

Granularity of models, choice of domains

Examples and application

Hadrien Cambazard

G-SCOP - Université de Grenoble

Outline

1. Choice of domains, *granularity* of the model
2. Illustration on a *toy problem*
 - Pentaminoes
3. Illustration on a real application: multi-leaf sequencing
 - Direct model
 - Counter model
 - Path model
4. Stepping back, looking for a generic answer
 - Set variables
 - MDD consistency
5. Conclusion

1- Choice of domains

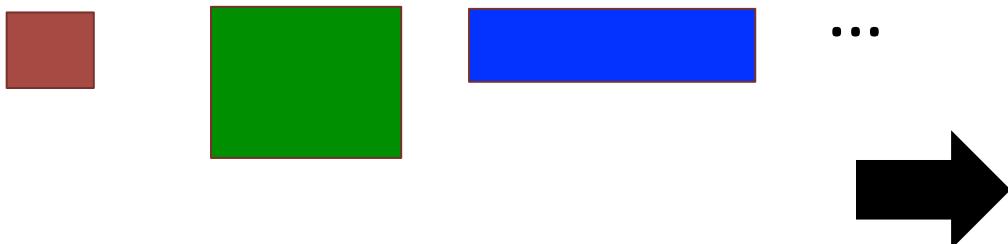
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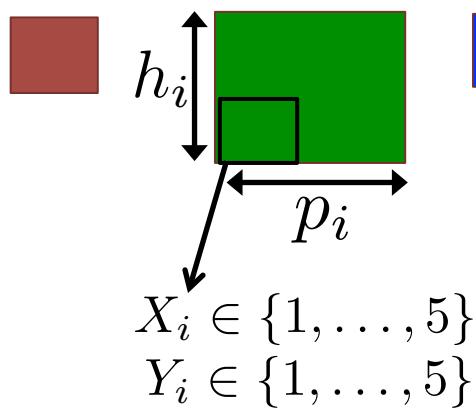


5					
4					
3					
2					
1					
	1	2	3	4	5

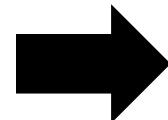
- Let's model a simple packing/placement problem

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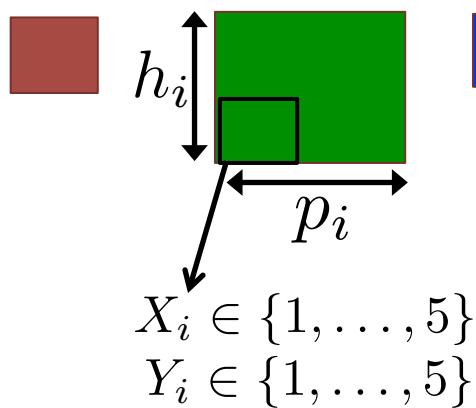
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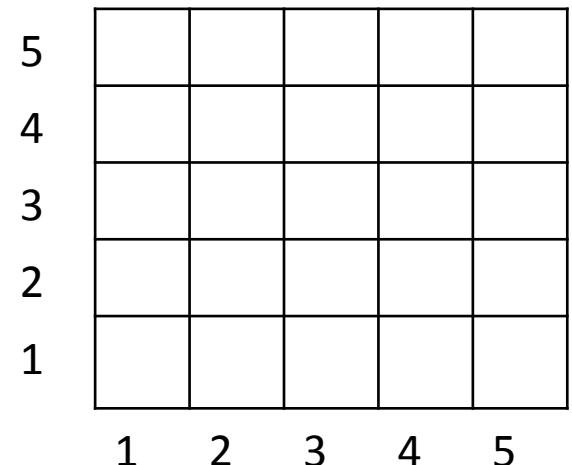
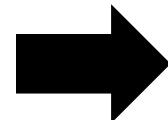
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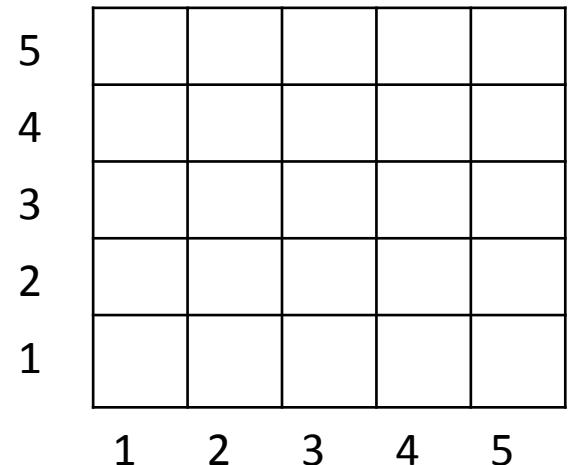
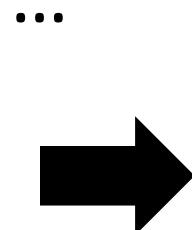
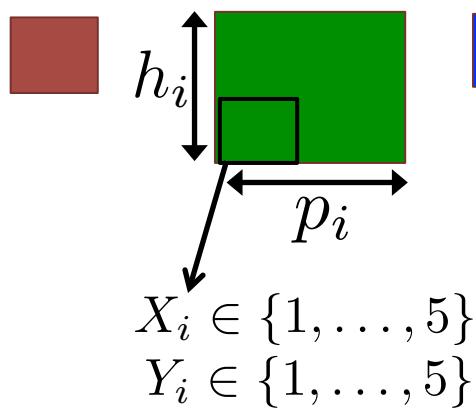


$$(Y_i + h_i \leq Y_j) \vee (Y_j + h_j \leq Y_i) \vee (X_i + p_i \leq X_j) \vee (X_j + p_j \leq X_i)$$

i below j i above j i left of j i right of j

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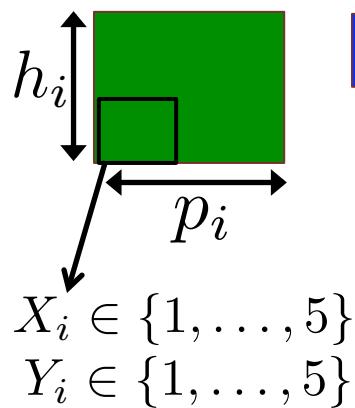
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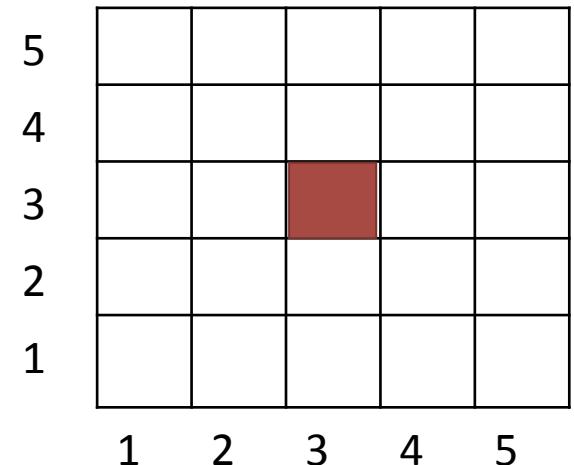
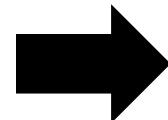
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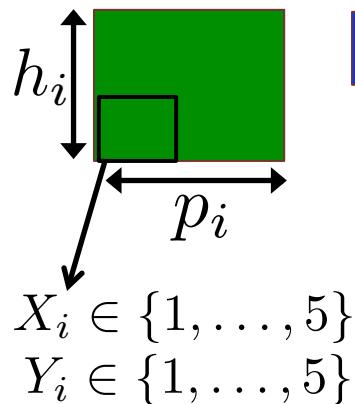
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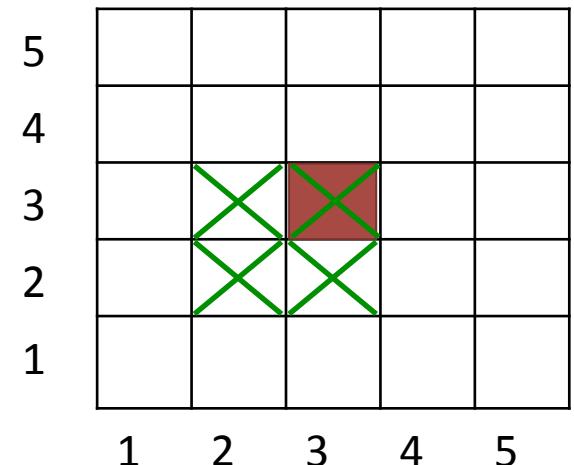
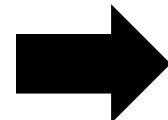
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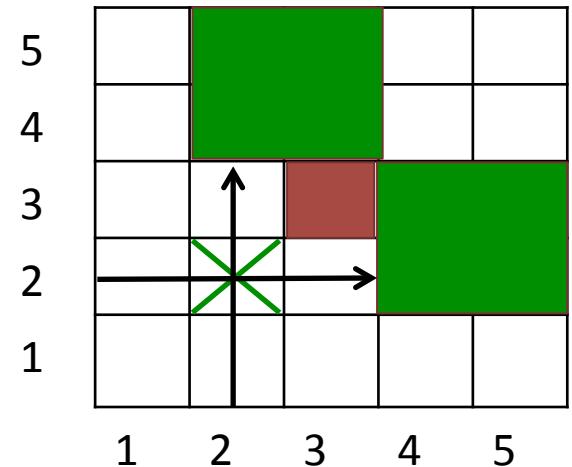
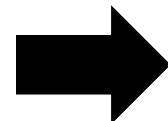
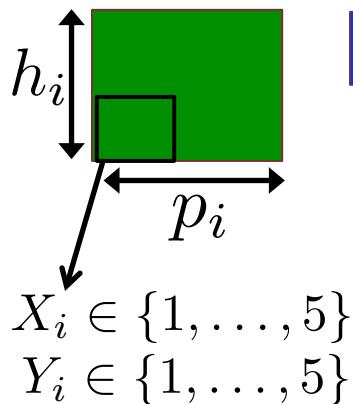
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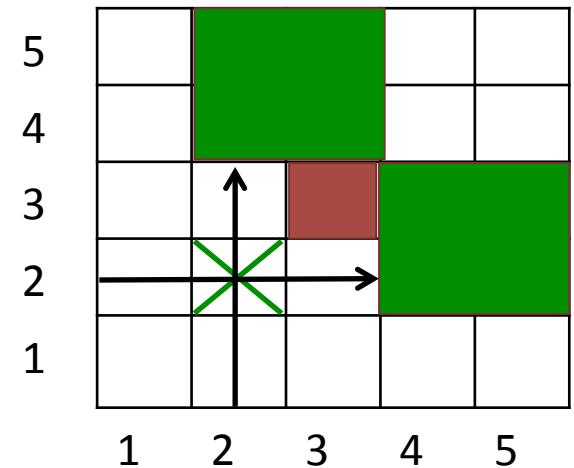
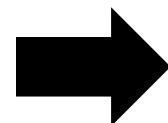
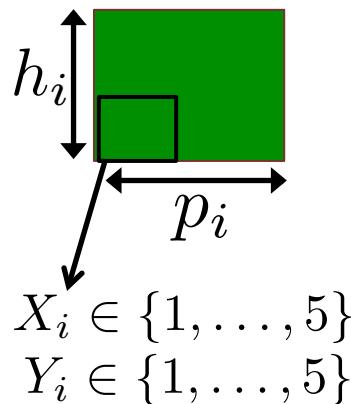
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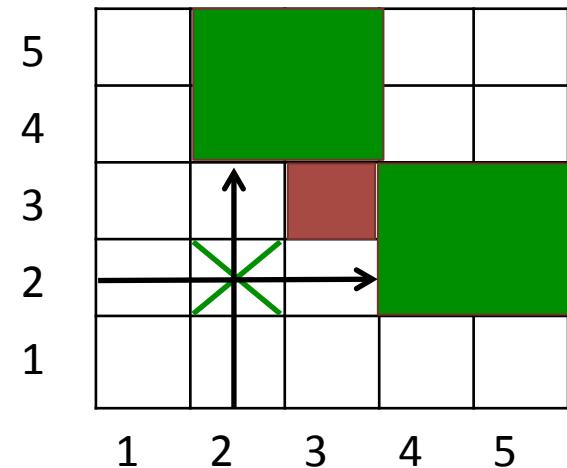
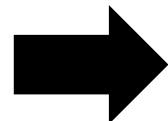
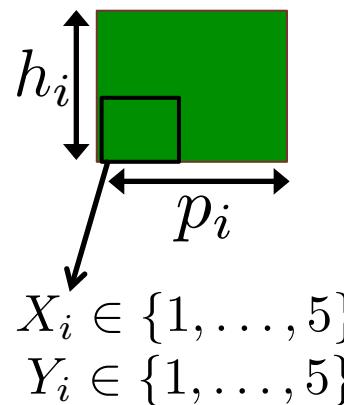
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This reasoning can not be expressed in the domains

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- This reasoning can not be expressed in the domains
- GEOST probably knows it but can't communicate it to the rest of the model

1- Choice of domains

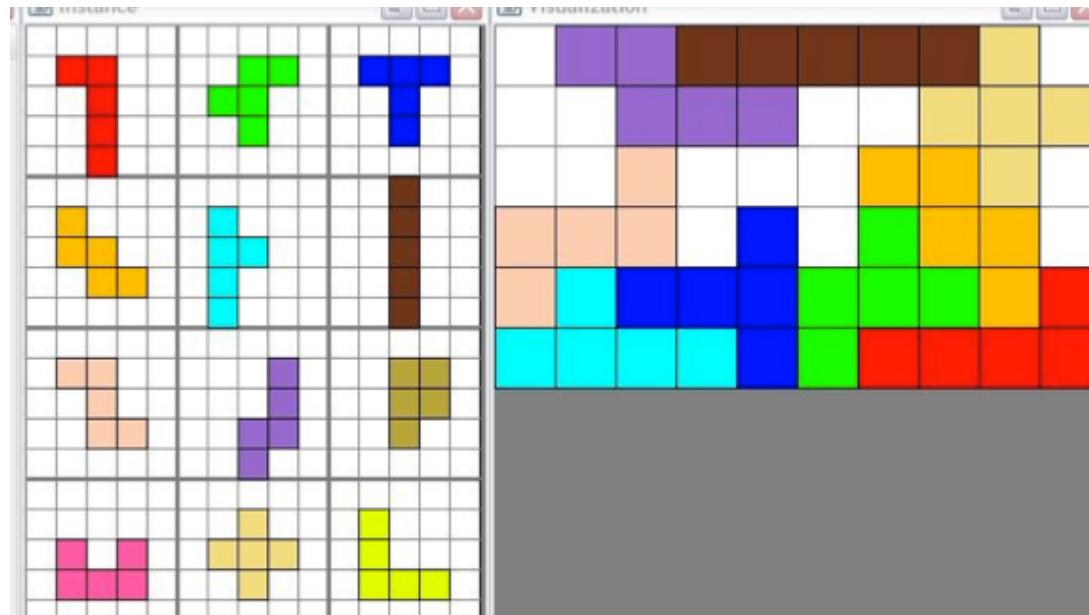
- Given a constraint C and a domain D
 - Filtering = project the relation of $C \cap D$ on the domain representation
- Choice of domains = choice of possible reasoning
- Question variables and domains to find out the proper *granularity* of information that should be represented
 - *A CP model reveals key combinatorial structures*
 - *Identify structures then decide variables-domains ?*

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 - Pentaminoes
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2- Example of Pentaminoes

- *Modeling Irregular Shape placements problems with regular constraints*, Mikael Z. Lagerkvist, Gilles Pesant 2008.
- Example of Pentaminoes:



- All shapes you can create with five connected unit squares

2- Example of Pentaminoes

- Since shapes are irregular, “holes” might matter more.
- Let’s consider Boolean domains for a given shape:

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- Since shapes are irregular, “holes” might matter more.
- Let’s consider Boolean domains for a given shape:

	x_{22}	x_{23}	

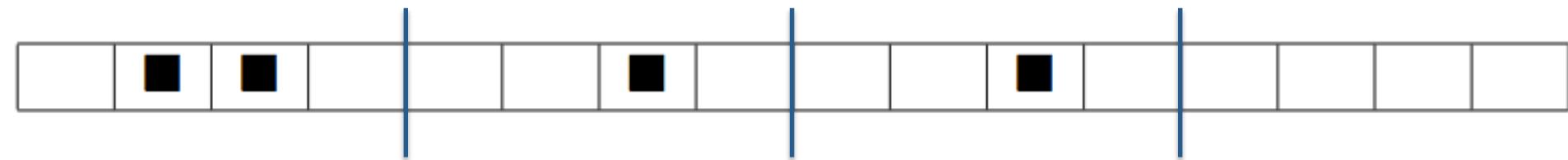
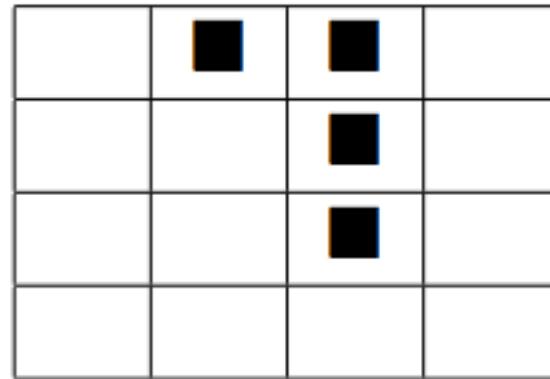
$$x_{ij} \in \{0, 1\}$$

	■	■	
		■	
		■	

0	1	1	0
0	0	1	0
0	0	1	0
0	0	0	0

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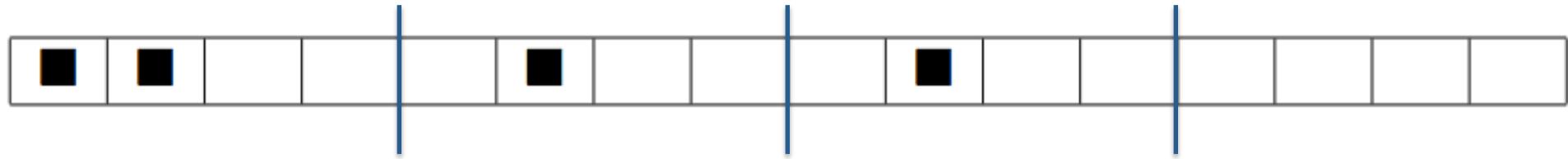
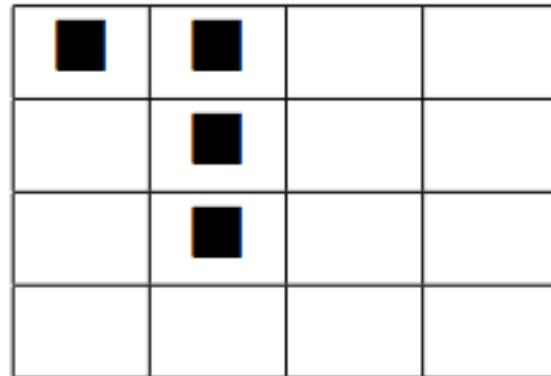
- How to state the placement of the shape ?
- Let's flatten the matrix:



A feasible sequence: 0110001000100000

2- Example of Pentaminoes

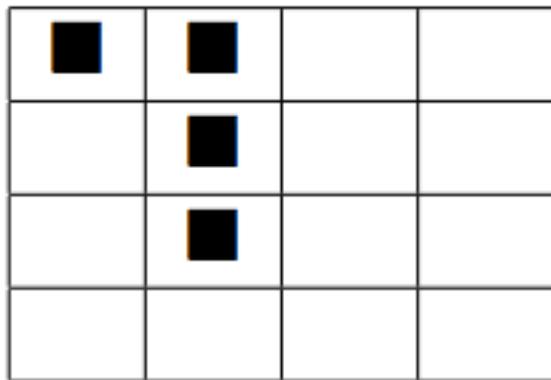
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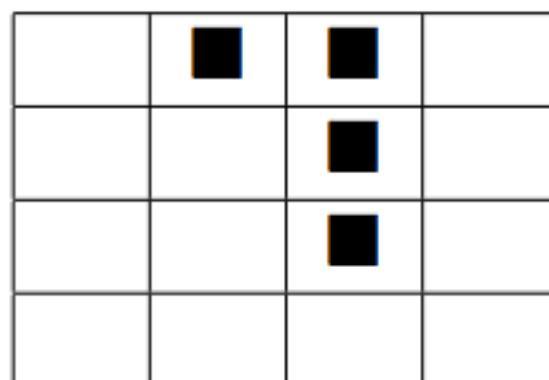
Another feasible sequence : 1100010001000000

2- Example of Pentaminoes

- How to state the placement of the shape ?



1100010001000000

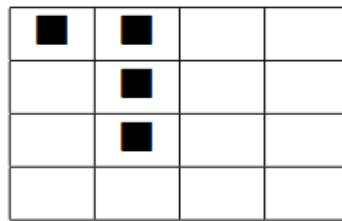


0110001000100000

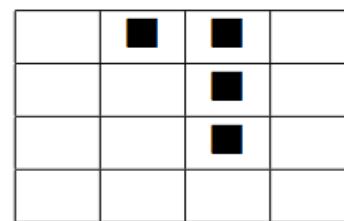
The sequences can be generalized to : $0^* \underbrace{11000100010}_\text{pentomino} 0^*$

2- Example of Pentaminoes

- How to state the placement of the shape ?



1100010001000000



0110001000100000

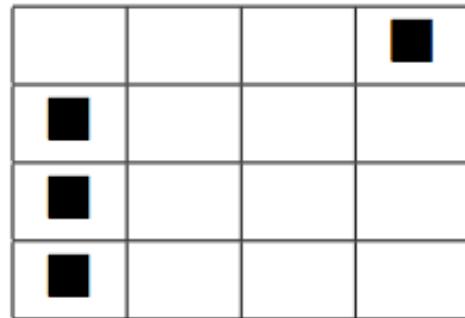
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Use regular expressions and
the Regular constraint:

R	$:=$	$R R$	concatenation
		R^*	repetition
		$R R$	alternation
		(R)	grouping
		ϵ	empty string
		X	base values

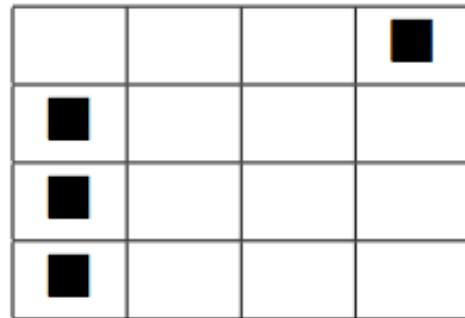
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Problem: The expression $0^*11000100010^*$ allows the following placement



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Solution: add extra column with forced zeroes

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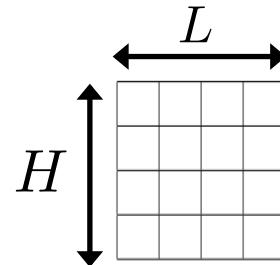
Size	regular		geost	
	failures	time	failures	time
20 × 3	35 680	9 320	47 381	49 740
15 × 4	649 068	147 210	888 060	939 060
12 × 5	2 478 035	576 270	3 994 455	4 112 870
10 × 6	5 998 165	1 517 150	9 688 985	10 726 810

Search for all solutions

More precise domains might allow to express more reasoning

2- Example of Pentaminoes

- *Modeling Irregular Shape placements problems with regular constraints*, Mikael Z. Lagerkvist, Gilles Pesant 2008.
- Express placement as regular constraints to capture “holes” in the placement leads to stronger propagation
- Drawback in the size of the model: n pentaminoes
 - Standard: $O(n(L + H))$
 - Regular: $O(n(L \times H))$



Question the granularity of representation

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3- The Multileaf Collimator Sequencing Problem

Data : A matrix of integers (**the intensities**)

Question : Find a decomposition into a weighted sum of Boolean matrices such that,

- The matrices have the **consecutive ones** property
- The sum of the coefficients (**Beam on time B**) is minimum
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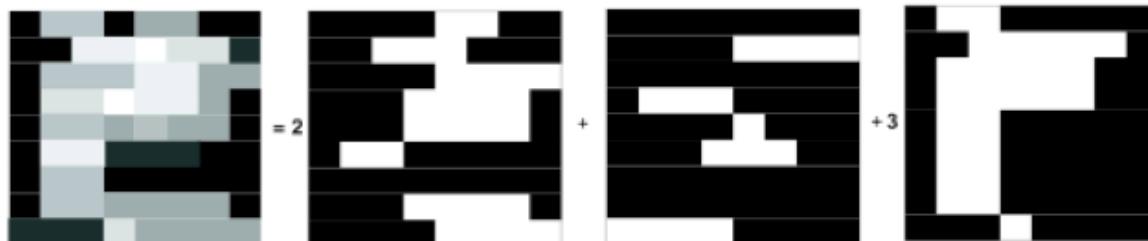
$$\begin{bmatrix} 0 & 3 & 3 & 0 & 2 & 2 & 0 & 0 \\ 0 & 0 & 5 & 5 & 6 & 4 & 4 & 1 \\ 0 & 3 & 3 & 3 & 5 & 5 & 2 & 2 \\ 0 & 4 & 4 & 6 & 5 & 5 & 2 & 0 \\ 0 & 3 & 3 & 2 & 3 & 2 & 2 & 0 \\ 0 & 5 & 5 & 1 & 1 & 0 & 0 \\ 0 & 3 & 3 & 0 & 0 & 0 & 0 \\ 0 & 3 & 3 & 2 & 2 & 2 & 0 \\ 1 & 1 & 1 & 4 & 2 & 2 & 2 \end{bmatrix} = 2 \begin{bmatrix} 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 0 \end{bmatrix} + 3 \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$

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$$B = 6$$
$$K = 3$$



$$\begin{bmatrix} 0 & 3 & 3 & 0 & 2 & 2 & 0 & 0 \\ 0 & 0 & 5 & 5 & 6 & 4 & 4 & 1 \\ 0 & 3 & 3 & 3 & 5 & 5 & 2 & 2 \\ 0 & 4 & 4 & 6 & 5 & 5 & 2 & 0 \\ 0 & 3 & 3 & 2 & 3 & 2 & 2 & 0 \\ 0 & 5 & 5 & 1 & 1 & 1 & 0 & 0 \\ 0 & 3 & 3 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 4 & 2 & 2 & 2 & 2 \end{bmatrix} = 2 \begin{bmatrix} 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 0 \end{bmatrix} + 3 \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \end{bmatrix} + 3 \begin{bmatrix} 0 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$

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$$\text{minimise } w_1 K + w_2 B$$

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-
- In fact B^* is easy to compute
 - Minimizing K alone is however NP-Hard and so is the weighted sum



$$\text{minimise } w_1K + w_2B$$

$$\begin{bmatrix} 0 & 3 & 3 & 0 & 2 & 2 & 0 & 0 \\ 0 & 0 & 5 & 6 & 4 & 4 & 1 \\ 0 & 3 & 3 & 3 & 5 & 5 & 2 & 2 \\ 0 & 4 & 4 & 6 & 5 & 5 & 2 & 0 \\ 0 & 3 & 3 & 2 & 3 & 2 & 2 & 0 \\ 0 & 5 & 5 & 1 & 1 & 1 & 0 & 0 \\ 0 & 3 & 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 3 & 2 & 2 & 2 & 2 & 0 \\ 1 & 1 & 1 & 4 & 2 & 2 & 2 & 2 \end{bmatrix} = 2 \begin{bmatrix} 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} + 3 \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

3- The Direct model

- Not so easy to model
- Let's fix cardinality (K) and Beam-on time (B*) and look for a feasible decomposition

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} = 2 \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} + 2 \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

Variables : $\forall k \leq K$ $b_k \in \{1, \dots, M\}$
 $\forall k \leq K, i \leq m, j \leq n,$ $x_{ij}^k \in \{0, 1\}$

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- Not so easy to model
- Let's fix cardinality (K) and Beam-on time (B^*) and look for a feasible decomposition

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} = \begin{matrix} b_1 = 2 \\ \uparrow \\ 2 \end{matrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} + \begin{matrix} b_2 = 2 \\ \uparrow \\ 2 \end{matrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix} + \begin{matrix} b_3 = 1 \\ \uparrow \\ 1 \end{matrix} \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \\ x_{23}^2 = 0$$

Variables : $\forall k \leq K$ $b_k \in \{1, \dots, M\}$
 $\forall k \leq K, i \leq m, j \leq n,$ $x_{ij}^k \in \{0, 1\}$

3- The Direct model

- Not so easy to model
- Let's fix cardinality (K) and Beam-on time (B^*) and look for a feasible decomposition

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} =
 \begin{array}{c}
 b_1 = 2 \\
 \uparrow \\
 \textcircled{2}
 \end{array}
 \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} +
 \begin{array}{c}
 b_2 = 2 \\
 \uparrow \\
 \textcircled{2}
 \end{array}
 \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix} +
 \begin{array}{c}
 b_3 = 1 \\
 \uparrow \\
 \textcircled{1}
 \end{array}
 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \\
 x_{23}^2 = 0$$

Variables : $\forall k \leq K$ $b_k \in \{1, \dots, M\}$
 $\forall k \leq K, i \leq m, j \leq n,$ $x_{ij}^k \in \{0, 1\}$

DM₁ : $\sum_{k \leq K} b_k = B^*$

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- Let's fix cardinality (K) and Beam-on time (B^*) and look for a feasible decomposition

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} =
 \begin{array}{c} b_1 = 2 \\ \uparrow \\ 2 \end{array}
 \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}
 +
 \begin{array}{c} b_2 = 2 \\ \uparrow \\ 2 \end{array}
 \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix}
 +
 \begin{array}{c} b_3 = 1 \\ \uparrow \\ 1 \end{array}
 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}
 \quad x_{23}^2 = 0$$

Variables : $\forall k \leq K$ $b_k \in \{1, \dots, M\}$
 $\forall k \leq K, i \leq m, j \leq n,$ $x_{ij}^k \in \{0, 1\}$

$DM_1 :$ $\sum_{k \leq K} b_k = B^*$

$DM_4 :$ $\forall i \leq m, j \leq n$ $\sum_{k \leq K} b_k \times x_{ij}^k = I_{ij}$

3- The Direct model

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- Let's fix cardinality (K) and Beam-on time (B^*) and look for a feasible decomposition

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} = \begin{matrix} b_1 = 2 \\ \uparrow \\ 2 \end{matrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} + \begin{matrix} b_2 = 2 \\ \uparrow \\ 2 \end{matrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix} + \begin{matrix} b_3 = 1 \\ \uparrow \\ 1 \end{matrix} \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \\
 x_{23}^2 = 0$$

Variables : $\forall k \leq K$
 $\forall k \leq K, i \leq m, j \leq n,$

$b_k \in \{1, \dots, M\}$
 $x_{ij}^k \in \{0, 1\}$

$DM_1 :$

$$\sum_{k \leq K} b_k = B^*$$

$DM_3 :$ $\forall k \leq K, i \leq m,$
 $DM_4 :$ $\forall i \leq m, j \leq n$

CONSECUTIVEONES($\{x_{i1}^k, \dots, x_{in}^k\}$)
 $\sum_{k \leq K} b_k \times x_{ij}^k = I_{ij}$

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$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} =
 \begin{array}{c} b_1 = 2 \\ \uparrow \\ 2 \end{array}
 \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}
 +
 \begin{array}{c} b_2 = 2 \\ \uparrow \\ 2 \end{array}
 \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix}
 +
 \begin{array}{c} b_3 = 1 \\ \uparrow \\ 1 \end{array}
 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}
 \\
 x_{23}^2 = 0$$

Variables : $\forall k \leq K$
 $\forall k \leq K, i \leq m, j \leq n,$

$b_k \in \{1, \dots, M\}$
 $x_{ij}^k \in \{0, 1\}$

$DM_1 :$

$$\sum_{k \leq K} b_k = B^*$$

$DM_3 :$ $\forall k \leq K, i \leq m,$
 $DM_4 :$ $\forall i \leq m, j \leq n$

REGULAR($[x_{i1}^k, \dots, x_{in}^k]$, $A(0^*1^*0^*)$)
 $\sum_{k \leq K} b_k \times x_{ij}^k = I_{ij}$

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 \begin{array}{c} b_1 = 2 \\ \uparrow \\ 2 \end{array}
 \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}
 +
 \begin{array}{c} b_2 = 2 \\ \uparrow \\ 2 \end{array}
 \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix}
 +
 \begin{array}{c} b_3 = 1 \\ \uparrow \\ 1 \end{array}
 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}
 \\
 x_{23}^2 = 0$$

Variables : $\forall k \leq K$
 $\forall k \leq K, i \leq m, j \leq n,$

$b_k \in \{1, \dots, M\}$
 $x_{ij}^k \in \{0, 1\}$

$DM_1 :$

$DM_2 :$

$DM_3 : \quad \forall k \leq K, i \leq m,$

$DM_4 : \quad \forall i \leq m, j \leq n$

$$\sum_{k \leq K} b_k = B^*$$

$$b_1 \geq b_2 \geq \dots \geq b_K$$

REGULAR($[x_{i1}^k, \dots, x_{in}^k]$, $A(0^*1^*0^*)$)

$$\sum_{k \leq K} b_k \times x_{ij}^k = I_{ij}$$

3- The Direct model

- Not so easy to model
- Let's fix cardinality (K) and Beam-on time (B^*) and look for a feasible decomposition

Variables : $\forall k \leq K$ $b_k \in \{1, \dots, M\}$
 $\forall k \leq K, i \leq m, j \leq n,$ $x_{ij}^k \in \{0, 1\}$

$$DM_1 :$$

$$\sum_{k \leq K} b_k = B^*$$

$$DM_2 :$$

$$b_1 \geq b_2 \geq \dots \geq b_K$$

$$DM_3 : \quad \forall k \leq K, i \leq m,$$

$$\text{REGULAR}([x_{i1}^k, \dots, x_{in}^k], A(0^* 1^* 0^*))$$

$$DM_4 : \quad \forall i \leq m, j \leq n$$

$$\sum_{k \leq K} b_k \times x_{ij}^k = I_{ij}$$

- Note: Some symmetries remain

$$2 \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} + 2 \begin{pmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{pmatrix} = 2 \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 0 \end{pmatrix} + 2 \begin{pmatrix} 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

3- The Counter model

- Let's minimize the cardinality (K)

minimise K

Variables : $\forall b \leq M \quad N_b \in \{0, \dots, B^*\}$
 $\forall i \leq m, j \leq n, b \leq M \quad Q_{ij}^b \in \{0, \dots, M\}$

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} = 2 \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} + 2 \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

3- The Counter model

- Let's minimize the cardinality (K)

minimise K

Variables : $\forall b \leq M \quad N_b \in \{0, \dots, B^*\}$

$\forall i \leq m, j \leq n, b \leq M \quad Q_{ij}^b \in \{0, \dots, M\}$

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} =
 \begin{array}{c}
 \begin{matrix} N_2 = 2 \\ \begin{matrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{matrix} \end{matrix} +
 \begin{matrix} N_1 = 1 \\ \begin{matrix} 0 & 1 & 0 \\ 0 & 1 & 0 \end{matrix} \end{matrix} +
 \begin{matrix} N_3 = 0 \\ \begin{matrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{matrix} \end{matrix} \\
 +
 \begin{matrix} N_4 = 0 \\ \begin{matrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{matrix} \end{matrix}
 \end{array}$$

$Q_{22}^2 = 2$

3- The Counter model

- Let's minimize the cardinality (K)

minimise K

Variables : $\forall b \leq M \quad N_b \in \{0, \dots, B^*\}$

$\forall i \leq m, j \leq n, b \leq M \quad Q_{ij}^b \in \{0, \dots, M\}$

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} =
 \begin{array}{c}
 \begin{matrix} & N_2 = 2 \\
 \begin{matrix} & 1 & 1 & 1 \\
 \begin{matrix} 2 & & & \\
 & 1 & 1 & 1 \\
 & & 1 & 1 \end{matrix} & + & \begin{matrix} & N_1 = 1 \\
 \begin{matrix} & 0 & 1 & 0 \\
 \begin{matrix} & 0 & 1 & 0 \\
 & & 1 & 0 \end{matrix} & + & \begin{matrix} & N_3 = 0 \\
 \begin{matrix} & 0 & 0 & 1 \\
 \begin{matrix} & 0 & 0 & 0 \\
 & & 1 & 0 \end{matrix} & + & \begin{matrix} & N_4 = 0 \\
 \begin{matrix} & 0 & 0 & 0 \end{matrix} \end{matrix} \end{matrix} \end{matrix} \end{matrix} \end{array} \\
 Q_{22}^2 = 2$$

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} =
 \begin{array}{c}
 \begin{matrix} & Q^2 \\
 \begin{matrix} & 1 & 2 & 1 \\
 \begin{matrix} & 1 & 2 & 1 \end{matrix} & + & \begin{matrix} & Q^1 \\
 \begin{matrix} & 0 & 0 & 1 \\
 \begin{matrix} & 1 & 0 & 0 \end{matrix} \end{matrix} \end{matrix} \end{matrix} \end{array}$$

3- The Counter model

- Let's minimize the cardinality (K)

minimise K

Variables : $\forall b \leq M \quad N_b \in \{0, \dots, B^*\}$
 $\forall i \leq m, j \leq n, b \leq M \quad Q_{ij}^b \in \{0, \dots, M\}$

CM_1 : $\forall i \leq m, j \leq n \quad \sum_{b=1}^M b \times Q_{ij}^b = I_{ij}$

CM_2 : $\sum_{b=1}^M b \times N_b = B^*$

CM_3 : $\sum_{b=1}^M N_b = K$

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} = 2 \begin{bmatrix} 1 & 2 & 1 \\ 1 & 2 & 1 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

- How to express the consecutive one property on Q ?

3- The Counter model

- Let's minimize the cardinality (K)

minimise K

Variables : $\forall b \leq M \quad N_b \in \{0, \dots, B^*\}$
 $\forall i \leq m, j \leq n, b \leq M \quad Q_{ij}^b \in \{0, \dots, M\}$

CM_1 : $\forall i \leq m, j \leq n$

$$\sum_{b=1}^M b \times Q_{ij}^b = I_{ij}$$

CM_2 :

$$\sum_{b=1}^M b \times N_b = B^*$$

CM_3 :

$$\sum_{b=1}^M N_b = K$$

CM_4 : $\forall b \leq M, i \leq m,$

$$Q^2 \quad Q^1$$

$$\begin{bmatrix} 2 & 4 & 3 \\ 3 & 4 & 2 \end{bmatrix} = 2 \begin{bmatrix} 1 & 2 & 1 \\ 1 & 2 & 1 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

- How to express the consecutive one property on Q ?

$$\sum_{j=0}^{n-1} \max(Q_{i,j+1}^b - Q_{i,j}^b, 0) \leq N_b$$

3- The shortest path model

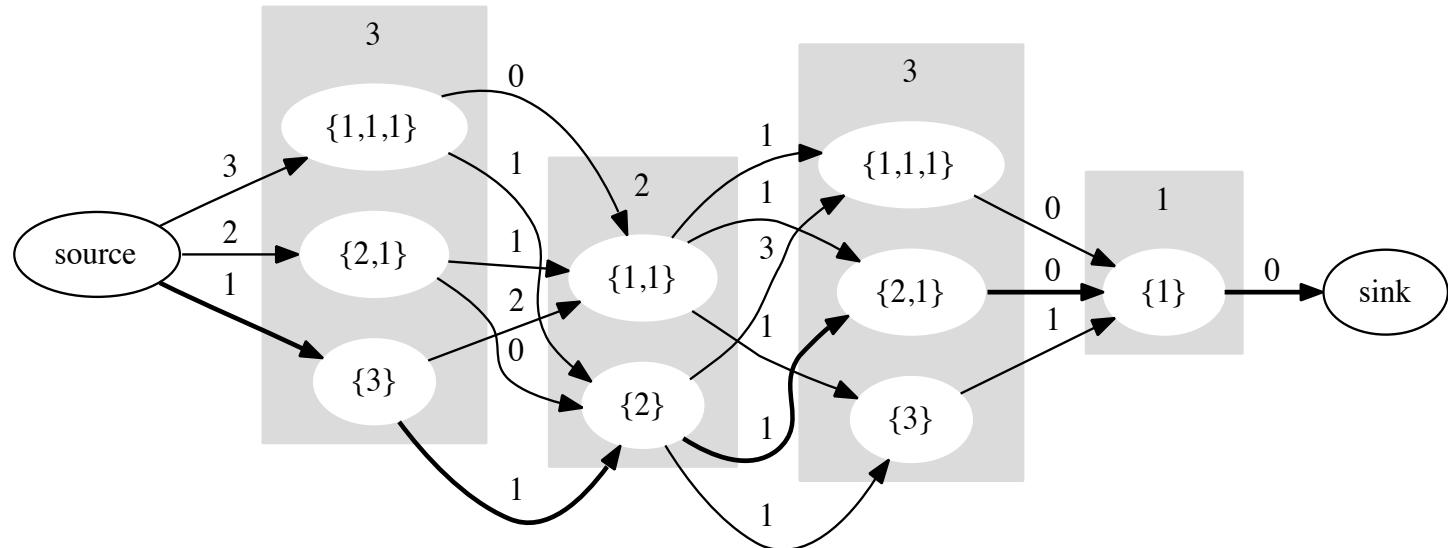
- Problem restricted to one row: $[3,2,3,1]$

$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,0,0] + 1[0,1,1,1] + 2[0,0,1,0]$$

- The decomposition contains an integer partition of each element:
 - 3 is decomposed with $\{2,1\}$
 - 2 with $\{1,1\}$
 - 3 with $\{2,1\}$
 - 1 with $\{1\}$

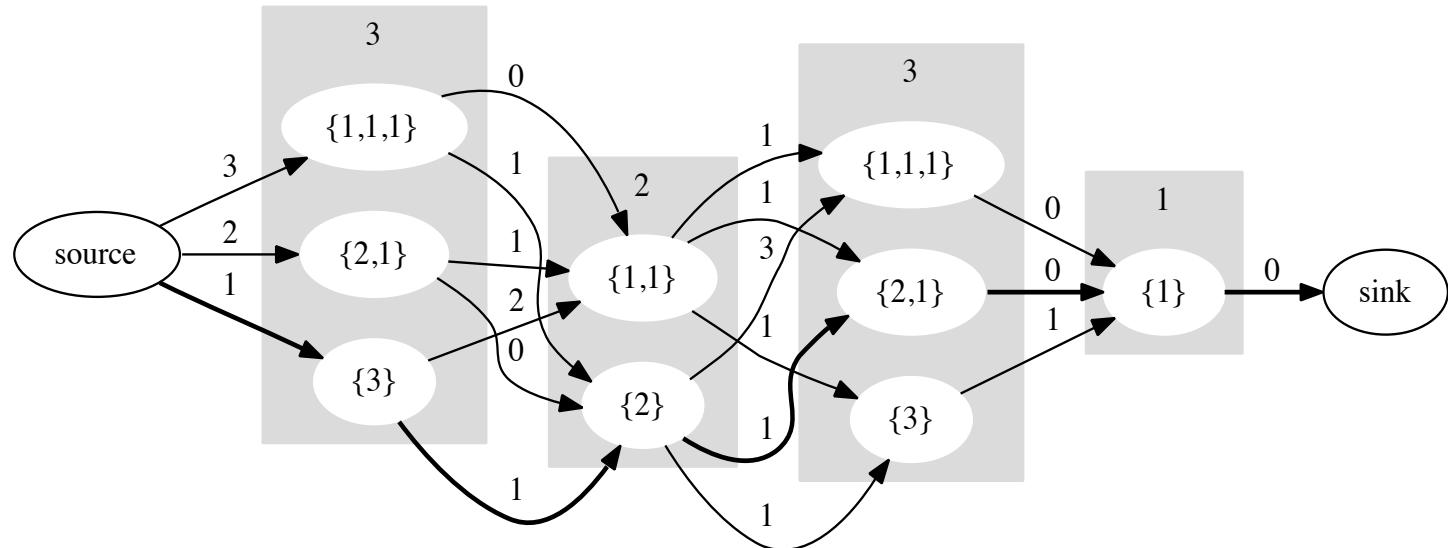
3- The shortest path model

- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions



3- The shortest path model

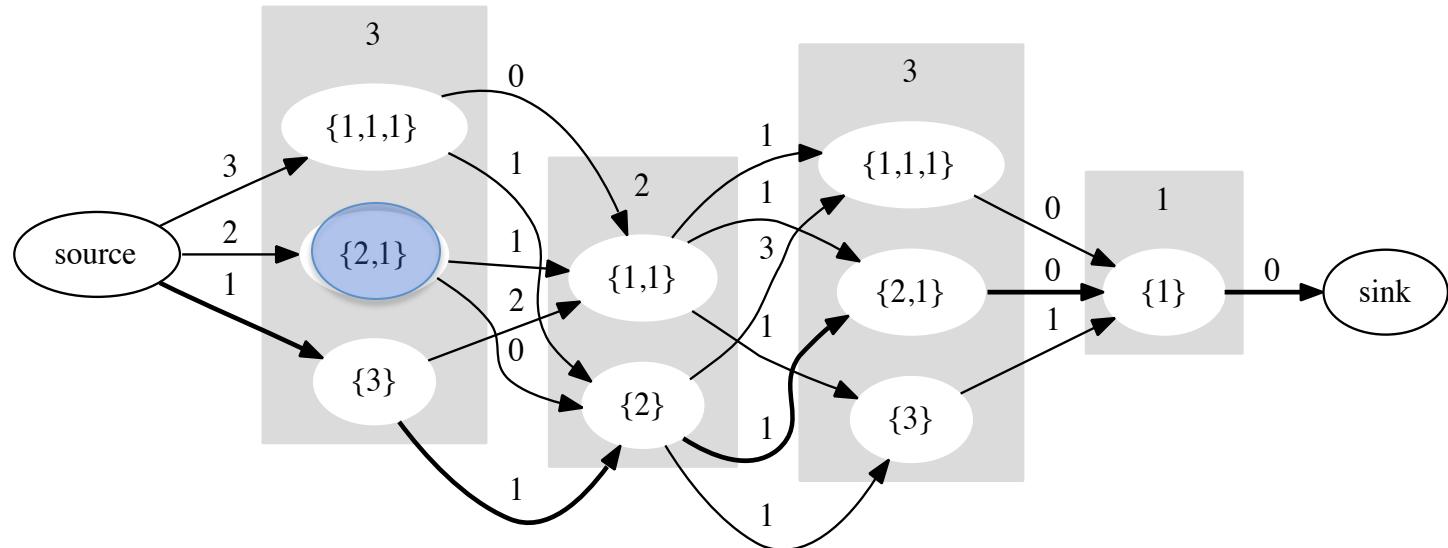
- Minimisation of the cardinality for a single line : [3,2,3,1]
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$[3,2,3,1] =$

3- The shortest path model

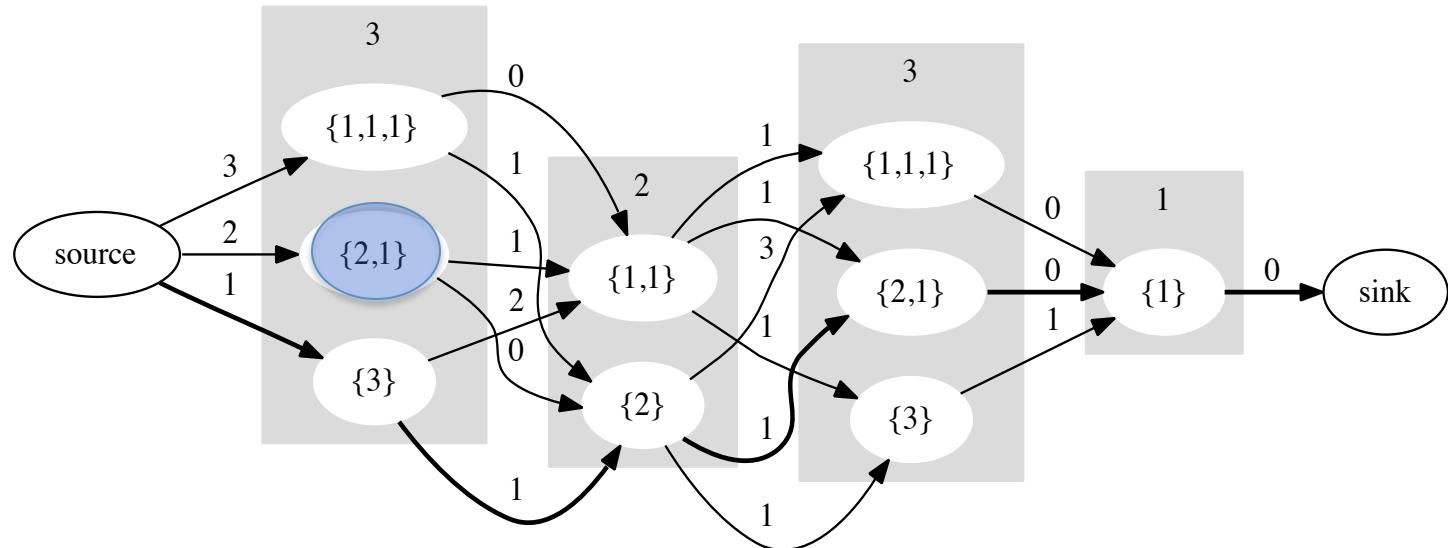
- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions



$[3,2,3,1] =$

3- The shortest path model

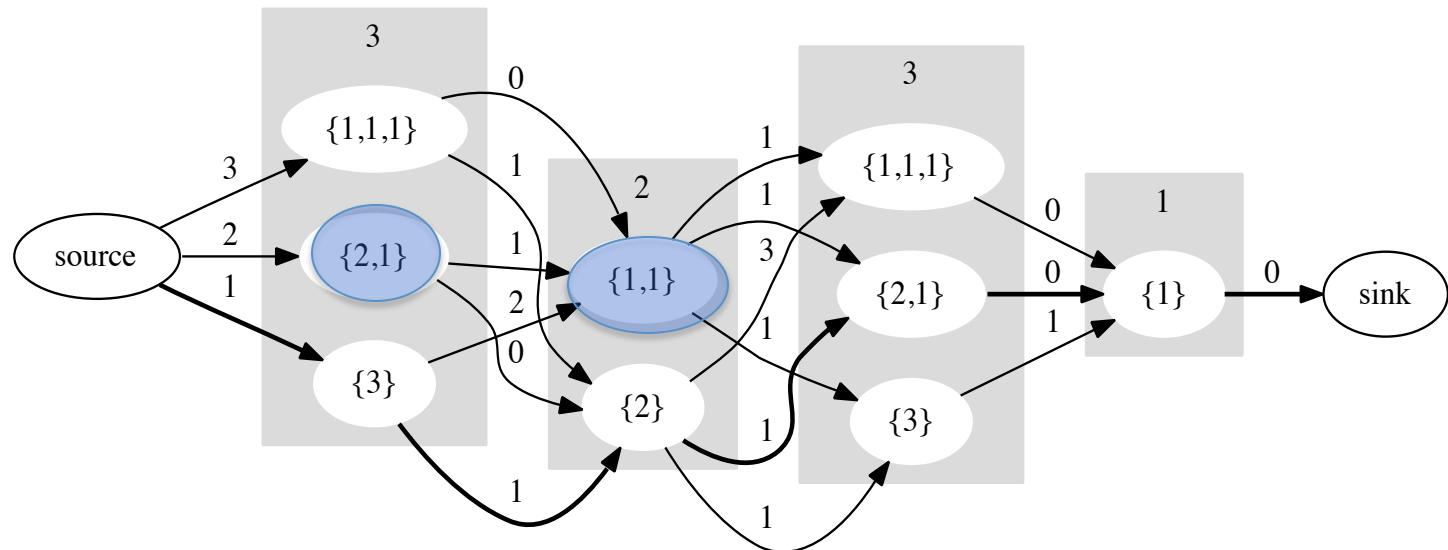
- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions



$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

3- The shortest path model

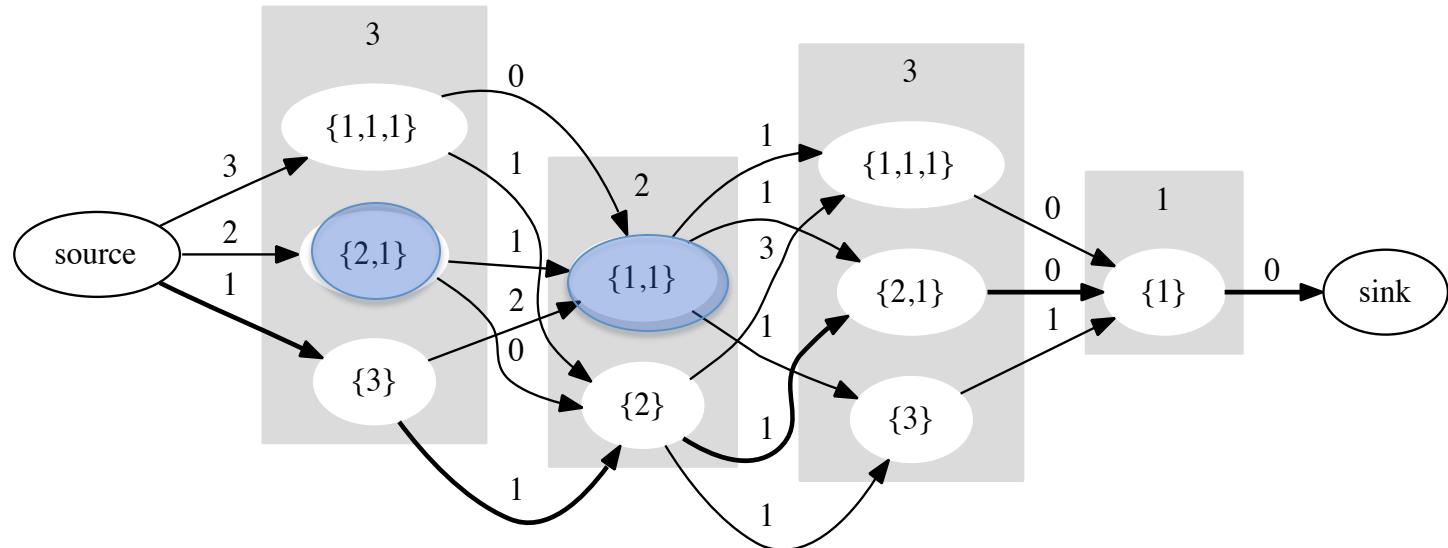
- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions



$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

3- The shortest path model

- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions

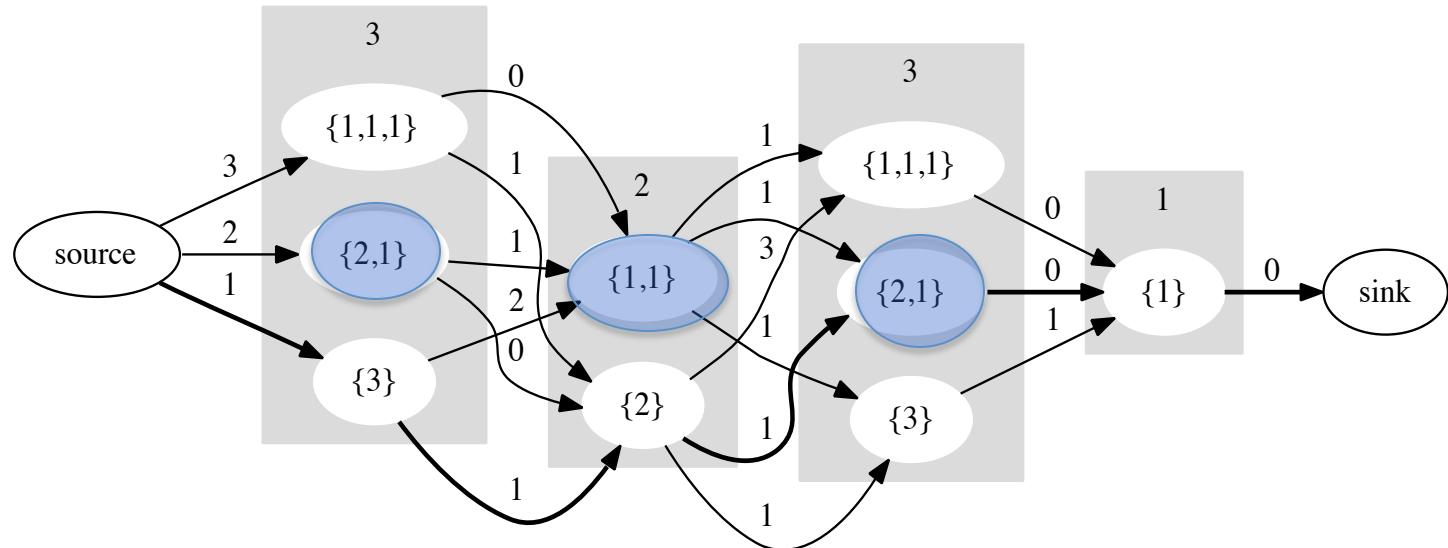


$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,?,?] + 1[0,1,?,?]$$

3- The shortest path model

- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions

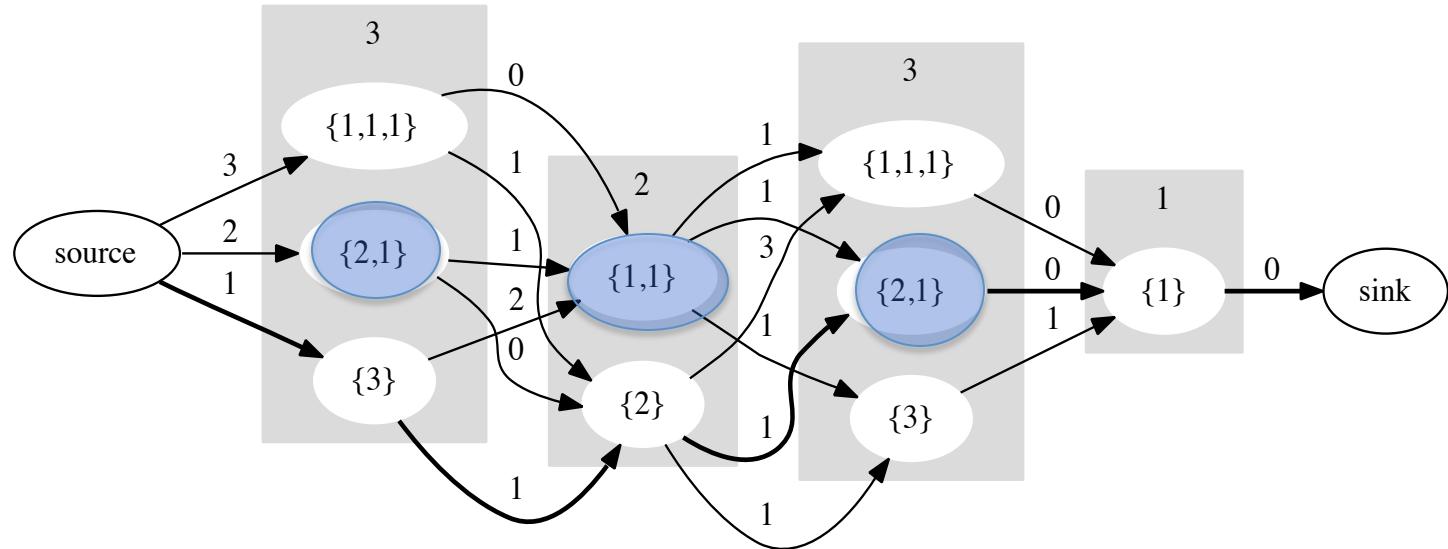


$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,?,?] + 1[0,1,?,?]$$

3- The shortest path model

- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions



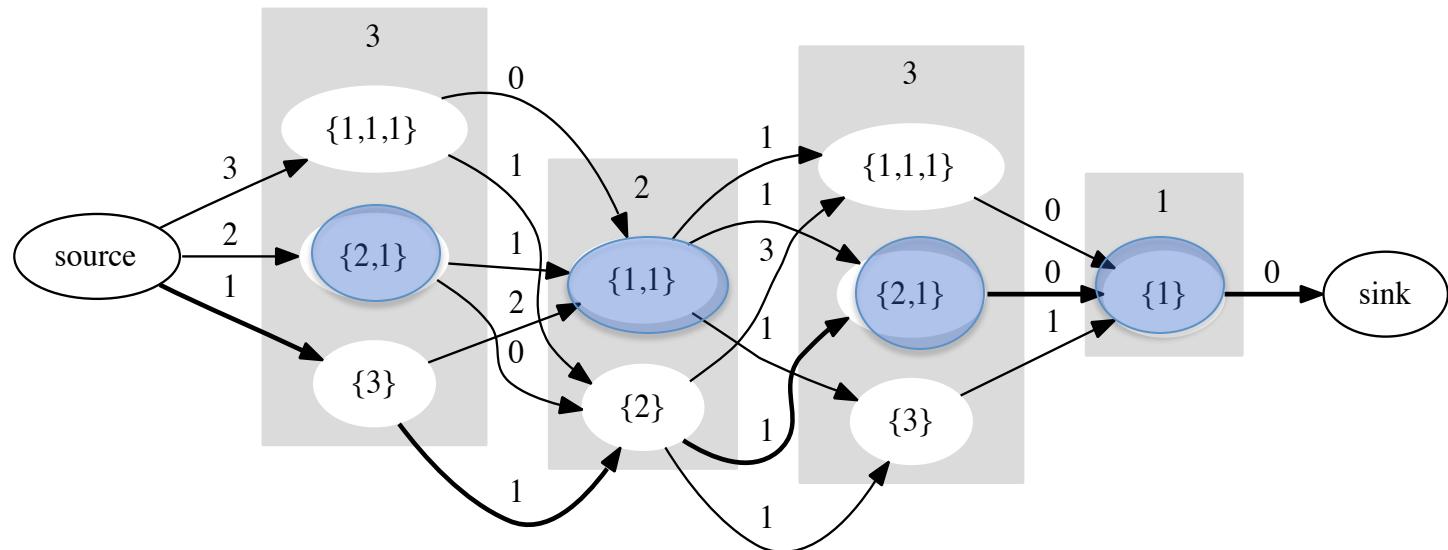
$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,?,?] + 1[0,1,?,?]$$

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- Minimisation of the cardinality for a single line : [3,2,3,1]
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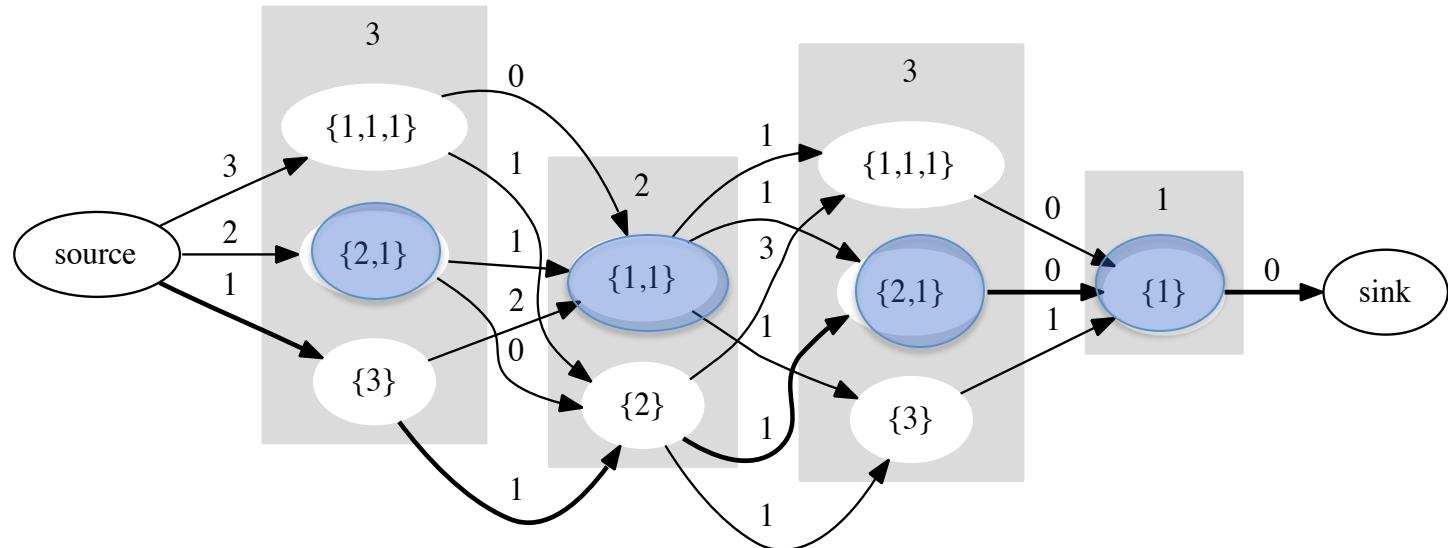
$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

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3- The shortest path model

- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions



$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

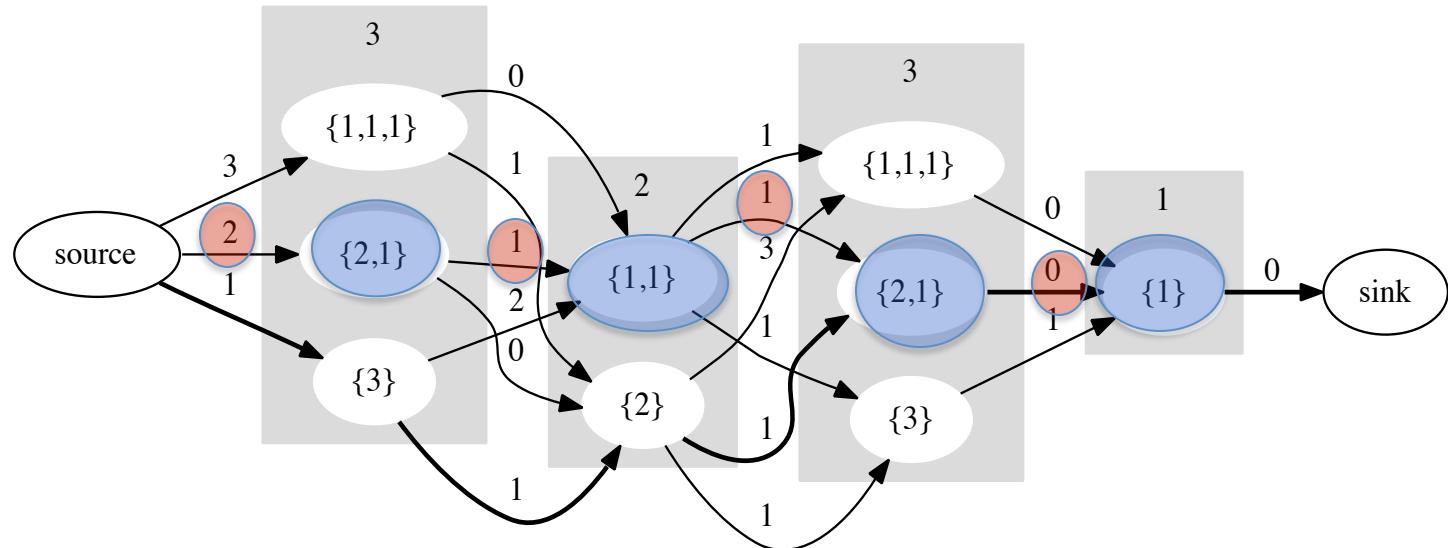
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$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,0,0] + 1[0,1,1,?] + 2[0,0,1,0]$$

$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,0,0] + 1[0,1,1,1] + 2[0,0,1,0]$$

3- The shortest path model

- Minimisation of the cardinality for a single line : [3,2,3,1]
- Explicit representation of the integer partitions



$$[3,2,3,1] = 2[1,?,?,?] + 1[1,?,?,?]$$

$$\text{Cardinality } K = 2 + 1 + 1 + 0 = 4$$

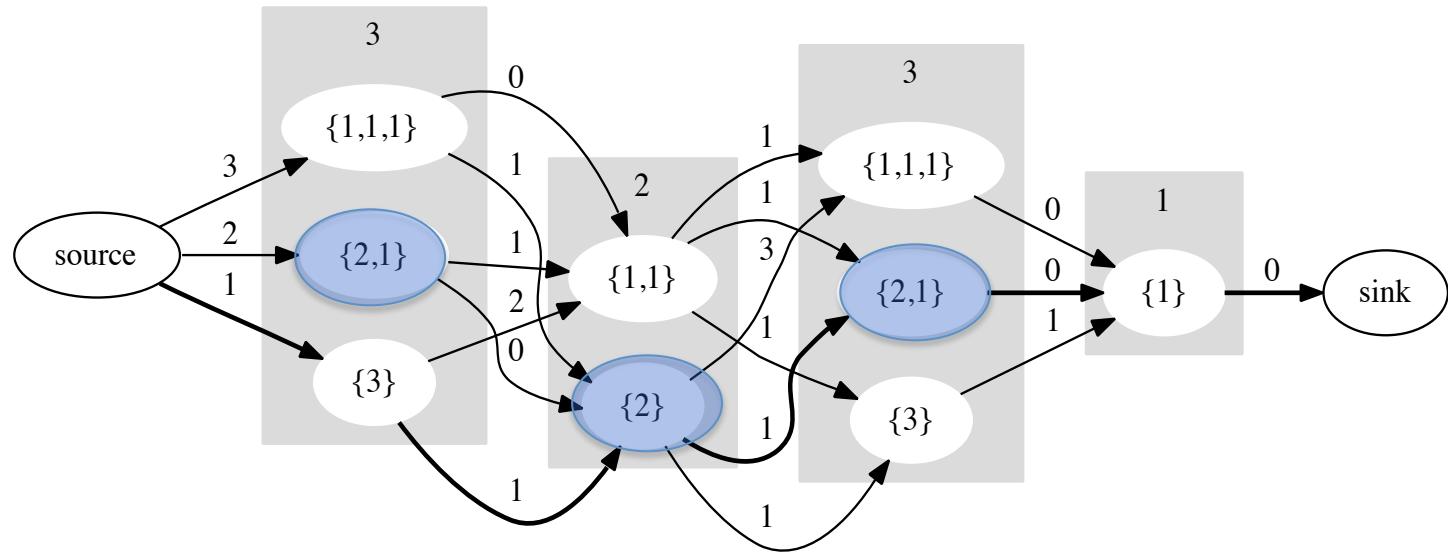
$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,?,?] + 1[0,1,?,?]$$

$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,0,0] + 1[0,1,1,?] + 2[0,0,1,0]$$

$$[3,2,3,1] = 2[1,0,0,0] + 1[1,1,0,0] + 1[0,1,1,1] + 2[0,0,1,0]$$

3- The shortest path model

- A path encodes a decomposition
- The length of the path gives the cardinality



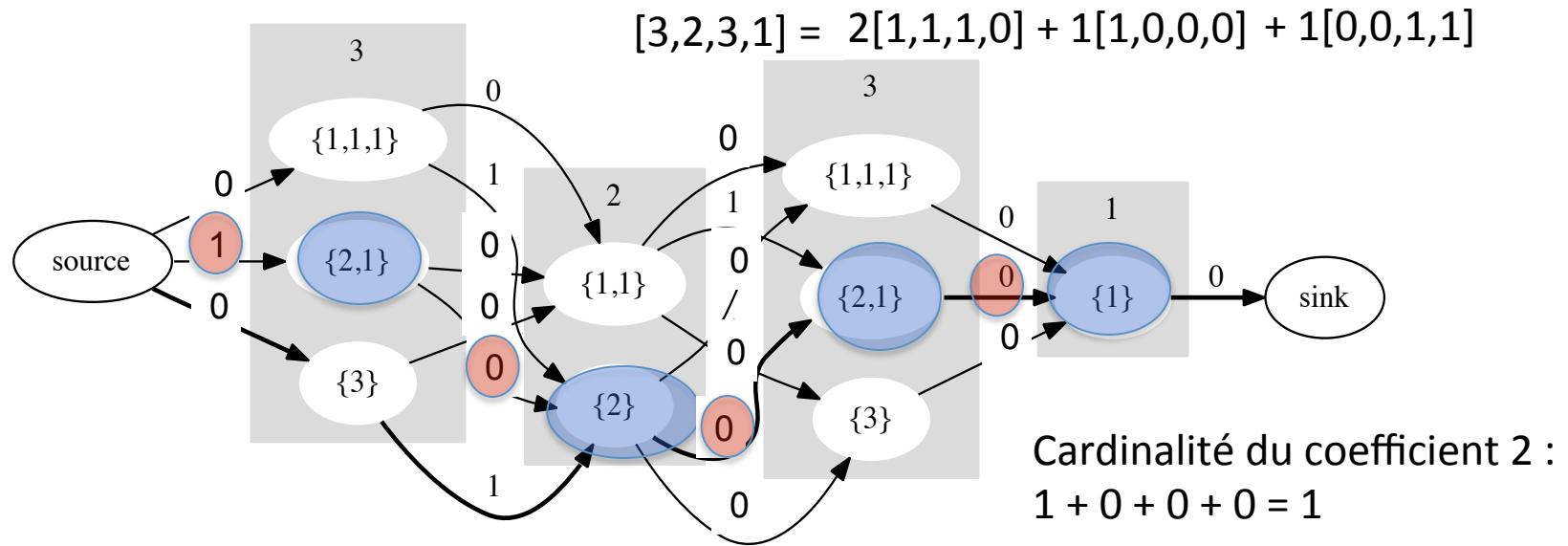
→ A shortest path gives a minimum cardinality decomposition

$$[3,2,3,1] = 2[1,1,1,0] + 1[1,0,0,0] + 1[0,0,1,1]$$

$$K = 3$$

3- The shortest path model

- Costs can be restricted to a particular coefficient:



- Idea: it allows to maintain the minimum number of coefficient « 2 » needed for consecutive ones decomposition

3- The shortest path model

- Representations of the integer partition

- Example with intensity $I = 10$:

$$P \in \{\{10\}, \{9, 1\}, \{8, 2\}, \{8, 1, 1\}, \dots, \{4, 4, 2\}, \dots\}$$

- Occurrence representation:

[Baatar, Boland, Brand, Stuckey CPAIOR'07 / Constraint 2011]

$$Q_{10} = \{0, 1\}, Q_9 = \{0, 1\}, \dots, Q_4 = \{0, 1, 2\}, \dots, Q_1 = \{0, \dots, 10\}$$

$$P = \{4, 4, 2\} \quad \Leftrightarrow \quad Q_4 = 2, Q_2 = 1$$

- The filtering of the value $\{4, 4, 2\}$ from the domain of P can not be expressed on Q

3- The shortest path model

minimise $w_1K + w_2B$ with
 $\forall b \leq M$
 $\forall i \leq m, j \leq n,$

$K \in \{0, \dots, nmM\}, B \in \{B^*, \dots, nmM\}$
 $N_b \in \{0, \dots, nmM\}$
 $P_{ij} \in \{1, \dots, |P(I_{ij})|\}$ Partition variables

CP₁ :

CP₂ :

CP₃ :

$\forall i \leq m,$

CP₄ :

$\forall i \leq m, b \leq M$

CP₅ :

$\forall i \leq m,$

CP₆ :

$\forall i \leq m, \forall j < m \text{ s.t } I_{ij} = I_{i,j+1}$

$$\sum_{b=1}^M b \times N_b = B$$

$$\sum_{b=1}^M N_b = K$$

$$\left\{ \begin{array}{l} \text{SHORTESTPATH}(G_1(i), \{P_{i1}, \dots, P_{in}\}, K) \\ \text{SHORTESTPATH}(G_2(i, b), \{P_{i1}, \dots, P_{in}\}, N_b) \\ \text{SHORTESTPATH}(G_3(i), \{P_{i1}, \dots, P_{in}\}, B) \\ P_{ij} = P_{i,j+1} \end{array} \right.$$

- Shortest Path with M+2 resource constraints (the graph is identical for all constraints)

Synthesis

- Size of the models for a given K and **maximum intensity M**
 - Direct model : $O(KM + 2nmK)$
 - Counter model : $O(MB^* + nmM^2)$
 - Path model : exponential in M
- The level of consistency increases in each model
- More fine-grained domains allow for more reasoning
- Similar idea in MIP: column generation
 - An exponential number of variables can lead to a very strong linear relaxation

Overview of results

- Some results using **CP**:
 - Counter model: 20×20 with max intensity 10 [Baatar, Boland, Brand, Stuckey 07], [Brand 08]
 - Path model: 40×40 with max intensity 10 [Cambazard, O'Mahony, O'Sullivan 09]
- **Dedicated algorithm**:
 - 15×15 with max intensity 10 (up to 10h of computation) [Kalinowski 08]
- Using **Benders decomposition**: [Taskin, Smith, Romeijn, Dempsey ANOR '09]
Clinical instances (around 20×20 with max intensity 20) solved optimally with up to 5.8 h of computation
- Results can be improved using **Lagrangian Relaxation** when intensity is small [Cambazard, O'Mahony, O'Sullivan, 2010]
- Significant improvement using **Branch and Price and constraint propagation** :
 - 80×80 with max intensity 10 [Cambazard, O'Mahony, O'Sullivan, 2012]
 - 20×20 with max intensity 20
 - 12×12 with max intensity 25
 - Clinical instances with up to 10 min of computation



Question the granularity of representation

Outline

1. Choice of domains, *granularity* of the model
2. Illustration on a *toy problem*
 - Pentaminoes
3. Illustration on a real application: multi-leaf sequencing
 - Direct model
 - Counter model
 - Path model
4. Stepping back, looking for a generic answer
 - Set variables
 - MDD consistency
5. Conclusion

4- Stepping back, looking for a generic answer

Set Variables

- Set Variables [Puget, 1992], [Gervet, 1997]
 - Domain is set of sets $D(X) = \{S \mid S \subseteq \{1, 2, 3, 4, 5, 6, 7, 8, 9\}\}$
 - A value is a set $X = \{1, 4, 9\}$

4- Stepping back, looking for a generic answer

Set Variables

- Set Variables [Puget, 1992], [Gervet, 1997]
 - Domain is set of sets $D(X) = \{S \mid S \subseteq \{1, 2, 3, 4, 5, 6, 7, 8, 9\}\}$
 - A value is a set $X = \{1, 4, 9\}$
 - A representation with a lower/upper *bound*: $D(X) = \{S \mid \underline{X} \subseteq S \subseteq \overline{X}\}$

Elements that can still go in the set: $\overline{X} \subseteq \{1, 2, 4, 6, 9\}$

Elements that are in the set: $\underline{X} \subseteq \{4, 9\}$

4- Stepping back, looking for a generic answer

Set Variables

- Set Variables [Puget, 1992], [Gervet, 1997]
 - Domain is set of sets $D(X) = \{S \mid S \subseteq \{1, 2, 3, 4, 5, 6, 7, 8, 9\}\}$
 - A value is a set $X = \{1, 4, 9\}$
 - A representation with a lower/upper *bound*: $D(X) = \{S \mid \underline{X} \subseteq S \subseteq \overline{X}\}$

Elements that can still go in the set: $\overline{X} \subseteq \{1, 2, 4, 6, 9\}$

Elements that are in the set: $\underline{X} \subseteq \{4, 9\}$

- Equivalent to boolean variables:
 - $b_1, b_2, b_6 \in \{0, 1\}$
 - $b_4 = 1, b_9 = 1$
 - $b_3 = 0, b_5 = 0, b_7 = 0, b_8 = 0$

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- Common solver representation adds the cardinality:

$\overline{X} \subseteq \{1, 2, 4, 6, 9\}$ $\underline{X} \subseteq \{4, 9\}$ $K = |X|$

- Some reasoning on K can not be expressed on \underline{X} and \overline{X} alone

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Set Variables

- Length-Lex representation [Gervet and Van-Hentenryck, 2006]
 - Order the sets by cardinality and lexicographically

$\emptyset << \{1\} << \{2\} << \{3\} << \{1, 2\} << \{1, 3\} << \{2, 3\} << \{1, 2, 3\}$

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Classic: $D(X) = \{S \mid \emptyset \subseteq S \subseteq \{1, 2, 3, 4\}\}$ and $K \in \{2, 3\}$ represents $\{\{1, 2\}, \{1, 3\}, \{1, 4\}, \{2, 3\}, \dots, \{2, 3, 4\}\}$ so **9** sets

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Length-Lex: $D(X) = \{S \mid \{1, 4\} << S << \{1, 2, 3\}\}$ represents $\{\{1, 4\}, \{2, 3\}, \{2, 4\}, \{3, 4\}, \{1, 2, 3\}\}$ so **5** sets

4- Stepping back, looking for a generic answer

MDD-consistency

Limit : “constraints communicate through domains”

- All structural relationships among variables are projected onto the domains
- Potential solution space implicitly defined by Cartesian product of variable domains
- How to communicate more information between constraints ?
 - Multi-valued Decision Diagram MDD consistency
[Hooker, Hadzic, Van Hoeve, 2007]
 - Explicit representation of more refined potential solution space
 - Limited width defines **relaxation MDD**

(From Willem-Jan Tutorial)

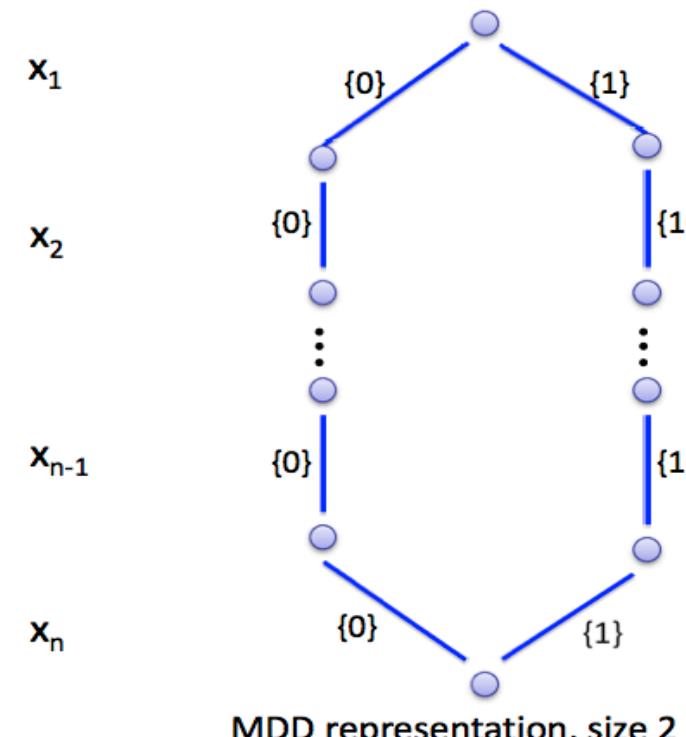
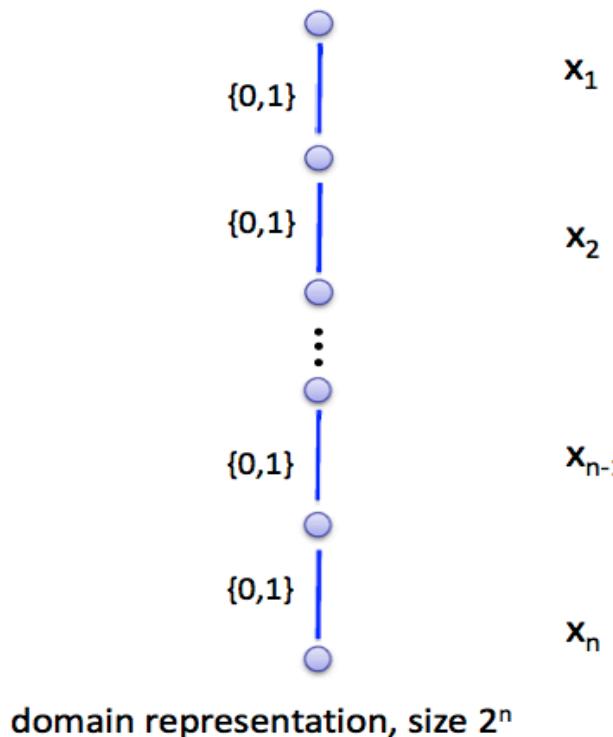
4- Stepping back, looking for a generic answer

MDD-consistency

Limit : “constraints communicate through domains”

AllEqual(x_1, x_2, \dots, x_n), all x_i binary

$$x_1 + x_2 + \dots + x_n \geq n/2$$



(From Willem-Jan Tutorial)

Outline

1. Choice of domains, *granularity* of the model
2. Illustration on a *toy problem*
 - Pentaminoes
3. Illustration on a real application: multi-leaf sequencing
 - Direct model
 - Counter model
 - Path model
4. Stepping back, looking for a generic answer
 - Set variables
 - MDD consistency
5. Conclusion

Conclusion

- A CP model reveals combinatorial structures of the problem:
 - TPP (p-median, hitting-set, k-TSP)
 - Matrix decomposition (shortest path with resource constraints)
- Find out the proper *granularity* where key-reasoning can be expressed
 - Find-out what the problem is made of (what structures) and only then, choose the variables/domains
- Modeling the objective function is often neglected
 - Relatively generic mechanisms that do not require an LP solver exist to reason about costs: Lagrangian Relaxation