Constraint Relationships

Step-by-Step Enhancing a MiniZinc Model

Synopsis

We will ...

- start with an n-queens model in MiniZinc
- add some additional soft constraints (e.g. one queen should be placed in the center)
- prioritize these soft constraints using constraint relationships
- switch dominance properties (SPD, TPD)
- and solve with: Branch-and-Bound (BaB), Large Neighborhood Search (LNS)

```
http://isse-augsburg.github.io/constraint-relationships/
```

Satisfaction Model

```
include "globals.mzn";
int: n; array[1..n] of var 1..n: queens; n = 8;

solve :: int_search(queens, first_fail, indomain_median, complete)
satisfy;

constraint all_different(queens);
constraint all_different([queens[i]+i | i in 1..n]);
constraint all_different([queens[i]-i | i in 1..n]);
```

```
queens = array1d(1..8 ,[4, 6, 1, 5, 2, 8, 3, 7]);
----------
```

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Step 1: Add Soft Constraint Support

```
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
int: n; array[1..n] of var 1..n: queens; n = 8;

solve :: int_search(queens, first_fail, indomain_median, complete)
satisfy;

constraint all_different(queens);
constraint all_different([queens[i]+i | i in 1..n]);
constraint all_different([queens[i]-i | i in 1..n]);
```

- Adds `nScs` (a new parameter) boolean variables, one for each soft constraint
- Adds parameter `penalties` (use `[1 | i in 1..nScs]` if not relevant)
- Intuition: The cost of violating soft constraint i should be `penalties[i]`

Step 1: Behind the Scenes

```
include "link_set_to_booleans.mzn";
% MODEL-SPECIFIC parameters: nScs and penalties
int: nScs; set of int: SOFTCONSTRAINTS = 1..nScs;

% reified variables for each soft constraint
array[SOFTCONSTRAINTS] of var bool: satisfied;
array[SOFTCONSTRAINTS] of var bool: violated =
   [not satisfied[sc] | sc in SOFTCONSTRAINTS] ;

array[SOFTCONSTRAINTS] of int: penalties;
var int: penSum = sum(sc in SOFTCONSTRAINTS)
   (bool2int(not satisfied[sc]) * penalties[sc]);

var set of SOFTCONSTRAINTS: violatedScs;
constraint link_set_to_booleans(violatedScs,violated);
```

- Using `satisfied` *and* `violated` is done for convenience in expressing soft constraints
- There is also a variant without `violatedScs` for solvers that do not support set variables (e.g. MIP): soft_constraints_noset.mzn

```
% find the sorted permutation of soft constraint instances
array[SOFTCONSTRAINTS] of SOFTCONSTRAINTS: sortPermScs =
  arg_sort(penalties);
% invert, since arg_sort use <= and we need decreasing order
array[SOFTCONSTRAINTS] of SOFTCONSTRAINTS: mostImpFirst =
  [ sortPermScs[nScs-s+1] | s in SOFTCONSTRAINTS];
```

- `mostImpFirst` gives an array of soft constraint indices in decreasing order (start with most important ones)
- Used later as a (generic) labeling strategy

Step 2: Add Soft Constraints

```
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
int: n; array[1..n] of var 1..n: queens; n = 8;

solve :: int_search(queens, first_fail, indomain_median, complete)
minimize penSum;

constraint all_different(queens);
constraint all_different([queens[i]+i | i in 1..n]);
constraint all_different([queens[i]-i | i in 1..n]);
% soft constraint business
nScs = 3; penalties = [1 | i in SOFTCONSTRAINTS];
constraint queens[n div 2] = n div 2 <-> satisfied[1] ;
constraint queens[2] = queens[1] + 2 <-> satisfied[2];
constraint queens[3] = queens[2] + 2 <-> satisfied[3];
```

- Just tie reified soft constraint variables to actual soft constraints
- `[1 | i in 1..nScs]` makes it a Max-CSP when minimizing `penSum`

Step 2: What about Globals?

What if want to use global constraints as soft constraints? Consider (`reified.mzn`):

```minizinc
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
array[1..5] of var 0..5: x;
constraint alldifferent(x); % hard constraint

% but it would be nice to have x increase ...
nScs = 1; penalties = [1];
constraint increasing(x) <-> satisfied[1];

solve maximize bool2int(satisfied[1]);
output["satisfied[1] = \(satisfied[1]), x = \(x)"];
```

Solved with Gecode:

```
MiniZinc: flattening error: 'increasing_int' is used in a reified
context but no reified version is available
```

Step 2: What about Globals?

a) Use a solver that has the reified global, e.g., here:
  - G12-FD
  - JaCoP

b) Use a decomposition from the MiniZinc standard library
   (`reified_fix.mzn`)

```minizinc
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
array[1..5] of var 0..5: x;
constraint alldifferent(x); % hard constraint
nScs = 1; penalties = [1];
% copied from share/minizinc/std/increasing_int.mzn
predicate my_increasing_int(array[int] of var int: x) =
    forall(i in index_set(x) diff { min(index_set(x)) })
        (x[i-1] <= x[i]);

constraint my_increasing_int(x) <-> satisfied[1];
solve maximize bool2int(satisfied[1]);
output["satisfied[1] = \(satisfied[1]), x = \(x)"];
```

Step 2: What about Globals?

Solved `reified_fix.mzn` with Gecode (same as `reified.mzn` solved with JaCoP or G12-FD):

```
satisfied[1] = false, x = [4, 1, 3, 0, 2]
----------
satisfied[1] = true, x = [0, 1, 2, 3, 4]
----------
==========
```

We do not get the performance benefits of globals (in a decomposition) but at least their conciseness.

Step 3: Prioritize Soft Constraints (Weights)

```
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
int: n; array[1..n] of var 1..n: queens; n = 8;

solve :: int_search(queens, first_fail, indomain_median, complete)
minimize penSum; output["penSum = \(penSum), queens = \(queens)"];

constraint all_different(queens);
constraint all_different([queens[i]+i | i in 1..n]);
constraint all_different([queens[i]-i | i in 1..n]);
% soft constraint business
nScs = 3; penalties = [2, 1, 1];
constraint queens[n div 2] = n div 2 <-> satisfied[1] ;
constraint queens[2] = queens[1] + 2 <-> satisfied[2];
constraint queens[3] = queens[2] + 2 <-> satisfied[3];
```

- If you manually set weights, just add them
- Switch from `[1 | i in 1..nScs]` to `[2, 1, 1]`

Step 3: Prioritize Soft Constraints (Relations)

```
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
include "soft_constraints/cr_types.mzn"; % graph types
include "soft_constraints/cr_weighting.mzn"; % weighting functions
int: n; array[1..n] of var 1..n: queens; n = 8;

solve :: int_search(queens, first_fail, indomain_median, complete)
minimize penSum; output["penSum = \(penSum), queens = \(queens)"];
constraint all_different(queens);
constraint all_different([queens[i]+i | i in 1..n]);
constraint all_different([queens[i]-i | i in 1..n]);
% soft constraint business
nScs = 3;
penalties = [weighting(s, SOFTCONSTRAINTS, crEdges, true)
             | s in SOFTCONSTRAINTS];
constraint queens[n div 2] = n div 2 <-> satisfied[1] ;
constraint queens[2] = queens[1] + 2 <-> satisfied[2];
constraint queens[3] = queens[2] + 2 <-> satisfied[3];
```
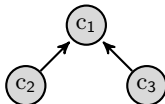
Step 3: Prioritize Soft Constraints (Relations)

```
include "soft_constraints/cr_types.mzn"; % graph types
[... inside cr_types.mzn]
% constraint-relationship-types
int: nCrEdges;
array[1..nCrEdges, 1..2] of SOFTCONSTRAINTS: crEdges;
```

Concrete instantiation

```
% data file for soft edges,
% constraint c1 is more important than c2 and c3
nCrEdges = 2;
crEdges = [| 2, 1 | 3, 1 |];
```

Step 3: Prioritize Soft Constraints (Relations)

```
include "soft_constraints/cr_weighting.mzn"; % graph types
[... inside cr_weighting.mzn]
function int: weighting(int: s, set of int: softConstraints,
                        array[int, 1..2] of int: edges,
                        bool: useSPD);
% weigh each constraint higher than the largest child
function int: weightingSPD(int: s, set of int: softConstraints,
                           array[int] of set of int: dominees) = (
1 + max(s_ in dominees[s])(weightingSPD(s_, softConstraints, dominees));
```

```
% weighting(s, SOFTCONSTRAINTS, crEdges, true)
[2, 1, 1]
% weighting(s, SOFTCONSTRAINTS, crEdges, false) more than chi. together
[3, 1, 1]
```
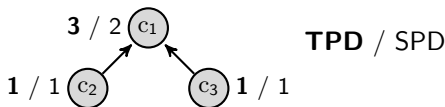
3 / 2 c_1 **TPD** / SPD

1 / 1 c_2 c_3 **1** / 1

Step 4: Switch to PVS Architecture

```minizinc
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
include "soft_constraints/spd_worse.mzn"; % solution ordering
include "soft_constraints/pvs_spd.mzn"; % concrete PVS
int: n; array[1..n] of var 1..n: queens; n = 8; nScs = 3;

solve :: int_search(queens, first_fail, indomain_median, complete)
minimize penSum; output["penSum = \(penSum), queens = \(queens)"];
constraint all_different(queens);
constraint all_different([queens[i]+i | i in 1..n]);
constraint all_different([queens[i]-i | i in 1..n]);

constraint queens[n div 2] = n div 2 <-> satisfied[1] ;
constraint queens[2] = queens[1] + 2 <-> satisfied[2];
constraint queens[3] = queens[2] + 2 <-> satisfied[3];
```

- Defines *single-predecessor-dominance* as solution ordering with predicate spd_worse
- Hides the weight calculation in pvs_spd.mzn

Step 4: Switch to PVS Architecture

Idea Many soft constraint formalisms are generalized by partial valuation structures (Gadducci et al., 2013) that give the codomain of the objective function an *algebraic structure*.

- A partially ordered valuation structure is described by $(M, \oplus_M, \leq_M, \varepsilon_M)$ where
  - M ... is a set of violation/satisfaction degrees, e.g., $\mathbb{N}$ for weights, $[0, 1]$ for probabilities etc.
  - $\oplus_M$ ... is a binary *combination* operation to aggregate values from M, e.g., $3 \oplus_M 5 \equiv 3 + 5$
  - $\leq_M$ ... is a partial *order* over M operation to rank values from M, e.g., $5 \leq_M 3 \equiv 5 \geq 3$, $m \leq_M n$ means *m is worse than n*
  - $m \leq_M \varepsilon_M$ ... for every $m \in M$, i.e. ε_M is the *best* possible solution, e.g. 0 violation
- Similar (Bistarelli et al., 1999): c-semirings and (total) valuation structures (`toulbar2`)

Concrete PVS	M	$\oplus_M$	$\leq_M$	ε_M
Weighted CSP	$\mathbb{N}$	$+$	$\geq$	0
Fuzzy CSP	$[0, 1]$	min	$\leq$	1
Constraint Relationships[1]	2^{C_s}	$\cup$	$\subseteq_{\text{SPD}}$	$\emptyset$

Main Idea

Implement search strategies (BaB and LNS) for partially ordered valuation structures. Instantiate for concrete problems.

From now on we rely on MiniSearch (www.minizinc.org/minisearch/).

---

[1] C_s is the set of soft constraints, $\subseteq_{\text{SPD}}$ is the SPD-ordering on sets.

Step 5: Use PVS-based Search

```
include "globals.mzn";
include "soft_constraints/soft_constraints.mzn";
include "soft_constraints/spd_worse.mzn"; % solution ordering
include "soft_constraints/pvs_spd.mzn"; % concrete PVS
include "minisearch.mzn"; % custom search combinators
include "soft_constraints/constraint_relationship_search.mzn";
int: n; array[1..n] of var 1..n: queens; n = 8; nScs = 3;
output["queens= \(queens), obj = \(violatedScs) "];
solve :: int_search(queens, first_fail, indomain_median, complete)
search strictlyBetterBAB(violatedScs) /\ print();
constraint all_different(queens);
constraint all_different([queens[i]+i | i in 1..n]);
constraint all_different([queens[i]-i | i in 1..n]);
constraint queens[n div 2] = n div 2 <-> satisfied[1] ;
constraint queens[2] = queens[1] + 2 <-> satisfied[2];
constraint queens[3] = queens[2] + 2 <-> satisfied[3];
```

```
minisearch soft-queens-5.mzn cr-soft-queens.dzn
```

Step 5: Use PVS-based Search

```
% only declare predicate for worsening
predicate isWorse(var set of int: leftViolatedScs,
                  var set of int: rightViolatedScs);
function ann: strictlyBetterBAB(var set of SOFTCONSTRAINTS: violatedScs)
=       repeat(
            if next() then
                let { set of SOFTCONSTRAINTS: lb = sol(violatedScs);} in (
                  print("Intermediate solution:") /\ print() /\
                  commit() /\ post(isWorse(lb, violatedScs))
                )
            else break endif);
```

Only relies on `isWorse`!

```
[... inside pvs_spd.mzn]
predicate isWorse(var set of int: leftViolatedScs,
                  var set of int: rightViolatedScs) = (
  spd_worse(leftViolatedScs, rightViolatedScs, SOFTCONSTRAINTS, crEdges)
);
```

Step 5: Use PVS-based Search

Similar for large neighborhood search

```
% adapted from lns_max an objective value
function ann: lns_cr (var set of SOFTCONSTRAINTS: violatedScs,
                      array[int] of var int: x,
                   int: iterations, float: d) =
    repeat (i in 1..iterations) (
        scope(
           post(neighbourhoodCts(x,d)) /\ next() /\ commit() /\
           print("Intermediate solution: \(sol(violatedScs))\n") /\
           print()
        ) /\
        let { set of SOFTCONSTRAINTS: lb = sol(violatedScs); } in
        ( post(
            isWorse(lb, violatedScs)
          )
        )
    );
```

Only relies on `isWorse`!

Summary

This concludes our little transition guide to enhance a MiniZinc model

Make sure to check out our other slides about:

- Language features (more insight about the search strategies and consistency helpers)
- Case Studies (for some specific examples)

`http://isse-augsburg.github.io/constraint-relationships/`

Bistarelli, S., Montanari, U., Rossi, F., Schiex, T., Verfaillie, G., and Fargier, H. (1999).
Semiring-Based CSPs and Valued CSPs: Frameworks, Properties, and Comparison.
Constraints, 4(3):199–240.

Gadducci, F., Hölzl, M., Monreale, G., and Wirsing, M. (2013).
Soft constraints for lexicographic orders.
In Castro, F., Gelbukh, A., and González, M., editors, *Proc. 12th Mexican Int. Conf. Artificial Intelligence (MICAI'2013)*, Lect. Notes Comp. Sci. 8265, pages 68–79. Springer.