Certified Implicit Hitting Set Solving for Pseudo-Boolean Optimization

Benjamin Bogø Xiamin Chen Wietze Koops Pinyan Lu **Jakob Nordström** Marc Vinyals Qingzhao Wu

> Dagstuhl Workshop 25371 Interactions in Constraint Optimization September 11, 2025



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(*) Thanks for the slides!



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- IHS solving: Benders decomposition in OR-speak

Certified Solving using Proof Logging

• Modern combinatorial solvers very fast, but sometimes wrong [BLB10, AGJ+18, GSD19]

Certified Solving using Proof Logging

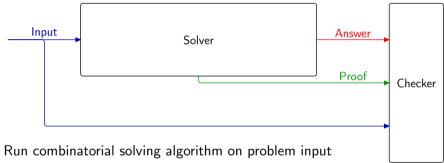
- Modern combinatorial solvers very fast, but sometimes wrong [BLB10, AGJ+18, GSD19]
- Only currently feasible way of addressing this: Proof logging
 - ▶ Make solver certifying [ABM+11, MMNS11] by adding code so that it outputs
 - not only answer but also
 - simple, machine-verifiable proof that answer is correct



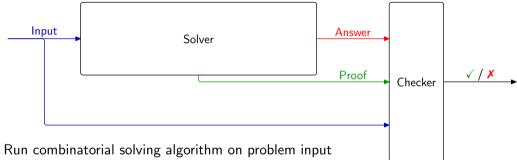
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- Get as output not only answer but also proof
- Freed in most 1 announce 1 mars of the mars of the color
- Feed input + answer + proof to proof checker
- Verify that proof checker says answer is correct

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 - ► Solution-improving search [BBN⁺24]
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 - 3 Find optimal solution with MIP, then let other certifying solver prove lower bound

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- Study if and why MIP technique crucial for implicit hitting set solving
- Compare pros and cons from point of view certified solving
- Explore ways of integrating IHS in "hybrid methods" using also other optimization paradigms (cf. [DGD⁺21, DGN21])

Pseudo-Boolean Optimization (PBO) Problem

ullet Pseudo-Boolean formula \mathcal{F} : collection of 0-1 integer linear inequalities

Example

$$x_1 + x_2 + 2\overline{x_4} \ge 2$$

 $x_1 + 2x_3 + \overline{x_5} \ge 2$
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ullet 0-1 linear objective function ${\cal O}$ to minimize

Example

min:
$$x_1 + x_2 + 3x_3$$

Implicit Hitting Set Solving in More Detail

ullet Split PBO problem $(\mathcal{F},\mathcal{O})$ into two subproblems

PBO formula

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 - ▶ Decision subproblem \mathcal{F} (all constraints)

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Decision subproblem

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Implicit Hitting Set Solving in More Detail

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 - ▶ Decision subproblem \mathcal{F} (all constraints)
 - ► IHS subproblem (core constraints over objective variables only)

PBO formula

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IHS subproblem

min:
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(core constraints over x_1, x_2, x_3)

Implicit Hitting Set Solving

1 Find optimal solution α to current core constraints

Implicit Hitting Set Solving

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- ② Try to extend lpha to solution for all constraints in ${\mathcal F}$

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Proof Logging for IHS Solving in More Detail

- Reasoning for decision subproblem
 - ► Conflict-driven search use pseudo-Boolean proof logging [KLBM⁺25]
 - ► Core extraction just special case of conflict analysis (so-called decision learning scheme)

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 - ► Conflict-driven search use pseudo-Boolean proof logging [KLBM⁺25]
 - ► Core extraction just special case of conflict analysis (so-called decision learning scheme)
- Reasoning for IHS subproblem
 - More challenging
 - Incremental problem new core constraints keep getting added

- Optimization solvers use found solutions to trim search space
 - ▶ Infer new constraints from requirement to improve solution further
 - ▶ Solution with value $v \Rightarrow$ add objective-improving constraint $\mathcal{O} \leq v 1$

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 - ► As IHS subproblem grows, optimal solution gets worse
 - Previous objective-improving constraints too optimistic
 - Constraints derived from previous objective-improving constraints become invalid

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- Possible ways of addressing this:
 - Start IHS optimizer over from scratch each time

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 - Constraints derived from previous objective-improving constraints become invalid
- Possible ways of addressing this:
 - Start IHS optimizer over from scratch each time
 - Manual book-keeping of valid constraints

- Optimization solvers use found solutions to trim search space
 - ▶ Infer new constraints from requirement to improve solution further
 - ▶ Solution with value $v \Rightarrow$ add objective-improving constraint $\mathcal{O} \leq v 1$
- Issue for IHS:
 - ► As IHS subproblem grows, optimal solution gets worse
 - Previous objective-improving constraints too optimistic
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- Possible ways of addressing this:
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 - 4 Automatic book-keeping via reified constraints

IHS subproblem

min: $x_1 + x_2 + 3x_3$

IHS subproblem

min:
$$x_1 + x_2 + 3x_3$$

$$x_1 + x_2 + 3x_3 \le 4$$

Solution: 5 (1)

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$$x_1 + x_2 + 3x_3 \le 4$$
 Solution: 5 (1)

$$x_1 + x_2 + 3x_3 \le -1$$
 Optimum: 0 (2)

min:
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 Add core constraint (3)

min:
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 Solution: 4 (4)

min:
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 $x_1 + \overline{x_2} \ge 1$ Infer by (3) and (4) (5)

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 $x_1 + x_2 + 3x_3 \le 0$ Optimum: 1 (6)

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IHS subproblem

min:
$$x_1 + x_2 + 3x_3$$

$x_1 + x_2 + 3x_3 \le 4$	Solution: 5	(1)
$x_1 + x_2 + 3x_3 \le -1$	Optimum: 0	(2)
$x_1+x_3\geq 1$	Add core constraint	(3)
$x_1 + x_2 + 3x_3 \le 3$	Solution: 4	(4)
$x_1 + \overline{x_2} \ge 1$	Infer by (3) and (4)	(5)
$x_1 + x_2 + 3x_3 \le 0$	Optimum: 1	(6)
$x_2+x_3\geq 1$	Add core constraint	(7)
$x_1 + x_2 + 3x_3 \le 1$	Optimum: 2	(8)

min:
$$x_1 + x_2 + 3x_3$$

(1)	Solution: 5	$x_1 + x_2 + 3x_3 \le 4$
(2)	Optimum: 0	$x_1 + x_2 + 3x_3 \le -1$
(3)	Add core constraint	$x_1+x_3\geq 1$
(4)	Solution: 4	$x_1 + x_2 + 3x_3 \le 3$
(5)	Infer by (3) and (4)	$x_1 + \overline{x_2} \ge 1$
(6)	Optimum: 1	$x_1 + x_2 + 3x_3 \le 0$
(7)	Add core constraint	$x_2+x_3\geq 1$
(8)	Optimum: 2	$x_1 + x_2 + 3x_3 \le 1$

min:
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$x_1 + x_2 + 3x_3 \le 0$	Optimum: 1	(6)
$x_2 + x_3 \ge 1$	Add core constraint	(7)
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min:
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$$-\overline{s_5} + x_1 + x_2 + 3x_3 \le 4$$
 Solution: 5 (1)

$$-6\,\overline{s_0} + x_1 + x_2 + 3x_3 \le -1$$
 Optimum: 0 (2)

$$x_1 + x_3 \ge 1$$
 Add core constraint (3)

$$-2\,\overline{s_4} + x_1 + x_2 + 3x_3 \le 3$$
 Solution: 4 (4)

$$x_1 + \overline{x_2} \ge 1$$
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 Optimum: 1 (6)

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$$x_2 + x_3 \ge 1$$
 Add core constraint (7)
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 Optimum: 2 (8)

What About Performance?

- Work in progress so far, so crappy...
- Book-keeping with reified objective-improving constraints involves serious challenges
- But the solver works!
- First certifying IHS solver with proofs that can be checked (somewhat) efficiently
- Submitted to standard and certified tracks of Pseudo-Boolean Competition 2025 [Pse25]
- Not great competition results, but not the worst solver either (which is a bit of a miracle given how many features are missing)

Limited Experimental Evaluation

Set-up:

• Benchmarks: Pseudo-Boolean Competition 2024 OPT-LIN optimization instances [Pse24]

• Memory: 16 GB

• Timeout: 3600s (1 hour)

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Evaluate

- Pure implicit hitting set (IHS) solving
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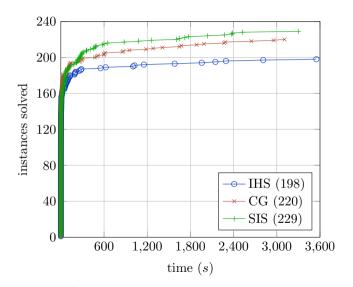
• Memory: 16 GB

• Timeout: 3600s (1 hour)

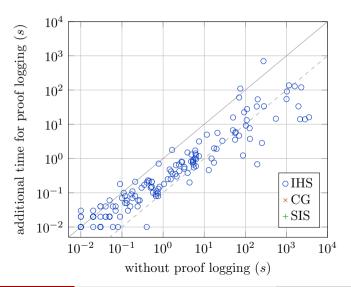
Evaluate

- Pure implicit hitting set (IHS) solving
 - ► ROUNDINGSAT both for decision subproblem and IHS subproblem (two different solvers)
- Compared to core-guided (CG) and solution-improving search (SIS) [KLBM⁺25]
 - ▶ Both as implemented in ROUNDINGSAT
 - ▶ ... Which uses LP solver SoPlex as important subroutine

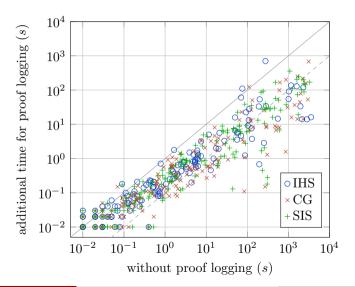
Time vs Solved Instances



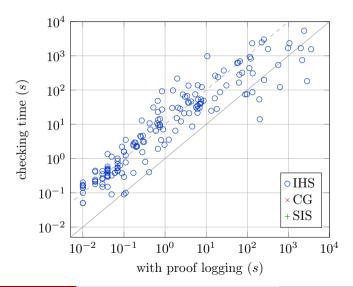
Solving Time vs Proof Logging Time



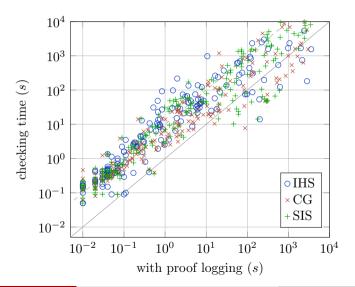
Solving Time vs Proof Logging Time



Solving and Proof Logging Time vs Checking Time



Solving and Proof Logging Time vs Checking Time



Future Work

- Pseudo-Boolean (PB) solving
 - ► More efficient book-keeping (with or without reified variables)

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 - More efficient book-keeping (with or without reified variables)
- Local search
 - Improve performance of implicit hitting set solving
- Investigate trade-offs between MIP usage and proof logging by comparing
 - ► MIP solver for IHS + PB decision solver generating proof for claimed optimal solution
 - ▶ PB IHS optimizer with book-keeping for objective-improving constraints

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- Ongoing and future work
 - Improve performance of book-keeping for objective-improving constraints
 - ► Evaluate also local search and independent proof generation for MIP claim
 - Make certified IHS solving competitive with other optimization approaches (by making it part of hybrid methods)

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Thank you for your attention!

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