# THE CONSTRAINT PROGRAMMER'S TOOLBOX

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## Constraint Programming

What is constraint programming?

Sudoku is constraint programming

...is constraint programming!

			2		5			
	9					7	3	
		2			9		6	
2						4		9
				7				
6		9						1
	8		4			1		
	6	3					8	
			6		8			

Assign blank fields digits such that:
 digits distinct per rows, columns, blocks

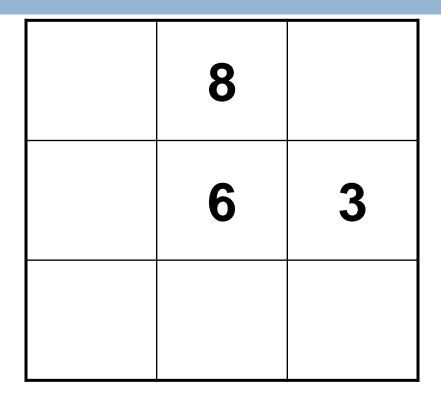
			2		5			
	9					7	3	
		2			9		6	
2						4		9
				7				
6		9						1
	8		4			1		
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	8		4			1		
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			6		8			

Assign blank fields digits such that:
 digits distinct per rows, columns, blocks

#### **Block Propagation**



No field in block can take digits 3,6,8

#### **Block Propagation**

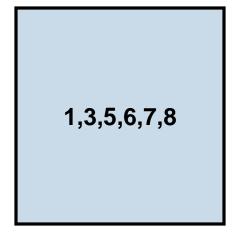
1,2,4,5,7,9	8	1,2,4,5,7,9
1,2,4,5,7,9	6	3
1,2,4,5,7,9	1,2,4,5,7,9	1,2,4,5,7,9

- No field in block can take digits 3,6,8
  - propagate to other fields in block
- Rows and columns: likewise

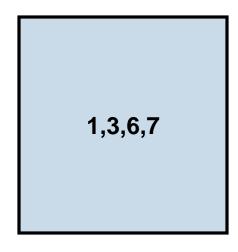
			2		5			
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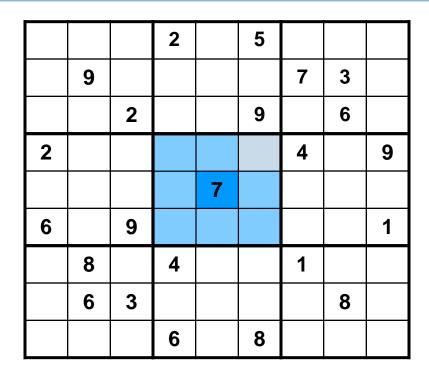
1,2,3,4,5,6,7,8,9

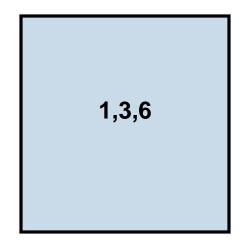
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2						4		9
				7				
6		9						1
	8		4			1		
	6	3					8	
			6		8			







#### Iterated Propagation

			2		5			
	9					7	3	
		2			9		6	
2						4		9
				7				
6		9						1
	8		4			1		
	6	3					8	
			6		8			

- Iterate propagation for rows, columns, blocks
- What if no assignment: search... later

#### Sudoku is Constraint Programming

			2		5			
	9					7	3	
		2			9		6	
2						4		9
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6		9						1
	8		4			1		
	6	3					8	
			6		8			

- Variables: fields
  - take values: digits
  - maintain set of possible values
- Constraints: distinct
  - relation among values for variables
- Modeling: variables, values, constraints
- Solving: propagation, search

## Constraint Programming

- Variable domains
  - finite domain integer, finite sets, multisets, intervals, ...
- Constraints
  - distinct, arithmetic, scheduling, graphs, ...
- Solving
  - propagation, search, ...
- Modeling
  - variables, values, constraints, heuristics, symmetries, ...

#### This Talk...

- Key concepts
  - constraint propagation
  - search
- The Constraint Programmer's Toolbox...
- Some few tools
  - global constraints: distinct reconsidered
  - branching heuristics:
    bin packing
  - user-defined constraints: personnel rostering
- Summary
  - essence of constraint programming and (very few) resources

## 17 Key Concepts

#### Running Example: SMM

Find distinct digits for letters such that

```
SEND
+ MORE
= MONEY
```

#### Constraint Model for SMM

Variables:  $S,E,N,D,M,O,R,Y \in \{0,...,9\}$ Constraints: distinct(S,E,N,D,M,O,R,Y)  $1000 \times S + 100 \times F + 10 \times N + D$ 1000×M+100×O+10×R+E +  $= 10000 \times M + 1000 \times O + 100 \times N + 10 \times E + Y$ S≠0 M≠0

## Solving SMM

Find values for variables

such that

all constraints satisfied

#### Finding a Solution

- Compute with possible values
  - rather than enumerating assignments
- Prune inconsistent values
  - constraint propagation

- Search
  - branch: define shape of search tree
  - explore: explore search tree for solution

## Constraint Propagation

constraint store
propagators
constraint propagation

#### **Constraint Store**

$$x \in \{1,2,3,4\} \ y \in \{1,2,3,4\} \ z \in \{1,2,3,4\}$$

Maps variables to possible values

#### **Constraint Store**

finite domain constraints

$$x \in \{1,2,3,4\} \ y \in \{1,2,3,4\} \ z \in \{1,2,3,4\}$$

- Maps variables to possible values
  - other domains: finite sets, float intervals, graphs, ...

Implement constraints

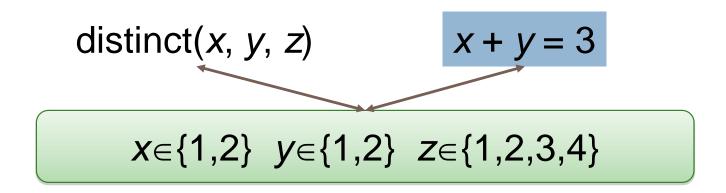
$$distinct(x_1, ..., x_n)$$

$$x + 2 \times y = z$$

schedule(
$$t_1, ..., t_n$$
)

distinct(x, y, z) 
$$x + y = 3$$
  
 $x \in \{1,2,3,4\} \ y \in \{1,2,3,4\} \ z \in \{1,2,3,4\}$ 

- Strengthen store by constraint propagation
  - prune values in conflict with implemented constraint



- Strengthen store by constraint propagation
  - prune values in conflict with implemented constraint

distinct(x, y, z) 
$$x + y = 3$$
  
 $x \in \{1,2\} \ y \in \{1,2\} \ z \in \{3,4\}$ 

- Iterate propagator execution until fixpoint
  - no more pruning possible

#### Propagation for SMM

Results in store

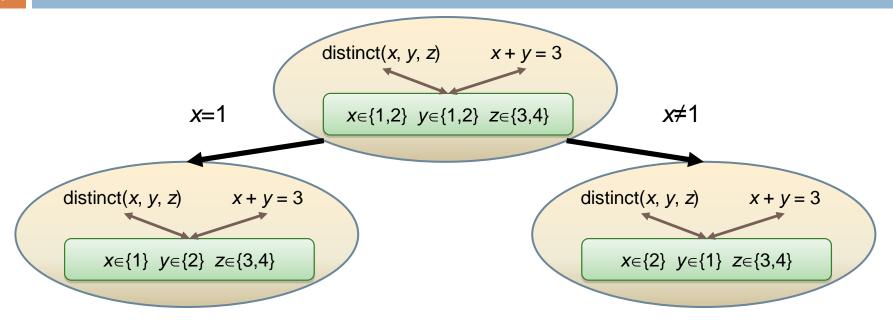
```
S \in \{9\} E \in \{4,...,7\} N \in \{5,...,8\} D \in \{2,...,8\} M \in \{1\} O \in \{0\} R \in \{2,...,8\} Y \in \{2,...,8\}
```

- Propagation alone not sufficient!
  - decompose into simpler sub-problems
  - branching and exploration for search

## Search

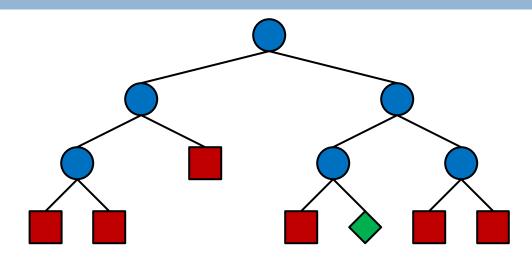
branching exploration

#### Branching



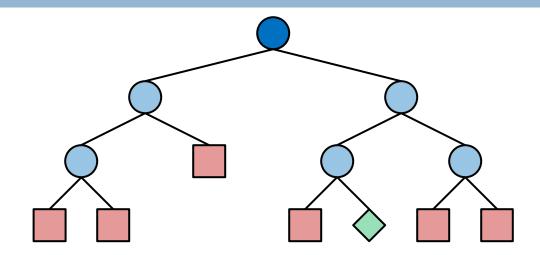
- Create subproblems with additional constraints
  - enables further propagation
  - defines search tree

#### Heuristic Branching

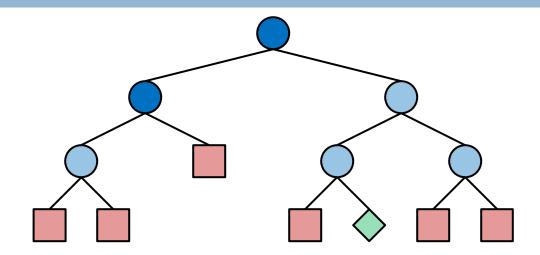


- Example branching
  - pick variable x
  - pick value n
  - branch with x = n and
- (at least two values) (from domain of x)
- $x \neq n$

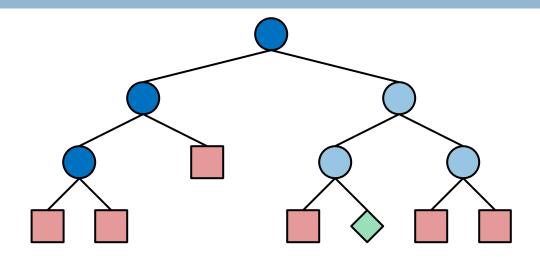
- Heuristic needed
  - which variable to select?
  - which value to select?



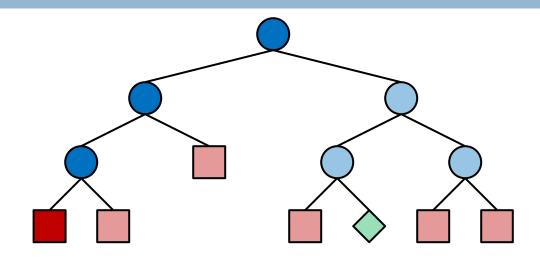
- Heuristic branching
  - defines tree shape
- Exploration of search tree
  - orthogonal aspect: DFS,



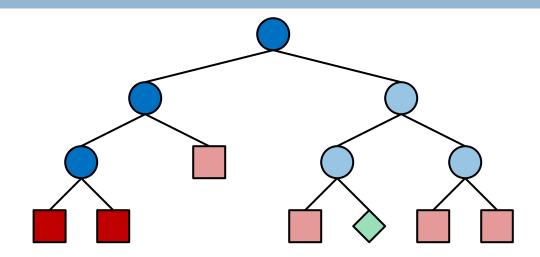
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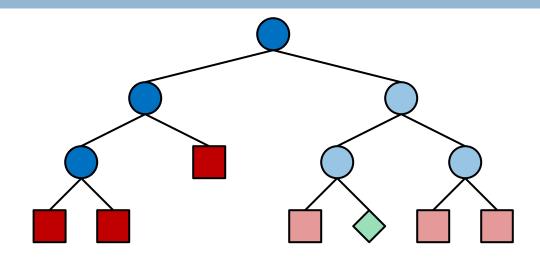
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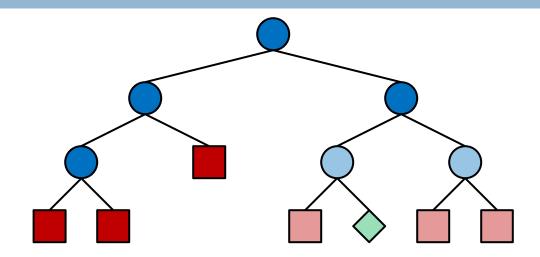
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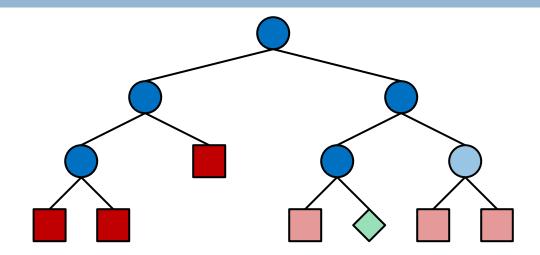
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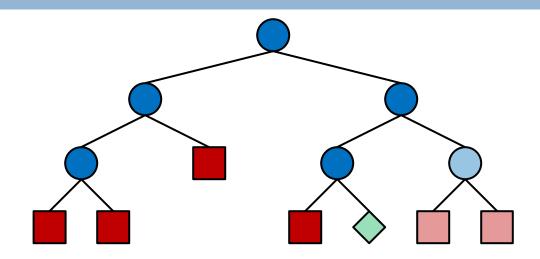
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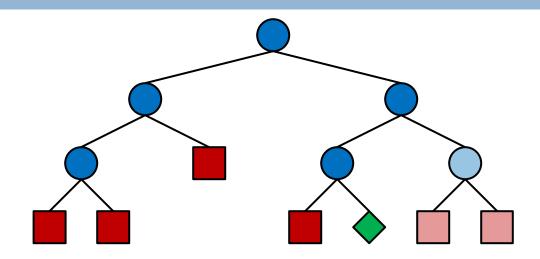
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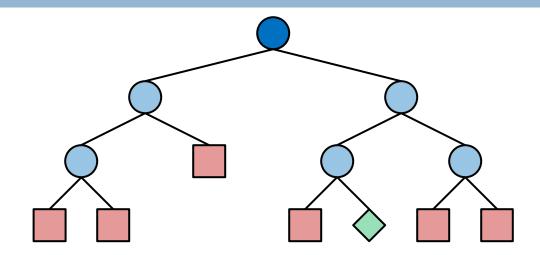
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  - orthogonal aspect: DFS,



- Heuristic branching
  - defines tree shape
- Exploration of search tree
  - orthogonal aspect: DFS, BFS, IDFS, LDS, parallel, ...

#### Summary

#### Modeling

- variables with domain
- constraints to state relations
- branching strategy
- in real: an array of modeling techniques...

#### Solving

- constraint propagation
- branching
- search tree exploration
- in real: an array of solving techniques...

# The Constraint Programmer's Toolbox

#### Widely Applicable

- Timetabling
- Scheduling
- Personnel and crew rostering
- Resource allocation
- Workflow planning and optimization
- Gate allocation at airports
- Sports-event scheduling
- Railroad: track allocation, train allocation, schedules
- Automatic composition of music
- Genome sequencing
- Frequency allocation
- ...

#### Problems Are Hard

- The problems are NP hard
  - no efficient algorithm is likely to exist
- Tremendously difficult to
  - always solve any problem instance
  - scale to large instances
  - have single silver bullet method
- Property of problems...
  - ...not of method
  - ...hence no silver bullet

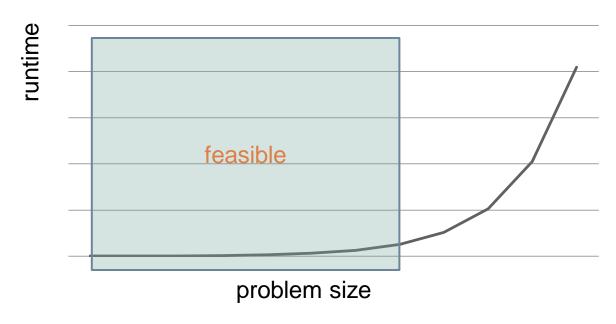
#### Why Is a Toolbox Needed?

- Initial model: model to capture problem
  - correctness
- Improved model: model to solve problem
  - robustness and scalability
  - often difficult
- Tools in the toolbox are needed for...
  - ...modeling to solve problems

#### Parts of the Toolbox

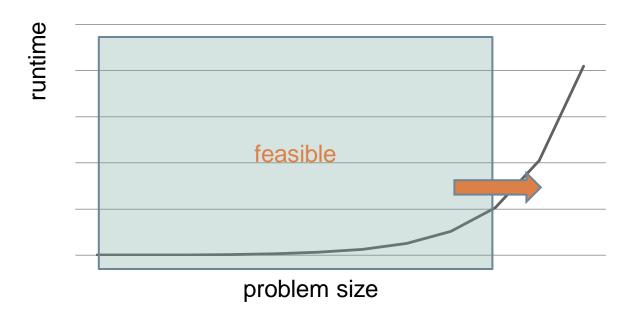
- "Global" constraints
  - capture structure during modeling
  - provide strong constraint propagation
- Search heuristics
  - application specific
- Symmetries and dominance relations
  - reduce size of search space
- Propagation-boosting constraints
- Randomized restarts during search
  - including no-goods from restarts

#### The Best We Can Hope for...



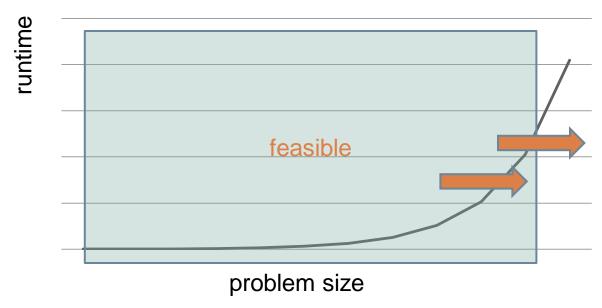
- Exponential growth in runtime
- Without using tools

#### The Best We Can Hope for...



- Exponential growth in runtime
- With propagation and heuristic search

#### The Best We Can Hope for...



- Exponential growth in runtime
- With propagation, heuristic search, symmetry breaking, restarts, ...

# Capturing Structure

distinct reconsidered

#### Naïve Is Not Good Enough

- $\square$  distinct(x, y, z)
  - naïve decomposition:  $x \neq y$  and  $x \neq z$  and  $y \neq z$
  - propagates only as soon as x, y, or z assigned

- $\square x \in \{1,2,3\}, y \in \{1,2\}, z \in \{1,2\}$ 
  - should propagate  $x \in \{3\}$
- $\Box x \in \{1,2\}, y \in \{1,2\}, z \in \{1,2\}$ 
  - should exhibit failure without search

#### Strong Propagation Idea

- $\square$  distinct( $x_0, ..., x_4$ )
  - $x_0 \in \{0,1,2\} \ x_1 \in \{1,2\} \ x_2 \in \{1,2\} \ x_3 \in \{2,4,5\} \ x_4 \in \{5,6\}$
- Collect all solutions (permutations)
  - $x_0=0$   $x_1=1$   $x_2=2$   $x_3=4$   $x_4=5$
  - $x_0=0$   $x_1=1$   $x_2=2$   $x_3=4$   $x_4=6$
  - $x_0=0$   $x_1=1$   $x_2=2$   $x_3=5$   $x_4=6$
  - $x_0=0$   $x_1=2$   $x_2=1$   $x_3=4$   $x_4=5$
  - $x_0=0$   $x_1=2$   $x_2=1$   $x_3=4$   $x_4=6$
  - $x_0=0$   $x_1=2$   $x_2=1$   $x_3=5$   $x_4=6$
- Collect values from solutions
  - $x_0 \in \{0\}$   $x_1 \in \{1,2\}$   $x_2 \in \{1,2\}$   $x_3 \in \{4,5\}$   $x_4 \in \{5,6\}$

#### Strong Propagation Idea

- $\square$  distinct( $x_0, ..., x_4$ )
  - $x_0 \in \{0,1,2\} \ x_1 \in \{1,2\} \ x_2 \in \{7\}$

infeasible: all permutations!

- Collect all solutions (pernutament)
  - $x_0=0$   $x_1=1$   $x_2=2$   $x_3=4$   $x_4=5$
  - $x_0=0$   $x_1=1$   $x_2=2$   $x_3=4$   $x_4=6$
  - $x_0=0$   $x_1=1$   $x_2=2$   $x_3=5$   $x_4=6$
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  - $x_0=0$   $x_1=2$   $x_2=1$   $x_3=4$   $x_4=6$
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  - $x_0 \in \{0\}$   $x_1 \in \{1,2\}$   $x_2 \in \{1,2\}$   $x_3 \in \{4,5\}$   $x_4 \in \{5,6\}$

#### Strong Propagation Idea

- $\square$  distinct( $x_0, ..., x_4$ )
  - $x_0 \in \{0,1,2\} \ x_1 \in \{1,2\} \ x_2 \in \{1,2\}$
- Characterize all solution

$$x_0=0$$
  $x_1=1$   $x_2=2$   $x_3=4$   $x_4=5$ 

$$x_0=0$$
  $x_1=1$   $x_2=2$   $x_3=4$   $x_4=6$ 

$$x_0=0$$
  $x_1=1$   $x_2=2$   $x_3=5$   $x_4=6$ 

$$x_0=0$$
  $x_1=2$   $x_2=1$   $x_3=4$   $x_4=5$ 

$$x_0=0$$
  $x_1=2$   $x_2=1$   $x_3=4$   $x_4=6$ 

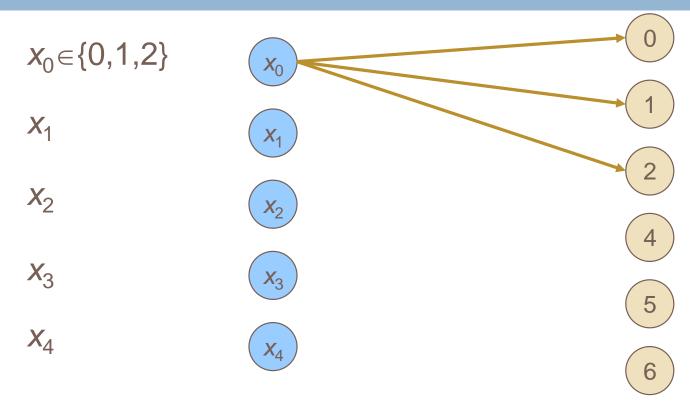
$$x_0=0$$
  $x_1=2$   $x_2=1$   $x_3=5$   $x_4=6$ 

translate into simple graph problem!

[Régin. A Filtering Algorithm for Constraints of Difference in CSPs. AAAI 1994]

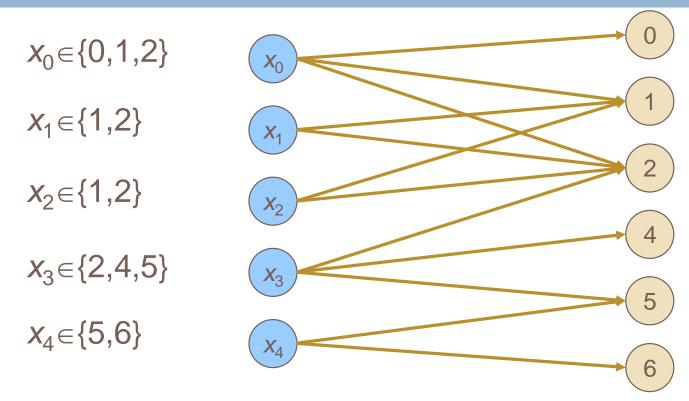
- Collect values from solutions
  - $x_0 \in \{0\}$   $x_1 \in \{1,2\}$   $x_2 \in \{1,2\}$   $x_3 \in \{4,5\}$   $x_4 \in \{5,6\}$

#### Variable Value Graph



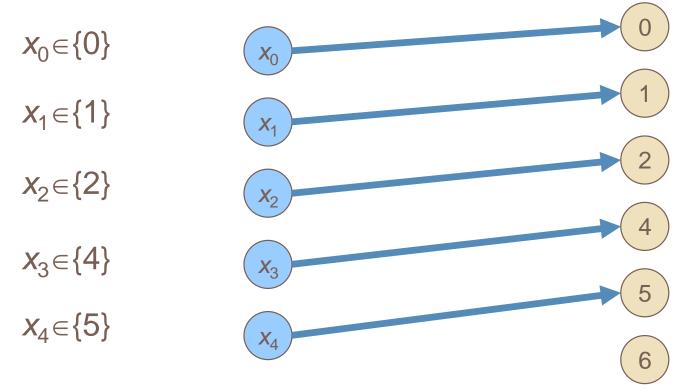
- Translates propagation into graph problem
  - variable nodes → value nodes

#### Variable Value Graph



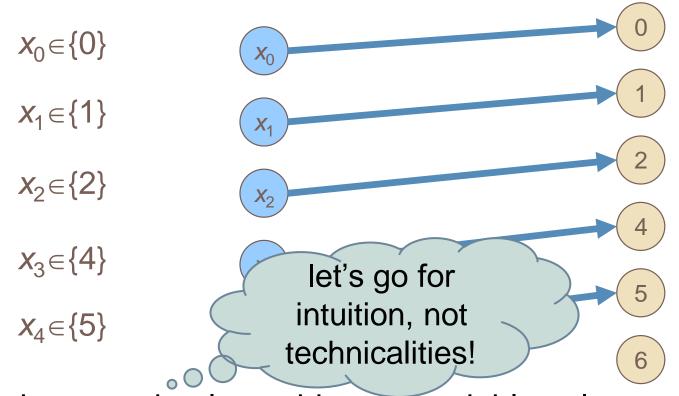
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#### Graph Solution (1)



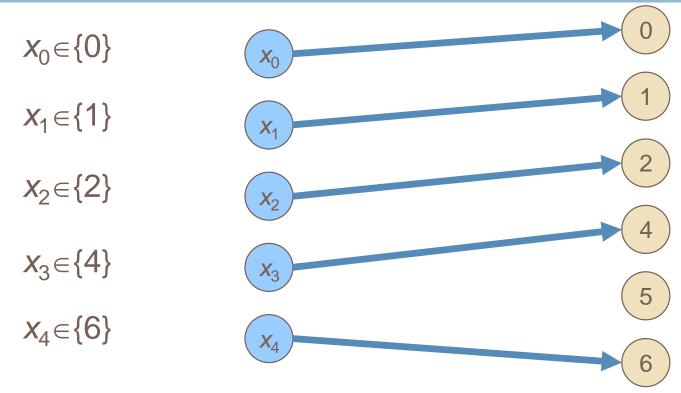
- Solutions maximal matchings in variable value graph
  - variable nodes → value nodes

## Graph Solution (1)



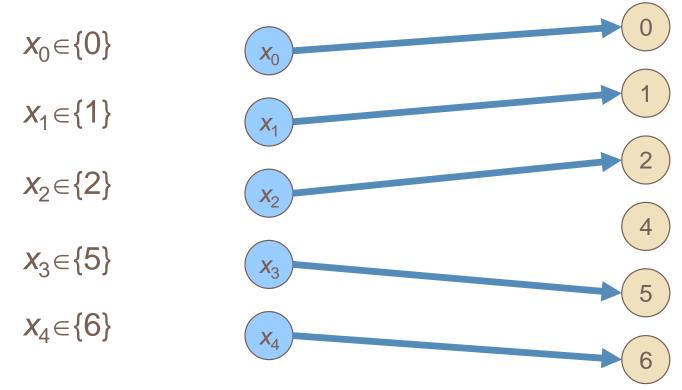
- Solutions maximal matchings in variable value graph
  - variable nodes → value nodes

## Graph Solution (2)



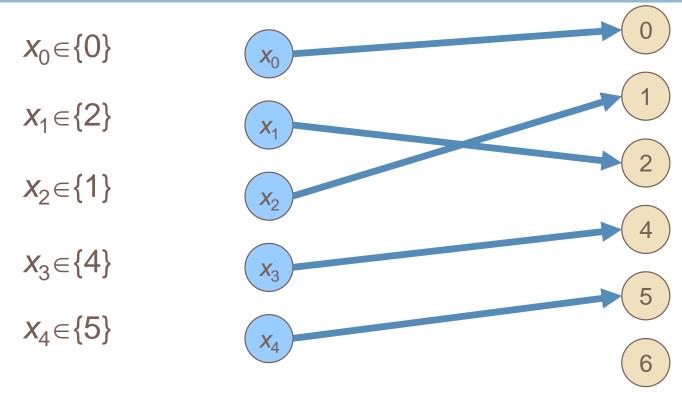
- Solutions maximal matchings in variable value graph
  - variable nodes → value nodes

### Graph Solution (3)



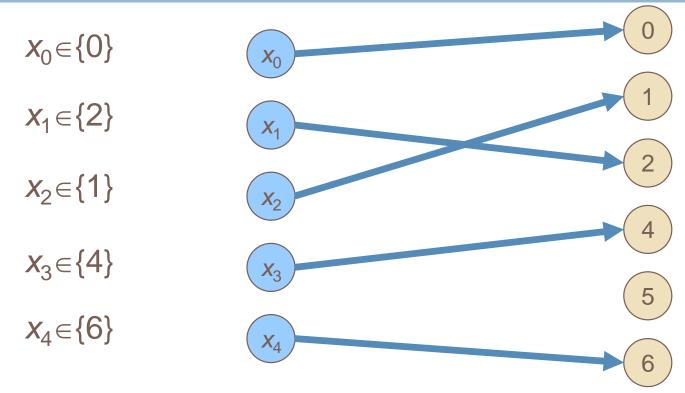
- Solutions maximal matchings in variable value graph
  - variable nodes → value nodes

### Graph Solution (4)



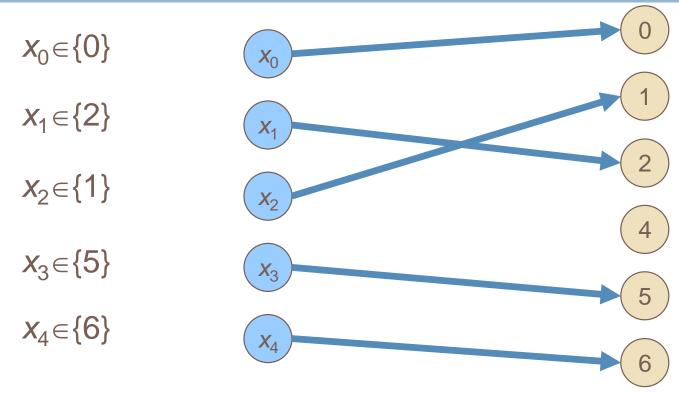
- Solutions maximal matchings in variable value graph
  - variable nodes → value nodes

#### Graph Solution (5)

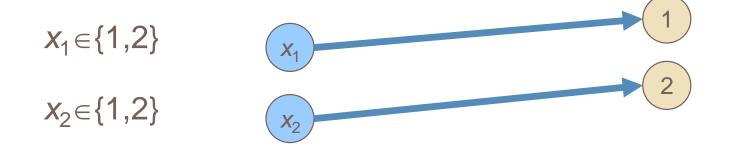


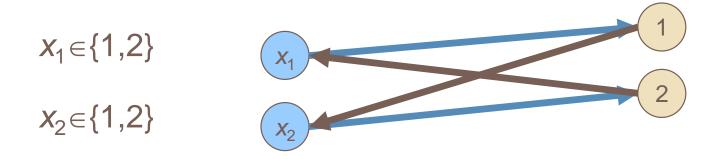
- Solutions maximal matchings in variable value graph
  - variable nodes → value nodes

#### Graph Solution (6)

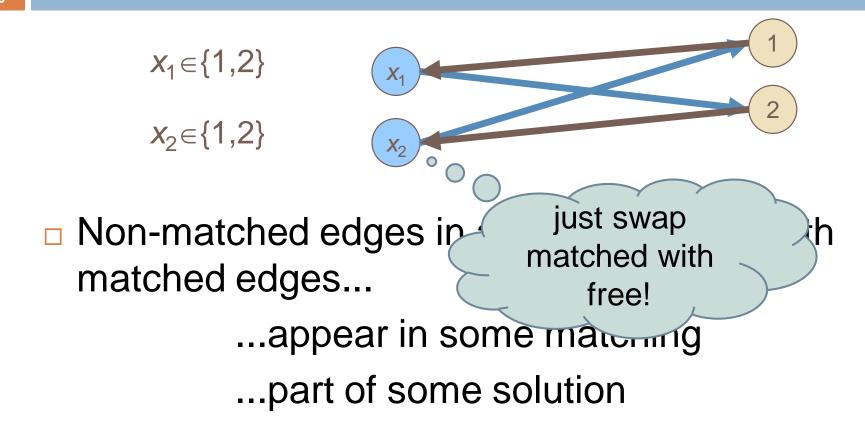


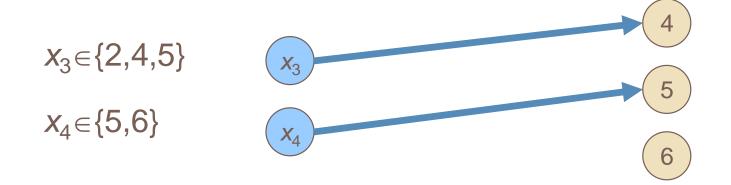
- Solutions maximal matchings in variable value graph
  - variable nodes → value nodes

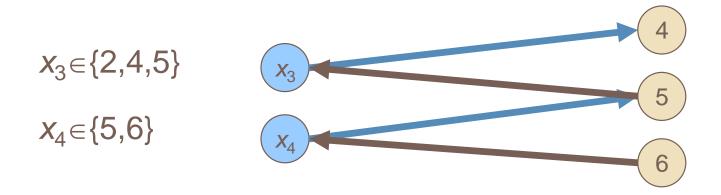




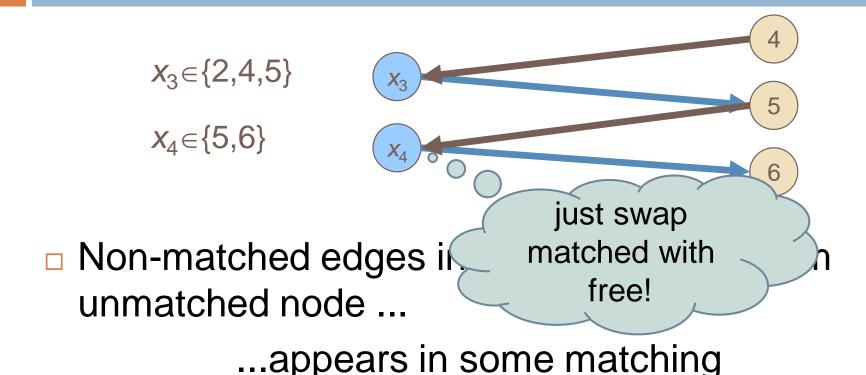
- Non-matched edges in alternating cycle with matched edges...
  - ...appear in some matching
  - ...part of some solution





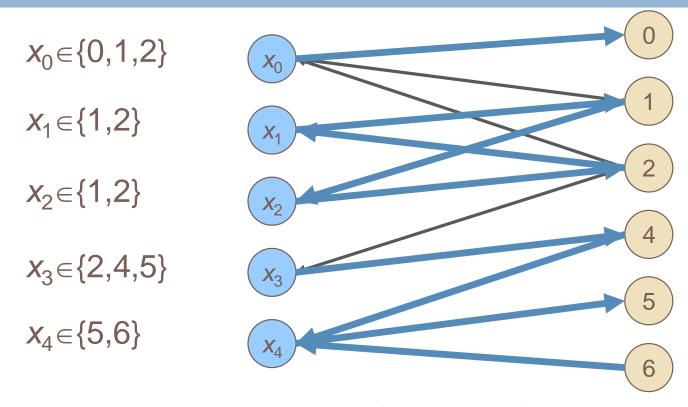


- Non-matched edges in alternating path from unmatched node ...
  - ...appears in some matching
  - ...part of some solution



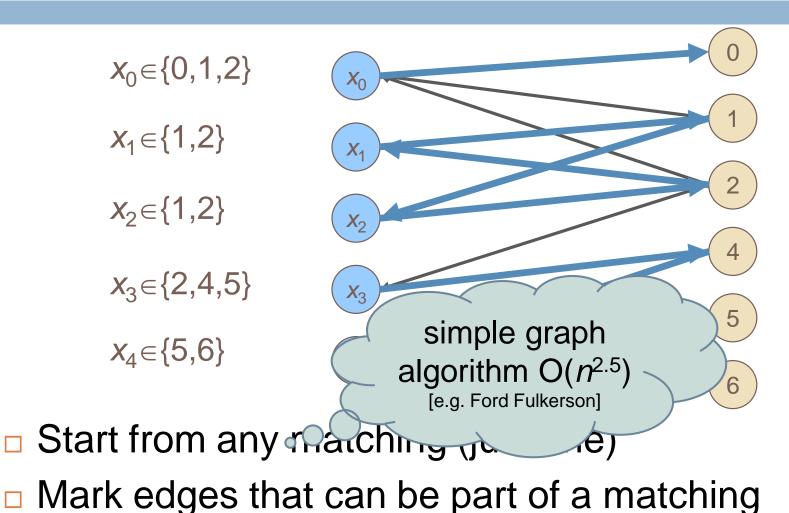
...part of some solution

### Variable Value Graph

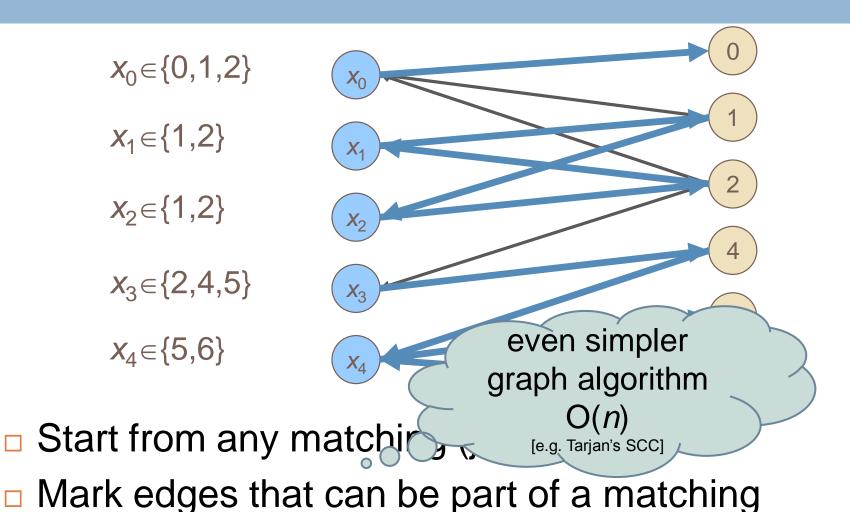


- Start from any matching (just one)
- Mark edges that can be part of a matching

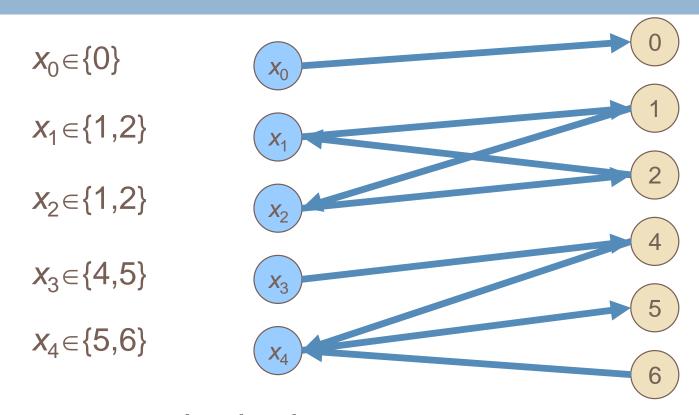
### Variable Value Graph



### Variable Value Graph



### Propagation, Finally!



Prune unmarked edges...

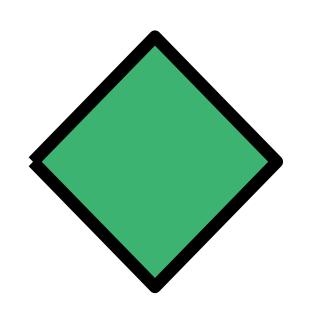
...and their corresponding values

## Summary

- Constraints capture problem structure ("global")
  - ease modeling (commonly recurring structures)
  - enable solving (efficient and strong algorithms available)
- Constraints as
  - reusable
  - powerful

software components in the toolbox

### SMM: Strong Propagation



```
SEND
   MORE
= MONEY
   9567
   1085
  10652
```

## **Branching Heuristics**

bin packing

### Branching Heuristics

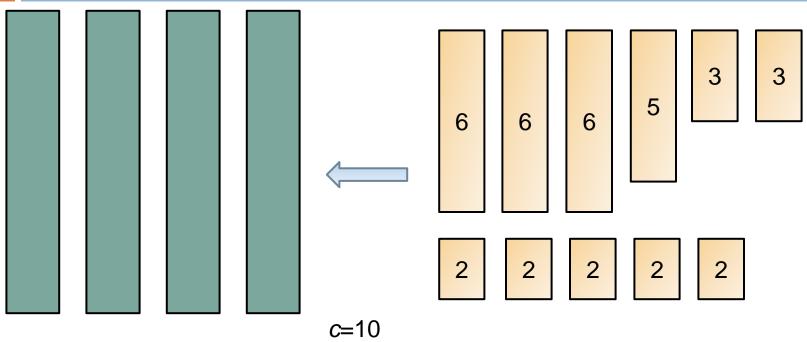
- CP advantage: programmable heuristics
  - application domain dependent: scheduling, assignment, bin-packing, ...
  - requires deep insight into problem structure
  - limited reuse even though recurring principles
- CP disadvantage: universal heuristics just emerging
  - CP solver as "black box" tool
  - ultimate goal: robust and autonomous search
  - contrast to SAT and MIP
- Here: bin packing as case study for programmable heuristics

### First-Fail Principle

- Could be paraphrased as:
  - to succeed, try first where you are most likely to fail!
  - minimize cost to find out that decision is in fact wrong
  - cost = amount of search needed (depth-first search)
- Avoid thrashing
  - make wrong decision: search will have to find out
  - make many unrelated or non-difficult decisions
  - takes ages to find that decision was wrong!

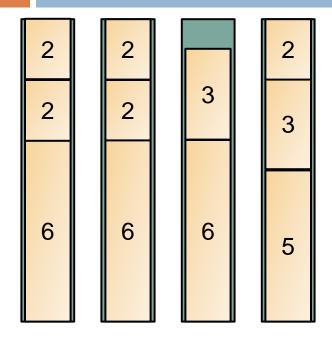
[Haralick, Elliott. Increasing tree search efficiency for constraint satisfaction problems. Artificial Intelligence, 1980]

### Bin Packing Problem



- Given
  - bins of capacity c
  - $\blacksquare$  *n* items of size  $s_i$
- Sought
  - find least number of bins such that each item packed into bin

### Bin Packing Problem



*c*=10

- Given
  - bins of capacity c
  - $\blacksquare$  *n* items of size  $s_i$
- Sought
  - find least number of bins such that each item packed into bin

### Simplify Problem

- Repeat simpler problem for m such that: is it possible to pack n items into m bins?
- Restrict m by lower bound

$$I = \lceil (s_1 + \dots + s_n) / c \rceil$$

and upper bound

u =#bins from some (non-optimal) packing

- Try m between I and u: least feasible m optimal
  - even better lower bounds are known

#### Constraint Model: Variables

- □ Bin variable b<sub>i</sub> for each item i
  - into which bin is item *i* packed
- $b_i \in \{1, ..., n\}$

- Load variable I<sub>j</sub> for each bin j
  - size of items packed into bin j
- $I_j \in \{0, ..., c\}$

- Packing variable x<sub>ij</sub>
  - whether item *i* is packed into bin *j*

$$x_{ij} \in \{0,1\}$$

#### Constraint Model: Constraints

Total load is size of all items

$$I_1 + \dots + I_m = S_1 + \dots + S_n$$

Load corresponds to items packed into bin j

$$I_j = s_1 \cdot x_{1j} + \dots + s_n \cdot x_{nj}$$

Bin variables correspond to packing variables

$$x_{ij} = 1$$
 if and only if  $b_i = j$ 

### Constraint Model: Improved

- □ Use dedicated bin packing constraint binpacking( $\langle b_1,...,b_n \rangle$ ,  $\langle s_1,...,s_n \rangle$ ,  $\langle I_1,...,I_m \rangle$ )
  - no packing variables needed
  - much stronger propagation
- If items i and j with i<j have same size b<sub>i</sub> ≤ b<sub>i</sub>
  - reduce search space ("symmetry breaking")
- □ Assign large items  $(s_i > c/2)$  to fixed bins
- [Shaw. A Constraint for Bin Packing. CP 2004]

#### How To Branch?

- $\square$  Branch over the bin variables  $b_i$ 
  - that is: assign items to bins
- Which item to pick first: largest!
- Which bin to pick first: tightest!
  - best fit (least slack)!
- "Easy" to express with standard heuristics...
  ...can programming do more?

## Programming Heuristic

#### Avoid search

- perfect fit of item i to bin b: assign i to b (no search)
- all bins have same slack: assign i to some b

#### Learn from failure

- try to assign item i to bin b
- if search fails: no other item j with  $s_i = s_i$  can go to b
- if search fails: item i cannot go to bin with same slack (also for items j with  $s_i = s_i$ )
- "symmetry breaking during search"
- known as CDBF: complete decreasing best-fit

[Gent, Walsh. From approximate to optimal solutions: constructing pruning and propagation rules. IJCAI 1997.]

## Local Reasoning

beauty and curse of constraint programming

		11	4		
	5 14			10	
17					3
6			3		
	10				
		3			

		11	4		
	5 14			10	
17					3
6			3		
	10				
		3			

- Fields take digits
- Hints describe
  - for row or column
  - digit sum must be hint
  - digits must be distinct

		11	4		
	5 14			10	
17					3
6			4 3		1
	10				2
		3			

For hint 31 + 2

		11	4		
	5 14			10	
17					3
6			3		2
	10				1
		3			

For hint 3

$$1 + 2$$

or

$$2 + 1$$

		11	4		
	5 14			10	
17					3
6			3	1	3
	10				
		3			

For hint 41 + 3

		11	4		
	5 14			10	
17					3
6			3	3	1
	10				
		3			

For hint 41 + 3

or

$$3 + 1$$

		11	4		
	5 14			10	
17					3
6			3	3	1
	10				2
		3			

- For hint 3
  - 1 + 2
- For hint 4

$$1 + 3$$

### Kakuro Solution

		11	4		
	5 14	2	3	10	
17	9	5	1	2	3
6	5	1	3	3	1
	10	3	1	4	2
		3	2	1	

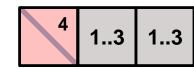
### Modeling and Solving Kakuro

- Obvious model: for each hint
  - distinct constraint
  - sum constraint
- □ Good case... (?)
  - few variables per hint
  - few values per variable
- Let's try it...
  - 22×14, 114 hints: 9638 search nodes, 2min 40sec
  - 90×124, 4558 hints: ? search nodes, ? minutes years? centuries? eons?

### Local Reasoning: Decomposition

- Possible values
  - = all digits
- Propagating sum = 4
  - in isolation!
- Propagating distinct
  - in isolation!
- Propagating both
  - in combination!
  - but how?
  - where is the tool (constraint) for it?





all solutions:  $\langle 1,3 \rangle \langle 2,2 \rangle \langle 3,1 \rangle$ 



all solutions:  $\langle 1,2 \rangle \langle 1,3 \rangle \langle 2,1 \rangle$   $\langle 2,3 \rangle \langle 3,1 \rangle \langle 3,2 \rangle$ 



all solutions:  $\langle 1,3 \rangle \langle 3,1 \rangle$ 

### Failing for Kakuro...

- Beauty of constraint programming
  - local reasoning
  - propagators are independent
  - variables as simple communication channels
- Curse of constraint programming
  - local reasoing
  - propagators are independent
  - variables as simple communication channels

## User-defined Constraints

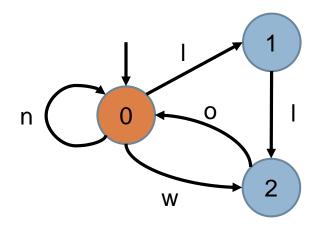
personnel rostering Kakuro reconsidered

### Modeling Rostering: User-defined

- Personnel rostering: example (nonsensical)
  - one day off (o) after weekend shift (w)
  - one day off (o) after two consectuive long shifts (l)
  - normal shifts (n)
- Infeasible to implement propagator for everchanging rostering constraints
- User-defined constraints: describe legal rosters by regular expression
  - (wo | Ilo | n)\*

### Regular Constraint

(wo | llo | n)\*



regular( $x_1, ..., x_n, r$ )

- $x_1 \dots x_n$  word in r
- or, accepted by DFA *d* for *r*

- Propagation idea: maintain all accepting paths in DFA
  - from start state (0) to a final state (0): solutions!
  - symbols on transitions comply with variable values

[Pesant. A Regular Language Membership Constraint for Finite Sequences of Variables. CP 2004]

#### Kakuro Reconsidered

- Real model: for each hint
  - one regular constraint combining distinct and sum
  - example: regular expression for hint 5 with two fields 14 | 23 | 32 | 41
  - precompute when model is setup
- Good case...
  - few solutions for combined constraint
- Let's try again (precomputation time included)
  - 22×14, 114 hints: 0 search nodes, 28 msec
  - 90×124, 4558 hints: 0 search nodes, 345 msec

## Summary

- User-defined constraints
  - high degree of flexibility
  - efficient and perfect propagation
  - limited to medium-sized constraints
  - even better methods than regular known

- Kakuro: decomposition is harmful [again]
  - capture essential structure by few constraints
  - best by single constraint

# 107 Summary

#### Essence

- Constraint programming is about...
  - ...local reasoning exploiting structure
  - ...an array of modeling tools for solving
- Strength
  - simplicity, compositionality, exploiting structure
  - rich toolbox of techniques
- Challenges
  - lack of global picture during search
  - difficult to find global picture due to rich structure

#### Resources

#### Overview

- Rossi, Van Beek, Walsh, eds. Handbook of Constraint Programming, Elsevier, 2006 (around 950 pages).
- Constraints: An International Journal, Springer.
- Conferences: CP (Principles and Practice of Constraint Programming), CP AI OR, IJCAI, AAAI.

#### National perspective

- Flener, Carlsson, Schulte. Constraint Programming in Sweden, *IEEE Intelligent Systems*, pages 87-89. IEEE Press, March/April, 2009.
- SweConsNet: Swedish network for people interested in constraints. Yearly workshops, see:

www.it.uu.se/research/SweConsNet/