# Topic 8: Inference & Search in CP & LCG (Version of 14th November 2018)

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Course 1DL441:

Combinatorial Optimisation and Constraint Programming,

whose part 1 is Course 1DL451:

Modelling for Combinatorial Optimisation



# **Outline**

#### Annotations

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#### **Annotations:**

- Annotations provide information to the backend or to the MiniZinc-to-FlatZinc compiler.
- Annotations are optional.
- A backend may ignore any of the annotations.
- The compiler may introduce further annotations.
- Annotations are attached with :: to model items.
  Example: var int: x :: is\_defined\_var;
- Annotations do not affect the model semantics.

#### Annotations to a variable declaration:

- is\_defined\_var
  The variable is functionally defined by some constraint.
  - var\_is\_introducedThe variable has been introduced by the compiler.



#### Annotation to a function definition:

■ promise\_total

The function is total.

#### Annotations to a constraint:

■ defines\_var(x)

Variable x is functionally defined by this constraint.

**Example:** constraint x = A[z] :: defines\_var(x); This can be exploited, say by a CBLS backend.

Other annotations suggest a propagator to use for the constraint by a CP or LCG backend: see slide 9.

### Annotations to the objective:

Annotations suggest a search strategy to use by a CP or LCG backend: see slide 15.

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# **Domains (reminder)**

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#### Definition

The domain of a variable v, denoted by dom(v), is the set of values that v can still take during search:

- The domains of the variables are reduced by search and by inference (see the next two slides).
- A variable is said to be fixed if its domain is a singleton.
- A model is unsatisfiable if a variable domain is empty.

#### Note the difference between:

- a domain as a technology-independent declarative entity at the modelling level; and
- a domain as a procedural data structure for CP solving.



# **CP Solving (reminder)**

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#### Tree Search:

### Satisfaction problem:

- At the root, set each variable domain as in the model.
- Perform inference (see the next slide).
- If some variable domain is empty, then backtrack.
- If all variables are fixed, then we have a solution.
- 5 Pick an unfixed variable v, partition its domain into two parts  $\pi_1$  and  $\pi_2$ , and make two branches: one with  $v \in \pi_1$ , and the other one with  $v \in \pi_2$ .
- 6 Recursively explore each of the two branches.

**Optimisation problem:** when a solution is found, add the constraint that the next solution must have a better objective value (see step 3 of branch-and-bound for IP).



### **CP Inference**

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### Definition

A propagator for a predicate  $\gamma$  removes from the current domains of the variables of a  $\gamma$ -constraint the values that cannot be part of a solution to that constraint.

Not all impossible values need to be removed:

- A domain-consistency propagator removes all impossible values from the domains.
- A bounds-consistency propagator only removes all impossible min and max values from the domains.

There exist other, unnamed consistencies for propagators.

There is a trade-off between the time & space complexity of a propagator and its achieved removal of domain values.



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# Example (Linear equality constraints)

Consider the linear constraint 3 \* x + 4 \* y = z with dom(x) = 0..1 = dom(y) and dom(z) = 0..10:

- A bounds-consistency propagator reduces dom(z) to 0..7.
- A domain-consistency propagator reduces dom(z) to {0,3,4,7}.

### Time complexity:

- A bounds-consistency propagator for a linear equality constraint can be implemented to run in  $\mathcal{O}(n)$  time, where n is the number of variables in the constraint.
- A domain-consistency propagator for a linear equality constraint can be implemented to run in  $\mathcal{O}(n \cdot d^2)$  time, where n is the number of variables in the constraint and d is the sum of their domain sizes, hence in time pseudo-polynomial = exponential in input magnitude.



# **Controlling the CP Inference**

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The choice of the right propagator for each constraint may be critical for performance.

Each CP solver and LCG solver has a default propagator for each available constraint predicate.

It is possible to override the defaults with annotations:

- :: domain asks for a domain-consistency propagator.
- :: bounds asks for a bounds-consistency propagator.

Annotations may be ignored, only partially followed, or just approximated: annotations are just suggestions.



# Example (n-Queens)

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1	array[1n] of var $1n$ :	R	ow;				
2	constraint alldifferent(	Rot	w)			::	domain;
3	constraint alldifferent						
4	([ Row[q]+q		q	in	1n])	::	domain;
5	constraint alldifferent						
6	([ Row[q]-q		q	in	1n])	::	domain;

# Test results with Gecode (CP) to first solution for n=101: inference # nodes seconds

default (no annotation)	348,193	5.5
bounds <b>on</b> alldifferent	348,193	5.5
domain <b>on</b> alldifferent	209,320	3.2



# Example (n-Queens)

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Test results with Gecode (CP) to first solution for n=101: inference # nodes seconds

default (no annotation)	348,193	5.5
bounds <b>on</b> alldifferent	348,193	5.5
domain <b>on</b> alldifferent	209,320	3.2
+ bounds on the linear constraints	> 20M	> 600.0
bounds on all the constraints	> 20M	> 600.0

Asking for bounds consistency on the implicit linear equality constraints backfires here, as each is on only 2 variables, but it may pay off upon more variables (and be default then).



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# Search Strategies

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### Search Strategies:

- On which variable to branch next?
- How to split the current domain of the chosen variable?
- Which search (depth-first, breadth-first, ...) to use?

The strategy is usually depth-first left-to-right search.

One can suggest to a CP or LCG backend on which variable to branch and how, by making an annotation with:

- a variable selection strategy, and
- a value selection strategy.



# Variable Selection Strategy

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The variable selection strategy has an impact on the size of the search tree, especially if the constraints are processed with propagation at every node of the search tree or if the whole search tree is explored: for example, when it is an optimisation problem or when there are no solutions.

### Example (Impact of the variable selection strategy)

Consider var 1..2: x, var 1..4: y, var 1..6: z, branching on all domain values, but no constraints:

- If selecting the variables in the order x, y, z, then the CP search tree has  $1 + 2 + 2 \cdot 4 + 2 \cdot 4 \cdot 6 = 59$  nodes and  $2 \cdot 4 \cdot 6 = 48$  leaves.
- If selecting the variables in the order z, y, x, then the CP search tree has  $1 + 6 + 6 \cdot 4 + 6 \cdot 4 \cdot 2 = 79$  nodes and also  $6 \cdot 4 \cdot 2 = 48$  leaves.



# Definition (First-Fail Principle)

To succeed, first try where you are most likely to fail. In practice:

- Pick a variable with the smallest current domain.
- Pick a variable involved in the largest #constraints.
- Pick a variable causing the largest #recent backtracks.

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# Example (Impact of the variable selection strategy)

Finding the first solution to 101-queens with Gecode (CP):

search	# nodes	seconds
default (no annotation)	348,193	5.5
first_fail	323,275	5.3
anti_first_fail	> 20M	> 600.0
input_order	> 13M	> 600.0

(Continued on slide 19)



# **Value Selection Strategy**

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The value selection strategy has an impact on the size of the search tree when optimising, when only searching for the first solution, or when performing incomplete search (say when using a time-out).

# Example (Impact of the value selection strategy)

Consider var 1..2: x, var 1..4: y, var 1..6: z, domain consistency for x\*y=z, x!=y, x!=z, and y!=z, smallest-domain variable selection, and depth-first search:

- If the values are selected by increasing order, then 6 CP nodes are explored before finding a solution.
- If the values are selected by decreasing order, then only 2 CP nodes (the root and a leaf) are explored before finding the solution, without backtracking.



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### Definition (Best-First Principle)

Pick a value that is most likely to lead to a solution. Ideally pick a value that participates in solutions.

# Example (Impact of the value selection strategy)

(Continued from slide 17)

Finding the first solution to 101-queens with Gecode (CP):

search		# nodes	seconds
default (no ann	otation)	348,193	5.5
first_fail,	indomain_min	348,193	5.6
first_fail,	indomain	323,275	5.3
first_fail,	indomain_median	96	0.1

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# Motivation for First-Fail and Best-First<sup>1</sup>

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	Finding a solution	Detecting unsatisfiability		
Variable selec- tion	Must consider all the remaining variables	Need not consider all the remaining variables:  try and detect unsatisfiability a.s.a.p.		
Value selec- tion	Need not consider all the values:  try and find a solution a.s.a.p.	Must consider all the values		

<sup>&</sup>lt;sup>1</sup>Based on material by Yves Deville and Pascal Van Hentenryck



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# Definition (Integer Brancher)

A brancher int\_search (X,  $\phi$ ,  $\psi$ , complete) selects an unfixed variable in the array X of integer decision variables, using as variable selection strategy  $\phi$  one of the following:

- input\_order: select the next variable by order in X
- first\_fail: select a variable with smallest domain
- smallest: select a variable with smallest minimum
- largest: select a variable with largest maximum
- occurrence: select a variable involved in the largest number of active propagators
- most\_constrained: use first\_fail and break ties with occurrence
- max\_regret: select a variable with the largest difference between its two smallest domain values
- ... (see the MiniZinc documentation)

Ties are broken by the order in X. (Continued on next slide)



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# Definition (Integer Brancher, continued)

Then, for the chosen variable, say v, the brancher selects values in dom(v) = { $d_1, \ldots, d_n$ }, with  $n \ge 2 \land d_1 < \cdots < d_n$ , and builds guesses, which are constraints, using as value selection strategy  $\psi$  one of the following:

- indomain: branch left-to-right on  $v = d_1, ..., v = d_n$
- indomain\_min: branch left on  $v = d_1$ , right on  $v \neq d_1$
- indomain\_middle: select  $d_i$  nearest  $\dot{m} = \lfloor (d_1 + d_n)/2 \rfloor$  and branch left on  $v = d_i$ , right on  $v \neq d_i$
- indomain\_median: select median  $d_i = d_{\lfloor (n+1)/2 \rfloor}$  and branch left on  $v = d_i$ , right on  $v \neq d_i$
- indomain\_split: branch left on  $v \le \dot{m}$ , right  $v > \dot{m}$
- indomain\_reverse\_split: left  $v > \dot{m}$ , right  $v \leq \dot{m}$
- outdomain\_random: select a random value  $d_i$  and branch left on  $v \neq d_i$ , right on  $v = d_i$
- ... (see the MiniZinc documentation)



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### Definition (Boolean Brancher)

A brancher bool\_search (X,  $\phi$ ,  $\psi$ , complete) selects an unfixed variable in the array X of Boolean decision variables, using variable selection strategy  $\phi$  and value selection strategy  $\psi$ , with the same choices as for integer variables, under the convention false < true.

### **Definition (Chaining of Branchers)**

A brancher seq\_search ( $[\beta_1, ..., \beta_n]$ ) chains branchers  $\beta_1, ..., \beta_n$ : when brancher  $\beta_i$  is finished, branch with  $\beta_{i+1}$ .

Careful: A brancher annotation goes between the solve and satisfy, minimize, or maximize keywords, and it is ignored elsewhere. See the example on slide 37.



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### Definition

A set (decision) variable takes an integer set as value, and has a set of integer sets as domain. For its domain to be finite, a set variable must be a subset of a finite set  $\Sigma$ .

Integers are totally ordered, but sets are partially ordered: propagation for set variables is harder. Also, set domains can get huge:  $\mathcal{O}(2^{|\Sigma|})$ . A trade-off is to over-approximate the domain of a set variable S by a pair  $\langle \ell, u \rangle$  of finite sets, denoting the set of all sets  $\sigma$  such that  $\ell \subseteq \sigma \subseteq u \subseteq \Sigma$ :

- $\blacksquare$   $\ell$  is the current set of mandatory elements of S;
- $u \setminus \ell$  is the current set of optional elements of S.

### Example

The domain of a set var represented as  $\langle \{1\}, \{1,2,3,4\} \rangle$  has the sets  $\{1\}, \{1,2\}, \{1,3\}, \{1,4\}, \{1,2,3\}, \{1,2,4\}, \{1,3,4\}, \text{ and } \{1,2,3,4\}.$  Removing  $\{1,2,3\}$  is impossible!



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### Definition (Set Brancher)

A brancher set\_search (X,  $\phi$ ,  $\psi$ , complete) selects an unfixed variable  $S \doteq \langle \ell, u \rangle$  in the array X of set variables, using a variable selection strategy  $\phi$  on slide 21:

- **first\_fail:** select a variable with smallest  $|u \setminus \ell|$
- smallest: select a variable with smallest  $min(u \setminus \ell)$
- ... (see the MiniZinc documentation)

Then, for the chosen variable, say  $S \doteq \langle \ell, u \rangle$ , it selects an element in  $u \setminus \ell = \{d_1, \dots, d_n\}$ , with  $d_1 < \dots < d_n$ , and adds guesses using a value selection strategy  $\psi$  on slide 22:

- indomain\_min: branch left on  $d_1 \in S$ , right on  $d_1 \notin S$
- outdomain\_max: left on  $d_n \notin S$ , right on  $d_n \in S$
- outdomain\_median: select median  $d_i = d_{\lfloor (n+1)/2 \rfloor}$  and branch left on  $d_i \notin S$ , right on  $d_i \in S$
- ... (see the MiniZinc documentation)



# **Designing Search Strategies**

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### **Problem-specific strategies:**

Beside general principles (first-fail and best-first), there are often good strategies that can be designed using problem-specific knowledge. In MiniZinc, it is often easy to express such strategies in terms of problem-specific concepts.

### Interaction with symmetry-breaking constraints:

For higher solving speed, do not pick a value selection strategy that drives the search towards solutions ruled out by the symmetry-breaking constraints.

### Example

For a + b + c = 38, with all variables in 1..19,
and symmetry\_breaking\_constraint(a<b /\ b<c),
do not use
int\_search([a,b,c],input\_order,indomain\_max,complete).</pre>



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# Agricultural experiment design, AED

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	plot1	plot2	plot3	plot4	plot5	plot6	plot7
barley	1	1	1	0	0	0	0
corn	1	0	0	1	1	0	0
millet	1	0	0	0	0	1	1
oats	0	1	0	1	0	1	0
rye	0	1	0	0	1	0	1
spelt	0	0	1	1	0	0	1
wheat	0	0	1	0	1	1	0

#### Constraints to be satisfied:

- **11** Equal growth load: Every plot grows 3 grains.
- 2 Equal sample size: Every grain is grown in 3 plots.
- Balance: Every grain pair is grown in 1 common plot.

Instance: 7 plots, 7 grains, 3 grains/plot, 3 plots/grain, balance 1.

General term: balanced incomplete block design (BIBD).



The following constraints (of Topic 5: Symmetry) break the full row and column symmetries, but not their compositions:

```
15 constraint symmetry_breaking_constraint(
16 forall(v in Varieties diff {max(Varieties)})
17  (lex_greater(BIBD[v,..],BIBD[v+1,..])));
18 constraint symmetry_breaking_constraint(
19 forall(b in Blocks diff {max(Blocks)})
20  (lex_greatereq(BIBD[..,b],BIBD[..,b+1])));
```

The use of lex\_greatereq (as opposed to lex\_lesseq, say) is justified by the following search strategy:

- All BIBD [v,b] variables have the same 0..1 domain, so the first-fail principle cannot distinguish between them: let us fill the BIBD incidence matrix in input order (left-to-right in each row, and top-down across rows).
- Since typically fewer 1s than 0s occur in a BIBD, the best-first principle suggests trying 1 before 0:

```
22 ::int_search(array1d(BIBD),input_order,indomain_max,complete)
```

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# The Warehouse Location Problem (WLP)

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Warehouse Locati Sport Scheduling A company considers opening warehouses at some candidate locations in order to supply its existing shops:

- Each candidate warehouse has the same maintenance cost.
- Each candidate warehouse has a supply capacity, which is the maximum number of shops it can supply.
- The supply cost to a shop depends on the warehouse.

Determine which warehouses to open, and which of them should supply the various shops, so that:

- Each shop must be supplied by exactly one actually opened warehouse.
- Each actually opened warehouse supplies at most a number of shops equal to its capacity.
- The sum of the actually incurred maintenance costs and supply costs is minimised.



# **WLP: Sample Instance Data**

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$$\texttt{Shops} = \{Shop_1, Shop_2, \dots, Shop_{10}\}$$

 $\mathtt{Whs} = \{ \textbf{Berlin}, \, \textbf{London}, \, \textbf{Ankara}, \, \textbf{Paris}, \, \textbf{Rome} \}$ 

maintCost = 30

Canaditu		London	Ankara	Paris	Rome
Capacity =	1	4	2	1	3

		Berlin	London	Ankara	Paris	Rome
	Shop <sub>1</sub>	20	24	11	25	30
	Shop <sub>2</sub>	28	27	82	83	74
CuppluCost -	Shop <sub>3</sub>	74	97	71	96	70
SupplyCost =	Shop <sub>4</sub>	2	55	73	69	61
	:	:	:	:	:	:
	Shop <sub>10</sub>	47	65	55	71	95



# **WLP Model 1: Variables (Reminder)**

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Automatic enforcement of the total-function constraint (1):

$$\texttt{Supplier} = \frac{\mathsf{Shop_1}}{\mid \in \mathtt{Whs} \mid \in \mathtt{Whs} \mid \cdots \mid \in \mathtt{Whs}} \cdot \cdots \cdot \mathsf{Shop_{10}}$$

Supplier[s] denotes the supplier warehouse for shop s.

#### Redundant decision variables:

Open [w] = 1 if and only if (iff) warehouse w is opened.



## **WLP Model 1: Search Annotation**

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The capacity constraint and the channelling constraint of Supplier with Open are as in Topic 6: Case Studies.

Let the new, redundant variable Cost[s] represent the actual supply cost for shop s, with channelling constraint:

```
forall(s in Shops)(Cost[s]=SupplyCost[s,Supplier[s]])
```

The objective becomes:

```
minimize maintCost * sum(Open) + sum(Cost)
```

For shop s, let dom(Cost [s]) =  $\{d_1, d_2, \ldots, d_n\}$ , with  $n \ge 2 \land d_1 < d_2 < \cdots < d_n$ : the regret of shop s is  $d_2 - d_1$ , that is the difference in supply cost between its currently cheapest and second-cheapest suppliers.



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Warehouse Location Sport Scheduling The maximal-regret strategy recommends:

#### ■ Variable selection:

Choose a decision variable Cost[s] such that the shop s currently has the maximal regret.

### Value selection and guesses:

Choose the smallest value d in dom(Cost[s]). Branch left on Cost[s] = d, right on Cost[s]  $\neq d$ .

The Supplier[s] decision variables are then branched on by increasing order of s and by increasing value. This step is necessary only if, for some shop s, some values in SupplyCost[s,..] are equal.

Upon one-way channelling from Supplier to Open, the Open[w] decision variables are then branched on by increasing order of w and by increasing value, in order to set any still unassigned variables to 0.

```
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```

This search strategy is expressed in MiniZinc as follows:

Objective values, upon the three seen ways of channelling, within 35 seconds by Gecode (CP) on a MacBook-Air laptop, on a hard instance with 16 warehouses of capacity 4 supplying 50 shops, of minimal cost at most 1,190,733:

o-way none
59,494 1,864,913 24,034 1,524,034 23,704 1,218,079 98,276 1,193,637

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# The Sport Scheduling Problem (SSP)

Find schedule in  $Periods \times Weeks \rightarrow Teams \times Teams$  for

- $\blacksquare$  |Teams| = n
- |Weeks| = n-1
- $\blacksquare$  |Periods| = n div 2

subject to the following constraints:

- Each game is played exactly once.
- 2 Each team plays exactly once per week.
- 3 Each team plays at most twice per period.

Idea for a model, and a solution for n=8

	Wk 1	Wk 2	Wk 3	Wk 4	Wk 5	Wk 6	Wk 7
P 1	1 vs 2	1 vs 3	2 vs 6	3 vs 5	4 vs 7	4 vs 8	5 vs 8
P 2	3 vs 4	2 vs 8	1 vs 7	6 vs 7	6 vs 8	2 vs 5	1 vs 4
P 3	5 vs 6	4 vs 6	3 vs 8	1 vs 8	1 vs 5	3 vs 7	2 vs 7
P 4	7 vs 8	5 vs 7	4 vs 5	2 vs 4	2 vs 3	1 vs 6	3 vs 6



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# The Sport Scheduling Problem (SSP)

Find schedule in  $Periods \times Weeks \rightarrow Teams \times Teams$  for

- $\blacksquare$  |Teams| = n
- $\blacksquare$  |Weeks| = n-1
- $\blacksquare$  | Periods| = n div 2

subject to the following constraints:

- **1** Each game is played exactly once.
- 2 Each team plays exactly once per week.
- 3 Each team plays at most twice per period.

Idea for a model, and a solution for n=8, with a dummy week n of duplicate games:

	Wk 1	Wk 2	Wk 3	Wk 4	Wk 5	Wk 6	Wk 7	Wk 8
P 1	1 vs 2	1 vs 3	2 vs 6	3 vs 5	4 vs 7	4 vs 8	5 vs 8	6 vs 7
P 2	3 vs 4	2 vs 8	1 vs 7	6 vs 7	6 vs 8	2 vs 5	1 vs 4	3 vs 5
P 3	5 vs 6	4 vs 6	3 vs 8	1 vs 8	1 vs 5	3 vs 7	2 vs 7	2 vs 4
P 4	7 vs 8	5 vs 7	4 vs 5	2 vs 4	2 vs 3	1 vs 6	3 vs 6	1 vs 8



# **SSP Model 1: Variables (reminder)**

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A 3d matrix Team[Periods, ExtendedWeeks, Slots] of variables in Teams, denoted T below, over a schedule extended by a dummy week where teams play fictitious duplicate games in the period where they would otherwise play only once, thereby transforming constraint (3) into:

(3') Each team plays exactly twice per period.

Team =

	Wk 1				Wk <i>n</i> − 1		Wk n	
	1	2			1	2	1	2
P 1	$\in T$	$\in T$		• • • •	$\in T$	$\in T$	$\in T$	€ T
:	:	:	·	··.	:	:	:	:
P n/2	$\in T$	$\in T$		• • • •	$\in T$	$\in T$	$\in T$	$\in T$

Team[p, w, s] is the number of the team that plays in period p of week w in game slot s.



# **SSP Model 1: More Variables (reminder)**

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Warehouse Location Sport Scheduling Declare a 2d matrix Game [Periods, Weeks] of redundant decision variables in Games over the non-extended weeks:

$$\texttt{Game} = \begin{array}{c|cccc} & \texttt{Week 1} & \cdots & \texttt{Week } n-1 \\ & \texttt{Period 1} & \in \texttt{Games} & \cdots & \in \texttt{Games} \\ & \vdots & \vdots & \ddots & \vdots \\ & \texttt{Period } n/2 & \in \texttt{Games} & \cdots & \in \texttt{Games} \end{array}$$

Game [p, w] is the game played in period p of week w.



# **SSP Model 1: Channelling Constraint**

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Channelling constraint (reminder):

```
forall(p in Periods, w in Weeks)
  (Team[p,w,1]*n+Team[p,w,2] = Game[p,w])
```

The game number in Game of each period and week corresponds to the teams scheduled at that time in Team.

If a CP or LCG solver cannot enforce domain consistency on linear equality, even when :: domain is used, then precompute a table constraint, say for n=4:

```
forall(p in Periods, w in Weeks)
  (table([Team[p,w,1],Team[p,w,2],Game[p,w]],
      [|1,2,6|1,3,7|1,4,8|2,3,11|2,4,12|3,4,16])
```



## **SSP Model 1: Search Annotation**

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It suffices to follow the first-fail principle:

#### **■** Variable selection:

Choose a decision variable Game[p, w] with the currently smallest domain.

### ■ Value selection and guesses:

Choose the smallest value d in dom(Game [p,w]). Branch left on Game [p,w] = d and right on Game [p,w]  $\neq d$ .

The redundant Team[p,w,s] decision variables need not be considered in the decision variable selection, as they take their values through the 2-way channelling constraint if the latter is propagated to domain consistency.

This search strategy is expressed in MiniZinc as follows:

:: int\_search(Game, first\_fail, indomain\_min, complete)



# SSP Model 2: Smaller Domains for Game

A round-robin schedule suffices to break many of the remaining symmetries:

- Fix the games of the first week to the set  $\{(1,2)\} \cup \{(t+1,n+2-t) \mid 1 < t \le n/2\}$
- For the remaining weeks, transform each game (f, s) of the previous week into a game (f', s'), where

$$f' = egin{cases} 1 & ext{if } f = 1 \ 2 & ext{if } f = n \ f+1 & ext{otherwise} \end{cases}$$
 and  $s' = egin{cases} 2 & ext{if } s = n \ s+1 & ext{otherwise} \end{cases}$ 

Determine the period of each game, but **not** its week! **Search strategy:** 

Choose games for the first period across all the weeks, then for the first week across all the remaining periods, then for the second period across all the remaining weeks, then for the second week across all the remaining periods, etc.

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### **Interested in More Details?**

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### For more details on WLP & SSP and their strategies, see:

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