

CONSTRAINT SATISFACTION PROBLEMS

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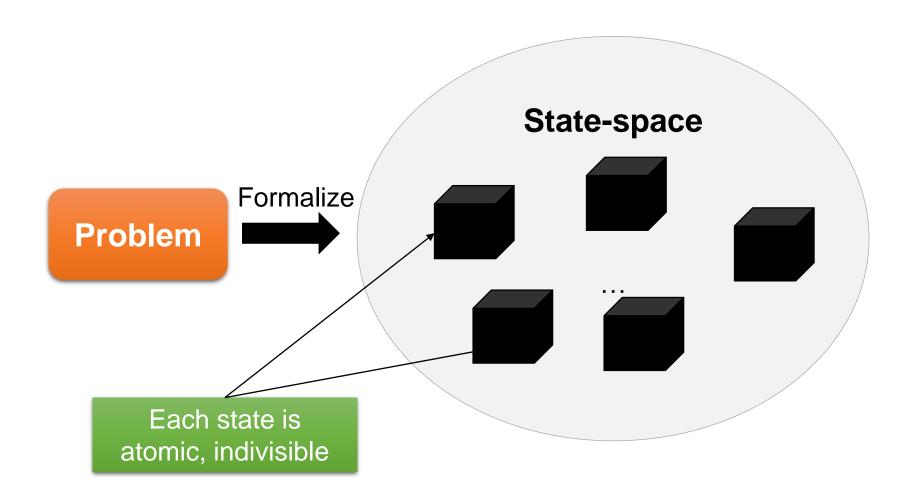
Outline

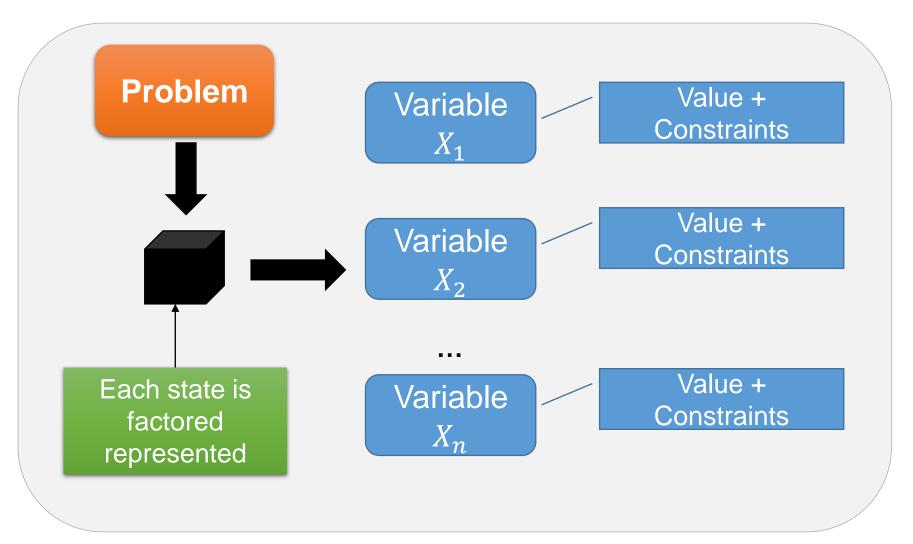
- Constraint Satisfaction Problems (CSPs)
- Constraint Propagation: Inference in CSPs
- Backtracking Search for CSPs
- Local Search for CSPs
- The Structure of Problems

- Defining Constraint Satisfaction Problems
- Example Problem: Map Coloring
- Example Problem: Job-shop Scheduling
- Variations on the CSP Formalism



State-space search problems





- A constraint satisfaction problem (CSP) uses a factored representation for each state.
 - State = a set of variables and each of which has a value
 - Solution = each variable has a value that satisfies all constraints on that variable
- Take advantage of the structure of states
- General-purpose rather than problem-specific heuristics
 - Identify combinations of variable-value that violate the constraints
 - → eliminate large portions of the search space all at once
 - Solutions to complex problems

A CSP consists of the following three components

$$X = \{X_1, ..., X_n\}$$
: a set of variables

 $\mathbf{D} = \{D_1, \dots, D_n\}$: a set of domains, one for each variable.

• $D_i = \{v_1, \dots, v_k\}$: set of allowable values for variable X_i

C: a set of constraints that state allowable combinations of values.

- Each C_i consists of a pair $\langle scope, rel \rangle$
 - scope: a tuple of variables that participate in the constraint
 - A relation rel defines the values that participated variables can take

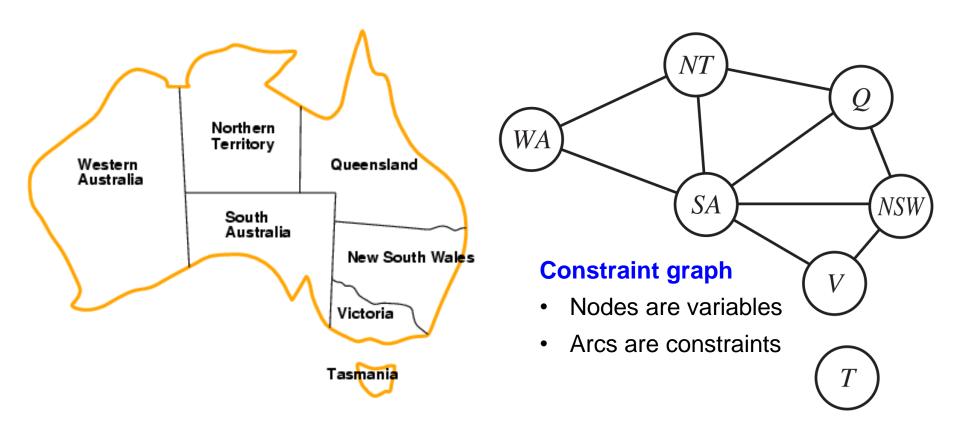
Constraints in CSPs

- Assume that both X_1 and X_2 have the domain $\{A, B\}$
- "Two variables must have different values"
- A relation can be an explicit list of all tuples of values that satisfy the constraint.
 - E.g., $\langle (X_1, X_2), [(A, B), (B, A)] \rangle$
- It can be an abstract relation that supports two operations
 - Test whether a tuple is a member of the relation
 - Enumerate the members of the relation
 - E.g., $\langle (X_1, X_2), X_1 \neq X_2 \rangle$

Solutions for CSPs

- Each state is defined by an assignment of values to some or all the variables, $\{X_i = v_i, X_i = v_i, ...\}$.
- A solution to a CSP is a consistent complete assignment.
 - A consistent assignment does not violate any constraints.
 - A complete assignment has every variable assigned, while a partial assignment assigns values to only some variables.

Example problem: Map coloring



 Color each region either red, green, or blue in such a way that no neighboring regions have the same color

Example problem: Map coloring

- Variables: $X = \{WA, NT, Q, NSW, V, SA, T\}$
- Domains: $D_i = \{red, green, blue\}$
- Constraints: Adjacent regions must have different colors

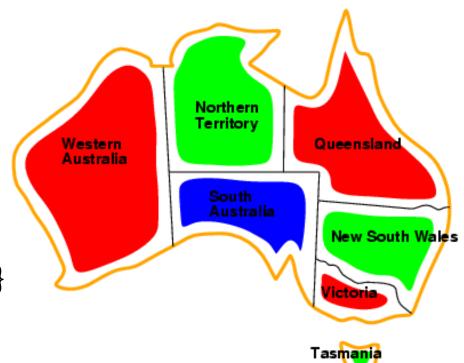
$$C = \left\{ \begin{matrix} SA \neq WA, SA \neq NT, SA \neq Q, SA \neq NSW, SA \neq V, \\ WA \neq NT, NT \neq Q, Q \neq NSW, NSW \neq V \end{matrix} \right\}$$

- where $SA \neq WA$ is a shortcut of $\langle (SA, WA), SA \neq WA \rangle$
- SA ≠ WA can be fully enumerated as {(red,green), (red,blue), (green,red), (green,blue), (blue,red), (blue,green)}

Example problem: Map coloring

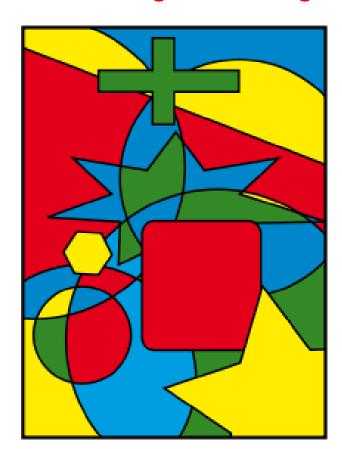
- There are many possible solutions to this problem
- For example,

```
\{WA = red, NT = green,
  Q = red, NSW = green,
V = red, SA = blue, T = red
```



Aside: The Graph Coloring Problem

- More general problem than map coloring
- Planar graph = graph in the 2D plane with no edge crossings
- Guthrie's conjecture (1852): Every planar graph can be colored with 4 colors or less
 - Proved (using a computer) in 1977 (Appel and Haken)





15 tasks

- Install axles (front and back)
- Affix all four wheels (right and left, front and back)
- Tighten nuts for each wheel
- Affix hubcaps, and
- Inspect the final assembly
- Some tasks must occur before another while many other tasks can go on at once.
 - E.g., a wheel must be installed before the hubcap is put on
- A task takes a certain amount of time to complete.

- Variables: $X = \{Axle_F, Axle_B, Wheel_{RF}, Wheel_{LF}, Wheel_{RB}, Wheel_{LB}, Nuts_{RF}, Nuts_{LF}, Nuts_{RB}, Nuts_{LB}, Caps_{RF}, Caps_{LF}, Caps_{RB}, Caps_{LB}, Inpsect\}$
- Domains: The time that the task starts
- Assume that the task T_1 and T_2 take duration d_1 and d_2 to complete, respectively
- Precedence constraints: A task T_1 must occur before task T_2 , i.e., $T_1 + d_1 \le T_2$
- Disjunctive constraints: The tasks T_1 and T_2 must not overlap in time, i.e., $T_1 + d_1 \le T_2$ or $T_2 + d_2 \le T_1$

 The axles must be in place before the wheels are put on. Installing an axle takes 10 minutes.

$$Axle_F + 10 \le Wheel_{RF}$$
 $Axle_F + 10 \le Wheel_{RF}$
 $Axle_B + 10 \le Wheel_{RB}$ $Axle_B + 10 \le Wheel_{LB}$

 For each wheel, affix the wheel (which takes 1 minute), then tighten the nuts (2 minutes), and finally attach the hubcap (1 minute)

$$\begin{aligned} Wheel_{RF} + 1 &\leq Nut_{RF} & Nuts_{RF} + 2 &\leq Cap_{RF} \\ Wheel_{LF} + 1 &\leq Nut_{LF} & Nuts_{LF} + 2 &\leq Cap_{LF} \\ Wheel_{RB} + 1 &\leq Nut_{RB} & Nuts_{RB} + 2 &\leq Cap_{RB} \\ Wheel_{LB} + 1 &\leq Nut_{LB} & Nuts_{LB} + 2 &\leq Cap_{LB} \end{aligned}$$

 Suppose we have four workers to install wheels, but they must share one tool that helps put the axle in place.

$$Axle_F + 10 \le Axle_B$$
 or $Axle_B + 10 \le Axle_F$

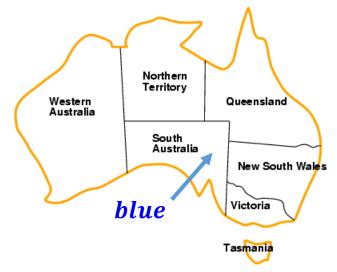
- The inspection comes last and takes 3 minutes \rightarrow for every variable except Inspect, add a constraint of the form $X + d_X \leq Inspect$.
- Finally, suppose there is a requirement to get the whole assembly done in 30 minutes \rightarrow limit the domain of all variables to $D_i = \{1, 2, 3, ..., 27\}$.

Why formulate a problem as a CSP?

- Provide natural representation for a wide variety of problems
- Many problems intractable in regular state-space search can be solved quickly with CSP formulation.
 - E.g., the Australian problem

Search: $3^5 = 243$ assignments

CSP: $2^5 = 32$ assignments $\downarrow 87\%$



Better insights to the problem and its solution

Variations on the CSP formalism

Discrete and finite variables

- n variables, domain size $d \to O(d^n)$ complete assignments
- E.g., map coloring, scheduling with time limits, 8-queens etc.

Discrete, infinite domains

- Sets of Integers, strings, etc.
- E.g., job scheduling without deadlines
- Constraint language: understand constraints without enumeration,
 e.g., StartJob1 + 5 ≤ StartJob3

Continuous domains

 Real-world problems often involve continuous domains and even real-valued variables.

Real-world CSPs

- Operations Research (scheduling, timetabling)
 - Scheduling the time of observations on the Hubble Space Telescope
- Linear programming
 - Constraints must be linear equalities or inequalities → solved in time polynomial in the number of variables.
- Bioinformatics (DNA sequencing)
- Electrical engineering (circuit layout-ing)
- Airline schedules
- Cryptography
- Computer vision: image interpretation

• ...

Types of constraints

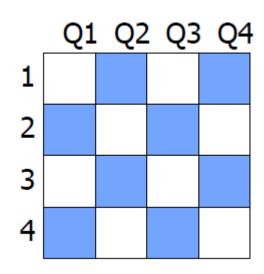
- Unary constraint: restrict the value of a single variable
 - E.g., the South Australians do not like green $\rightarrow \langle (SA), SA \neq green \rangle$
- Binary constraint: relate two variables
 - E.g., $\langle (SA, WA), SA \neq WA \rangle$
- Higher-order constraints: involve three or more variables
 - E.g., Professors A, B, and C cannot be on a committee together
 - Always possible to be represented by multiple binary constraints
- Global constraints: involving an arbitrary number of variables
 - Alldiff = all variables involved must have different values
 - E.g., Sudoku: all variables in a row/column must satisfy an *Alldiff*

Preference constraints

- Which solutions are preferred → soft constraints
 - E.g., red is better than green → this often can be represented by a cost for each variable assignment
- Constraint optimization problem (COP): a combination of optimization with CSPs → linear programming

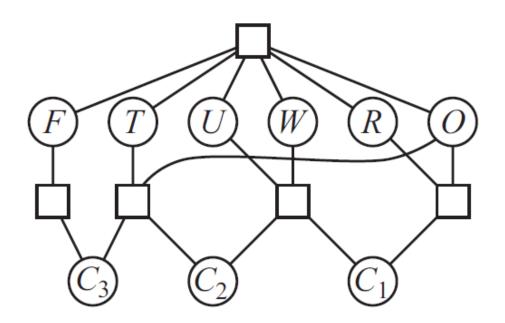
Example: 4-Queens Problem

- Variables: Q1, Q2, Q3, Q4
- Domains: $D = \{1,2,3,4\}$
- Constraints
 - $Qi \neq Qj$ (cannot be in the same row)
 - $Qi Qj \neq i j$ (cannot be in the same diagonal)



Example: Cryptarithmetic

- Variables: F T U W R O C₁ C₂ C₃
- Domains: {0,1,2,3,4,5,6,7,8,9}
- Constraints:
 - *Alldiff*(*F*,*T*,*U*,*W*,*R*,*O*)
 - $C_3 = F, T \neq 0, F \neq 0$
 - ...



Constraint Propagation

- Node Consistency
- Arc Consistency
- Path Consistency
- K-Consistency
- Global Constraints



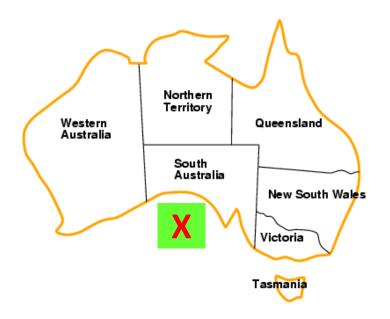
Constraint propagation

- Constraints help to reduce the number of legal values for a variable → legal values for another variable are also reduced
- Intertwined with search, or done as a preprocessing step
 - Sometimes the preprocessing can solve the whole problem!
- Enforcing local consistency in each part of a graph causes inconsistent values to be eliminated throughout the graph

Node consistency

 A single variable is node-consistent if all the values in the variable's domain satisfy the variable's unary constraints.

The South Australians dislike green, the domain of $\{SA\}$ will be $\{red, green, blue\}$

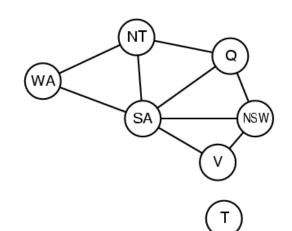


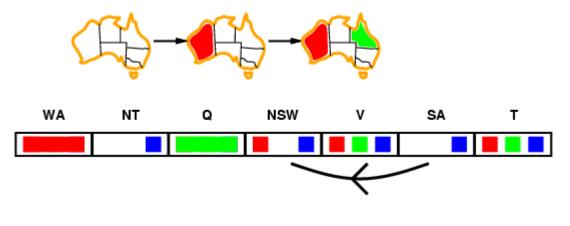
 Eliminate all the unary constraints in a CSP by running node consistency

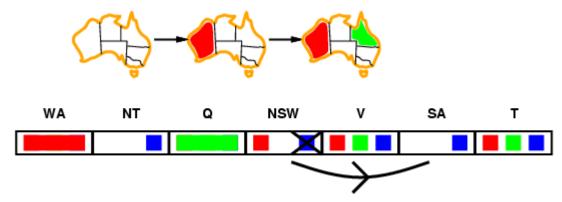
Arc consistency

- A variable in a CSP is arc-consistent if every value in its domain satisfies the variable's binary constraints.
 - E.g., $\langle (X,Y), \{(0,0), (1,1), (2,4), (3,9)\} \rangle$, where both domains are sets of digits \rightarrow reduce X's domain to $\{0, 1, 2, 3\}$ and Y 's domain to $\{0, 1, 4, 9\}$
- Arc consistency may have no effect in several cases.
 - E.g., the Australia map, no matter what value chosen for SA (or for WA), there is a valid value for the other variable.

```
{(red,green), (red,blue), (green,red), (green,blue), (blue,red), (blue,green)}
```



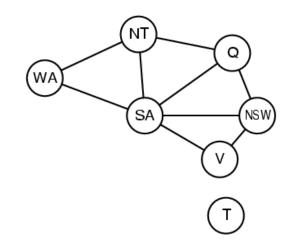


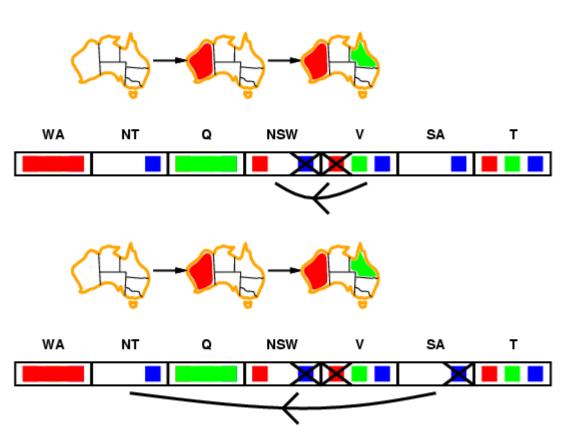


Consider state of search after WA and Q are assigned

- SA → NSW is consistent if SA = blue and NSW = red
- NSW → SA is consistent if
 NSW = red and SA = blue
 NSW = blue and SA =???

Arc-consistency can be made by removing *blue* from *NSW*





If *X* loses a value, neighbors of *X* need to be rechecked

Continue to propagate constraints

- Check $V \rightarrow NSW$
- Not consistent for $V = red \rightarrow$ remove red from V

Arc consistency detects failure earlier than forward checking

Arc consistency

- Run as a preprocessor before the search starts or after each assignment
- AC must be run repeatedly until no inconsistency remains.
- Trade-off
 - Eliminate large (inconsistent) parts of the state-space, require some overhead to do
 - Generally more effective than direct search
- Need a systematic method for arc-checking
 - If X loses a value, neighbors of X need to be rechecked → incoming arcs can become inconsistent again while outgoing arcs stay still

The AC-3 algorithm

```
function AC-3(csp) returns false if an inconsistency is found
                                     and true otherwise
  inputs: csp, a binary CSP with components (X, D, C)
  local variables: queue, a queue of arcs, initially all the arcs in csp
  while queue is not empty do
    (X_i, X_i) \leftarrow \text{REMOVE-FIRST}(queue)
    if REVISE(csp, X_i, X_i) then
      if size of D_i = 0 then return false
      for each X_k in X_i.NEIGHBORS - \{X_i\} do
         add (X_k, X_i) to queue
  return true
```

The worst-case complexity is $O(cd^3)$

n: number of variables, each has domain size d, c binary constraints (arc)

The AC-3 algorithm

```
function REVISE(csp, X_i, X_j) returns true iff we revise the domain of X_i

revised ← false

for each x in D_i do

if no value y in D_j allows (x,y) to satisfy the constraint between X_i and X_j

then

delete x from D_i

revised ← true

return revised
```

Backtracking Search

- Backtracking Search
- Variable and Value Ordering
- Interleaving Search and Inference: Forward Checking
- Intelligent backtracking: Looking backward



CSP as a Search problem

- Let's start with the straightforward approach, then fix it.
- States are defined by the values assigned so far
 - Initial state: empty assignment { }
 - Successor function: assign a value to an unassigned variable that agrees with the current assignment → fail if no legal assignments
 - Goal test: the current assignment is complete
- This is the same for all CSPs
 - Every solution appears at depth n with n variables \rightarrow use depth-first (or depth-limited) search
 - Given d is the domain size, the branching factor b = (n l)d at depth $l, n! \cdot d^n$ leaves with only d^n complete assignments!

Backtracking search

- Variable assignments are commutative.
 - E.g., [WA = red then NT = green] = [NT = green then WA = red]
- Only need to consider assignments to a single variable at each node \rightarrow branching factor b = d, d^n leaves
- Depth-first search: choose values for one variable at a time and backtrack when a variable has no legal values left

Backtracking search

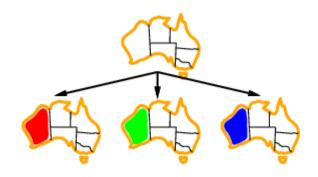
```
function BACKTRACKING-SEARCH(csp) returns a solution, or failure
  return BACKTRACK({ }, csp)
function BACKTRACK(assignment, csp) returns a solution, or failure
  if assignment is complete then return assignment
  var \leftarrow SELECT-UNASSIGNED-VARIABLE(csp)
  for each value in ORDER-DOMAIN-VALUES(var, assignment, csp) do
    if value is consistent with assignment then
                                                         Which variable should
      add {var = value} to assignment
                                                        be assigned next?
      inferences \leftarrow INFERENCE(csp, var, value)
      if inferences ≠ failure then
                                                         In what order should
        add inferences to assignment
                                                        its values be tried?
        result \leftarrow BACKTRACK(assignment, csp)
                                                        What inferences
        if result ≠ failure then
                                                         should be performed?
          return result
```

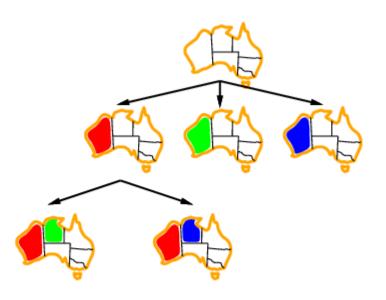
remove {var = value} and inferences from assignment

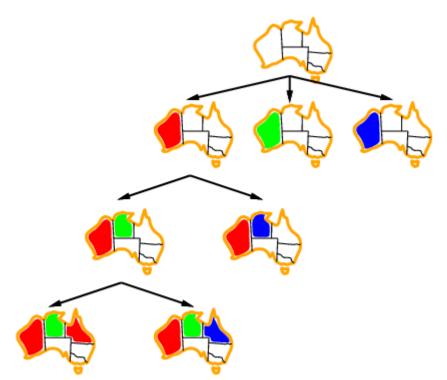
return failure

Backtracking search: An example



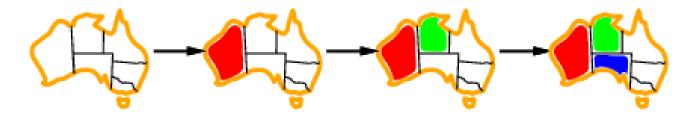






Variable and value ordering

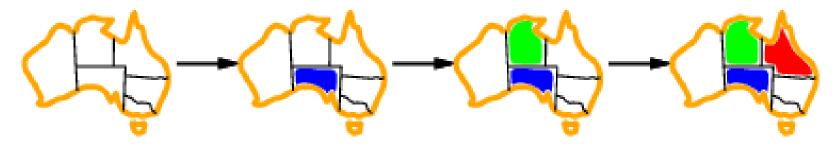
- Minimum-remaining-values (MRV) heuristic: choose the variable with the fewest legal values
 - E.g., after [WA = red, NT = green] only one possible value for SA



- Failure will be detected immediately, avoiding pointless searches
- MRV usually performs better than a random/static ordering, sometimes by a factor of 1,000 or more.

Variable and value ordering

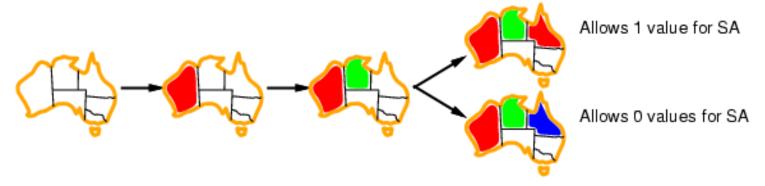
- Degree heuristic (DH): choose the variable that involves in the largest number of constraints on other unassigned variables
 - E.g., SA has a highest degree of 5, other variables except T have degrees of 2 or 3.



DH is the tie-breaker among most constrained variables

Variable and value ordering

 Least constraining value (LCV) heuristic: given a variable, choose the value that leaves the maximum flexibility for subsequent variable assignments

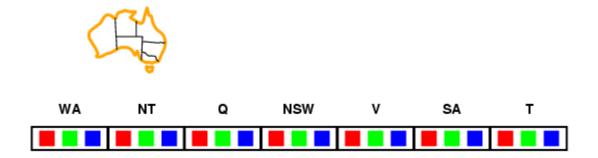


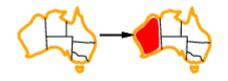
Combining the three heuristics makes 1000 queens feasible

Why should variable selection be fail-first, but value selection be fail-last?

Inference: Forward checking

- Keep track of remaining legal values for unassigned variables
- Terminate search when any variable has no legal values





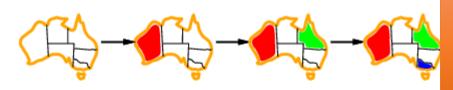


- ✓ Assign $\{WA = red\}$
- ✓ Effects on other variables connected by constraints to WA
 - NT can no longer be red
 - SA can no longer be red

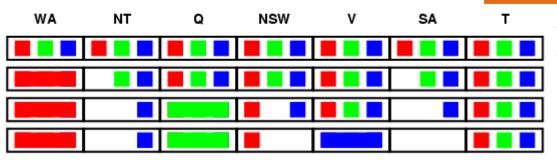




- ✓ Assign ${Q = green}$
- Effects on other variables connected by constraints to Q
 - NT can no longer be green
 - SA can no longer be green
 - NSW can no longer be green



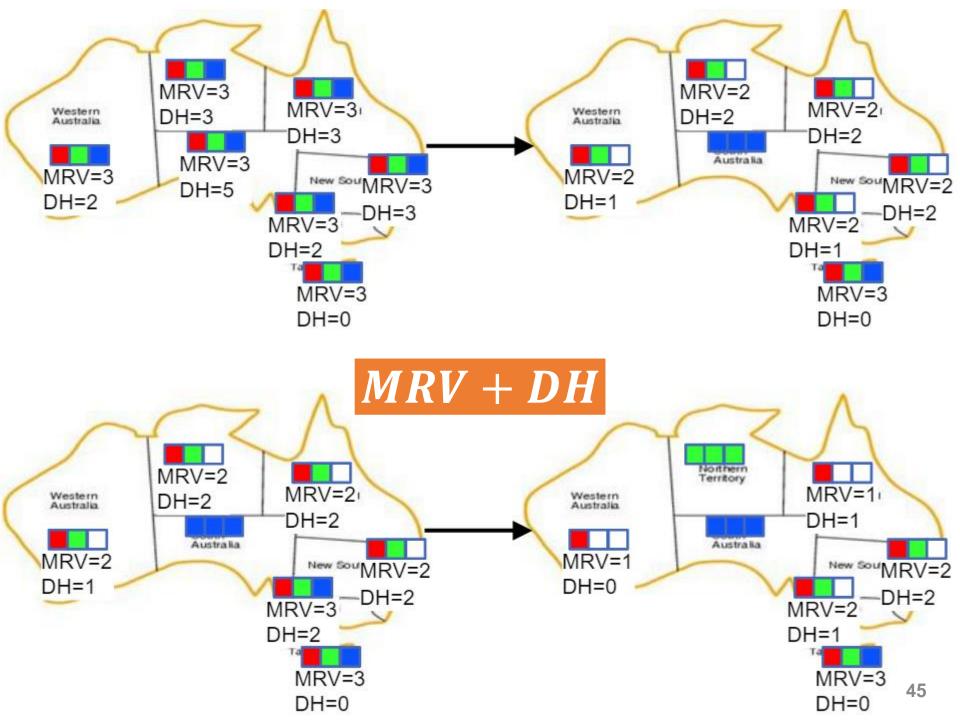
FC has detected that partial assignment is *inconsistent* with the constraints and backtracking can occur.

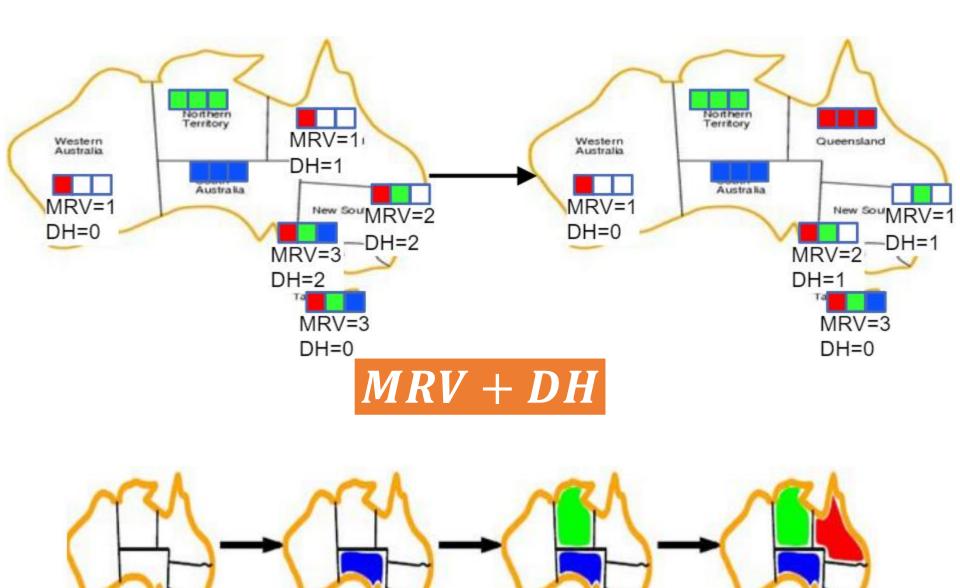


- ✓ Assign $\{V = blue\}$
- Effects on other variables connected by constraints to V
 - NSW can no longer be blue
 - SA is empty

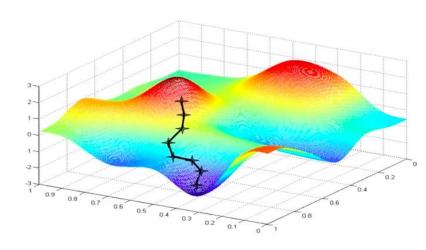
Inference: Forward checking

- MRV heuristic + forward checking → more effective search
- It can detect many inconsistencies but not all of them.
 - Make only the current variable arc-consistent, but do not look ahead and make all the other variables arc-consistent
- Forward checking vs. Arc consistency
 - Given a constraint C_{XY} between two variables X and Y, for any value of X, there is a consistent value that can be chosen for Y such that C_{XY} is satisfied, and vice versa.
 - Arc consistency is directed and is checked in both directions for two connected variables → stronger than forward checking





Local Search for CSPs



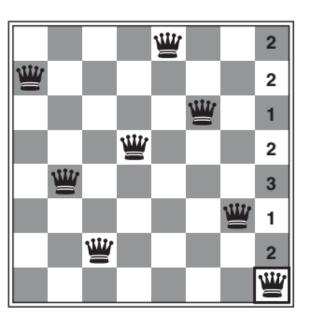
Local search for CSPs

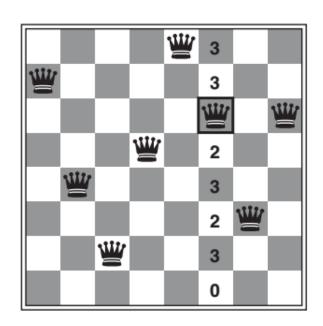
- Complete-state formulation
 - The initial state assigns a value to every variable → violation
 - The search changes the value of one variable at a time → eliminate the violated constraints
- Min-conflicts heuristic: the minimum number of conflicts with other variables
- Min-conflicts is surprisingly effective for many CSPs.
 - Million-queens problem can be solved ~ 50 steps
 - Hubble Space Telescope: the time taken to schedule a week of observations down from 3 weeks (!) to ~10 minutes

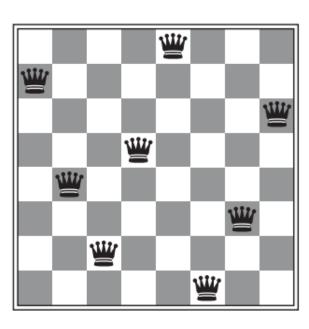
MIN-CONFLICTS algorithm

```
function MIN-CONFLICTS(csp, max steps) returns a solution or failure
  inputs: csp, a constraint satisfaction problem
          max steps, the number of steps allowed before giving up
  current ← an initial complete assignment for csp
  for i = 1 to max steps do
    if current is a solution for csp then return current
    var \leftarrow a randomly chosen conflicted variable from csp. VARIABLES
    value \leftarrow the value v for var that minimizes CONFLICTS(var, v, current, csp)
    set var = value in current
  return failure
```

MIN-CONFLICTS: 8-queens







A two-step solution using min-conflicts for an 8-queens problem.

At each stage, a queen is chosen for reassignment in its column.

The number attacking queens (i.e. conflicts) is shown in each square.

The algorithm moves the queen to the min-conflicts square, breaking ties randomly.

Local search for CSPs

- The landscape of a CSP under the min-conflicts heuristic usually has a series of plateaux.
 - Millions of variable assignments that are only one conflict away from a solution
- Plateau search: allow sideways moves to another state with the same score
- Tabu search: keep a small list of recently visited states and forbid the algorithm to return to those states
- Simulated annealing can also be used

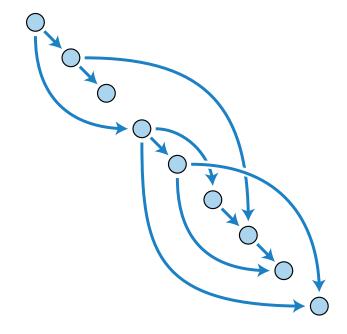
Constraint weighting

- Concentrate the search on the important constraints
- Each constraint is given a numeric weight, W_i , initially all 1.
- At each step, choose a variable/value pair to change that has the lowest total weight of all violated constraints
- Increase the weight of each constraint that is violated by the current assignment

Local search in online setting

- Scheduling problems: online setting
 - A week's airline schedule may involve thousands of flights and tens
 of thousands of personnel assignments
 - The bad weather at one airport can render the schedule infeasible.
- The schedule should be repaired with a minimum number of changes.
 - Done easily with a local search starting from the current schedule
 - A backtracking search with the new set of constraints usually requires much more time and might find a solution with many changes from the current schedule

The Structure of Problems



Independent subproblems

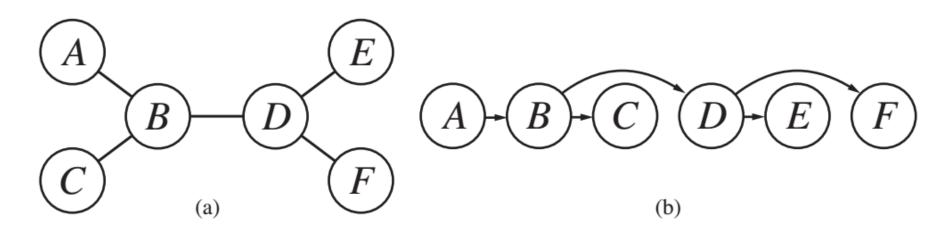
- If assignment S_i is a solution of CSP_i , then $\bigcup_i S_i$ is a solution of $\bigcup_i CSP_i$.
- Suppose each CSP_i has c variables from the total of n variables. Then there are n/c subproblems, each of which takes at most d^c work to solve.
 - where c is a constant and d is the size of the domain.
- Hence, the total work is $O(d^c n/c)$, which is linear in n.
 - Without the decomposition, the total work is $O(d^n)$.
- For example, the Australia map coloring: Tasmania and the mainland

Tree-structured CSP

- A constraint graph is a tree when any two variables are connected by only one path.
- Any tree-structured CSP can be solved in time linear in the number of variables
- **Directed arc consistency** (DAC): A CSP is directed arcconsistent under an ordering of variables $X_1, X_2, ..., X_n$ iff every X_i is arc-consistent with each X_i for i > i.

Tree-structured CSP

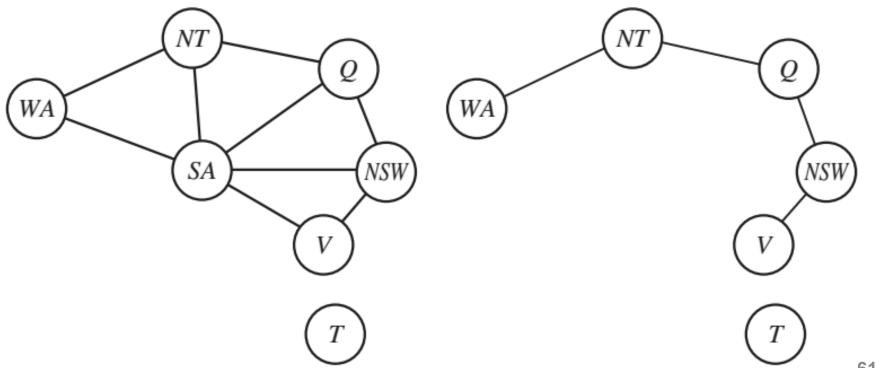
 Topological sort: first pick any variable to be the root of the tree and choose an ordering of the variables such that each variable appears after its parent in the tree.



- (a) The constraint graph of a tree-structured CSP.
- (b) A linear ordering of the variables consistent with the tree with A as the root.

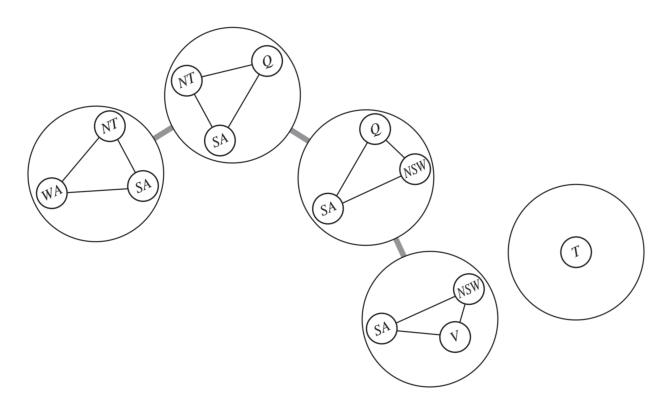
Reducing graphs to trees

- Assign values to some variables so that the remaining variables form a tree
 - E.g., fix a value for SA and delete from other variables' domains any values that are inconsistent with the value chosen for SA



Reducing graphs to trees

- Tree decomposition of the constraint graph into a set of connected subproblems
- Each subproblem is solved independently and the resulting solutions are then combined.



The structure of values

- Consider the map-coloring problem with n colors.
- For every consistent solution, there is a set of n! solutions formed by permuting the color names.
 - E.g., WA, NT, and SA must all have different colors, but there are 3! ways to assign the three colors to these three regions.
- Symmetry-breaking constraint: Impose an arbitrary ordering constraint that requires the values to be in alphabetical order
 - E.g., $NT < SA < WA \rightarrow$ only one solution possible: $\{NT = blue, SA = green, WA = red\}$



THE END