

Global constraints

Global constraints

Definition 13 (Global constraint) A global constraint G is a class of constraints defined by a Boolean function f_G that takes as input an unbounded number of variables. That is, given n_0 , there exists an integer $n > n_0$ such that $\mathbb{Z}^n \cap f_G \neq \emptyset$.

Alldifferent(X_1, \dots, X_n):

all variables take different values ($X_i \neq X_j$ for all i, j)

Sum(X_1, \dots, X_n, N):

N is equal to the sum of the X_i 's ($\sum X_i = N$)

AtLeast-p-v(X_1, \dots, X_n):

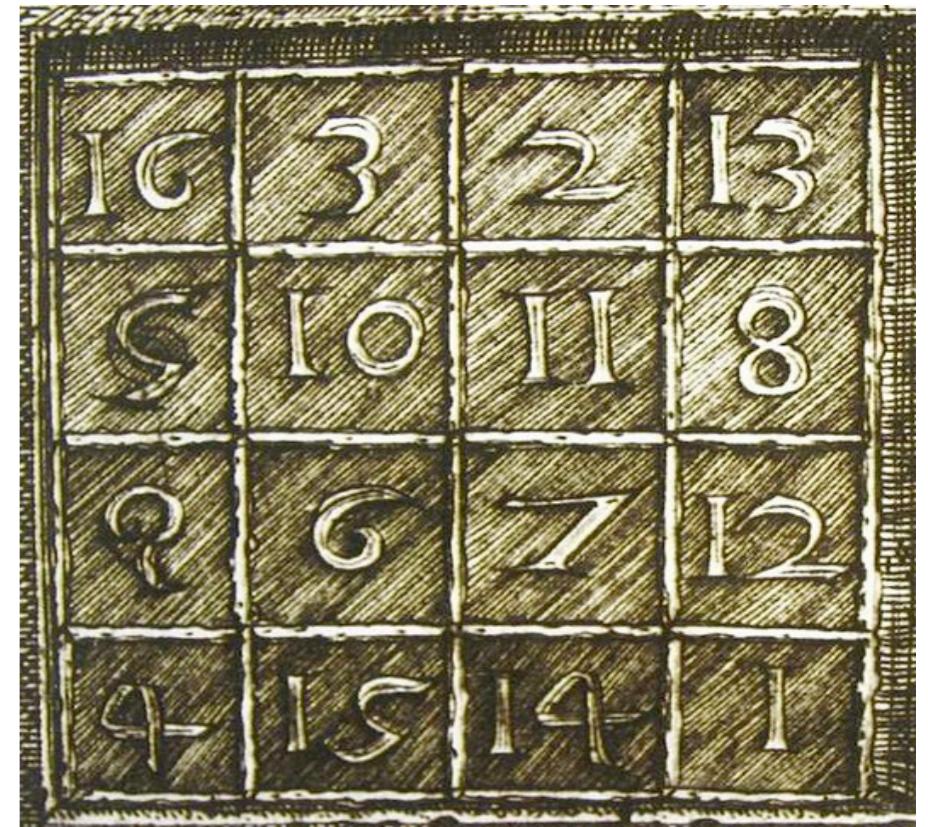
at least p variables take value v ($|\{i \in 1..n \mid X_i = v\}| \geq p$)

Magic Square



Magic Square

- SAT: > 600.000 clauses



Magic Square

- SAT: > 600.000 clauses

- CP:

```
% All different on cells
constraint
alldifferent(i,j in 1..4)(magic[i,j] );

% sum in rows.
constraint forall (i in 1..4) (
  sum(j in 1..4)(magic[i,j]) = 34 );

% sum in columns.
constraint forall (j in 1..4) (
  sum(i in 1..4)(magic[i,j]) = 34 );

% sum in diagonals.
constraint
  sum(i in 1..4)(magic[i,i]) = 34;
  sum(i in 1..4)(magic[i,4-i+1]) = 34;

solve satisfy;
```



Nurse Rostering

Employee shift rostering

Soft constraints

| Mon | Tue | Wed | Thu | Fri | Sat | Sun | Mon |
|---|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| 6 14 22 | 6 14 22 | 6 14 22 | 6 14 22 | 6 14 22 | 6 14 21 | 6 14 22 | 6 14 22 |
| Maximum consecutive working days for Ann: 5 | | | | | | | |
| 1 A ? | 1 ? A |
| 1 ? B | 1 ? ? | 1 ? ? | 1 ? B | 1 ? ? | 1 ? ? | 1 ? ? | 1 ? C |
| 1 ? D | 1 ? D | 1 ? D | 1 ? D | 1 ? D | 1 ? E | 1 ? E | 1 ? E |
| Minimum consecutive free days for Ruth: 2 | | | | | | | |
| Day off wish for Cara: Sunday | | | | | | | |
| After a night shift sequence: 2 free days | | | | | | | |
| Unwanted pattern: E-L-E | | | | | | | |
| There are many more soft constraints... | | | | | | | |

Employee shift rostering

Soft constraints

| Mon | Tue | Wed | Thu | Fri | Sat | Sun | Mon |
|---|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| 6 14 22 | 6 14 22 | 6 14 22 | 6 14 22 | 6 14 22 | 6 14 21 | 6 14 22 | 6 14 22 |
| Maximum consecutive working days for Ann: 5 | | | | | | | |
| 1 A ? | 1 ? A |
| 1 A ? | 1 ? A |
| Minimum consecutive free days for Ruth: 2 | | | | | | | |
| 1 ? B ? | 1 ? ? | 1 ? ? | 1 ? B | 1 ? ? | 1 ? ? | 1 ? ? | 1 ? ? |
| 1 ? B ? | 1 ? ? | 1 ? ? | 1 ? B | 1 ? ? | 1 ? ? | 1 ? ? | 1 ? ? |
| Day off wish for Cara: Sunday | | | | | | | |
| 1 ? C ? | 1 ? ? |
| 1 ? C ? | 1 ? ? |
| After a night shift sequence: 2 free days | | | | | | | |
| 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? |
| 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? | 1 ? D ? |
| Unwanted pattern: E-L-E | | | | | | | |
| 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? |
| 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? | 1 ? E ? |
| There are many more soft constraints... | | | | | | | |

Nurse Rostering

- Linear Programming: more than 10.000 lines

| Mon | Tue | Wed | Thu | Fri | Sat | Sun | Mon |
|---|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| 6 14 22 | 6 14 22 | 6 14 22 | 6 14 22 | 6 14 22 | 6 14 21 | 6 14 22 | 6 14 22 |
| Maximum consecutive working days for Ann: 5 | | | | | | | |
| 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 |
| A ? ? A ? ? A ? ? A ? ? A ? ? A ? ? A ? ? A ? ? | 1 2 3 4 5 6 7 | | | | | | |
| Minimum consecutive free days for Ruth: 2 | | | | | | | |
| 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 |
| ? B ? ? ? ? ? ? B ? ? ? ? ? ? ? ? ? ? ? ? ? ? ? ? ? ? | 1 2 | | | | | | |
| Day off wish for Cara: Sunday | | | | | | | |
| 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 |
| ? ? D ? ? D ? ? D ? ? D ? ? D ? ? D ? ? D ? ? E ? ? E ? ? E ? | N F E L E | | | | | | |
| After a night shift sequence: 2 free days | | | | | | | |
| 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 | 1 1 1 1 1 1 1 1 |
| There are many more soft constraints... | | | | | | | |

Nurse Rostering

- Linear Programming: more than 10.000 lines

```

int: Q = 6; int: q0 = 1; set of int: STATES = 1..Q;
array[STATES,SHIFTS] of int: t =
  [| 2, 3, 1    % state 1
   | 4, 4, 1    % state 2
   | 4, 5, 1    % state 3
   | 6, 6, 1    % state 4
   | 6, 0, 1    % state 5
   | 0, 0, 1|]; % state 6

array[NURSES,DAYS] of var SHIFTS: roster;

constraint forall(j in DAYS)(
  sum(i in NURSES)(bool2int(roster[i,j] == d)) == req_day /\
  sum(i in NURSES)(bool2int(roster[i,j] == n)) == req_night
);
constraint forall(i in NURSES)(
  regular([roster[i,j] | j in DAYS], Q, S, t, q0, STATES) /\
  sum(j in DAYS)(bool2int(roster[i,j] == n)) >= min_night
);

solve satisfy;

```

Global constraints and propagation

- Global constraints compactly express properties of a problem
- Arc consistency allows strong propagation (because they preserve properties of the problem)
- **BUT:** Using a generic AC algorithm on $C(X_1 \dots X_n)$ is in $O(d^n)$
 - We need ad hoc propagators
- **BUT:** there are more than 400 global constraints in the catalog!
 - Decompose!

Simple Decompositions for Global Constraints

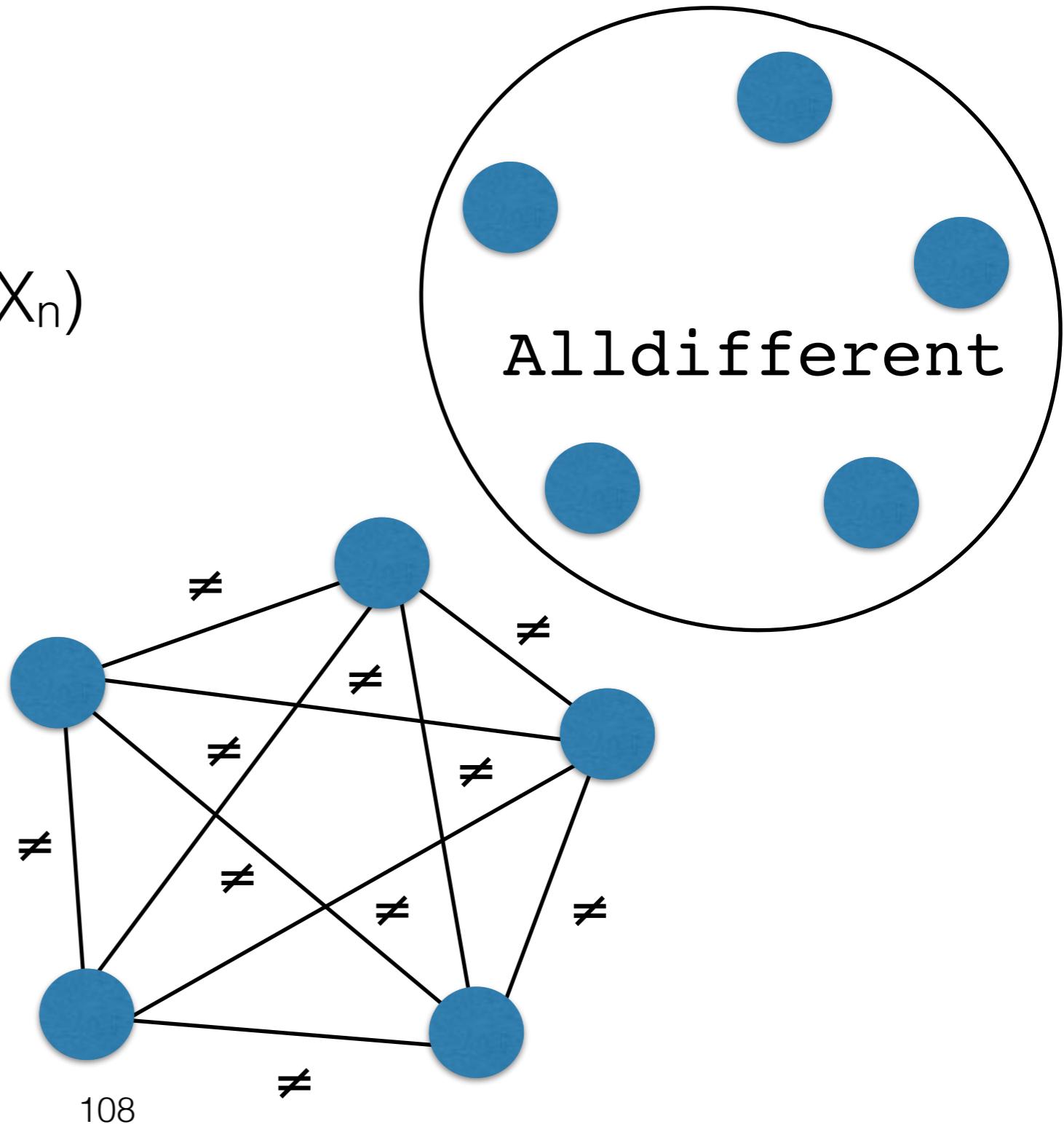
- A simple decomposition δ_G of a global constraint G is a function that given an instance $c(X) = (X, D_X, \{c\})$ of G returns a network $\delta_G(c) = (X, D_X, C)$ such that:
 - for all $c_i \in C$, c_i involves a **bounded** number of variables
 - $\text{sol}(c) = \text{sol}(\delta_G(c))$

Example 1: Alldifferent

- $\text{Alldifferent}(X_1 \dots X_n)$

- Decomposition:

- ▶ for all $i, j, i \neq j: X_i \neq X_j$



Decompositions for Global Constraints

- A decomposition δ_G of a global constraint G is a function that given an instance $c(X) = (X, D_X, \{c\})$ of G returns a network $\delta_G(c) = (X \cup Y, D_X + D_Y, C)$ such that:
 - for all $c_i \in C$, c_i involves a **bounded** number of variables
 - $sol(c) = sol(\delta_G(c))[X]$
 - $|Y| + |D_Y|$ is polynomial in $|X| + |D_X|$

Example 2: AtLeast

- AtLeast- p -v($X_1 \dots X_n$):
$$X_1 \quad \dots \quad X_i \quad \dots \quad X_n$$

Example 2: AtLeast

- $\text{AtLeast-}p\text{-}v(X_1 \dots X_n)$:
$$\boxed{X_1 \dots X_i \dots X_n}$$

- Decomposition:

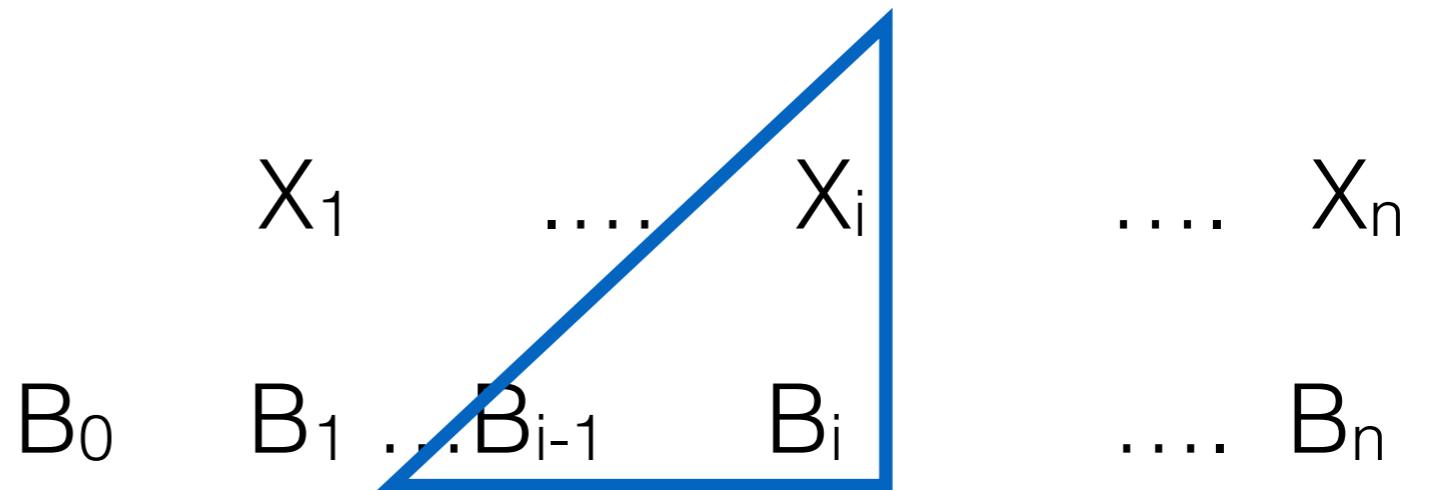
$$B_0 \quad B_1 \dots B_{i-1} \quad B_i \quad \dots \quad B_n$$
$$X_1 \dots X_i \dots X_n$$

$$D(B_i) = \{0, \dots, n\}$$

Example 2: AtLeast

- $\text{AtLeast-}p\text{-}v(X_1 \dots X_n)$:
$$\boxed{X_1 \quad \dots \quad X_i \quad \dots \quad X_n}$$

- Decomposition:



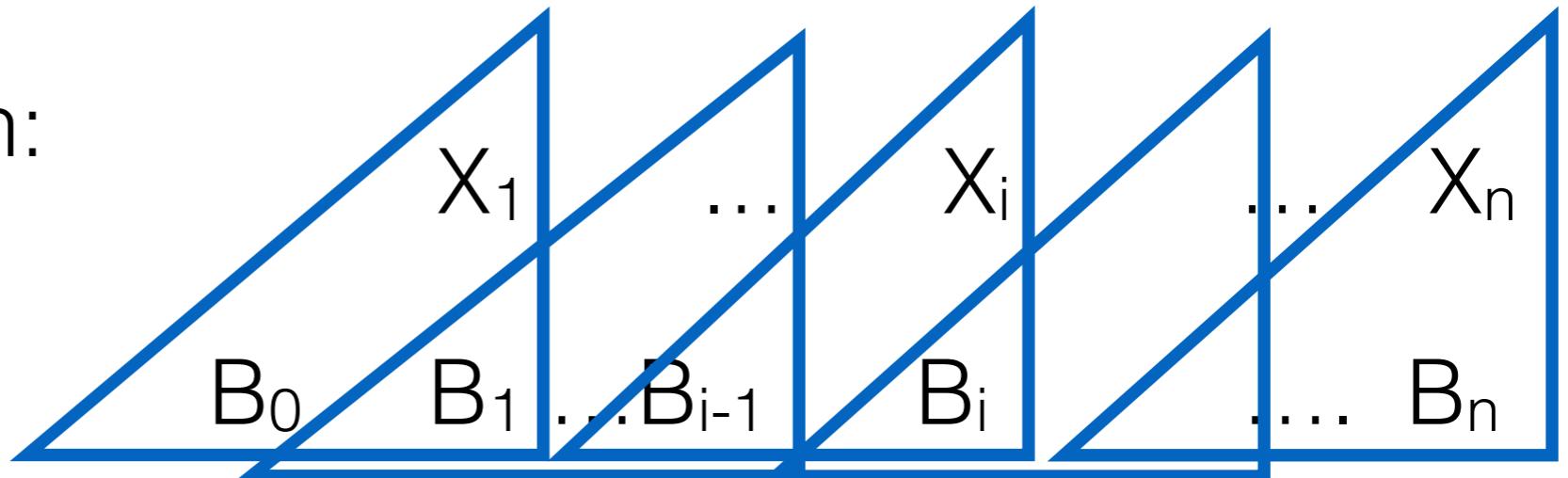
$$D(B_i) = \{0, \dots, n\}$$

$$(X_i = v \ \& \ B_i = B_{i-1} + 1) \vee (X_i \neq v \ \& \ B_i = B_{i-1})$$

Example 2: AtLeast

- AtLeast- p -v($X_1 \dots X_n$):
$$X_1 \quad \dots \quad X_i \quad \dots \quad X_n$$

- Decomposition:



$$D(B_i) = \{0, \dots, n\}$$

$$(X_i = v \ \& \ B_i = B_{i-1} + 1) \vee (X_i \neq v \ \& \ B_i = B_{i-1})$$

$$B_0 = 0, B_n \geq p$$

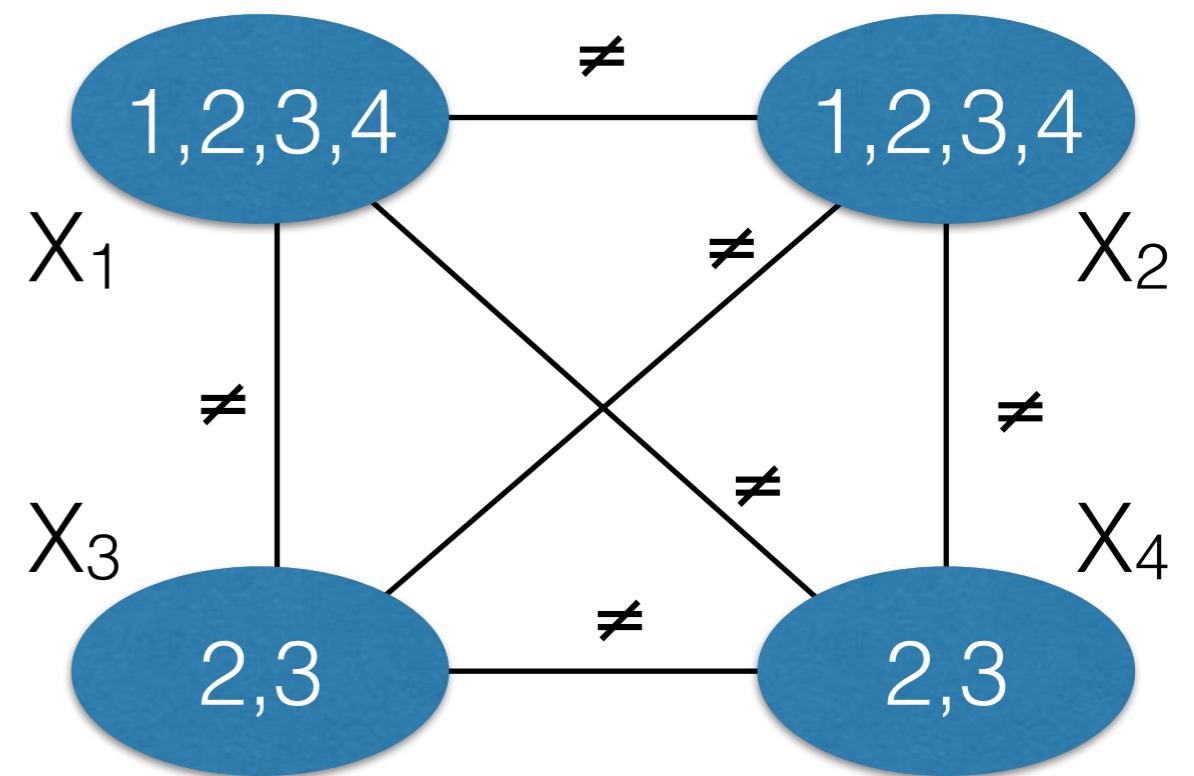
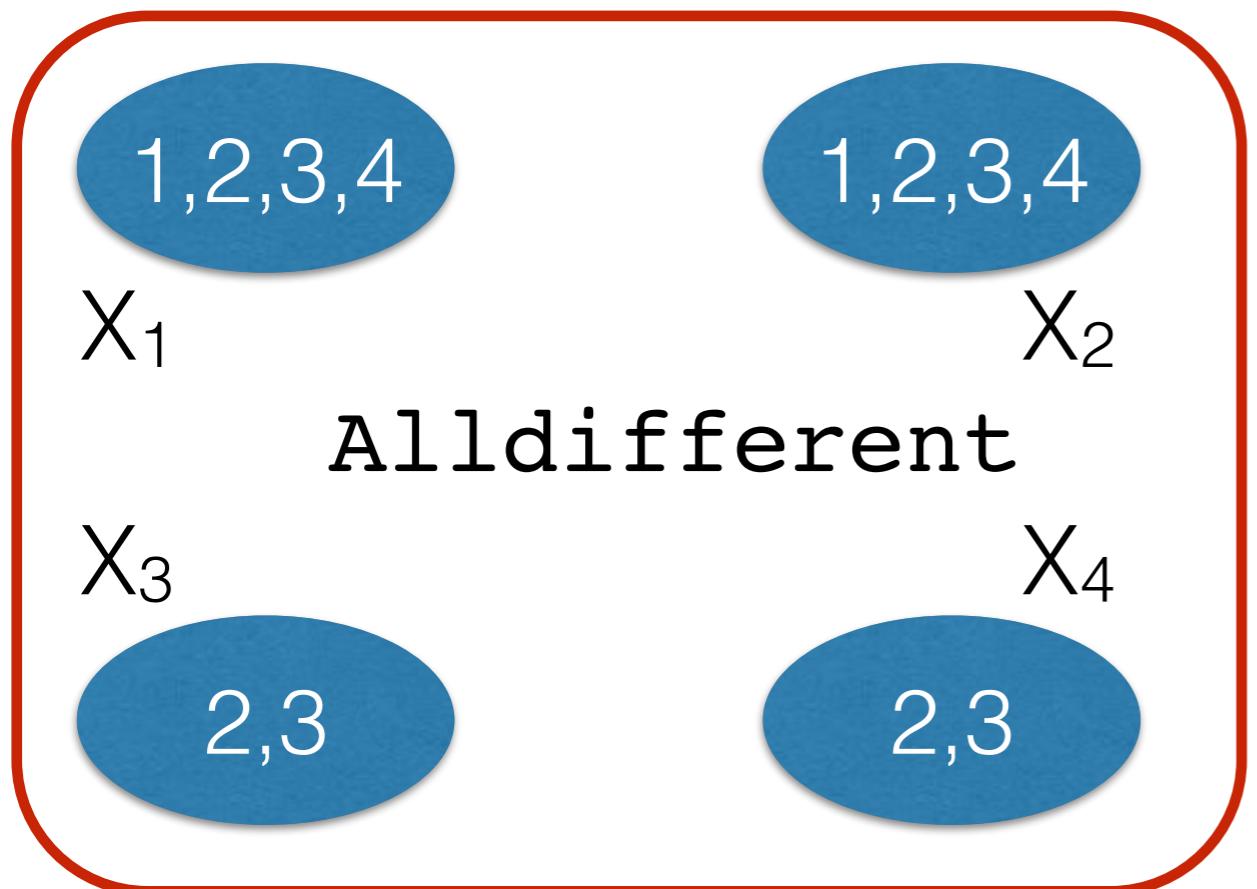
Do Decompositions Preserve Propagation?

- A decomposition δ_G of a global constraint G **preserves arc consistency** iff for any instance $c(X) = (X, D_X, \{c\})$ of G and any domain $D'_X \subseteq D_X$,

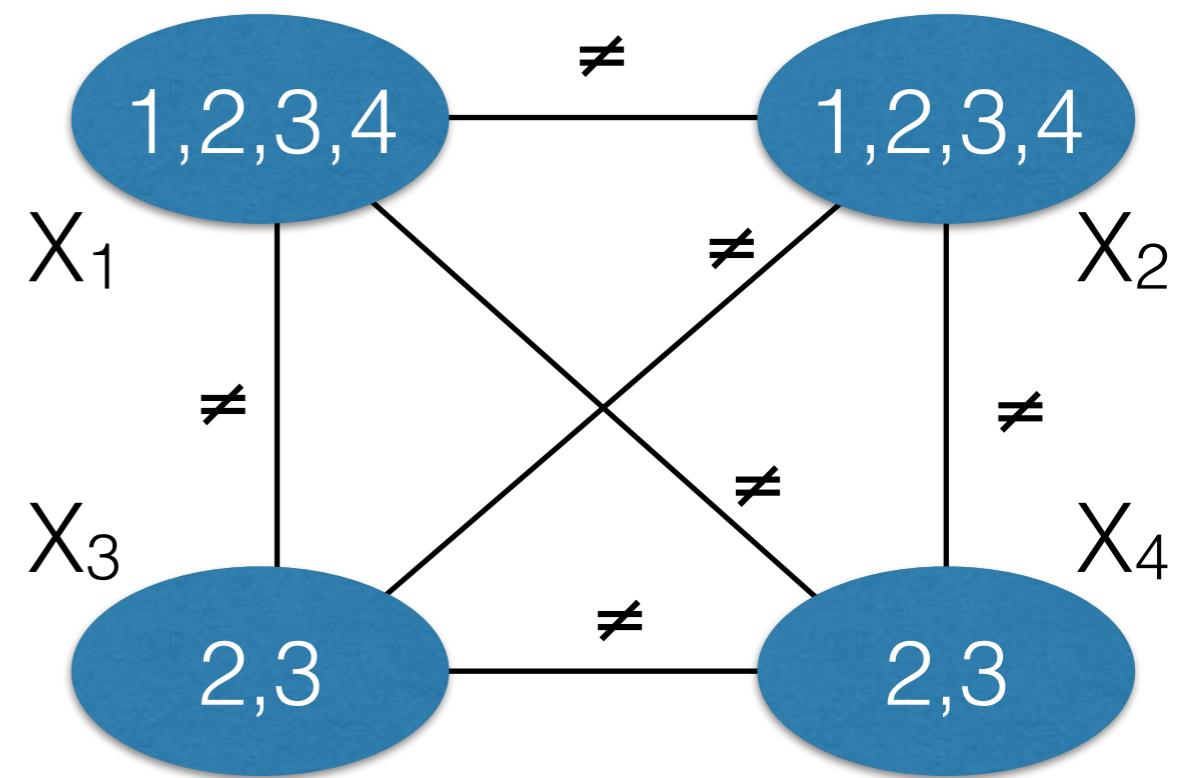
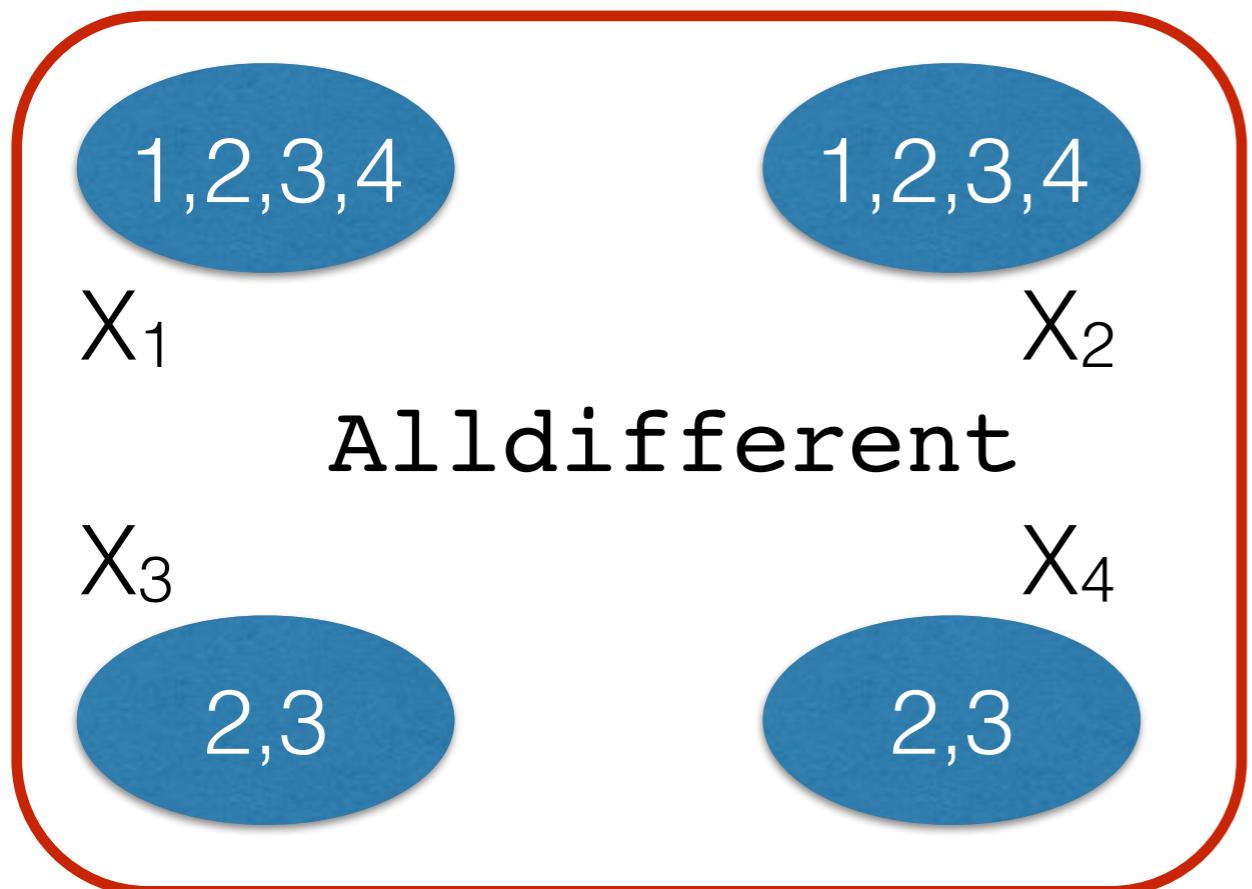
$$D'_{AC}(c) = D'_{AC}(\delta_G(c))[X]$$

- Constraint G is said **AC-decomposable**

Alldifferent: No!

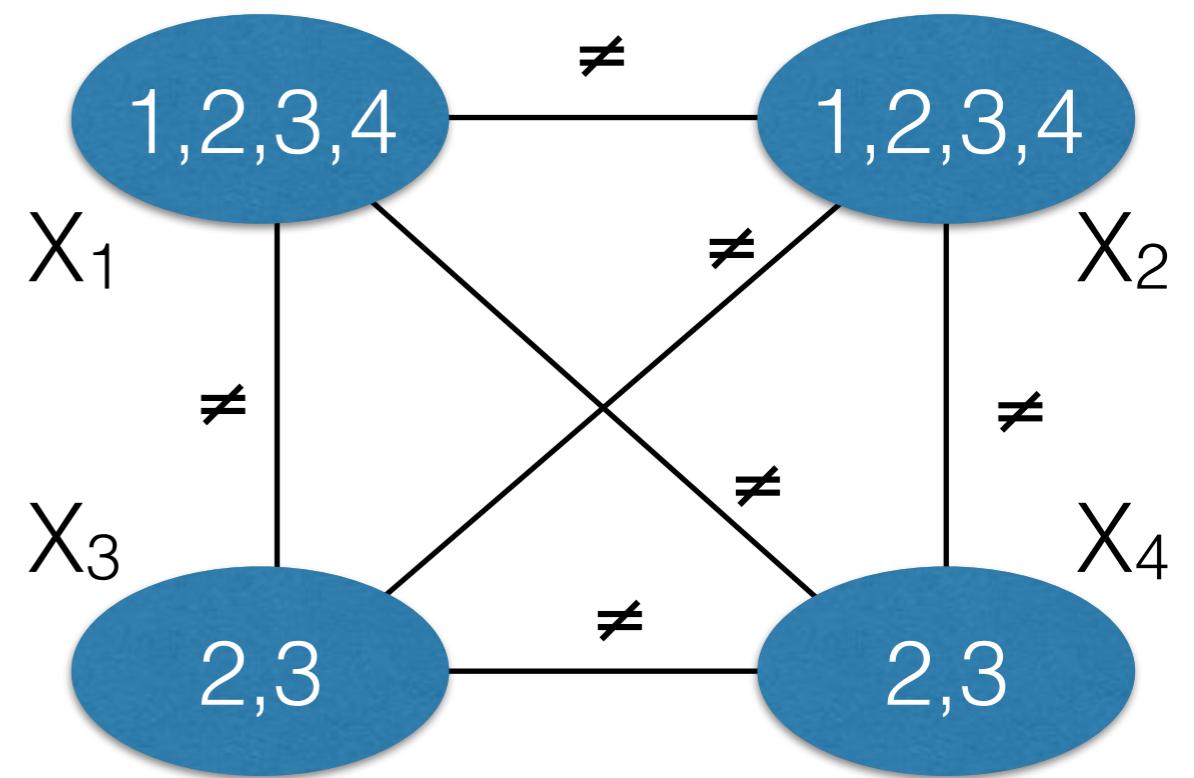
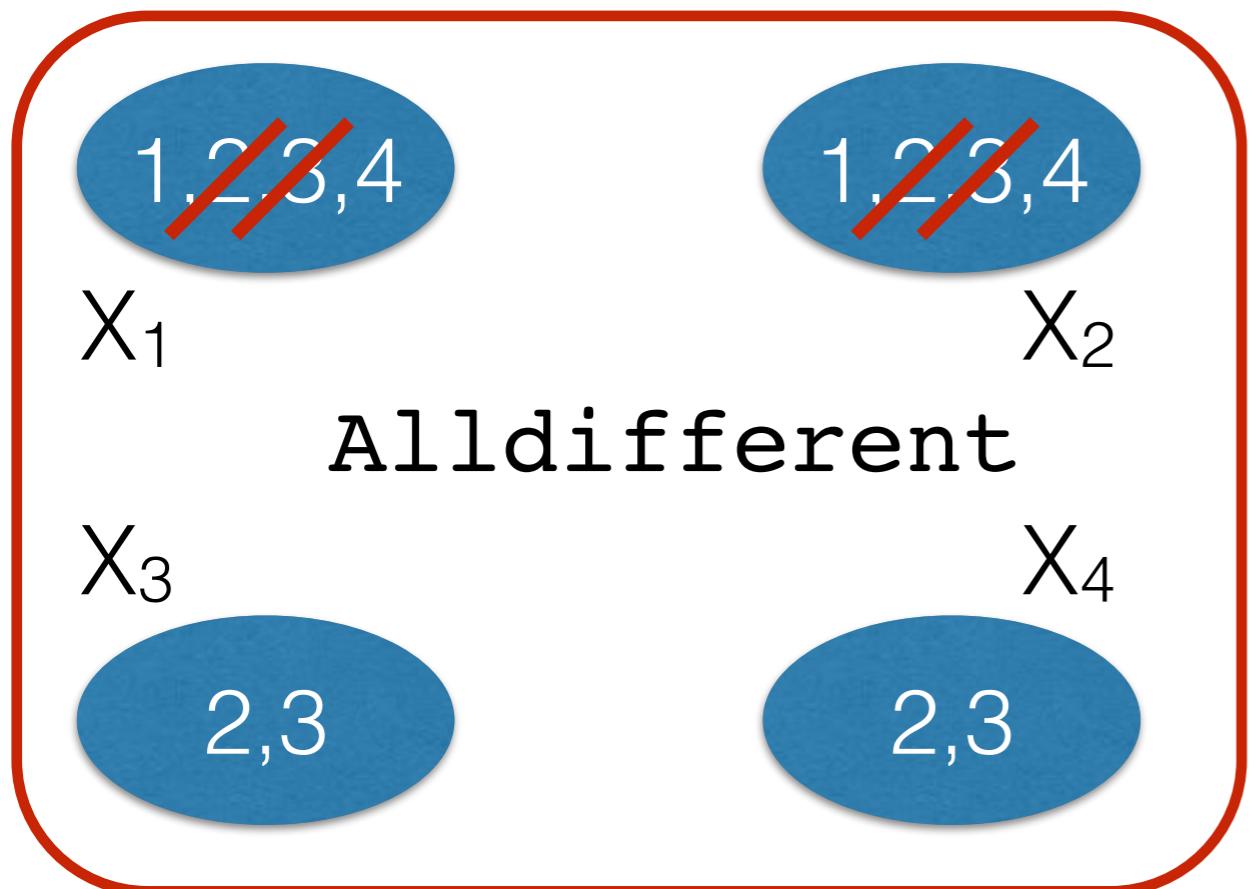


Alldifferent: No!



already arc consistent

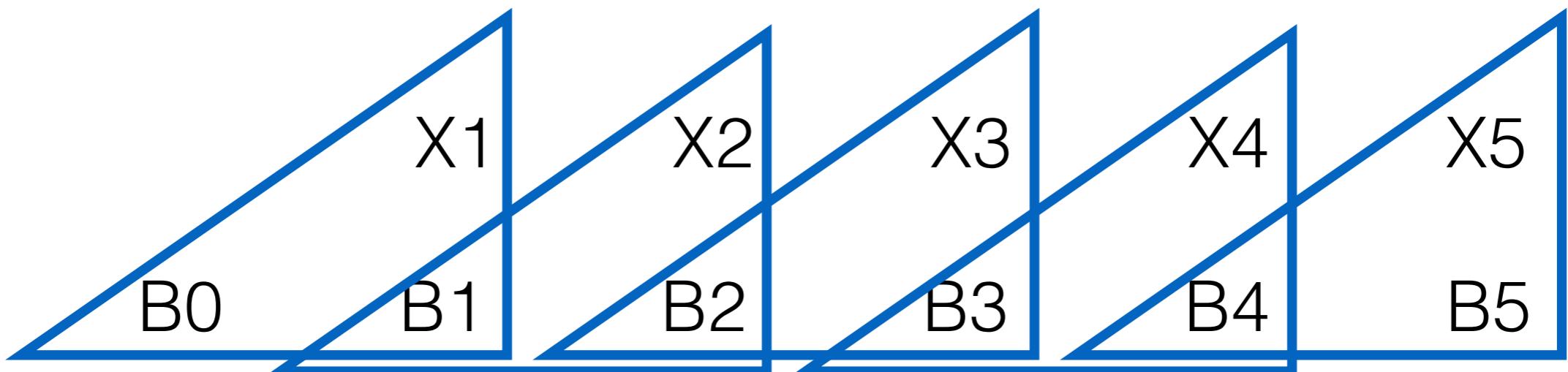
Alldifferent: No!



already arc consistent

AtLeast: Yes!

- AtLeast-p-v($X_1 \dots X_n$)



Why?

- Why some decompositions preserve AC and some don't?
- Why some constraints can be AC-decomposed and some not?

Case 1: NP-hard constraints

Definition 17 Given a global constraint G , the problem checker_G is defined by :

- Instance : $(X(c), D, \{c\})$, where c is an instance of G
- Question : Is there a tuple $\tau \in D^{X(c)}$ such that $c(\tau)$?

- **Lemma** Given a constraint G , if checker_G is NP-complete on G , then arc consistency is NP-hard on G

Theorem 2 If a global constraint G is such that checker_G is NP-complete, then there doesn't exist any AC-decomposition of G .

- Examples: **NValue**($X_1 \dots X_n, N$), **Sum**($X_1 \dots X_n, N$), etc

Case 1: Apply weaker consistency → Bound consistency

- We relax the notion of support
- **Bound support:**
 - it is a tuple $t \in c(X)$ and for all $X_i \in X$, $\min(X_i) \leq t[X_i] \leq \max(X_i)$
 - We ensure bound support only for the min and max of each domain

Bound consistency

- $X_1 + X_2 = X_3$
- $D(X_1) = \{1, 2, 4, 6\}$, $D(X_2) = \{1, 3, 5\}$, $D(X_3) = \{1, 5, 10, 15\}$

domains: $X_1 \ X_2 \ X_3$

bound supports:

| | | |
|---|---|----|
| 1 | 1 | 1 |
| 2 | — | — |
| — | 3 | — |
| 4 | — | — |
| — | 5 | 5 |
| 6 | — | — |
| — | — | 10 |
| — | — | 15 |

Bound consistency

- $X_1 + X_2 = X_3$
- $D(X_1) = \{1, 2, 4, 6\}$, $D(X_2) = \{1, 3, 5\}$, $D(X_3) = \{1, 5, 10, 15\}$

domains: $X_1 \ X_2 \ X_3$

bound supports:

1 4 5

| | | |
|---|---|----|
| 1 | 1 | 1 |
| 2 | — | — |
| — | 3 | — |
| 4 | — | — |
| — | 5 | 5 |
| 6 | — | — |
| — | — | 10 |
| — | — | 15 |

Bound consistency

- $X_1 + X_2 = X_3$
- $D(X_1) = \{1, 2, 4, 6\}$, $D(X_2) = \{1, 3, 5\}$, $D(X_3) = \{1, 5, 10, 15\}$

domains: $X_1 \ X_2 \ X_3$

bound supports:

| | | |
|---|---|----|
| 1 | 4 | 5 |
| 6 | 4 | 10 |

| | | |
|---|---|----|
| 1 | 1 | 1 |
| 2 | — | — |
| — | 3 | — |
| 4 | — | — |
| — | 5 | 5 |
| 6 | — | — |
| — | — | 10 |
| — | — | 15 |

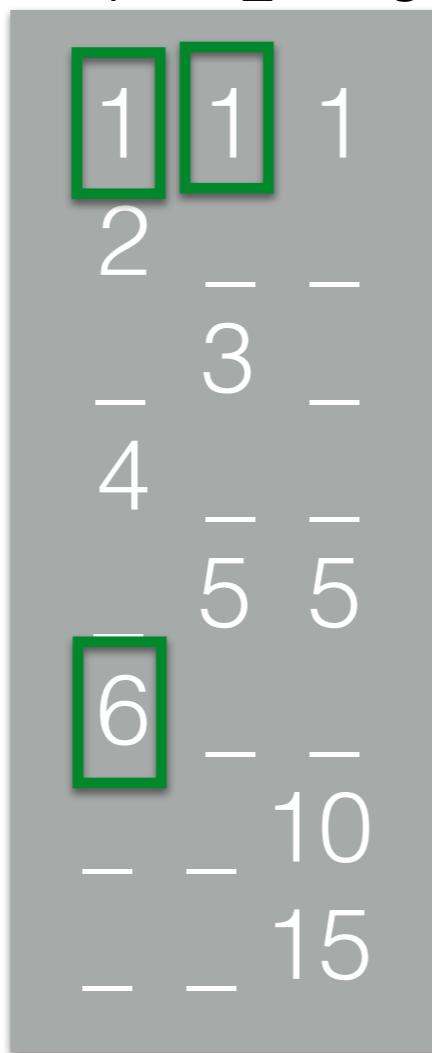
Bound consistency

- $X_1 + X_2 = X_3$
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domains: $X_1 \ X_2 \ X_3$

bound supports:

| | | |
|---|---|----|
| 1 | 4 | 5 |
| 6 | 4 | 10 |
| 5 | 1 | 6 |



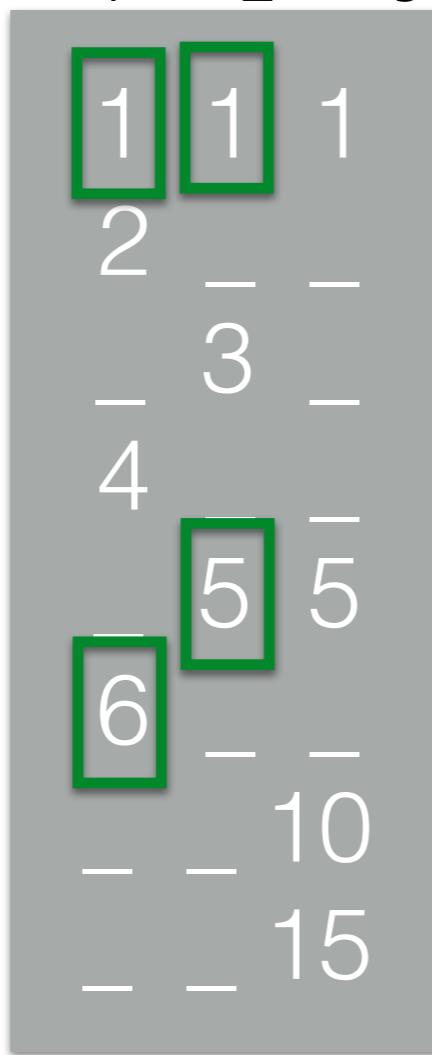
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domains: X_1 X_2 X_3

bound supports:

| | | |
|---|---|----|
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| 6 | 4 | 10 |
| 5 | 1 | 6 |
| 5 | 5 | 10 |



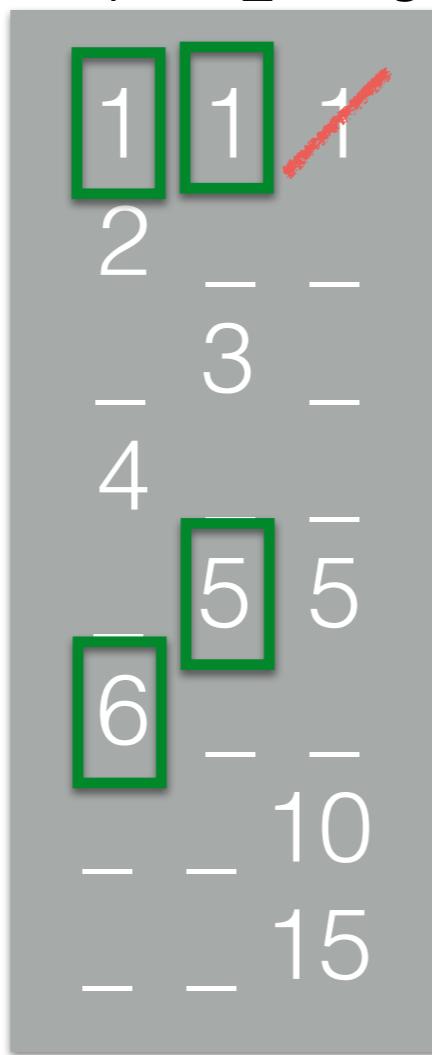
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domains: X_1 X_2 X_3

bound supports:

| | | |
|---|---|----|
| 1 | 4 | 5 |
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| 5 | 5 | 10 |



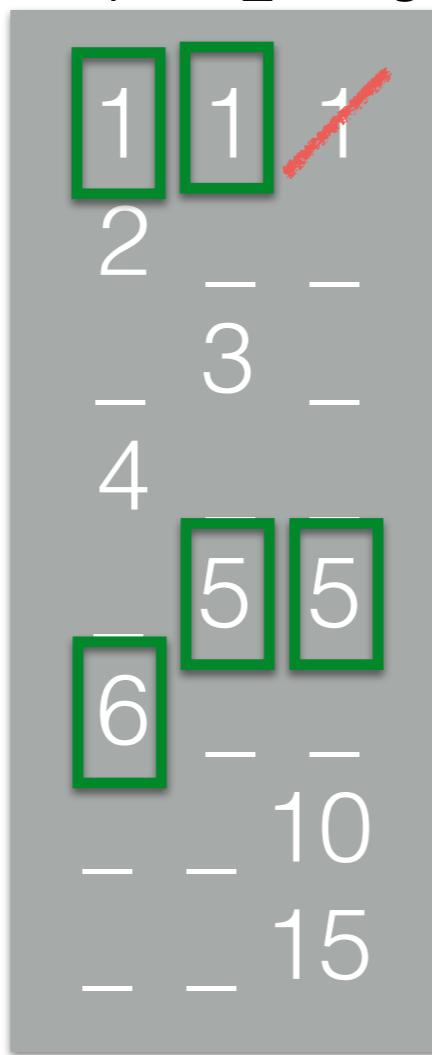
Bound consistency

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domains: X_1 X_2 X_3

bound supports:

| | | |
|---|---|----|
| 1 | 4 | 5 |
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| 5 | 1 | 6 |
| 5 | 5 | 10 |



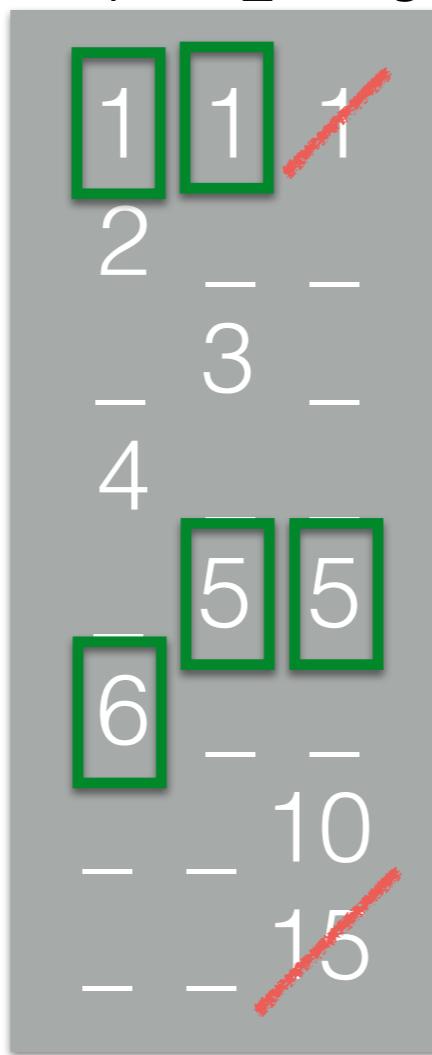
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domains: X_1 X_2 X_3

bound supports:

| | | |
|---|---|----|
| 1 | 4 | 5 |
| 6 | 4 | 10 |
| 5 | 1 | 6 |
| 5 | 5 | 10 |



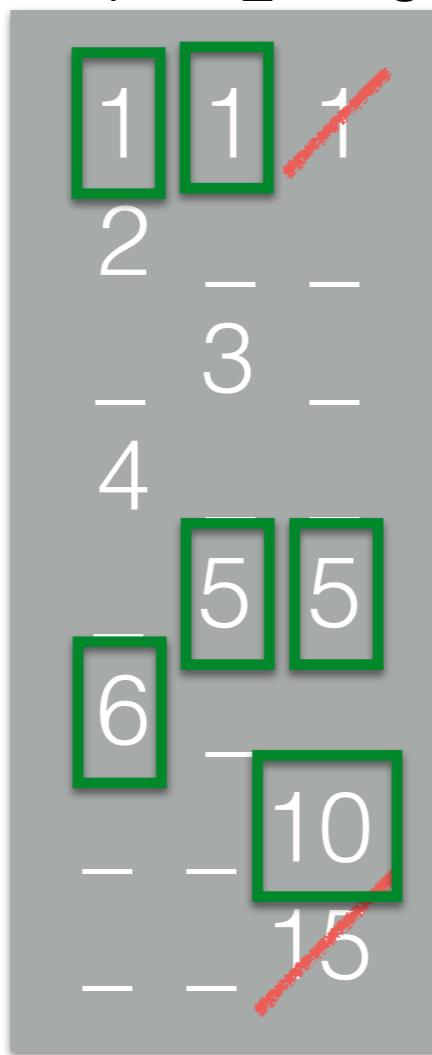
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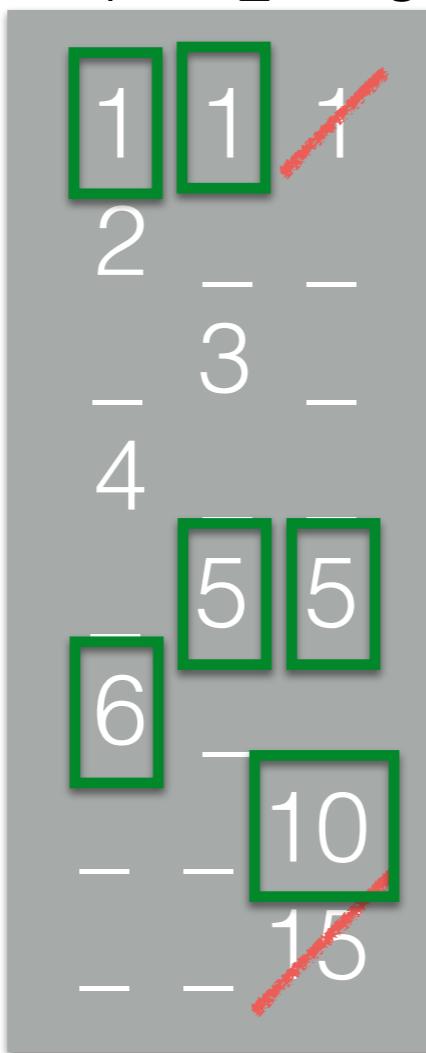
| | | |
|---|---|----|
| 1 | 4 | 5 |
| 6 | 4 | 10 |
| 5 | 1 | 6 |
| 5 | 5 | 10 |



Bound consistency

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domains: X_1 X_2 X_3



bound supports:

| | | |
|---|---|----|
| 1 | 4 | 5 |
| 6 | 4 | 10 |
| 5 | 1 | 6 |
| 5 | 5 | 10 |

supports:

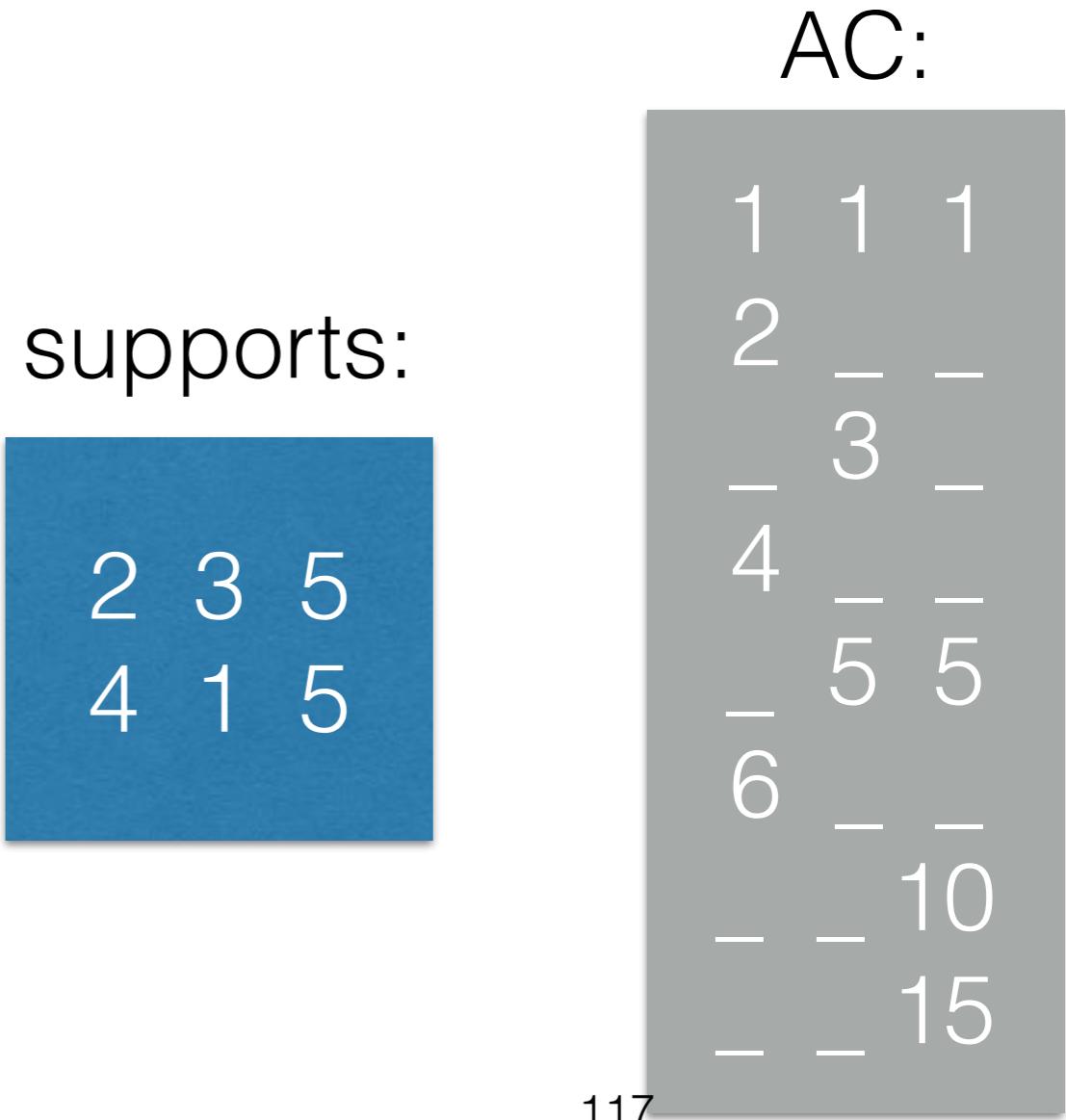
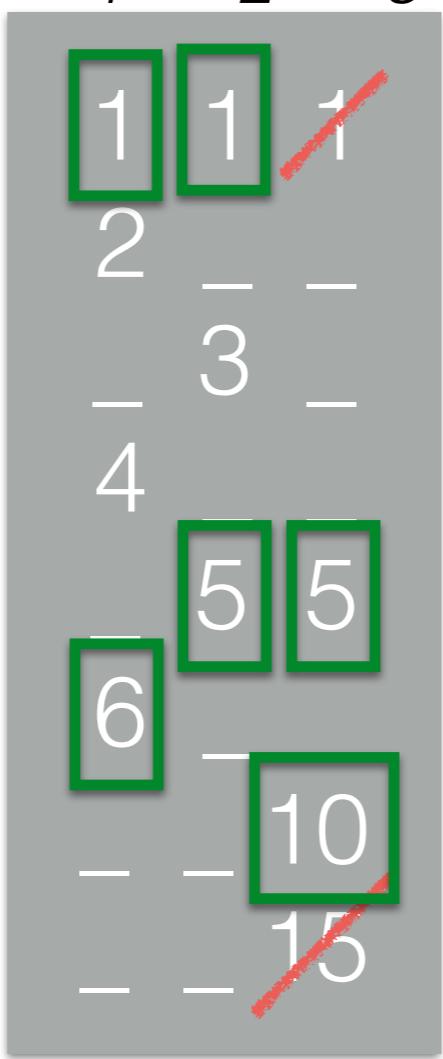
| | | |
|---|---|---|
| 2 | 3 | 5 |
| 4 | 1 | 5 |

Bound consistency

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domains: X_1 X_2 X_3
bound supports:

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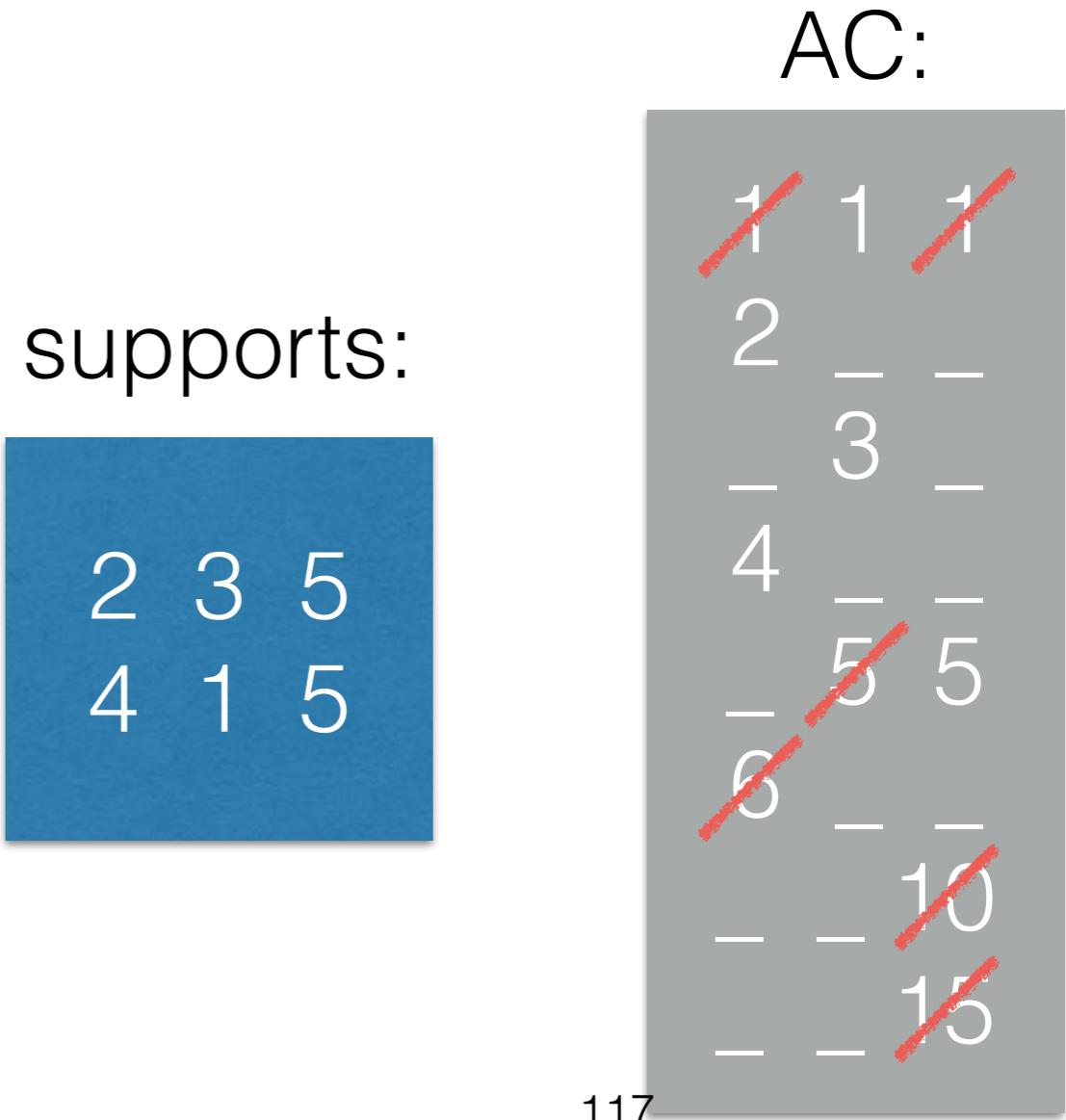
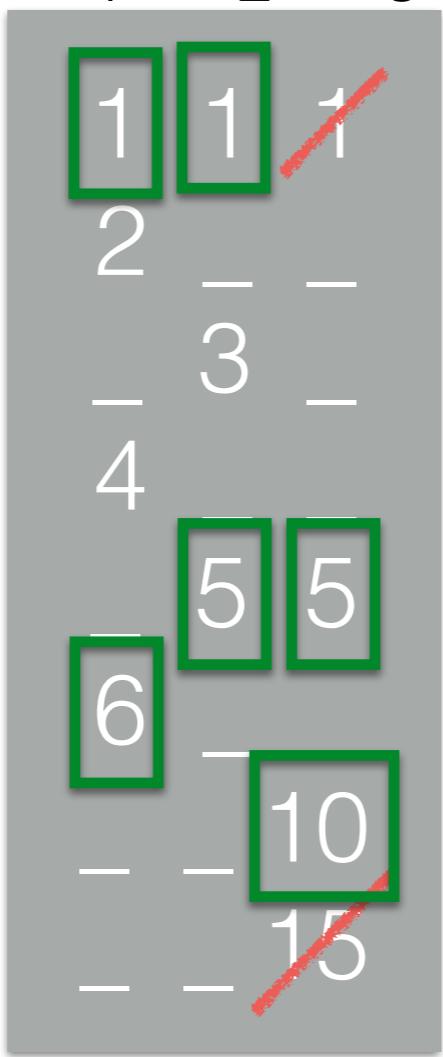
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- $X_1 + X_2 = X_3$
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domains: X_1 X_2 X_3

bound supports:

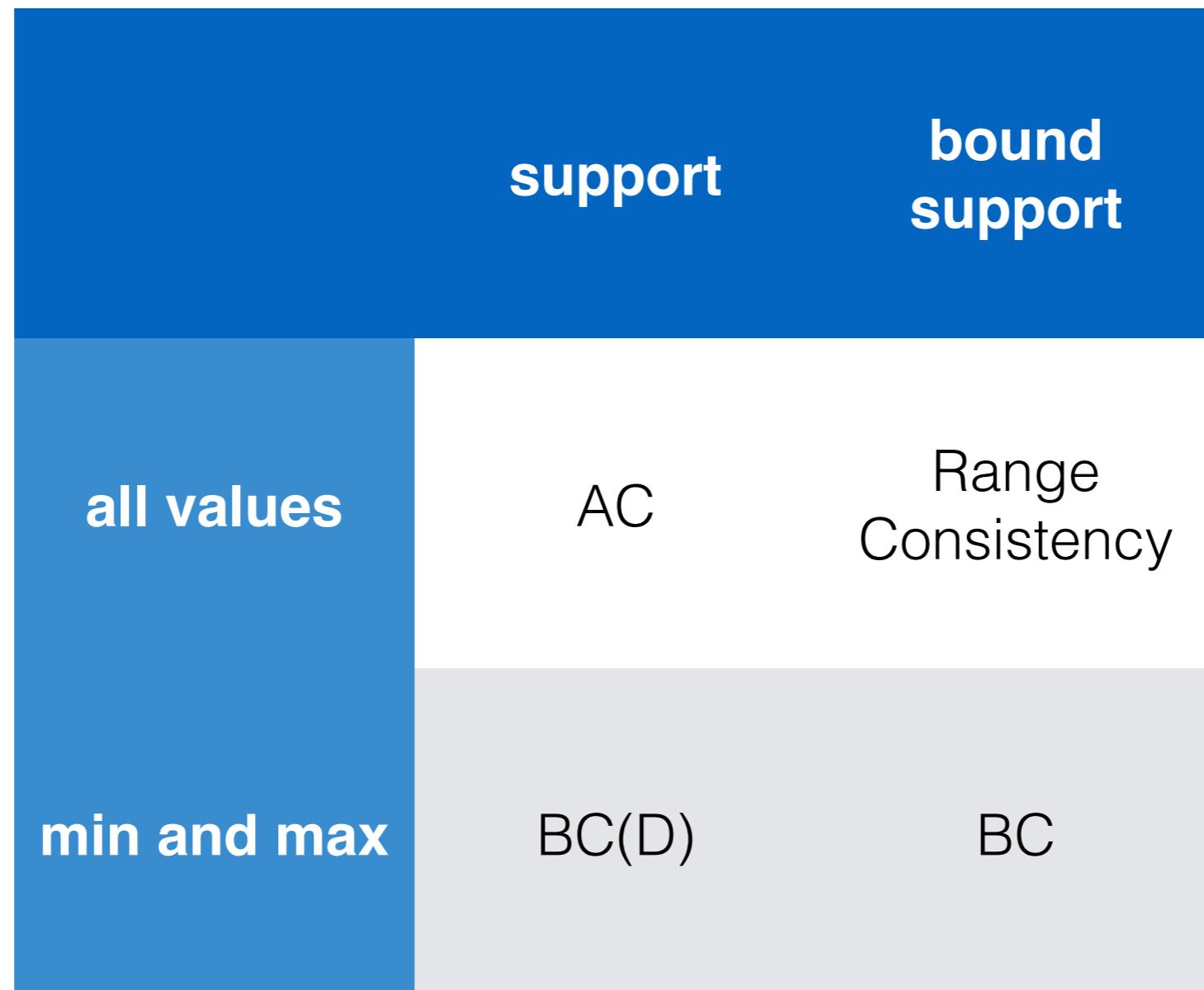
| | | |
|---|---|----|
| 1 | 4 | 5 |
| 6 | 4 | 10 |
| 5 | 1 | 6 |
| 5 | 5 | 10 |



BC on Case 1

- BC is polynomial on
 - **NValue**($X_1 \dots X_n, N$),
 - **Sum**($X_1 \dots X_n, N$),
 - etc.

Supports and Bound Supports

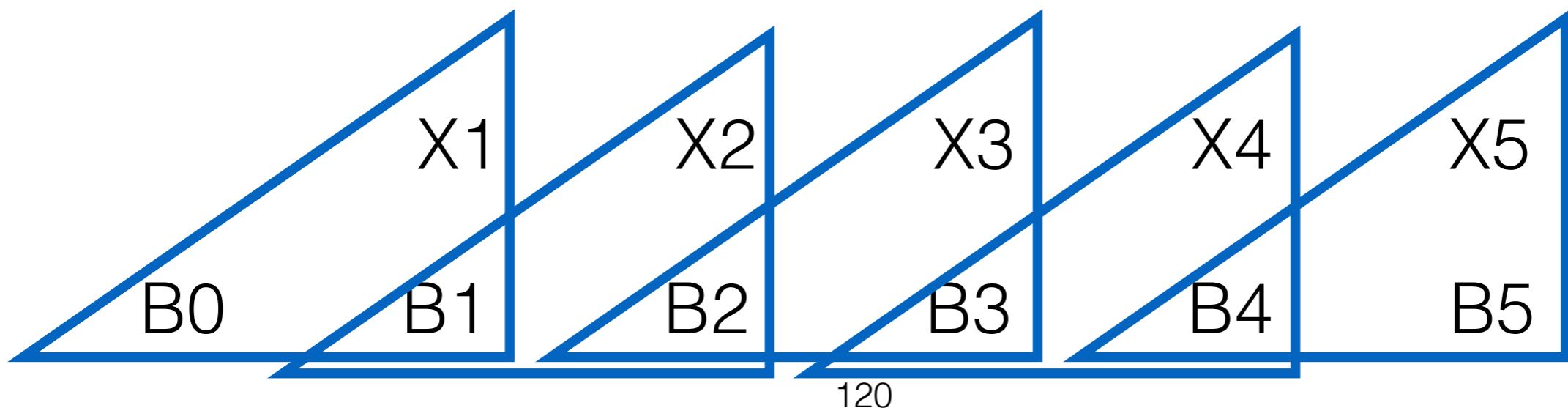


Case 2: AC-decomposable

Definition 18 *The incidence graph of a network $N = (X, D, C)$ is the graph $G_N^I = (X \cup C, E)$ with $E = \{(x, c) \mid c \in C, x \in X(c)\}$. The network N is Berge-acyclic iff G_N^I is acyclic.*

Theorem 3 *If a network N is Berge-acyclic, all values in $AC(N)$ belong to a solution.*

Corollary 2 *If a global constraint has a decomposition that is Berge-acyclic, then this is an AC-decomposition.*



Warning!!

- $\text{Sum}(X_1 \dots X_n, N)$:

| | | | | |
|-------|------|-------|------|-------|
| X_1 | | X_i | | X_n |
|-------|------|-------|------|-------|

Warning!!

- $\text{Sum}(X_1 \dots X_n, N)$:

| | | | | |
|-------|------|-------|------|-------|
| X_1 | | X_i | | X_n |
|-------|------|-------|------|-------|

- Decomposition:

| | | | | |
|-------|------|-------|------|-------|
| X_1 | | X_i | | X_n |
|-------|------|-------|------|-------|

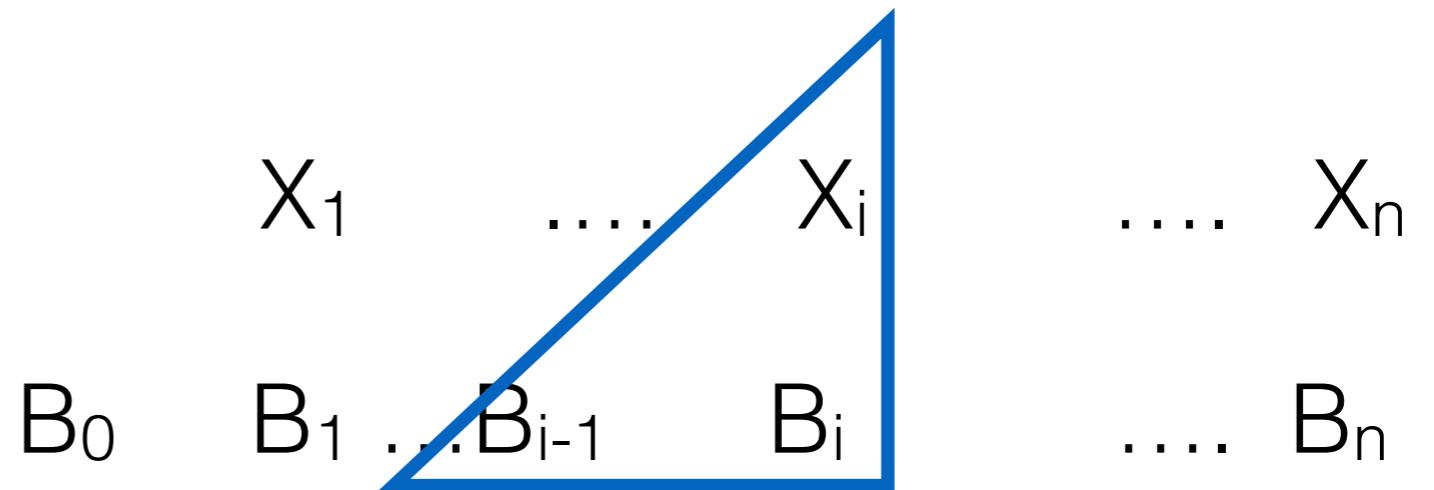
| | | | | |
|-------|---------------------|-------|------|-------|
| B_0 | $B_1 \dots B_{i-1}$ | B_i | | B_n |
|-------|---------------------|-------|------|-------|

Warning!!

- $\text{Sum}(X_1 \dots X_n, N)$:

| | | | | |
|-------|------|-------|------|-------|
| X_1 | | X_i | | X_n |
|-------|------|-------|------|-------|

- Decomposition:



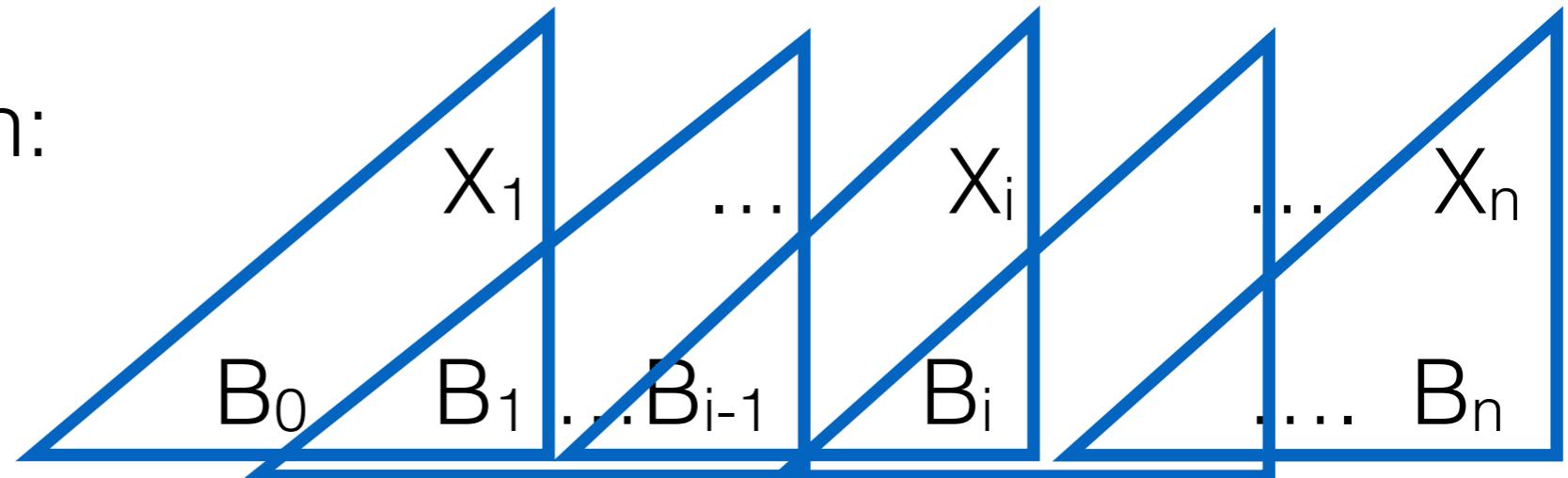
$$B_i = B_{i-1} + X_i$$

Warning!!

- $\text{Sum}(X_1 \dots X_n, N)$:



- Decomposition:

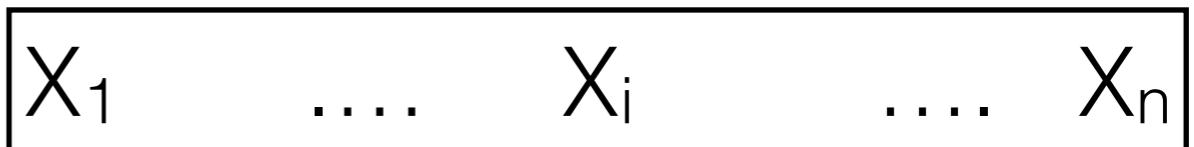


$$B_i = B_{i-1} + X_i$$

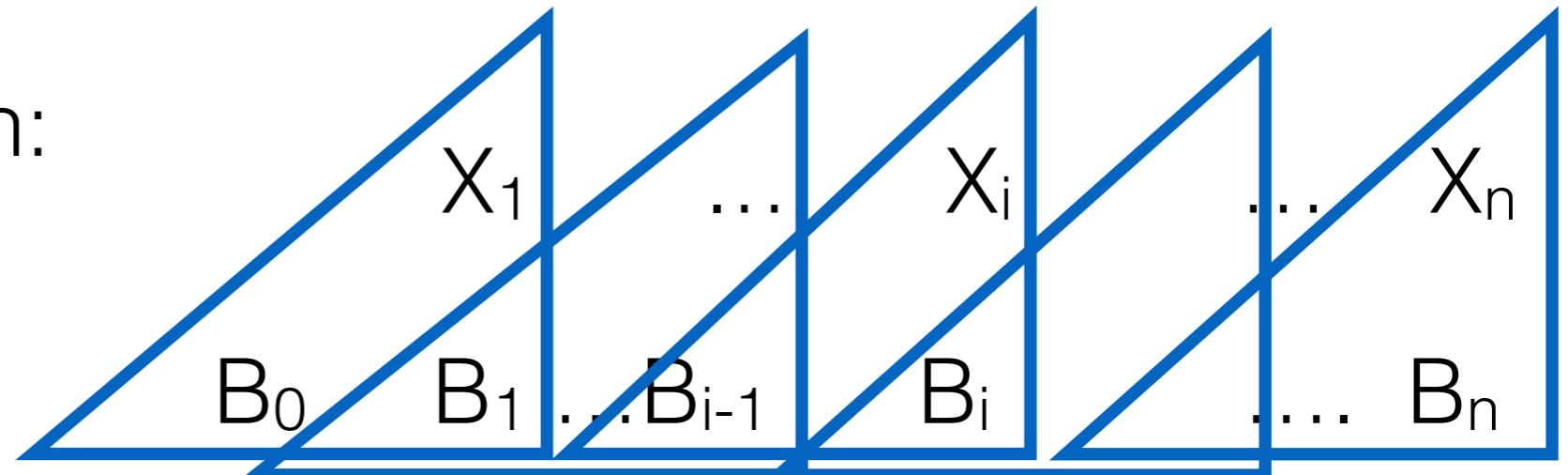
$$B_0 = 0, B_n = N$$

Warning!!

- $\text{Sum}(X_1 \dots X_n, N)$:



- Decomposition:



$$B_i = B_{i-1} + X_i$$

$$B_0 = 0, B_n = N$$

$D(B_i) = ??? \rightarrow \text{exponential size!}$

The Picture

- Global constraints can be:
 - Type 1: We proved NP-hardness of arc consistency
 - Type 2: We found a decomposition preserving arc consistency
 - Is there a third type?YES!

Circuit Complexity

- If there exists a decomposition that preserves arc consistency on a global constraint c
 - ⇒ \exists a poly-size CNF formula that decides existence of support on c
 - ⇒ \exists a poly-size monotone Boolean circuit that decides existence of support on c

Theorem 4 *If there does not exist a poly-size monotone circuit for a Boolean function G then there does not exist any CNF decomposition computing AC on G and there does not exist any AC-decomposition for G .*

Case 3: polynomial and non AC-decomposable

- Some Boolean functions (such as “perfect matching”) cannot be represented as a monotone Boolean circuit [Razborov 1985]
- **Alldifferent** subsumes perfect matching
 - no decomposition preserves arc consistency on **Alldifferent**
 - no SAT formula for arc consistency on **Alldifferent**
- Other popular constraints: **global-cardinality**, **same**

Sports League Scheduling



- In 1995, ILP was not able to solve the NHL problem with more than 12 teams (NHL involves 30 teams)
- CP solved it up to 60 teams

Pigeon Hole



- In 2018, SAT was not able to solve it with more than 20 pigeons (no polynomial-size proof)
- CP solves it in milliseconds

Summary on global constraints

- NP-hard to enforce AC → **weaker consistency**
- AC-decomposable → **decompose!**
- polynomial to enforce AC but no AC-decomposition
→ **build an ad hoc algorithm**

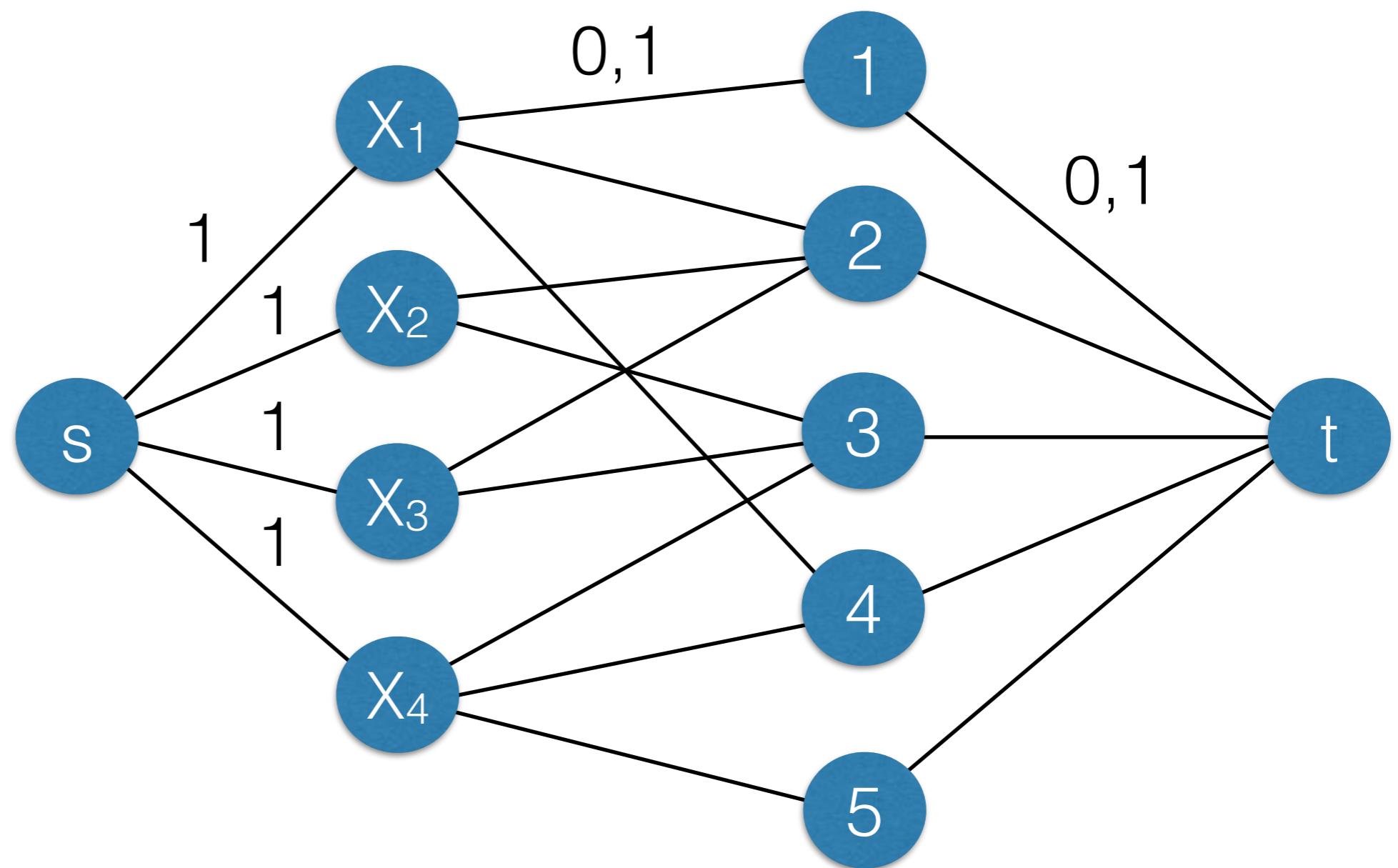
AC on
Alldifferent

| | X1 | X2 | X3 | X4 |
|---|----|----|----|----|
| 1 | | | | |
| 2 | 2 | 2 | 2 | |
| | | 3 | 3 | 3 |
| 4 | | | | 4 |
| | | | | 5 |

AC on Alldifferent

| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | 4 | 4 |
| | | | 5 |

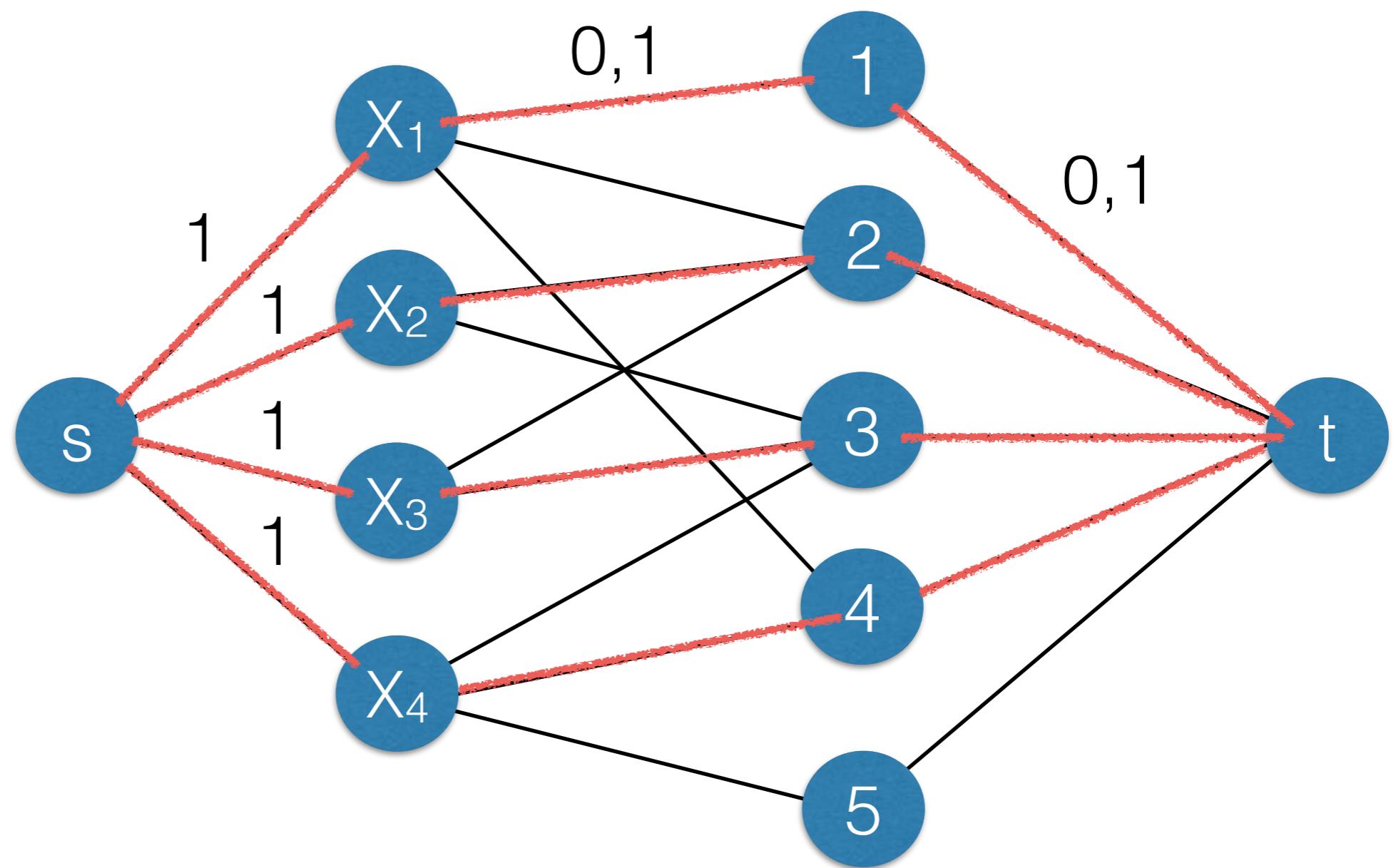
value graph



AC on Alldifferent

| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | 4 | 4 |
| | | | 5 |

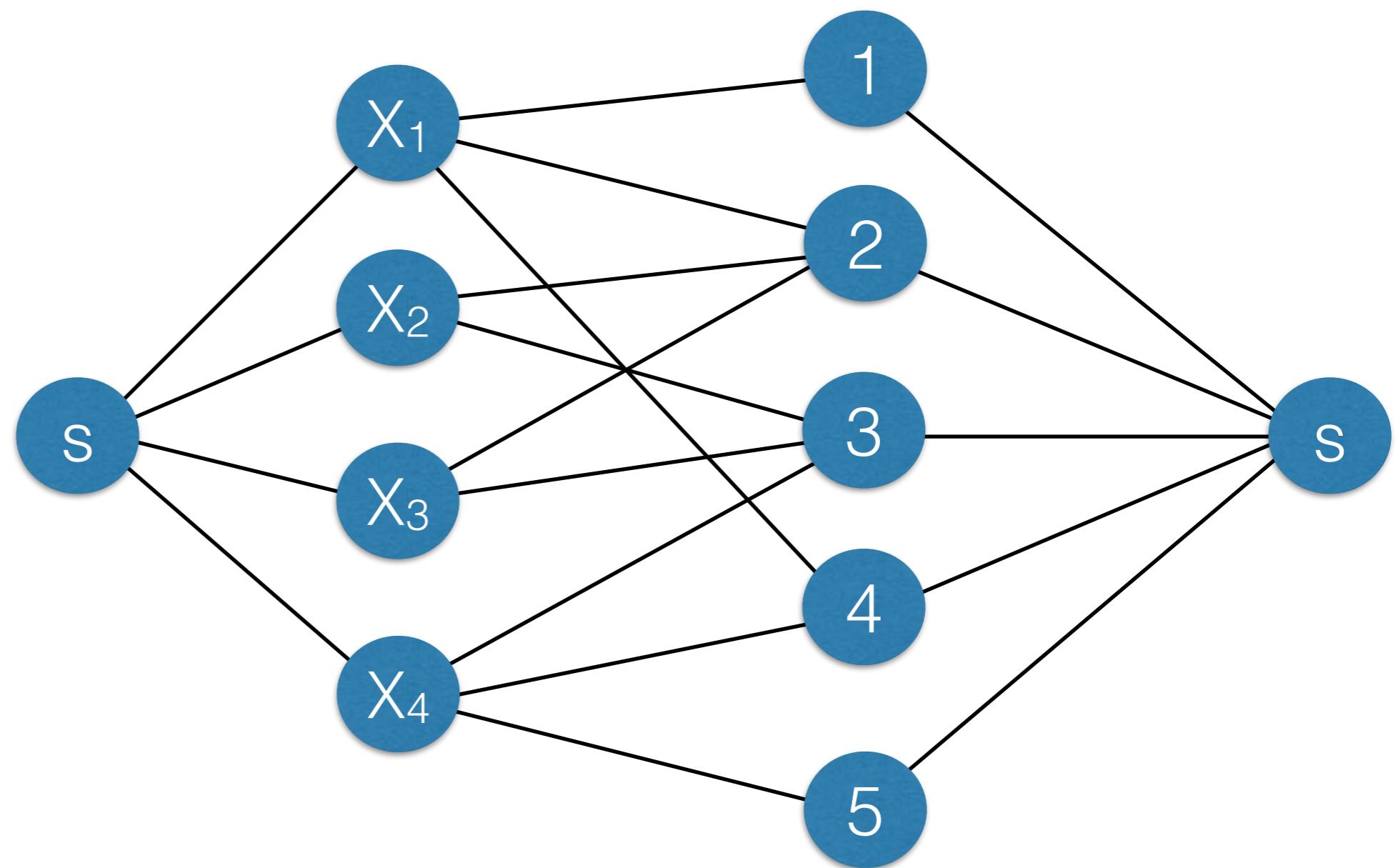
max flow



AC on Alldifferent

residual graph

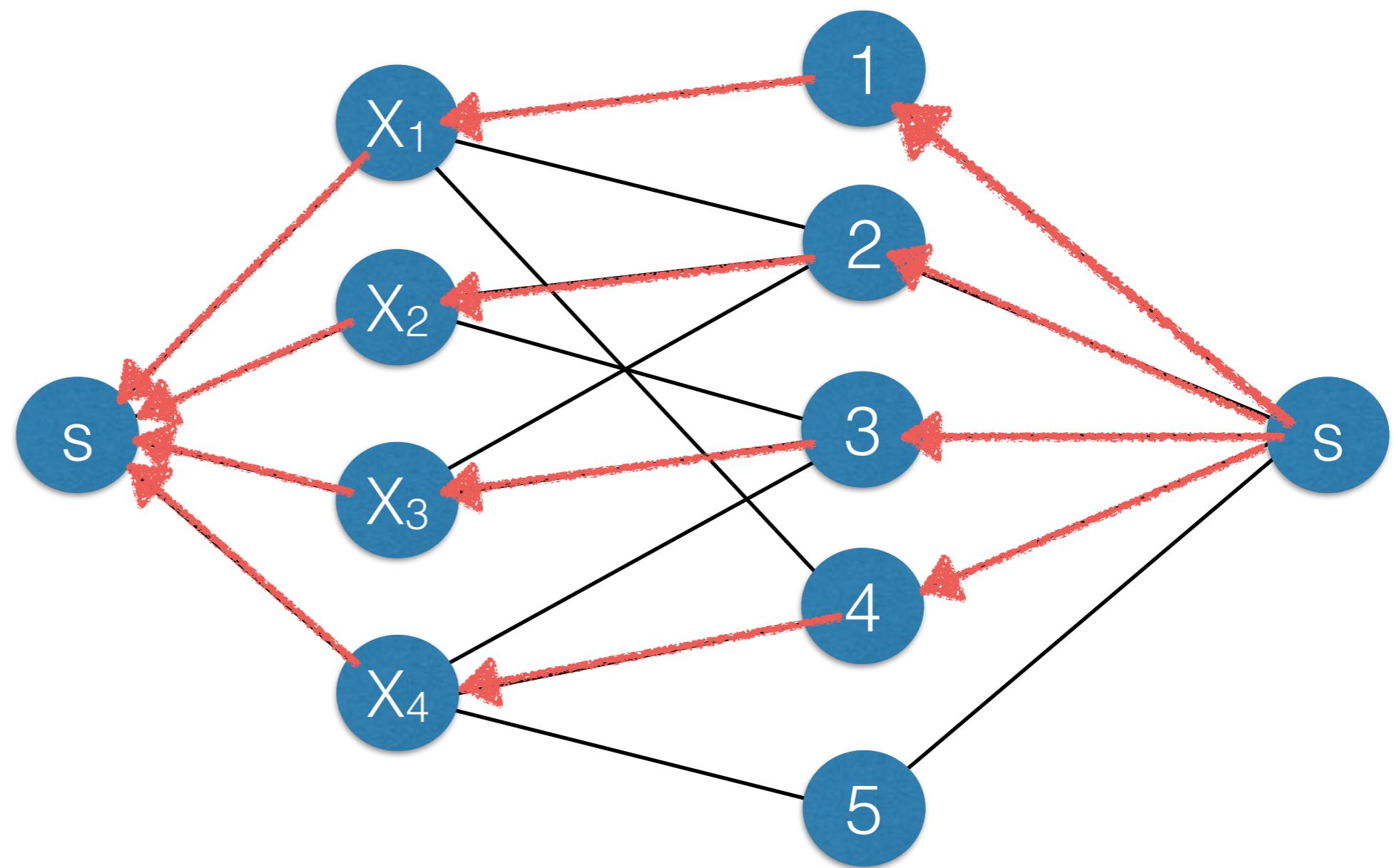
| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | | 4 |
| | | | 5 |



AC on Alldifferent

residual graph

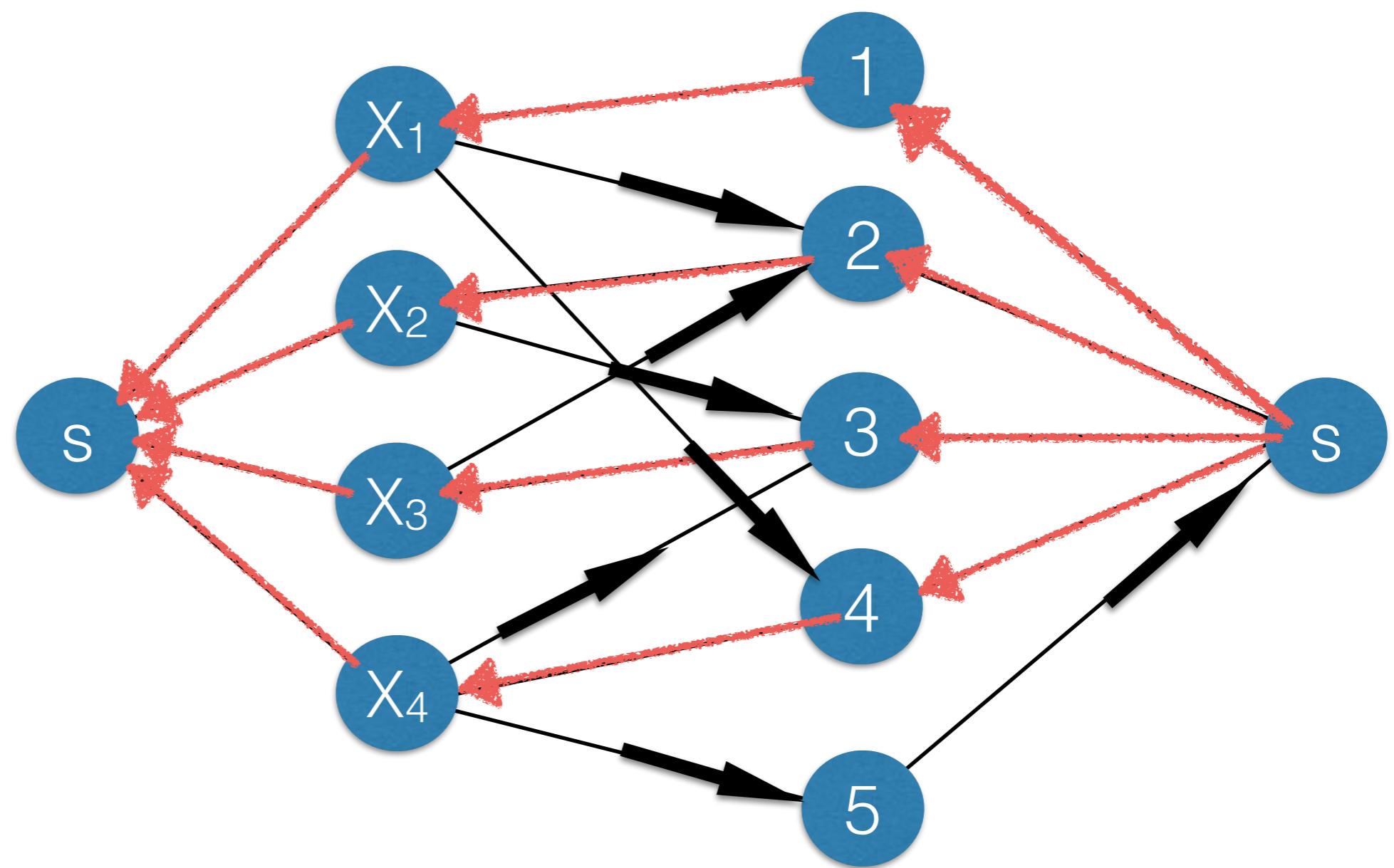
| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | | 4 |
| | | | 5 |



AC on Alldifferent

residual graph

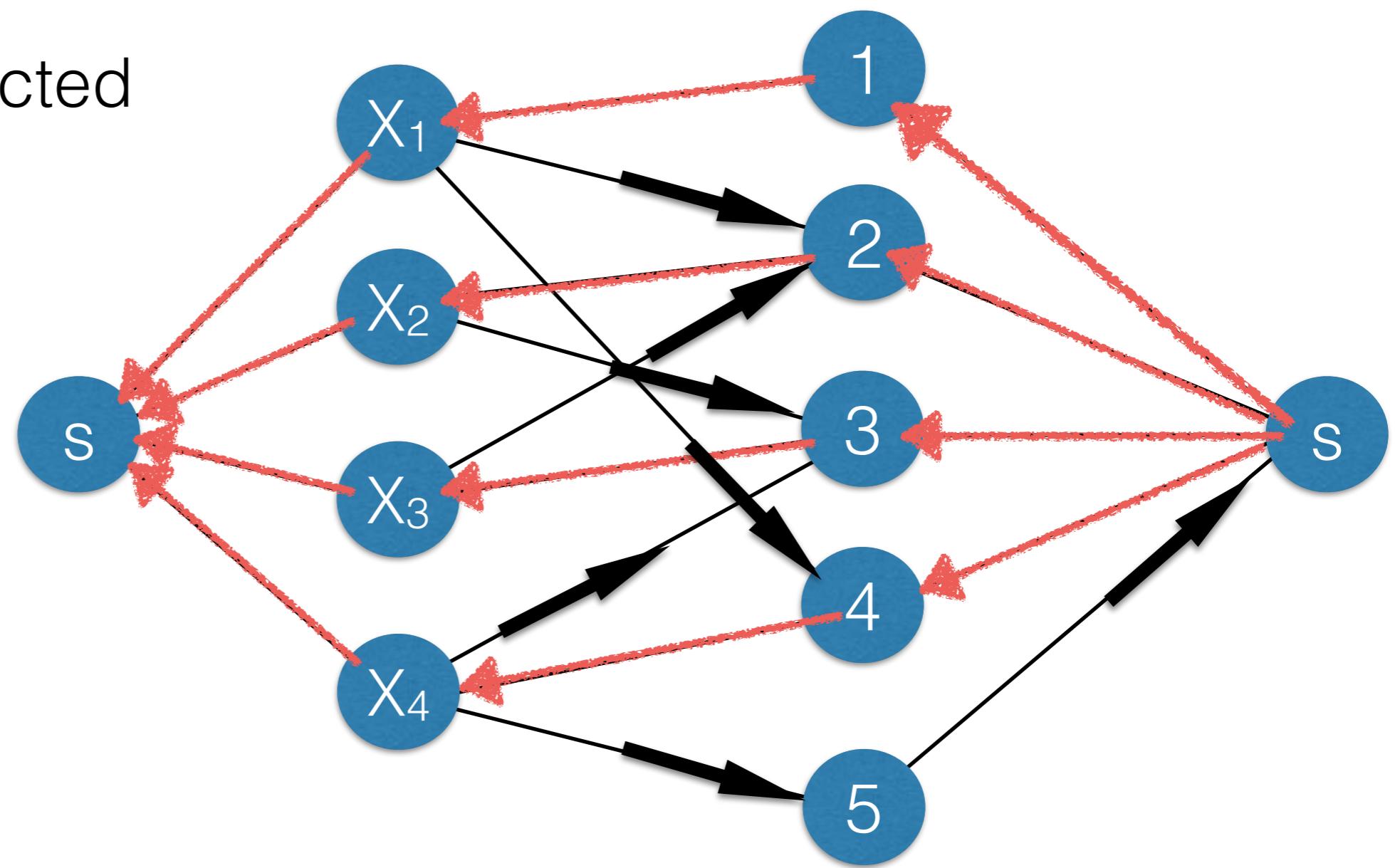
| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | 4 | 4 |
| | | | 5 |



AC on Alldifferent

| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | 4 | 4 |
| | | | 5 |

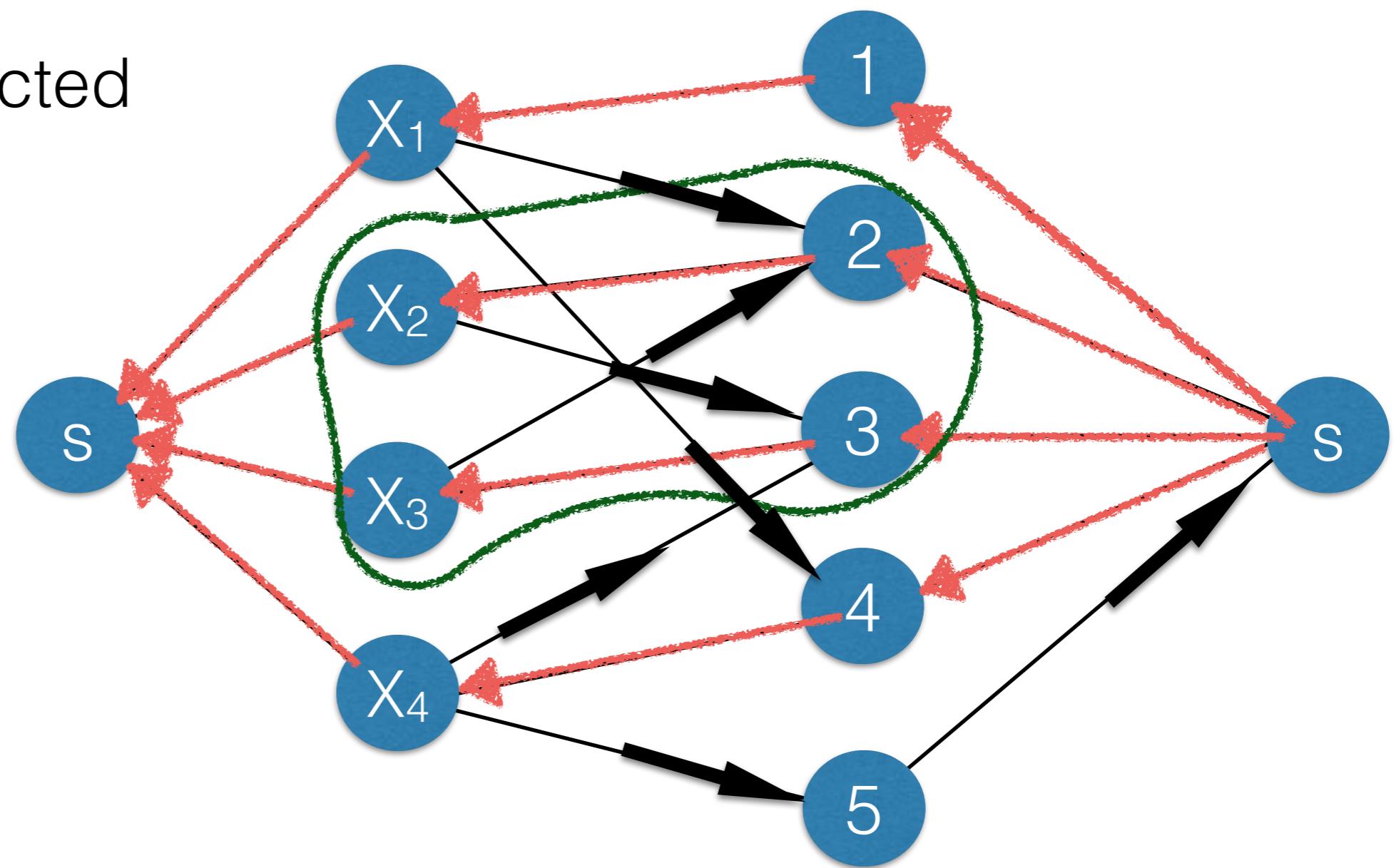
strongly connected
components



AC on Alldifferent

| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | 4 | 4 |
| | | | 5 |

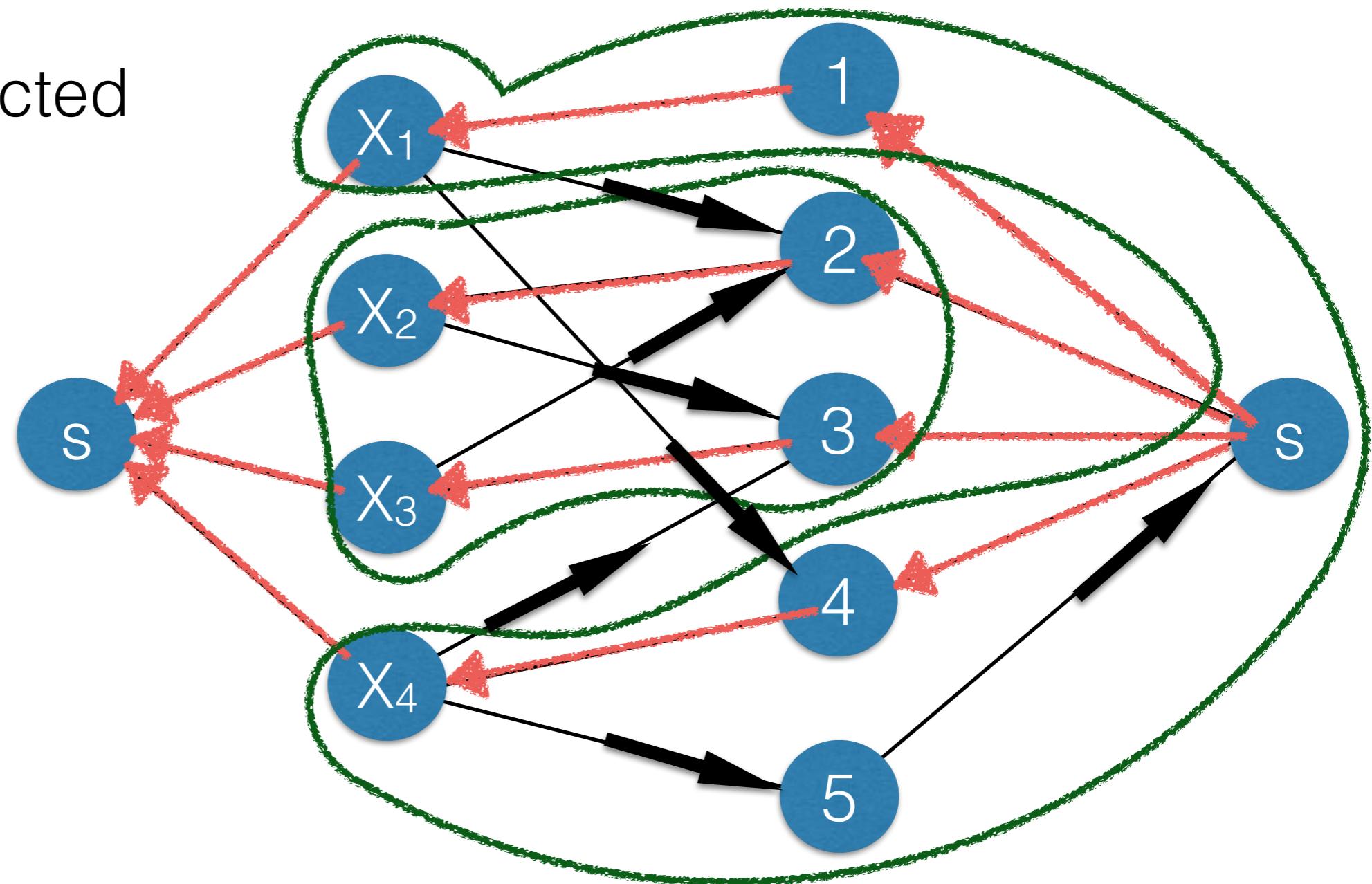
strongly connected
components



AC on Alldifferent

| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | | | |
| 2 | 2 | 2 | |
| | 3 | 3 | 3 |
| 4 | | 4 | 4 |
| | | | 5 |

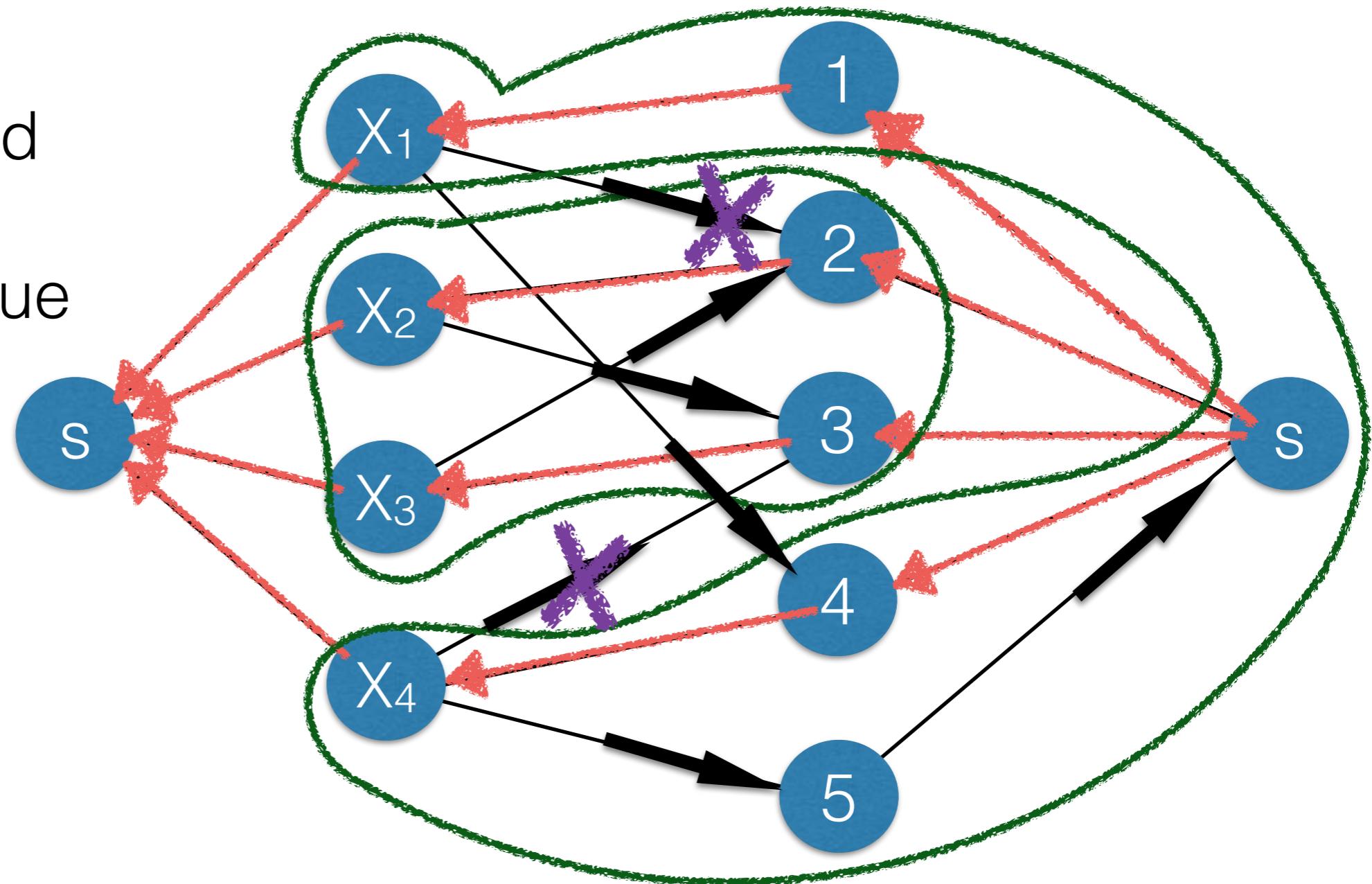
strongly connected
components



AC on Alldifferent

| X1 | X2 | X3 | X4 |
|----|----|----|----|
| 1 | 2 | 2 | 4 |
| | 3 | 3 | 4 |
| 4 | | 5 | |

remove isolated
edges and the
associated value



The (Big) Picture

- CP reasoning cannot be simulated by SAT solvers when non-decomposable properties occur
 - ★ Pigeon hole is an **Alldifferent** constraint!

Guess efficiency of CP at a glance?

