

Difference Constraints

Adapted from the CLRS book slides

DIFFERENCE CONSTRAINTS

Special case of linear programming.

Given a set of inequalities of the form $x_j - x_i \leq b_k$.

- x 's are variables, $1 \leq i, j \leq n$,
- b 's are constants, $1 \leq k \leq m$.

Want to find a set of values for the x 's that satisfy all m inequalities, or determine that no such values exist. Call such a set of values a ***feasible solution***.

EXAMPLE

$$x_1 - x_2 \leq 5$$

$$x_1 - x_3 \leq 6$$

$$x_2 - x_4 \leq -1$$

$$x_3 - x_4 \leq -2$$

$$x_4 - x_1 \leq -3$$

Solution: $x = (0, -4, -5, -3)$

Also: $x = (5, 1, 0, 2) = [\text{above solution}] + 5$

EXAMPLE APPLICATION

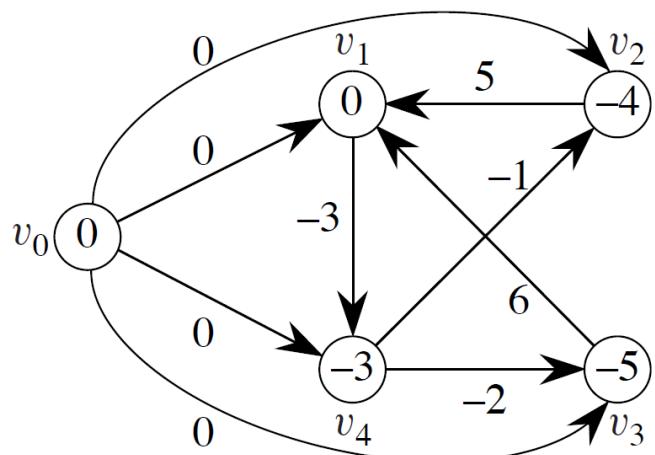
x_i are times when events are to occur.

- Suppose that event x_j must occur after event x_i occurs but no more than b_k time units after event x_i occurs. Get constraints $x_j - x_i \geq 0$, which is equivalent to $x_i - x_j \leq 0$, and $x_j - x_i \leq b_k$.
- What if x_j must occur at least b_k time units after x_i ? Get $x_j - x_i \geq b_k$, which is equivalent to $x_i - x_j \leq -b_k$.

CONSTRAINT GRAPH

$G = (V, E)$, weighted, directed.

- $V = \{v_0, v_1, v_2, \dots, v_n\}$: one vertex per variable + v_0
- $E = \{(v_i, v_j) : x_j - x_i \leq b_k \text{ is a constraint}\} \cup \{(v_0, v_1), (v_0, v_2), \dots, (v_0, v_n)\}$
- $w(v_0, v_j) = 0$ for all $j = 1, 2, \dots, n$
- $w(v_i, v_j) = b_k$ if $x_j - x_i \leq b_k$



THEOREM

Given a system of difference constraints, let $G = (V, E)$ be the corresponding constraint graph.

1. If G has no negative-weight cycles, then

$$x = (\delta(v_0, v_1), \delta(v_0, v_2), \dots, \delta(v_0, v_n))$$

is a feasible solution.

2. If G has a negative-weight cycle, then there is no feasible solution.

HOW TO FIND A FEASIBLE SOLUTION

1. Form constraint graph.

- $n + 1$ vertices.
- $m + n$ edges.
- $\Theta(m + n)$ time.

2. Run BELLMAN-FORD from v_0 .

- $O((n + 1)(m + n)) = O(n^2 + nm)$ time.

3. BELLMAN-FORD returns FALSE \Rightarrow no feasible solution.

BELLMAN-FORD returns TRUE \Rightarrow set $x_i = \delta(v_0, v_i)$ for all $i = 1, 2, \dots, n$.