exist several solutions.

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The N-Queens Problem

Place N queens on a N×N chess board so that no queen threatens any of the other queens.

Model for 8 queens: $x_{11}, \ldots, x_{88} \in \{0, 1\}$

$$\sum_{j=1}^{\sum} x_{ij} = 1 \ \forall i$$
$$\sum_{i=1}^{8} x_{ij} = 1 \ \forall j$$
$$\sum_{(ij)\in D_k} x_{ij} \le 1 \ \forall \text{ diagonals } D_k$$

Note: Binary variables and linear constraints!

Important Issues for CSP Algorithms

- Variable ordering rules: *first-fail* (most constraint variable first) *largest degree first* (constraint graph)
- Value ordering rules: least-constraining value first
- Good variable and value orderings often based on experience.
- Modelling aspects: global constraints often give stronger propagation than binary constraints, but are more time-consuming. Choice of variables/constraints that result in efficient solution process.
- Advantages: modular structure, specialized fast algorithms for special constraints, etc.
- **Problems:** Cannot handle cost; modeler sometimes needs to implement own filtering algorithms. Trashing due to bad branching.

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Cost Propagation

(Licentiate thesis by Birgit Grohe)

- Numerical propagation for optimization problems.
- Combines ideas from LP/ILP and CP.
- Generalizes domain reduction.
- Same structure as CP's constraint propagation, but propagates the costs themselves.
- Efficient use of cost information and the structure of the problem.

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Consistency Techniques

- consider one constraint and its involved variables at a time
- directional
- goal: remove all values from the domain of a variable that do not have *support* in the other variable's domains
- node consistency (unary constraints)
- arc consistency (binary constraints) [AC-3 algorithm]
- path consistency, k-consistency, strong k-consistency
- generalized arc consistency for global constraints, e.g. all_different (bipartite matching problem)

Example: $X \in \{1, \dots, 4\}, Y \in \{2, \dots, 6\}, 2X = Y$. Domain reduction gives $X \in \{1, 2, 3\}, Y \in \{2, 4, 6\}$.

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Optimization i CP

Constraint Optimization Problem (COP): a CSP with an objective function.

Solution approach to COP (minimization problem): Add a constraint of the form $objective \leq K$ and solve the CSP. If there is a solution, decrease K, otherwise increase K, and resolve ...

Problems: Unclear how to find the optimal K in an efficient way. Potentially very time consuming. Does not use the structure of the problem.