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5.241 max_increasing_slope

DESCRIPTION LINKS AUTOMATON

Origin Motivated by time series.

Constraint max_increasing_slope(MAX, VARIABLES)

Arguments MAX : dvar

VARIABLES : collection(var-dvar)

Restrictions $MAX \ge 0$

MAX < range(VARIABLES.var)
required(VARIABLES, var)

|VARIABLES| > 0

Purpose Given a sequence of variables VARIABLES $=V_1,V_2,\ldots,V_n$, sets MAX to 0 if $\nexists i \in [1,n-1]|V_i < V_{i+1}$, otherwise sets MAX to $\max_{i \in [1,n-1]|V_i < V_{i+1}} (V_{i+1} - V_i)$.

Example $(4, \langle 1, 1, 5, 8, 6, 2, 2, 1, 2 \rangle)$ $(0, \langle 9, 8, 6, 4, 1, 0 \rangle)$

 $(0, \langle 9, 8, 6, 4, 1, 0 \rangle)$ $(8, \langle 9, 6, 6, 4, 1, 9 \rangle)$

The first max_increasing_slope constraint holds since the sequence $1\ 1\ 5\ 8\ 6\ 2\ 2\ 1\ 2$ contains two increasing subsequences $1\ 5\ 8$ and $1\ 2$ and the maximum slope is equal to $\max(5-1,8-5,2-1)=4$ as shown on Figure 5.513.

Typical MAX > 0

 $\begin{array}{l} \texttt{MAX} < \texttt{range}(\texttt{VARIABLES.var}) - 1 \\ |\texttt{VARIABLES}| > 2 \\ \texttt{range}(\texttt{VARIABLES.var}) > 2 \end{array}$

Symmetry One and the same constant can be added to the var attribute of all items of VARIABLES.

Arg. properties

Functional dependency: MAX determined by VARIABLES.

Usage Getting the maximum slope over the increasing sequences of time series.

Counting

 Length (n)
 2
 3
 4
 5
 6
 7
 8

 Solutions
 9
 64
 625
 7776
 117649
 2097152
 43046721

Number of solutions for max_increasing_slope: domains 0..n

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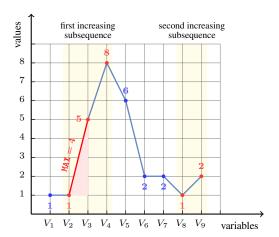
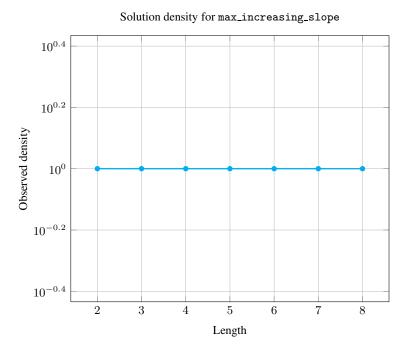
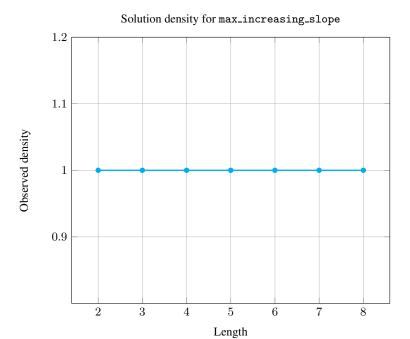


Figure 5.513: Illustration of the first example of the **Example** slot: a sequence of nine variables V_1 , V_2 , V_3 , V_4 , V_5 , V_6 , V_7 , V_8 , V_9 respectively fixed to values 1, 1, 5, 8, 6, 2, 2, 1, 2 and the corresponding maximum slope on the strictly increasing subsequences 1 5 8 and 1 2 (MAX = 4)



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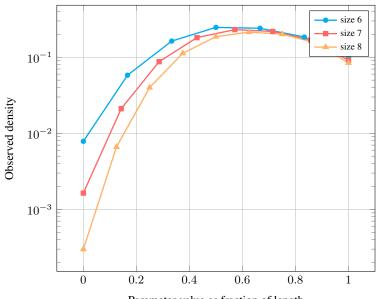


Length (n)		2	3	4	5	6	7	8
Total		9	64	625	7776	117649	2097152	43046721
Parameter value	0	6	20	70	252	924	3432	12870
	1	2	20	151	1036	6828	44220	284405
	2	1	16	188	1952	19200	183304	1721425
	3	-	8	142	2106	29035	380116	4847301
	4	-	-	74	1584	28266	483840	8021350
	5	-	-	-	846	21684	457632	9208124
	6	-	-	-	-	11712	353088	8654931
	7	-	-	-	-	-	191520	6673834
	8	-	-	-	-	-	-	3622481

Solution count for max_increasing_slope: domains 0..n

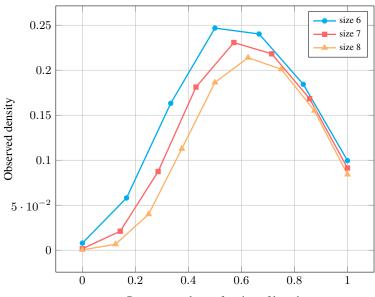
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Solution density for max_increasing_slope



Parameter value as fraction of length

Solution density for max_increasing_slope



Parameter value as fraction of length

Keywords

characteristic of a constraint: automaton, automaton with counters.
combinatorial object: sequence.

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constraint arguments: reverse of a constraint, pure functional dependency.filtering: glue matrix.modelling: functional dependency.
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Cond. implications

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    max_increasing_slope(MAX, VARIABLES)
        with range(VARIABLES.var) = MAX + 1
        implies longest_increasing_sequence(L, VARIABLES)
        when range(VARIABLES.var) = L + 1.
    max_increasing_slope(MAX, VARIABLES)
        with MAX = 1
        implies min_increasing_slope(MIN, VARIABLES)
        when MIN = 1.
```

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Automaton

Figure 5.514 depicts the automaton associated with the max_increasing_slope constraint. To each pair of consecutive variables (VAR $_i$, VAR $_{i+1}$) of the collection VARIABLES corresponds a signature variable S_i . The following signature constraint links VAR $_i$, VAR $_{i+1}$ and S_i : (VAR $_i \geq$ VAR $_{i+1} \Leftrightarrow S_i = 0$) \wedge (VAR $_i <$ VAR $_{i+1} \Leftrightarrow S_i = 1$).

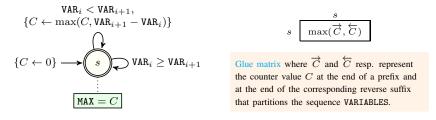


Figure 5.514: Automaton for the max_increasing_slope constraint and its glue matrix (note that the reverse of max_increasing_slope is max_decreasing_slope)