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Constraint Satisfaction Problems

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22 listopada 2011

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What in common?

- Map Coloring Problems,
- Cryptoarithmetic Problems,
- Scheduling Problems,
- Timetable Design Problems,
- Configuration Problems (hardware, software),
- Radio Frequency Assignment,
- Crossword Puzzles,
- Sudoku.
- Finstein or Zebra Probelm.

What in common?

- SEND+MORE=MONEY,
- Variables: S, E, N, D, M, O, R, Y.
- Domains: $\{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$,
- All variables are different.
- $S \neq 0$, $M \neq 0$,
- All constraints must be satisfied.

Characteristic Features

- only the **final solution** counts (no path to it),
- there can be 0, 1 or many solutions (all are equivalent),
- strong combinatorial explosion.

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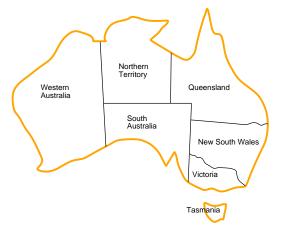
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Australia — Map Colouring Problem



- Variables: WA, NT, Q, NSW, V, SA, T;
- **Domains:** $D_i = \{red, green, blue\};$
- Constraints: adjacent regions must have different colors e.g., $WA \neq NT$ (if the language allows this), or $(WA, NT) \in \{(red, green), (red, blue), (green, red), (green, blue), ...\}$.

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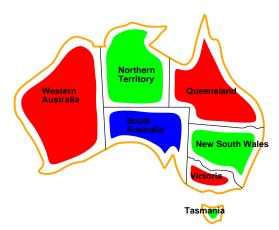
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Australia — Map Coloring Problem Solution



Solutions are assignments satisfying all constraints, e.g., $\{WA = red, NT = green, Q = red, NSW = green, V = red, SA = blue, T = green\}$

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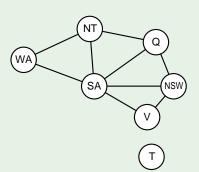
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Constraint Graph — represents constraints

- variables → nodes,
- binary constraints → arcs.

Australia: Constraint Graph



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Discrete variables

- Boolean CSPs, incl. Boolean satisfiability (NP-complete) infinite domains (integers, strings, etc.)
- job scheduling, variables are start/end days for each job,
- need a constraint language, e.g., $StartJob_1 + 5 \le StartJob_3$,
- *linear* constraints solvable, *nonlinear* undecidable.

Continuous variables

- e.g., start/end times for Hubble Telescope observations,
- linear constraints solvable in poly time by LP methods.

Problem: Combinatorial Explosion!

Potential solutions number = $card(D_1 \times D_2 \times ... \times D_n)$ Computational complexity = $O(d^n)$ Intro

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Typical types of constraints

■ Unary constraints involve a single variable, e.g.

$$SA \neq green$$
,

■ Binary constraints involve pairs of variables, e.g.

$$SA \neq WA$$
,

■ **Higher-order** constraints involve 3 or more variables, e.g. cryptarithmetic column constraints of the form

$$Z = mod(X + Y + C),$$
 $C' = carry(X + Y + C)$

■ Preferences (soft constraints), e.g., red is better than green often representable by a cost for each variable assignment — constrained optimization problems.

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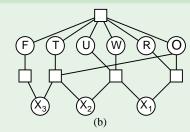
Example: Cryptarithmetic

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A simple example



(a)



- Variables: F T U W R O X₁ X₂ X₃
- \blacksquare Domains: $\{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$
- \blacksquare Constraints: alldiff (F, T, U, W, R, O) $O + O = R + 10 \cdot X_1$, etc.

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Real World CPSs

Example Application Areas

- Assignment problems e.g., who teaches what class?,
- Timetabling problems e.g., which class is offered when and where?,
- Hardware configuration,
- Spreadsheets,
- Transportation scheduling,
- Factory scheduling,
- Floorplanning,
- Scheduling Problems,
- Timetable Design Problems,
- Configuration Problems (e.g. Renault Megane Case),
- Radio Frequency Assignment,
- Packing problems,
- Layout problems.

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CSP statement

- $X = \{X_1, X_2, \dots, X_n\}$ a set of variables,
- $D = \{D_1, D_2, \dots, D_n\}$ their domains,
- $C = \{(S_i, R_i) : i = 1, 2, ..., n\}$ constraints,
 - S_i scope a selection of variables,
 - R_i relation defined over Cartesian Product of domains appropriate for the scope variables,

CSP solution

A solution to CSP given by (X, D, C) is any assignment of values to variables of X of the form

$${X_1 = d_1, X_2 = d_2, \ldots, X_n = d_n},$$

such that $d_i \in D_i$, and for any constraint in $(S_i, R_i) \in C$, R_i is satisfied by the appropriate projection of the solution vector (d_1, d_2, \ldots, d_n) over variables of S_i .

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Standard Search Formulation (incremental)

Basic approach

States are defined by the values assigned so far:

- Initial state: the empty assignment, ∅,
- Successor function: assign a value to an unassigned variable that does not conflict with current assignment,
- ⇒ fail if no legal assignments (not fixable!),
- **Goal test**: the current assignment is complete and consistent, i.e.
- **Consistency**': all the constraints are satisfied.
- This is the same for all CSPs!
- **2** Every solution appears at depth *n* with *n* variables,
- \implies use depth-first search (DFS),
- 4 Path is irrelevant, so can also use complete-state formulation,
- **5** $b = (n \ell)d$ at depth ℓ , hence $n!d^n$ leaves!!!

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Commutative variable assignment

Variable assignments are commutative, i.e.,

WA = red then NT = green same as NT = green then WA = red

Search

- Only need to consider assignments to a single variable at each node,
- $\implies b = d$ and there are d^n leaves.
- Depth-first search for CSPs with single-variable assignments is called backtracking search
- Backtracking search is the basic uninformed algorithm for CSPs.
- Can solve *n*-queens for $n \approx 25$.

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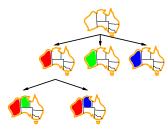
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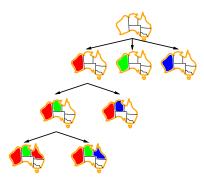
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What can be improved?

General-purpose methods can give huge gains in speed:

- 1 Which variable should be assigned next?
- 2 In what order should its values be tried?
- 3 Can we detect inevitable failure early?
- 4 Can we take advantage of problem structure?

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MVR heuristic (MCV: Most Constrained Variable)

• choose the variable with the *fewest* legal values

Example



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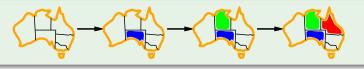
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Tie-breaker among MRV variables

 choose the variable with the most constraints on remaining variables

Example



LCR heuristic

given a variable, choose the least constraining value: the one that rules out the fewest values in the remaining variables



These simple heuristics makes 1000 queens feasible!

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FC idea

- keep track of remaining legal values for unassigned variables,
- terminate search when any variable has no legal values.

Example WΔ NSW SA т

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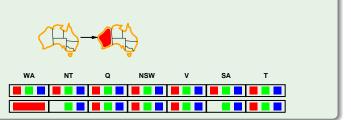
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Example



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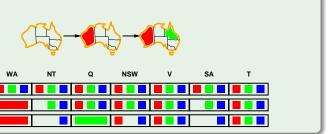
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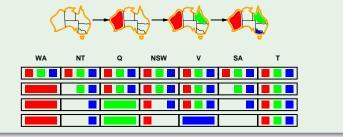
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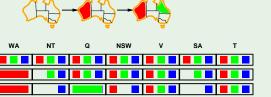
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Constraint Propagation

Forward checking limitations

- forward checking propagates information from assigned to unassigned variables,
- but does not provide early detection for all failures:

Example



Hidden problem

- NT and SA cannot both be blue!
- Constraint propagation repeatedly enforces constraints locally

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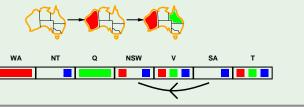
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AC idea

Simplest form of propagation makes each arc consistent

■ $X \rightarrow Y$ is consistent iff for *every* value $x \in X$ there is *some* allowed $y \in Y$

Example



AC Tips

- If X loses a value, neighbors of X need to be rechecked.
- Arc consistency detects failure earlier than forward checking.
- Can be run as a preprocessor or after each assignment.

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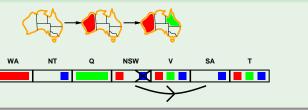
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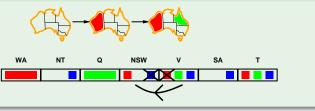
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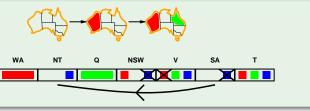
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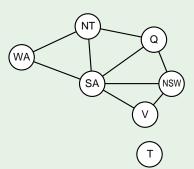
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Australia: problem structure



■ Tasmania and mainland are *independent subproblems*. They are identifiable as *connected components* of constraint graph.

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- Problem decoposition is always a good idea!
- Separated problems are better then overlapping ones!
- Many small problems are better then few but bigger!

Some hints

Problem decomposition

- Suppose each subproblem has c variables out of n total.
- Worst-case solution cost is $n/c \cdot d^c$, linear in n

E.g., n = 80, d = 2, c = 20

 $2^{80} = 4$ billion years at 10 million nodes/sec

 $4 \cdot 2^{20} = 0.4$ seconds at 10 million nodes/sec

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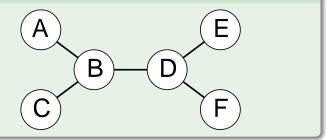
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A theorem for trees

Theorem: if the constraint graph has no loops, the CSP can be solved in $O(n d^2)$ time.

Compare to general CSPs, where worst-case time is $O(d^n)$

This property also applies to logical and probabilistic reasoning: an important example of the relation between syntactic restrictions and the complexity of reasoning.

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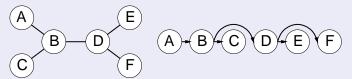
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Algorithm outline

■ Choose a variable as root, order variables from root to leaves such that every node's parent precedes it in the ordering.

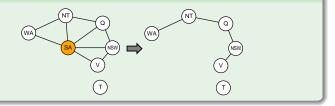


- 2 For j from n down to 2, apply Arc-Consistency($Parent(X_i), X_i$).
- 3 For j from 1 to n, assign X_i consistently with $Parent(X_i)$.

Conditioning

Conditioning: instantiate a variable, prune its neighbors' domains.

Example



Cutset conditioning

Cutset conditioning: instantiate (in all ways) a set of variables such that the remaining constraint graph is a tree Cutset size $c \implies$ runtime $O(d^c \cdot (n-c)d^2)$, very fast for small c.

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Iterative procedures

- Hill-climbing, simulated annealing typically work with "complete" states, i.e., all variables assigned;
- To apply to CSPs: allow states with unsatisfied constraints operators reassign variable values;
- Variable selection: randomly select any conflicted variable;
- Value selection by *min-conflicts* heuristic: choose value that violates the fewest constraints i.e., hillclimb with h(n) = total number of violated constraints.

Example: 4-Queens

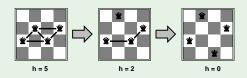
4-queens

■ **States**: 4 queens in 4 columns ($4^4 = 256$ states).

Operators: move queen in column.

■ Goal test: no attacks.

Evaluation: h(n) = number of attacks.



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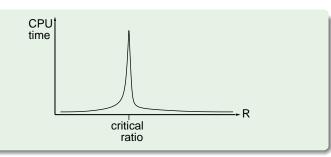
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Performance of min-conflicts

- Given random initial state, can solve n-queens in almost constant time for arbitrary n with high probability (e.g., n = 10,000,000)
- The same appears to be true for any randomly-generated CSP except in a narrow range of the ratio

$$R = \frac{\text{number of constraints}}{\text{number of variables}}$$



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Final Remarks

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In summary:

- CSPs are a special kind of problem: states defined by values of a fixed set of variables goal test defined by constraints on variable values.
- 2 Backtracking = depth-first search with one variable assigned per node.
- 3 Variable ordering and value selection heuristics help significantly.
- 4 Forward checking prevents assignments that guarantee later failure.
- 5 Constraint propagation (e.g., arc consistency) does additional work to constrain values and detect inconsistencies.
- **6** The CSP representation allows analysis of problem structure.
- 7 Tree-structured CSPs can be solved in linear time.
- 8 Iterative min-conflicts is usually effective in practice.

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