

Difference Logic

Satisfiability Checking Seminar

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Outline

- ▶ Main Literature
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- ▶ How to Find a Negative Cycle in a Graph
- ▶ Goldberg-Radzik Heuristic
- ▶ SAT Checking Algorithm for Difference Logic (Sketch)
- ▶ Conclusion

Main Literature

- ▶ [Cotton et al. 2004] Scott Cotton, Eugene Asarin, Oded Maler and Peter Niebert. “**Some progress in satisfiability checking for difference logic**“. In Formal Techniques, Modelling and Analysis of Timed and Fault-Tolerant Systems, pages 263–276. Springer, 2004.
- ▶ [Goldberg+Radzik 1993] Andrew V. Goldberg and Tomasz Radzik. “**A heuristic improvement of the Bellman-Ford algorithm**“. Applied Mathematics Letters, 6(3):3–6, 1993.
- ▶ [Cormen et al. 2009] Thomas H. Cormen, Charles E. Leiserson, Ronald L. Rivest and Clifford Stein. “**Introduction to algorithms**“. MIT press, third edition, 2009.
Note: the chapter 24 “**Single-Source Shortest Paths**“ is relevant for the topic.

Difference Logic

- ▶ Difference logic (DL) is a special case of linear arithmetic (LA) logic.
- ▶ It is a Propositional Logic (PL) enhanced with constraints of the following form:

$$x - y \prec c \quad (1)$$

where x, y are variables, c is a constant and $\prec \in \{<, \leq\}$ is a comparison operator.

- ▶ x, y, c can be defined either over Integers \mathbb{Z} or over Reals \mathbb{R} .

Difference Logic

- ▶ A couple of examples:

$$\phi_1 = (p \vee q) \wedge (p \rightarrow (u - v < 3.3)) \wedge (q \rightarrow (v - w < -5.15)) \quad (2)$$

$$\begin{aligned}\phi_2 = & (u - v < 1) \wedge (v - w < 5) \\ & \wedge (w - x \leq -3) \wedge (x - y < 1) \\ & \wedge (y - z \leq -5) \wedge (y - v \leq 0)\end{aligned} \quad (3)$$

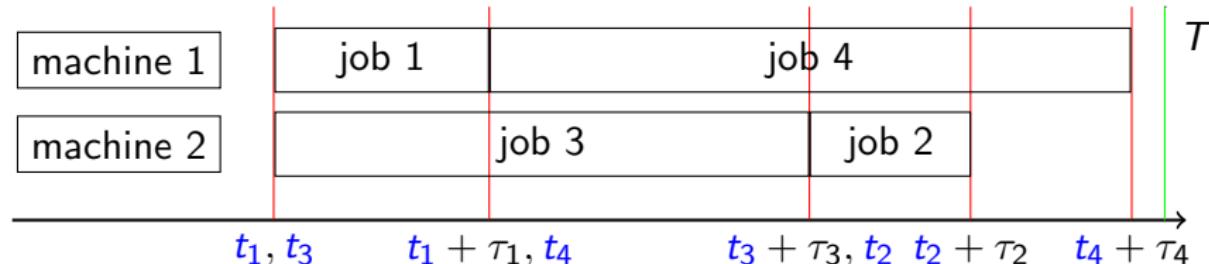
$$\begin{aligned}\phi_3 = & (u - v < 1) \wedge (v - w < 5) \\ & \wedge (w - x \leq -3) \wedge (x - y < -3) \\ & \wedge (y - z \leq -5) \wedge (y - w < 4)\end{aligned} \quad (4)$$

Difference Logic. Special cases

- ▶ $x < c \Leftrightarrow x - 0 < c \Leftrightarrow x - \text{zero} < c$ where *zero* is a **special variable** which, however, **does not change** the algorithm for deciding SAT of DL formula.
- ▶ $x \geq c \Leftrightarrow -x \leq -c \Leftrightarrow 0 - x \leq -c \Leftrightarrow \text{zero} - x \leq -c$
- ▶ $x \neq c \Leftrightarrow ((x < c) \vee (x > c))$ and then see above
- ▶ $x = c \Leftrightarrow \neg((x < c) \vee (x > c))$ and then see above
- ▶ An example:

$$\begin{aligned} & (\nu = -3) \\ & (\neg((\nu < -3) \vee (\nu > -3))) \\ & (\neg((\nu < -3) \vee (-\nu < 3))) \\ & (\neg((\nu - 0 < -3) \vee (0 - \nu < 3))) \\ & (\neg((\nu - \text{zero} < -3) \vee (\text{zero} - \nu < 3))) \end{aligned}$$

Example Problem: Job Scheduling



- ▶ $p_{mj} = \text{True}$ if job j is scheduled on machine m :
e.g. $p_{11} = p_{14} = p_{23} = p_{22} = \text{True}$ for the figure above
- ▶ job i starts at t_i and lasts τ_i
- ▶ a machine cannot process two or more jobs simultaneously:
 $(p_{mi} \wedge p_{mj}) \rightarrow ((t_i + \tau_i \leq t_j) \vee (t_j + \tau_j \leq t_i)) \Leftrightarrow$
 $(p_{mi} \wedge p_{mj}) \rightarrow ((t_i - t_j \leq -\tau_i) \vee (t_j - t_i \leq -\tau_j))$
- ▶ the overall processing time should not exceed T :
 $t_i + \tau_i \leq T \Leftrightarrow t_i - 0 \leq T - \tau_i$

Example Problem: Job Scheduling

$$\phi = \bigwedge_{j=1}^4 (p_{1j} \vee p_{2j}) \quad \wedge$$

each task is executed on at least one machine

$$\bigwedge_{j=1}^4 ((p_{1j} \rightarrow \neg p_{2j}) \wedge (p_{2j} \rightarrow \neg p_{1j})) \quad \wedge$$

each task can be scheduled on one machine only

$$\bigwedge_{j=1}^4 (t_j \geq 0) \wedge \bigwedge_{j=1}^4 (t_j \leq T - \tau_j) \quad \wedge$$

general time constraints

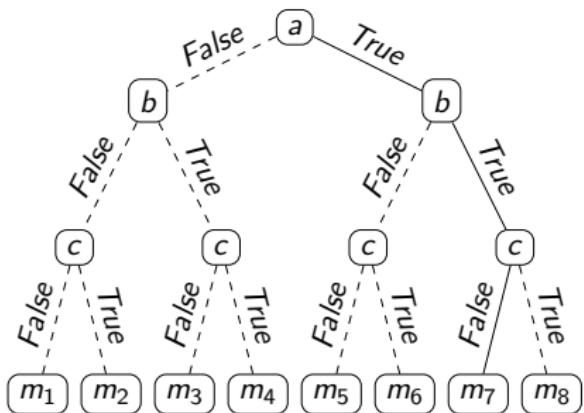
$$\bigwedge_{m=1}^2 \bigwedge_{i=1}^3 \bigwedge_{j=i+1}^4 ((p_{mi} \wedge p_{mj}) \rightarrow ((t_i - t_j \leq -\tau_i) \vee (t_j - t_i \leq -\tau_j)))$$

no time overlap rule

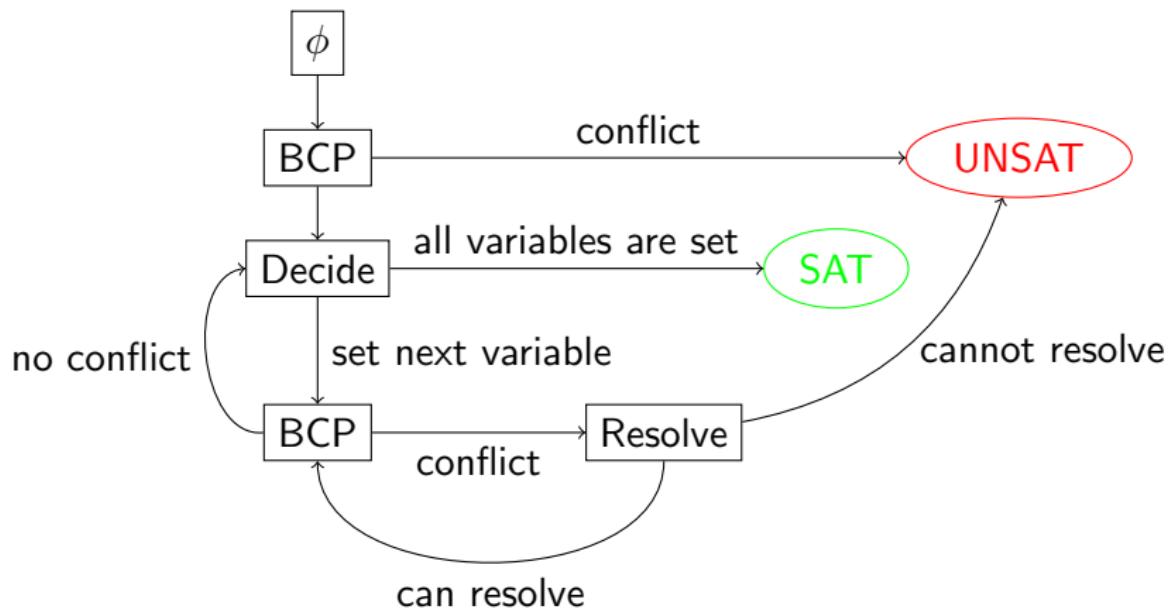
SAT Checking of Propositional Logic

$$\phi = (a \vee b) \wedge (b \vee c) \wedge (c \vee a) \wedge \dots$$

SAT checking = intelligent search in the model space.
The model space can be represented as a tree.



SAT Checking of Propositional Logic



SAT Checking of Difference Logic

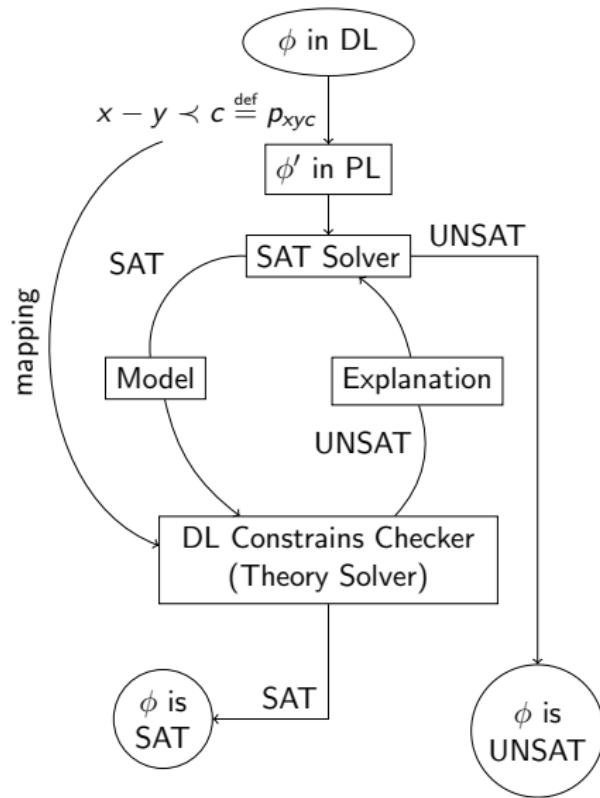


Figure: Lazy approach

SAT Checking of Difference Logic

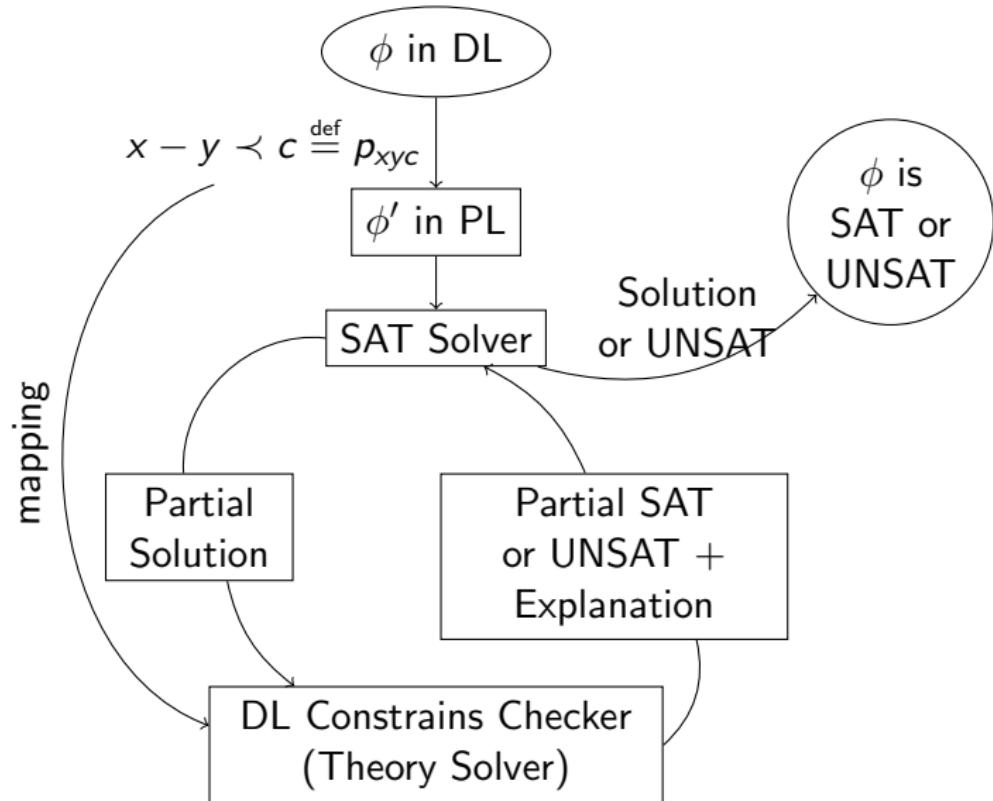
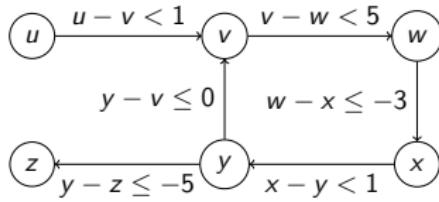


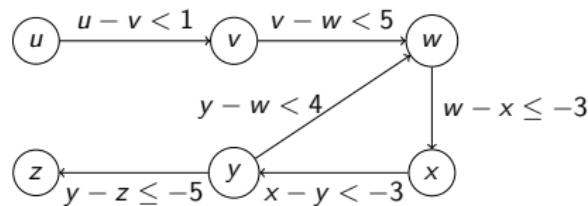
Figure: Incremental approach

Constraint Graph



$$\begin{aligned}\phi_2 = & (u - v < 1) \\ \wedge & (v - w < 5) \\ \wedge & (w - x \leq -3) \\ \wedge & (x - y < 1) \\ \wedge & (y - z \leq -5) \\ \wedge & (y - v \leq 0)\end{aligned}$$

$$\Gamma = (V, E, \text{weight}, \text{op})$$



$$\begin{aligned}\phi_3 = & (u - v < 1) \\ \wedge & (v - w < 5) \\ \wedge & (w - x \leq -3) \\ \wedge & (x - y < -3) \\ \wedge & (y - z \leq -5) \\ \wedge & (y - w < 4)\end{aligned}$$

Negative Cycles in a Constraint Graph

Negative cycle

$$x \rightarrow y \rightarrow w \rightarrow x$$

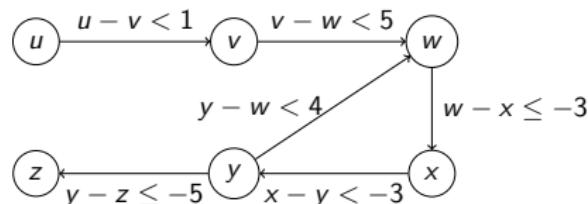
$$x - y < -3$$

$$y - w < -4$$

$$w - x \leq -3$$

$$0 < -2$$

A conflict!

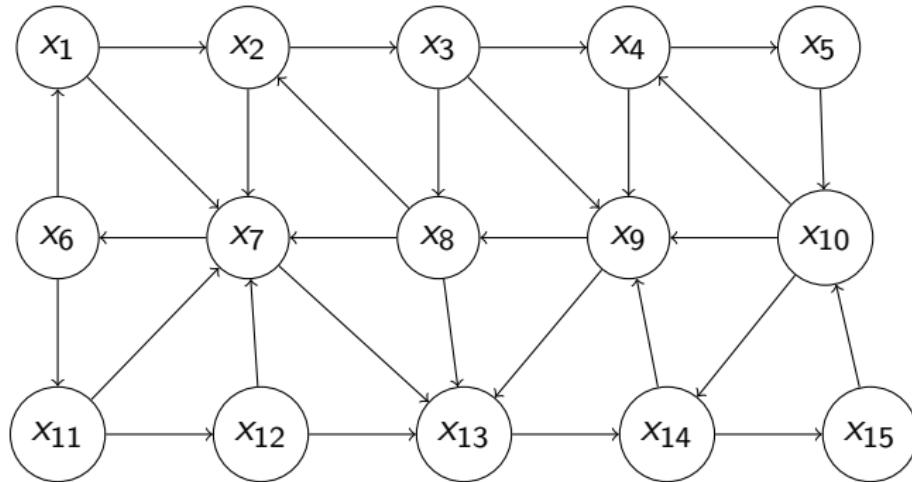


$$\begin{aligned}\phi_3 = & (u - v < 1) \\ \wedge & (v - w < 5) \\ \wedge & (w - x \leq -3) \\ \wedge & (x - y < -3) \\ \wedge & (y - z \leq -5) \\ \wedge & (y - w < 4)\end{aligned}$$

How to Find a Negative Cycle in a Graph

- ▶ First idea: enumerate all cycles
 - ▶ and check if they are negative
($0 \prec c$ conflict clause where $c < 0$ and $\prec \in \{<, \leq\}$)
 - ▶ or they have zero weight and an edge with a strict inequality
($0 < 0$ conflict clause)
- ▶ Any problems with this approach?

How to Find a Negative Cycle in a Graph



- ▶ **Problem:** a graph can have an enormous number of cycles
- ▶ E.g. extreme case: fully connected *directed* graph with n vertices
 - ▶ Number of *simple* cycles = $\sum_{i=2}^n \binom{i}{n} \cdot (i - 1)!$
 - ▶ Factorial grows even faster than exponent \Rightarrow the problem becomes intractable.

How to Find a Negative Cycle in a Graph

- ▶ Use Bellman-Ford algorithm for this task [Cormen et al. 2009]
 - ▶ $O(|V| \cdot |E|)$ time complexity

BELLMAN-FORD(graph $\Gamma = (V, E, \text{weight})$, source vertex $s \in V$)

- 1 **for** each vertex $x \in V$
- 2 **do** $d(x) = \infty$
- 3 $d(s) = 0$
- 4 **for** $i = 1$ to $|V| - 1$
- 5 **do for** each edge $(x, y) \in E$
- 6 **do if** $d(x) + \text{weight}(x, y) < d(y)$
- 7 **then** $d(y) = d(x) + \text{weight}(x, y)$
- 8 **for** each edge $(x, y) \in E$
- 9 **do if** $d(x) + \text{weight}(x, y) < d(y)$
- 10 **then return** *False*
- 11 **return** *True*

How to Find a Negative Cycle in a Graph

- ▶ [Cotton et al. 2004] uses the **admissible graph** Γ_d to find a negative or zero weight cycle in the original constraint graph Γ
- ▶ Terminology:
 - ▶ Reduced cost function $r(x, y) = \text{weight}(x, y) + d(x) - d(y)$
 - ▶ Admissible edge: $r_d(x, y) \leq 0$
 - ▶ Admissible graph Γ_d – a graph consisting of admissible edges
- ▶ Implications:
 - ▶ Γ_d is **dynamic** because it depends on d which changes during the execution of the algorithm
 - ▶ If $r(x, y) < 0$ then the edge (x, y) can be "relaxed" i.e. used to improve $d(y)$
 - ▶ Γ_d consists of edges which might potentially be used to improve d
 - ▶ Intuition: if Γ_d has a cycle then this cycle might be used to update d infinitely

How to Find a Negative Cycle in a Graph

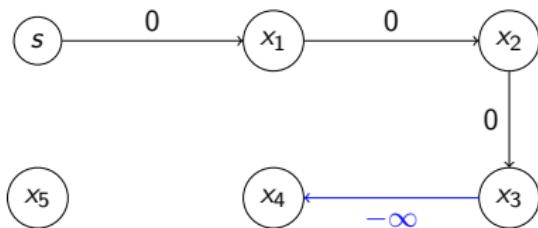
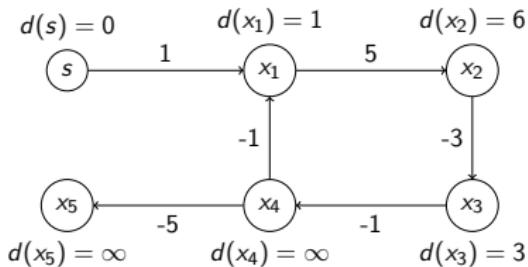


Figure: Γ_d

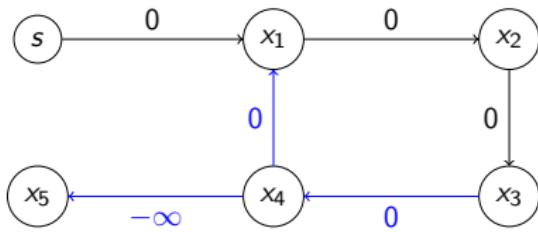
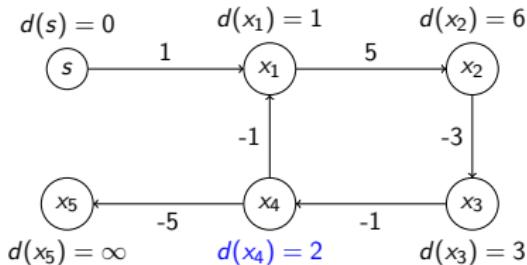
Figure: Γ

$$r(x, y) = \text{weight}(x, y) + d(x) - d(y)$$

$$\begin{array}{lll} r(s, x_1) = 0 & r(x_1, x_2) = 0 & r(x_2, x_3) = 0 \\ r(x_3, x_4) = -\infty & r(x_4, x_1) = \infty & r(x_4, x_5) = \emptyset \end{array}$$

Γ_d has no cycles. Let us relax the edge (x_3, x_4)

How to Find a Negative Cycle in a Graph



$$r(x, y) = \text{weight}(x, y) + d(x) - d(y)$$

$$\begin{array}{lll} r(s, x_1) = 0 & r(x_1, x_2) = 0 & r(x_2, x_3) = 0 \\ r(x_3, x_4) = 0 & r(x_4, x_1) = 0 & r(x_4, x_5) = -\infty \end{array}$$

Now Γ_d has a cycle: $x_1 \rightarrow x_2 \rightarrow x_3 \rightarrow x_4 \rightarrow x_1$. This cycle in Γ has indeed zero weight.

How to Find a Negative Cycle in a Graph

Theorem

Given a constraint graph Γ and a series of distance estimating functions $(d_0, d_1, d_2, d_3, \dots)$, Γ has a negative or zero cycle if and only if Γ_d has a cycle under some distance estimate d_k .

Proof.

Use “proof-by-contradiction” approach.

⇒ Use the following fact inferred from [Cormen et al. 2009].

When Γ has a negative cycle then the series $(d_0, d_1, d_2, d_3, \dots)$ will never converge.

⇐ Cycle is in Γ_d therefore all its edges are **admissible** and therefore $d(x_i) + \text{weight}(x_i, x_{i+1}) \leq d(x_{i+1})$. Sum the latter inequality along all the edges of the cycle and show that the cycle's weight will be non-positive: $\sum_{i=0}^{n-1} \text{weight}(x_i, x_{i+1}) \leq 0$

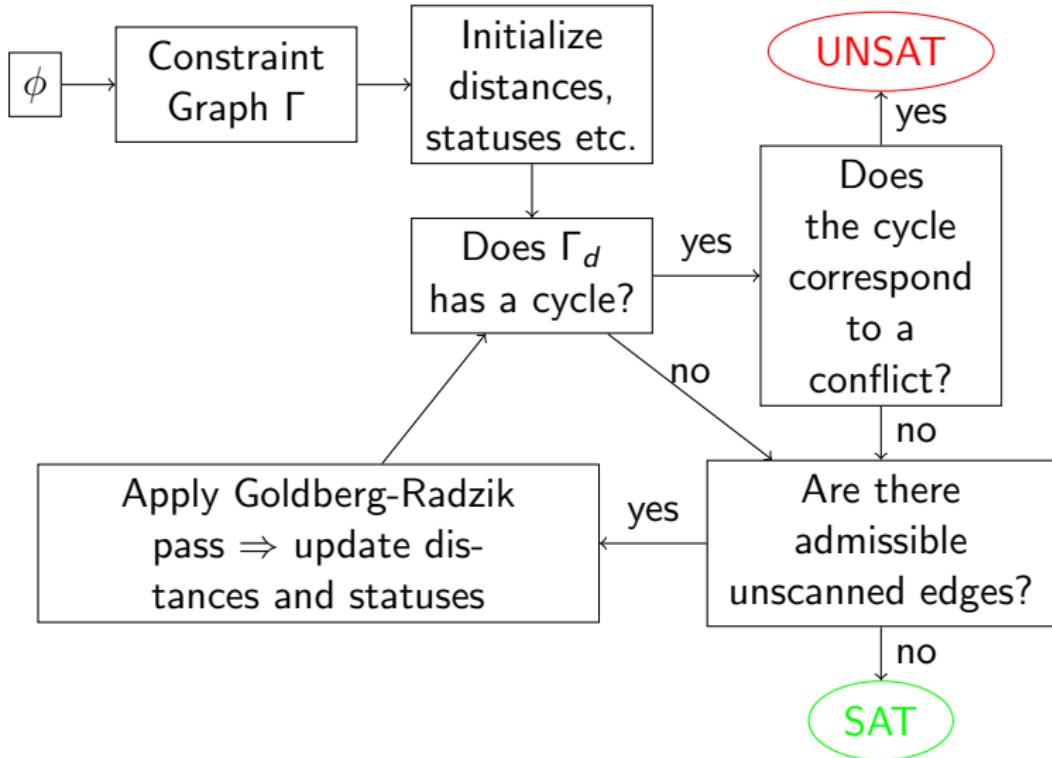
For the full proof please see my seminar paper or [Cotton et al. 2004].



Goldberg-Radzik Heuristic

- ▶ [Goldberg+Radzik 1993] suggests a heuristic to speed up Bellman-Ford algorithm in practical cases.
- ▶ The theoretical upper bound stays the same: $O(|V| \cdot |E|)$
- ▶ Idea:
 - ▶ Mark vertices as “unreached”, “labeled” and “scanned” (vertex status)
 - ▶ In the beginning of each pass take vertices that have at least one outgoing admissible edge – set B
 - ▶ Also, mark those vertices that have no outgoing admissible edges as “scanned”
 - ▶ Calculate set A – unexplored vertices (i.e. “unreached”) which are reachable from B in Γ_d
 - ▶ Sort A topologically using Γ_d as the input graph
 - ▶ Execute a pass:
 - ▶ For each vertex in A relax all outgoing admissible edges (of course, if they can be relaxed i.e. if $r(x, y) < 0$)
 - ▶ Execute passes until all the vertices are scanned

SAT Checking Algorithm for Difference Logic (Sketch)



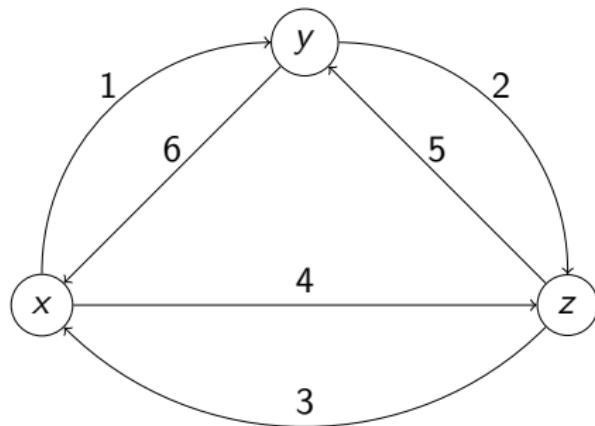
Conclusion

- ▶ Many timing problems (logistics, planning, scheduling, circuits checking) can be expressed in DL. Therefore it is important to have an efficient algorithm for checking SAT of a DL formula.
- ▶ Conjunction of DL constraints can be represented by a constraint graph Γ .
 - ▶ A negative cycle corresponds to a conflict $0 \prec c$ where $c < 0$ and $\prec \in \{<, \leq\}$.
 - ▶ A zero weight cycle with a strict inequality edge corresponds to a conflict $0 < 0$.
- ▶ There is no need to enumerate all cycles in Γ . Bellman-Ford algorithm can be used to detect a negative cycle in $O(|V| \cdot |E|)$ operations.
- ▶ A cycle in admissible graph Γ_d corresponds to a negative or zero weight cycle in the corresponding constraint graph Γ .

Thank you

Thank you for your attention

Backup Slide. Number of simple cycles formula explained



- ▶ a fully connected *directed* graph with n vertices.
- ▶ Number of *simple* cycles =
 $\sum_{i=2}^n \binom{i}{n} \cdot (i - 1)!$

- ▶ Example for $i = 3$
(Figure on the left)
- ▶ There are $i! = 6$ permutations of the vertices which describe 2 cycles:

$(x, y, z), (y, z, x), (z, x, y)$
 $(x, z, y), (z, y, x), (y, x, z)$

- ▶ Each cycle is described by i permutations which can be produced from each other by **shifting**. Therefore, there are $\frac{i!}{i} = (i - 1)!$ cycles.