# SMT-Based Weighted Model Integration

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#### Goal

- Efficiently perform probabilistic inference in hybrid domains
  - both Boolean and continuous variables
  - arithmetical and logical constraints
- Using SMT-based Weighted Model Integration.

- Weighted Model Counting (WMC) [10] [Chavira & Darwiche, AlJ 2008]
  - SAT-based probabilistic inference in Boolean domains
- Weighted Model Integration (WMI) [8] [Belle, Passerini & Van den Broeck, IJCAI 2015]
  - SMT-based probabilistic inference in hybrid domains (Boolean+arithmetic)
- Weighted Model Integration, revisited [19, 20] [Morettln, Passerini & Sebastiani, IJCAI 2017, AIJ 2019
  - WMI reformulated from scratch, novel SMT-based algorithms

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## **Outline**

- Background
- Weighted Model Integration, Revisited
- SMT-Based WMI Computation
- A Case Study: The Road Network Problem
- Experimental Evaluations
- Ongoing and Future Work

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# Weighted Model Counting

### **Definition (Weighted Model Count)**

Let  $\varphi$  be a propositional formula on  $\mathbf{A} \stackrel{\text{def}}{=} \{A_1,...,A_M\}$  and let w be a function associating a non-negative weight to each literal on  $Atoms(\varphi)$ . Then the Weighted Model Count of  $\varphi$  is:

$$\mathsf{WMC}(\varphi, \mathbf{w}) = \sum_{\mu \in \mathit{TTA}(\varphi)} \prod_{\ell \in \mu} \mathbf{w}(\ell).$$

### Proposition ([10, 8]

The probability of a query q given evidence e in a Boolean Markov Network N is computed as

$$\mathit{Pr}_{\mathsf{N}}(q|e) = rac{\mathit{WMC}(q \wedge e \wedge \Delta, w)}{\mathit{WMC}(e \wedge \Delta, w)}, \quad \textit{where $\Delta$ encodes $\mathsf{N}$ and $w$ the potential.}$$

### Many efficient computing techniques

- based on knowledge compilation [12, 21] or exhaustive DPLL search [23]
- improved by component caching techniques [22, 6]

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$$\mathsf{WMI}_{\mathsf{old}}(\varphi, \textit{\textbf{w}}) = \sum_{\mu \in \mathcal{TTA}(\varphi)} \int_{\mu^{\mathcal{LRA}}} \prod_{\ell \in \mu} \textit{\textbf{w}}(\ell) \; \mathrm{d}\mathbf{x}, \quad \textit{\textbf{s.t.}} \; \mu \stackrel{\mathsf{def}}{=} \mu^{\mathbf{A}} \wedge \mu^{\mathcal{LRA}}$$

Note:  $\langle \varphi, \mathbf{w} \rangle$  implicitly defines an un-normalized probability distribution

If  $P(\mathbf{x})$  is polynomial and  $\mu^{\mathcal{LRA}}(\mathbf{x})$  is a conjunction of linear constraints, then  $\int_{\mu\mathcal{LRA}} P(\mathbf{x}) \, d\mathbf{x}$  can be exactly computed [7] (e.g., by LATTE INTEGRALE [18])

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# Weighted Model Integration - Example

### Example

$$\varphi \stackrel{\text{def}}{=} (A_2 \to ((1 \le x) \land (x \le 3))) \land (A_3 \to (\neg (x \le 3) \land (x \le 5)))$$

$$\land (A_1 \leftrightarrow (\neg A_2 \land \neg A_3)) \land (1 \le x) \land (x \le 5).$$

Let  $w(A_1) = 0.1$ ,  $w(A_2) = (0.25 \cdot x - 0.25)$ ,  $w(A_3) = (1.25 - 0.25 \cdot x)$ , w(I) = 1 for the others.

$$TTA(\varphi) = \begin{cases} A_{1} \land \neg A_{2} \land \neg A_{3} \land & (1 \le x) \land & (x \le 5) \land (x \le 3), \\ A_{1} \land \neg A_{2} \land \neg A_{3} \land & (1 \le x) \land & (x \le 5) \land \neg (x \le 3), \\ \neg A_{1} \land A_{2} \land \neg A_{3} \land & (1 \le x) \land & (x \le 5) \land \neg (x \le 3), \\ \neg A_{1} \land \neg A_{2} \land A_{3} \land & (1 \le x) \land & (x \le 5) \land \neg (x \le 3), \\ \neg A_{1} \land \neg A_{2} \land A_{3} \land & (1 \le x) \land & (x \le 5) \land \neg (x \le 3) \end{cases}$$

$$WMI_{old}(\varphi, w) = \int_{(1 \le x) \land (x \le 5) \land (x \le 3)} w(A_{1}) \, dx + \int_{(1 \le x) \land (x \le 5) \land \neg (x \le 3)} w(A_{1}) \, dx + \int_{(1 \le x) \land (x \le 5) \land \neg (x \le 3)} w(A_{3}) \, dx$$

$$= \int_{[1,3]} 0.1 \, dx + \int_{(3,5]} 0.1 \, dx + \int_{[1,3]} 0.25 \cdot x - 0.25 \, dx + \int_{(3,5]} 1.25 - 0.25 \cdot x \, dx = (...) = 1.4$$

Models an unnormalized distribution over x in [1, 5], which:

- is uniform with w = 0.1 if  $A_1$  is true
- is modeled as a triangular distribution with mode w = 0.5 at x = 3 otherwise.

s.

# Weighted Model Integration - Example (cont.)

### Example

Given the previous unnormalized distribution  $\langle \varphi, w \rangle$  and the information that  $A_1 = \bot$  (evidence), the probability that  $x \le 2$  (query) is:

$$P_{(\varphi,w)}(x \le 2|A_1 = \bot) = \frac{\mathsf{WMI}_{\mathsf{old}}(\varphi \land \neg A_1 \land (x \le 2), w)}{\mathsf{WMI}_{\mathsf{old}}(\varphi \land \neg A_1, w)} = \frac{0.125}{1.0} = 0.125$$

$$\begin{aligned} \mathsf{WMI}_{\mathsf{old}}(\varphi \wedge \neg A_1, w) &= \int_{(1 \leq x) \wedge (x \leq 5) \wedge (x \leq 3)} w(A_2) \; \mathrm{d}x + \int_{(1 \leq x) \wedge (x \leq 5) \wedge \neg (x \leq 3)} w(A_3) \; \mathrm{d}x \\ &= \int_{[1,3]} 0.25 \cdot x - 0.25 \; \mathrm{d}x + \int_{(3,5]} 1.25 - 0.25 \cdot x \; \mathrm{d}x = (...) = 1.0 \\ \mathsf{WMI}_{\mathsf{old}}(\varphi \wedge \neg A_1 \wedge (x \leq 2), w) &= \int_{(1 \leq x) \wedge (x \leq 5) \wedge (x \leq 3) \wedge (x \leq 2)} w(A_2) \; \mathrm{d}x \\ &= \int_{[1,2]} 0.25 \cdot x - 0.25 \; \mathrm{d}x = (...) = 0.125 \end{aligned}$$

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# Basic case: WMI Without Atomic Propositions

#### **Definition**

Assume  $\varphi$  does not contain atomic propositions and  $w : \mathbb{R}^N \longmapsto \mathbb{R}^+$ . Then we define the Weighted Model Integral of w over  $\varphi$  on  $\mathbf{x}$  as:

$$\mathsf{WMI}_{\mathsf{nb}}(\varphi, w | \mathbf{x}) \stackrel{\mathsf{def}}{=} \int_{\varphi(\mathbf{x})} w(\mathbf{x}) \, d\mathbf{x},$$

"nb" meaning "no-Booleans", that is, as the integral of  $w(\mathbf{x})$  over the set  $\{\mathbf{x} \mid \varphi(\mathbf{x}) \text{ is true}\}$ .

### Proposition

$$\begin{split} \mathsf{WMI}_\mathsf{nb}(\varphi, w | \mathbf{x}) &= \sum_{\mu^{\mathcal{LRA}} \in \mathcal{TIA}(\varphi)} \mathsf{WMI}_\mathsf{nb}(\mu^{\mathcal{LRA}}, w | \mathbf{x}) \\ &= \sum_{\mu^{\mathcal{LRA}} \in \mathcal{TIA}(\varphi)} \mathsf{WMI}_\mathsf{nb}(\mu^{\mathcal{LRA}}, w | \mathbf{x}). \end{split}$$

Note:  $\mathsf{WMI}_{\mathsf{nb}}(\mu^{\mathcal{LRA}}, w|\mathbf{x}) \stackrel{\scriptscriptstyle def}{=} \int_{\mu^{\mathcal{LRA}}(\mathbf{x})} w(\mathbf{x}) \; \mathrm{d}\mathbf{x} \; can \; be \; computed \; exactly \; if \; w(\mathbf{x}) \; is \; polynomial \; [7]$ 

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Note:  $\mathsf{WMI}_{\mathsf{nb}}(\mu^{\mathcal{LRA}}, w | \mathbf{x}) \stackrel{\text{\tiny def}}{=} \int_{\mu^{\mathcal{LRA}}(\mathbf{x})} w(\mathbf{x}) \, \mathrm{d}\mathbf{x}$  can be computed exactly if  $w(\mathbf{x})$  is polynomial [7].

# General Case: WMI With Atomic Propositions

#### Definition

We consider a  $\mathcal{LRA}$ -formula  $\varphi(\mathbf{x}, \mathbf{A})$  and  $w(\mathbf{x}, \mathbf{A})$  s.t.  $w : \mathbb{R}^N \times \mathbb{B}^M \longrightarrow \mathbb{R}^+$ . The Weighted Model Integral of w over  $\varphi$  is defined as follows:

$$\mathsf{WMI}(\varphi, w | \mathbf{x}, \mathbf{A}) \stackrel{\text{def}}{=} \sum_{\mu^{\mathbf{A}} \in \mathbb{B}^{M}} \mathsf{WMI}_{\mathsf{nb}}(\varphi_{[\mu^{\mathbf{A}}]}, w_{[\mu^{\mathbf{A}}]} | \mathbf{x}) = \sum_{\mu^{\mathbf{A}} \in \mathbb{B}^{M}} \sum_{\mu^{\mathcal{L}\mathcal{R}, \mathcal{A}} \in \mathcal{TA}(\varphi_{[\mu^{\mathbf{A}}]})} \int_{\mathcal{L}\mathcal{R}, \mathcal{A}(\mathbf{x})} w_{[\mu^{\mathbf{A}}]}(\mathbf{x}) \ \mathrm{d}\mathbf{x},$$

- the  $\mu^{\mathbf{A}}$ 's are all total truth assignments on  $\mathbf{A}$ ,
- $\varphi_{[\mu^{\mathbf{A}}]}(\mathbf{x})$  denotes (any formula equivalent to) the formula obtained from  $\varphi$  by substituting every Boolean value  $A_i$  with its truth value in  $\mu^{\mathbf{A}}$  (thus  $\varphi_{[\mu^{\mathbf{A}}]}: \mathbb{R}^N \longmapsto \mathbb{B}$ )
- $w_{[\mu^A]}(\mathbf{x})$  is w computed on  $\mathbf{x}$  and on the truth values of  $\mu^A$  ( $w_{[\mu^A]}: \mathbb{R}^N \longmapsto \mathbb{R}^+$  if  $\mu^A$  total)

#### Note

- $w(\mathbf{x}, \mathbf{A})$  generic, not restricted in the form of products of weighs on literals of  $\varphi$ .
- if  $w_{[\mu^{\mathbf{A}}]}(\mathbf{x})$  polynomial for every  $\mu^{\mathbf{A}}$ , then  $\int_{\mathcal{LRA}(\mathbf{x})} w_{[\mu^{\mathbf{A}}]}(\mathbf{x}) d\mathbf{x}$  can be computed exactly

# WMI - Example

### Example

Let

$$\bullet \varphi \stackrel{\text{def}}{=} (A \leftrightarrow (x \ge 0)) \land (x \ge -1) \land (x \le 1),$$

• 
$$w(x, A) \stackrel{\text{def}}{=} \llbracket \text{If } A \text{ Then } x \text{ Else } -x \rrbracket.$$

Then:

• If 
$$\mu^{\mathbf{A}} \stackrel{\text{def}}{=} \{\neg A\}$$
, then  $\varphi_{[\mu^{\mathbf{A}}]} = \neg(x \ge 0) \land (x \ge -1) \land (x \le 1)$  and  $w_{[\mu^{\mathbf{A}}]} = -x$ .

• If 
$$\mu^{\mathbf{A}} \stackrel{\text{def}}{=} \{ A \}$$
, then  $\varphi_{[\mu^{\mathbf{A}}]} = (x \ge 0) \land (x \ge -1) \land (x \le 1)$  and  $w_{[\mu^{\mathbf{A}}]} = x$ .

Thus,

$$\begin{aligned} \mathsf{WMI}(\varphi, w | \mathbf{x}, \mathbf{A}) & \stackrel{\text{def}}{=} & \mathsf{WMI}_{\mathsf{nb}}(\varphi_{[\{\neg A\}]}, w_{[\{\neg A\}]} | x) + \mathsf{WMI}_{\mathsf{nb}}(\varphi_{[\{A\}]}, w_{[\{A\}]} | x) \\ & = & \int_{[-1,0)} -x \, \mathrm{d}x + \int_{[0,1]} x \, \mathrm{d}x \\ & = & \frac{1}{2} + \frac{1}{2} = 1. \end{aligned}$$

# Some Results on WMI

### Proposition

Given  $\mathbf{x}$ ,  $\mathbf{A}$ ,  $w(\mathbf{x},\mathbf{A})$ ,  $\varphi(\mathbf{x},\mathbf{A})$  and  $TTA(\varphi)$  as above, we have that:

$$\mathsf{WMI}(\varphi, w | \mathbf{x}, \mathbf{A}) = \sum_{\mu^{\mathbf{A}} \wedge \mu^{\mathcal{LRA}} \in \mathcal{TTA}(\varphi)} \mathsf{WMI}_{\mathsf{nb}}(\mu^{\mathcal{LRA}}, w_{[\mu^{\mathbf{A}}]} | \mathbf{x}) = \sum_{\mu^{\mathbf{A}} \wedge \mu^{\mathcal{LRA}} \in \mathcal{TTA}(\varphi)} \int_{\mu^{\mathcal{LRA}}(\mathbf{x})} w_{[\mu^{\mathbf{A}}]}(\mathbf{x}) \, d\mathbf{x}$$

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Given  $\mathbf{x}$ ,  $\mathbf{A}$ ,  $w(\mathbf{x},\mathbf{A})$ ,  $\varphi(\mathbf{x},\mathbf{A})$  and  $TTA(\varphi)$  as above, we have that:

- enumerate only  $\mathcal{LRA}$ -consistent  $\mu^{\mathbf{A}} \wedge \mu^{\mathcal{LRA}}$ 's propositionally satisfying  $\varphi$
- enumerate only  $\mu^{\mathbf{A}}$ 's for which exists a  $\mathcal{LRA}$ -consistent (partial)  $\mu^{\mathcal{LRA}}$  s.t.  $\mu^{\mathbf{A}} \wedge \mu^{\mathcal{LRA}} \models_{\mathbb{B}} \varphi$

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# Feasibly computable WMIs: FIUC $^{LRA}$ weight functions

### $\mathsf{FI}^{\mathcal{LRA}}$ weight function

A function  $f(\mathbf{x})$  is feasibly integrable on a set of  $\mathcal{LRA}$  constraints (FI $^{\mathcal{LRA}}$ ) if exists a procedure that can compute the integral  $\int_{\mu\mathcal{LRA}} f(\mathbf{x}) d\mathbf{x}$ , for all  $\mu^{\mathcal{LRA}}$ 

• example: polynomials [7]

### Definition (FIUC weight function)

### Given (x, A) and

- a set of  $\mathcal{LRA}$ -conditions  $\Psi \stackrel{\text{def}}{=} \{\psi_1(\mathbf{x}, \mathbf{A}), ..., \psi_K(\mathbf{x}, \mathbf{A})\};$
- a support  $\mathcal{LRA}$ -formula  $\chi(\mathbf{x}, \mathbf{A})$  s.t.  $w(\mathbf{x}, \mathbf{A}) = 0$  where  $\chi(\mathbf{x}, \mathbf{A})$  holds ( $\top$  if not present);

we say that a weight function  $w(\mathbf{x}, \mathbf{A})$  is feasibly integrable under  $\mathcal{LRA}$  conditions (FIUC $^{\mathcal{LRA}}$ ) iff, for every total truth-value assignment  $\mu^{\mathbf{A}}$  on  $\mathbf{A}$  and  $\mu^{\Psi}$  on  $\Psi$ ,  $w_{[\mu^{\mathbf{A}}, \mu^{\Psi}]}(\mathbf{x})$  is  $\mathsf{Fl}^{\mathcal{LRA}}$ .

### Property

$$WMI(\varphi, w|\mathbf{x}, \mathbf{A}) = WMI(\varphi \wedge \chi, w|\mathbf{x}, \mathbf{A}).$$

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- a set of  $\mathcal{LRA}$ -conditions  $\Psi \stackrel{\text{def}}{=} \{ \psi_1(\mathbf{x}, \mathbf{A}), ..., \psi_K(\mathbf{x}, \mathbf{A}) \};$
- a support  $\mathcal{LRA}$ -formula  $\chi(\mathbf{x}, \mathbf{A})$  s.t.  $w(\mathbf{x}, \mathbf{A}) = 0$  where  $\chi(\mathbf{x}, \mathbf{A})$  holds ( $\top$  if not present);

we say that a weight function  $w(\mathbf{x}, \mathbf{A})$  is feasibly integrable under  $\mathcal{LRA}$  conditions (FIUC $^{\mathcal{LRA}}$ ) iff, for every total truth-value assignment  $\mu^{\mathbf{A}}$  on  $\mathbf{A}$  and  $\mu^{\Psi}$  on  $\Psi$ ,  $w_{[\mu^{\mathbf{A}}, \mu^{\Psi}]}(\mathbf{x})$  is  $\mathsf{FI}^{\mathcal{LRA}}$ .

### Property

# Feasibly computable WMIs: FIUC $^{\mathcal{LRA}}$ weight functions

### FI<sup>LRA</sup> weight function

A function  $f(\mathbf{x})$  is feasibly integrable on a set of  $\mathcal{LRA}$  constraints (FI $^{\mathcal{LRA}}$ ) if exists a procedure that can compute the integral  $\int_{\mu\mathcal{LRA}} f(\mathbf{x}) \, d\mathbf{x}$ , for all  $\mu^{\mathcal{LRA}}$ 

example: polynomials [7]

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### **Property**

 $\mathsf{WMI}(\varphi, w | \mathbf{x}, \mathbf{A}) = \mathsf{WMI}(\varphi \wedge \chi, w | \mathbf{x}, \mathbf{A}).$ 

# Support of FIUC $^{LRA}$ weight functions: example

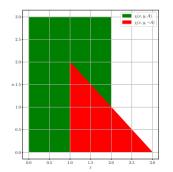
### Example

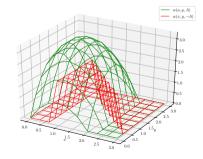
Let 
$$\mathbf{x} \stackrel{\text{def}}{=} \{x, y\}$$
,  $\mathbf{A} \stackrel{\text{def}}{=} \{A\}$ ,

$$\chi(\mathbf{x},\mathbf{A}) \stackrel{\text{def}}{=} (A \to \llbracket x \in [0,2] \rrbracket) \land (\neg A \to (\llbracket x \in [1,3] \rrbracket \land (x+y \leq 3))) \land \llbracket y \in [1,3] \rrbracket$$

$$w(\mathbf{x}, \mathbf{A}) \stackrel{\text{\tiny def}}{=} \llbracket \text{If } A \text{ Then } (-x^2 - y^2 + 2x + 3y) \text{ Else } (-2x - 2y + 6) 
rbracket.$$

(Note that outside the support the two polynomials may acquire negative values.)







# A very relevant subcase of FIUC $^{LRA}$ functions: $P^{LRA}$ functions

### Definition ( $P^{LRA}$ weight function)

Given  $\langle \mathbf{x}, \mathbf{A} \rangle$ ,  $\Psi$  and  $\chi$  as in FIUC definition, a weight function  $w(\mathbf{x}, \mathbf{A})$  is called Polynomial under  $\mathcal{LRA}$  conditions,  $\mathsf{P}^{\mathcal{LRA}}$  iff, for every total assignment  $\mu^{\mathbf{A}}$  on  $\mathbf{A}$  and  $\mu^{\Psi}$  on  $\Psi$ ,  $w_{[\mu^{\mathbf{A}}\mu^{\Psi}]}(\mathbf{x})$  is a polynomial whose value is non-negative in the domain defined by  $\mu^{\Psi}$ .

 $P^{LRA}$  functions are FIUC  $^{LRA}$  because polynomials can always be integrated exactly on sets of LRA literals [7].

We define a grammar to express  $P^{LRA}$  weight functions

where c is a real value, x is a real variable, w is a  $P^{LRA}$  weight function,  $\varphi$  is an LRA formula.

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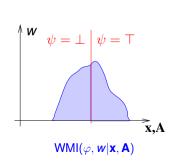
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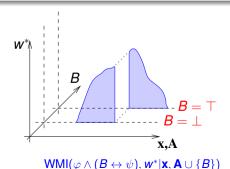
# Computing WMI with FIUC weight functions

#### Theorem

Let  $w(\mathbf{x}, \mathbf{A})$ ,  $\Psi \stackrel{\text{\tiny def}}{=} \{\psi_1, ..., \psi_K\}$  and  $\chi$  be as above. Let  $\mathbf{B} \stackrel{\text{\tiny def}}{=} \{B_1, ..., B_K\}$  be fresh propositional atoms and let  $w^*(\mathbf{x}, \mathbf{A} \cup \mathbf{B})$  be the weight function obtained by substituting in  $w(\mathbf{x}, \mathbf{A})$  each condition  $\psi_k$  with  $B_k$ , for every  $k \in [1..K]$ . Let  $\varphi^* \stackrel{\text{\tiny def}}{=} \varphi \wedge \chi \wedge \bigwedge_{k=1}^K (B_k \leftrightarrow \psi_k)$ . Then:

$$\mathsf{WMI}(\varphi \wedge \chi, \mathbf{\textit{w}}|\mathbf{\textit{x}}, \mathbf{\textit{A}}) \ = \ \mathsf{WMI}(\varphi^*, \mathbf{\textit{w}}^*|\mathbf{\textit{x}}, \mathbf{\textit{A}} \cup \mathbf{\textit{B}}).$$





# Computing WMI with FIUC $^{LRA}$ weight functions - Example

### Example

#### Let

- $A = \emptyset, x = \{x\}$
- $\bullet \ \chi \stackrel{\text{def}}{=} \llbracket x \in [-1,1] \rrbracket,$
- $\bullet \varphi \stackrel{\mathsf{def}}{=} \top$ ,
- $\bullet \ \Psi \stackrel{\text{def}}{=} \{(x \geq 0)\},\$
- $w(x) \stackrel{\text{def}}{=} \llbracket \text{If } (x \ge 0) \text{ Then } x \text{ Else } -x \rrbracket \text{ (i.e., } w(x) \stackrel{\text{def}}{=} |x|.)$

Then 
$$\mathsf{WMI}(\varphi, w|x, \emptyset) = \mathsf{WMI}_\mathsf{nb}(\varphi, w|\mathbf{x}) = \int_{[-1,1]} |x| \; \mathrm{d}x = 1.$$

$$\varphi^* = \llbracket x \in [-1, 1] \rrbracket \land (B \leftrightarrow (x \ge 0)) \text{ and } w^* = \llbracket \text{If } B \text{ Then } x \text{ Else } -x \rrbracket.$$

Then  $WMI(\varphi^*, w^*|\mathbf{x}, \mathbf{B}) = 1$ .

(See previous example, modulo reordering and variable renaming).

## From WMI<sub>old</sub> to WMI and vice versa

### From WMI<sub>old</sub> to WMI

We can easily express and compute WMI<sub>old</sub> as WMI by an equivalent FIUC  $^{\mathcal{LRA}}$  weight function:

$$\mathsf{WMI}(\varphi, \prod_{\psi \in \mathit{Atoms}(\varphi)} \llbracket \mathsf{If} \ \psi \ \mathsf{Then} \ \textit{w}(\psi) \ \mathsf{Else} \ \textit{w}(\neg \psi) \rrbracket \ | \mathbf{x}, \mathbf{A}).$$

### From WMI to WMI<sub>old</sub>?

- AFAIK, there is no obvious general way to encode an arbitrary FIUC  $^{\mathcal{LRA}}$  weight function into a WMI<sub>old</sub> one while always preventing an explosion in the size of its representation.
- Ex:  $w(\mathbf{x}, \mathbf{A}) = \sum_{\mathbf{A}_i \in \mathbf{A}} [\![ \text{If } \mathbf{A}_i \text{ Then } w_{j1}(\mathbf{x}) \text{ Else } w_{j2}(\mathbf{x}) ]\!].$
- a trivial general solution:
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# **Outline**

- Background
- Weighted Model Integration, Revisited
- SMT-Based WMI Computation
- A Case Study: The Road Network Problem
- Experimental Evaluations
- Ongoing and Future Work

## Baseline

#### The Problem

Compute efficiently the WMI of a FIUC  $^{\mathcal{LRA}}$  weight function  $w(\mathbf{x}, \mathbf{A})$ , with support formula  $\chi$  and set of conditions  $\Psi \stackrel{\text{def}}{=} \{\psi_1, ..., \psi_K\}$ , over a formula  $\varphi(\mathbf{x}, \mathbf{A})$ .

### Preprocessing

The problem is transformed into  $\varphi^* \stackrel{\text{def}}{=} \varphi \wedge \chi \wedge \bigwedge_{k=1}^K (B_k \leftrightarrow \psi_k)$ ,  $w^* \stackrel{\text{def}}{=} w[\mathbf{B} \leftarrow \Psi]$ , and  $\mathbf{A}^* \stackrel{\text{def}}{=} \mathbf{A} \cup \mathbf{B}$  by applying the Theorem:  $\text{WMI}(\varphi \wedge \chi, w | \mathbf{x}, \mathbf{A}) = \text{WMI}(\varphi^*, w^* | \mathbf{x}, \mathbf{A} \cup \mathbf{B})$ .

### Baseline Procedure: WMI-AllSMT

- Based on the proposition:  $\text{WMI}(\varphi^*, w^* | \mathbf{x}, \mathbf{A}^*) = \sum_{\mu^{\mathbf{A}^*} \wedge \mu^{\mathcal{LRA}} \in \mathcal{TTA}(\varphi^*)} \text{WMI}_{\text{nb}}(\mu^{\mathcal{LRA}}, w^*_{[\mu^{\mathbf{A}^*}]} | \mathbf{x}).$
- ullet  $\mathcal{TTA}(arphi^*)$  is computed by AllSMT (e.g., in MATHSAT5) without assignment-reduction
- $\mathsf{WMI}_{\mathsf{nb}}(\mu^{\mathcal{LRA}}, w^*_{[\mu^{\mathsf{A}^*}]}|\mathbf{x})$  is computed by invoking our background integration procedure for  $\mathsf{FI}^{\mathcal{LRA}}$  functions (e.g., by LATTE INTEGRALE [18])

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### Baseline Procedure: WMI-AllSMT

- Based on the proposition:  $\text{WMI}(\varphi^*, \mathbf{w}^* | \mathbf{x}, \mathbf{A}^*) = \sum_{\mu^{\mathbf{A}^*} \wedge \mu^{\mathcal{LRA}} \in \mathcal{TIA}(\varphi^*)} \text{WMI}_{\text{nb}}(\mu^{\mathcal{LRA}}, \mathbf{w}^*_{[\mu^{\mathbf{A}^*}]} | \mathbf{x}).$
- $TTA(\varphi^*)$  is computed by AllSMT (e.g., in MATHSAT5) without assignment-reduction
- $WMI_{nb}(\mu^{\mathcal{LRA}}, w^*_{[\mu^{A^*}]}|\mathbf{x})$  is computed by invoking our background integration procedure for  $FI^{\mathcal{LRA}}$  functions (e.g., by LATTE INTEGRALE [18])

# Efficient WMI procedure: WMI-PA

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Based on the propositions:

$$\begin{aligned} & \mathsf{WMI}(\varphi^*, \pmb{w}^* | \mathbf{x}, \mathbf{A}^*) &= & \sum_{\mu^{\mathbf{A}^*} \in \mathcal{TIA}(\exists \mathbf{x}.\varphi^*)} \mathsf{WMI}_{\mathsf{nb}}(\varphi^*_{[\mu^{\mathbf{A}^*}]}, \pmb{w}^*_{[\mu^{\mathbf{A}^*}]} | \mathbf{x}) \\ & \mathsf{WMI}_{\mathsf{nb}}(\varphi^*_{[\mu^{\mathbf{A}^*}]}, \pmb{w}^*_{[\mu^{\mathbf{A}^*}]} | \mathbf{x}) &= & \sum_{\mu^{\mathcal{L}\mathcal{R}\mathcal{A}} \in \mathcal{TA}(\varphi^*_{[\mu^{\mathbf{A}^*}]})} \mathsf{WMI}_{\mathsf{nb}}(\mu^{\mathcal{L}\mathcal{R}\mathcal{A}}, \pmb{w}^*_{[\mu^{\mathbf{A}^*}]} | \mathbf{x}). \end{aligned}$$

- $TTA(\exists \mathbf{x}.\varphi^*)$  is computed by Predicate Abstraction  $TTA(\mathsf{PredAbs}_{[\varphi^*]}(\mathbf{A}^*))$  [17] (in MATHSAT5)
- $\text{WMI}_{\text{nb}}(\varphi_{[\mu^{\mathbf{A}^*}]}^*, w_{[\mu^{\mathbf{A}^*}]}^*|\mathbf{x})$  is computed by AllSMT with assignment-reduction [17] (in MATHSAT5)
- $\varphi_{[\mu^*]}^*$  aggressively simplified before invoking  $\mathcal{TA}()$  on it
  - reduces number of assignments in  $\mathcal{TA}(\varphi_{[\mu^{\mathbf{A}^*}]}^*)$
  - if  $\varphi_{[u^{A^*}]}^*$  reduced to a conjunction of  $\mathcal{LRA}$ -literals, then no need to invoke  $\mathcal{TA}()$
- $WMI_{nb}(\mu^{\mathcal{LRA}}, w_{[\mu^{\mathbf{A}^*}]}^*|\mathbf{x})$  can exploit caching of integral values

# Efficient WMI procedure: WMI-PA (cont.)

```
WMI-PA(\varphi, w, \mathbf{x}, \mathbf{A})
     \langle \varphi^*, w^*, \mathbf{A}^* \rangle \leftarrow \text{LabelConditions}(\varphi, w, \mathbf{x}, \mathbf{A}) // \text{Apply Theorem}
    \mathcal{M}^{\mathbf{A}^*} \leftarrow \mathcal{TTA}(\mathsf{PredAbs}_{[\varphi^*]}(\mathbf{A}^*)) / / \mathcal{TTA}(\exists \mathbf{x}. \varphi^*)
     vol \leftarrow 0
    for u^{\mathbf{A}^*} \in \mathcal{M}^{\mathbf{A}^*} do
         Simplify(\varphi_{I_{\nu}A^*1}^*) // remove as many \mathcal{LRA}-atoms as possible from \varphi_{I_{\nu}A^*1}^*
          if (IsLiteralConjunction(\varphi_{[\mu^{\mathbf{A}^*}]}^*)) then
               \textit{vol} \leftarrow \textit{vol} + \mathsf{WMI}_\mathsf{nb}(\varphi^*_\mathsf{luA^*1}, w^*_\mathsf{luA^*1} | \mathbf{x})
          else
               \mathcal{M}^{\mathcal{LRA}} \leftarrow \mathcal{TA}(\mathsf{PredAbs}_{[\varphi^*_{l.\mathbf{A}^*}]}(\mathit{Atoms}(\varphi^*_{[\mu^{\mathbf{A}^*}]}))) // AllSMT with assignment-reduction
               for \mu^{\mathcal{LRA}} \in \mathcal{M}^{\mathcal{LRA}} do
                     \textit{vol} \leftarrow \textit{vol} + \mathsf{WMI}_{\mathsf{nb}}(\mu^{\mathcal{LRA}}, w^*_{\mathsf{fuA}^*_1}|\mathbf{x})
               end for
          end if
     end for
     return vol
```

## WMI-PA vs. WMI-ALLSMT

## WMI-PA decouples the enumeration of the $\mu^{A^*}$ s from that of the $\mu^{\mathcal{LRA}}$ s

- $TTA(\exists \mathbf{x}.\varphi^*)$  removes a priori all the assignments  $\mu^{\mathbf{A}^*}$  which cannot be expanded by any  $\mathcal{LR}A$ -satisfiable assignment  $\mu^{\mathcal{LR}A}$  s.t.  $\mu^{\mathbf{A}^*} \wedge \mu^{\mathcal{LR}A}$  propositionally satisfies  $\varphi^*$
- $Atoms(\varphi_{[\mu^{A^*}]}^*)$  can be much smaller than  $Atoms(\varphi^*)$  by Simplify
  - (E.g.,  $(x \le 1) \land (A_2 \lor (x \ge 0))|_{A_2}$  is simplified into  $(x \le 1)$ , so that  $(x \ge 0)$  is eliminated.)
  - $\implies$  the number of assignments  $\mu^{\mathbf{A}^*} \wedge \mu^{\mathcal{LRA}}$  can be drastically reduced
- search for a set TA(...) of partial assignments  $\mu^{LRA}$ , each substituting  $2^{(...)}$  total ones

# WMI-PA vs. WMI-ALLSMT: Example

## Example

Note: f(x, y) defined on  $x \in [0, 2], y \in [0, 1], g(x, y)$  defined on  $x \in [1, 3], y \in [1, 2]$ 

# After labelling

$$egin{aligned} m{w}^*(\mathbf{x},\mathbf{A}^*) &= \llbracket \mathrm{If} \ m{B_1} \ \mathrm{Then} \ f(x,y) \ \mathrm{Else} \ g(x,y) 
rbracket \\ m{arphi}^*(\mathbf{x},\mathbf{A}^*) &= (m{B_1} \leftrightarrow (y \leq 1)) \\ &\wedge (0 \leq y) \wedge (y \leq 2) \\ &\wedge ((y \leq 1) \rightarrow ((0 \leq x) \wedge (x \leq 2))) \\ &\wedge (\neg (y \leq 1) \rightarrow ((1 \leq x) \wedge (x \leq 3))) \end{aligned}$$

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$$w^*(\mathbf{x}, \mathbf{A}^*) = [\![\mathbf{If} \ \mathbf{B_1} \ \mathsf{Then} \ f(x, y) \ \mathsf{Else} \ g(x, y)]\!]$$

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$$\land ((y \le 1) \rightarrow ((0 \le x) \land (x \le 2)))$$

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#### WMI-ALLSMT

• With WMI-ALLSMT, the integration on 4 total truth assignments is needed:

$$\left\{ \begin{array}{l} \{ \ B_1, \ (0 \leq y), \ (y \leq 2), \ (y \leq 1), \ (0 \leq x), \ (x \leq 2), \ (1 \leq x), \ (x \leq 3) \} \\ \{ \ B_1, \ (0 \leq y), \ (y \leq 2), \ (y \leq 1), \ (0 \leq x), \ (x \leq 2), -(1 \leq x), \ (x \leq 3) \} \\ \{ \neg B_1, \ (0 \leq y), \ (y \leq 2), -(y \leq 1), \ (0 \leq x), \ (x \leq 2), \ (1 \leq x), \ (x \leq 3) \} \\ \{ \neg B_1, \ (0 \leq y), \ (y \leq 2), -(y \leq 1), \ (0 \leq x), -(x \leq 2), \ (1 \leq x), \ (x \leq 3) \} \end{array} \right\}$$

$$\int_{0}^{1} \int_{0}^{1} f(x,y) \, dx \, dy + \int_{0}^{1} \int_{1}^{2} f(x,y) \, dx \, dy + \int_{1}^{2} \int_{1}^{2} g(x,y) \, dx \, dy + \int_{1}^{2} \int_{2}^{3} g(x,y) \, dx \, dy$$

two useless partitions: on and on

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$$\int_0^1 \int_0^1 f(x,y) \, dx \, dy + \int_0^1 \int_1^2 f(x,y) \, dx \, dy + \int_1^2 \int_1^2 g(x,y) \, dx \, dy + \int_1^2 \int_2^3 g(x,y) \, dx \, dy$$

## After labelling

$$w^*(\mathbf{x}, \mathbf{A}^*) = [\![\mathbf{If} \ \mathbf{B_1} \ \mathsf{Then} \ f(x, y) \ \mathsf{Else} \ g(x, y)]\!]$$

$$\varphi^*(\mathbf{x}, \mathbf{A}^*) = (\mathbf{B_1} \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \rightarrow ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \rightarrow ((1 \le x) \land (x \le 3)))$$

#### **WMI-ALLSMT**

• With WMI-ALLSMT, the integration on 4 total truth assignments is needed:

$$\left\{
\begin{array}{l}
\{B_1, (0 \le y), (y \le 2), (y \le 1), (0 \le x), (x \le 2), (1 \le x), (x \le 3)\} \\
\{B_1, (0 \le y), (y \le 2), (y \le 1), (0 \le x), (x \le 2), \neg(1 \le x), (x \le 3)\} \\
\{\neg B_1, (0 \le y), (y \le 2), \neg(y \le 1), (0 \le x), (x \le 2), (1 \le x), (x \le 3)\} \\
\{\neg B_1, (0 \le y), (y \le 2), \neg(y \le 1), (0 \le x), \neg(x \le 2), (1 \le x), (x \le 3)\}
\end{array}
\right\}$$

$$\int_0^1 \int_0^1 f(x,y) \, dx \, dy + \int_0^1 \int_1^2 f(x,y) \, dx \, dy + \int_1^2 \int_1^2 g(x,y) \, dx \, dy + \int_1^2 \int_2^3 g(x,y) \, dx \, dy$$

## After labelling

$$w^*(\mathbf{x}, \mathbf{A}^*) = [ \text{If } \mathbf{B}_1 \text{ Then } f(x, y) \text{ Else } g(x, y) ]$$

$$\varphi^*(\mathbf{x}, \mathbf{A}^*) = (\mathbf{B}_1 \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \rightarrow ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \rightarrow ((1 \le x) \land (x \le 3)))$$

#### WMI-ALLSMT

• With WMI-ALLSMT, the integration on 4 total truth assignments is needed:

$$\left\{ \begin{array}{l} \left\{ \begin{array}{l} B_1, \ (0 \le y), \ (y \le 2), \ (y \le 1), \ (0 \le x), \ (x \le 2), \ (1 \le x), \ (x \le 3) \right\} \\ \left\{ \begin{array}{l} B_1, \ (0 \le y), \ (y \le 2), \ (y \le 1), \ (0 \le x), \ (x \le 2), \neg (1 \le x), \ (x \le 3) \right\} \\ \left\{ \neg B_1, \ (0 \le y), \ (y \le 2), \neg (y \le 1), \ (0 \le x), \ (x \le 2), \ (1 \le x), \ (x \le 3) \right\} \\ \left\{ \neg B_1, \ (0 \le y), \ (y \le 2), \neg (y \le 1), \ (0 \le x), \neg (x \le 2), \ (1 \le x), \ (x \le 3) \right\} \end{array} \right\}$$

### After labelling

$$w^*(\mathbf{x}, \mathbf{A}^*) = [\![\mathbf{If} \ \mathbf{B_1} \ \mathsf{Then} \ f(x, y) \ \mathsf{Else} \ g(x, y)]\!]$$

$$\varphi^*(\mathbf{x}, \mathbf{A}^*) = (\mathbf{B_1} \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \rightarrow ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \rightarrow ((1 \le x) \land (x \le 3)))$$

#### WMI-ALLSMT

• With WMI-ALLSMT, the integration on 4 total truth assignments is needed:

$$\begin{cases} \{ \begin{array}{l} B_1, & (0 \le y), & (y \le 2), & (y \le 1), & (0 \le x), & (x \le 2), & (1 \le x), & (x \le 3) \} \\ \{ \begin{array}{l} B_1, & (0 \le y), & (y \le 2), & (y \le 1), & (0 \le x), & (x \le 2), & \neg(1 \le x), & (x \le 3) \} \\ \{ \neg B_1, & (0 \le y), & (y \le 2), & \neg(y \le 1), & (0 \le x), & (x \le 2), & (1 \le x), & (x \le 3) \} \\ \{ \neg B_1, & (0 \le y), & (y \le 2), & \neg(y \le 1), & (0 \le x), & \neg(x \le 2), & (1 \le x), & (x \le 3) \} \end{cases} \end{cases}$$

## After labelling

$$w^*(\mathbf{x}, \mathbf{A}^*) = [\![\mathbf{If} \ \mathbf{B_1} \ \mathsf{Then} \ f(x, y) \ \mathsf{Else} \ g(x, y)]\!]$$

$$\varphi^*(\mathbf{x}, \mathbf{A}^*) = (\mathbf{B_1} \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \rightarrow ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \rightarrow ((1 \le x) \land (x \le 3)))$$

#### WMI-ALLSMT

• With WMI-ALLSMT, the integration on 4 total truth assignments is needed:

$$\begin{cases} \{ \begin{array}{l} B_1, & (0 \le y), & (y \le 2), & (y \le 1), & (0 \le x), & (x \le 2), & (1 \le x), & (x \le 3) \} \\ \{ \begin{array}{l} B_1, & (0 \le y), & (y \le 2), & (y \le 1), & (0 \le x), & (x \le 2), & \neg(1 \le x), & (x \le 3) \} \\ \{ \neg B_1, & (0 \le y), & (y \le 2), & \neg(y \le 1), & (0 \le x), & (x \le 2), & (1 \le x), & (x \le 3) \} \\ \{ \neg B_1, & (0 \le y), & (y \le 2), & \neg(y \le 1), & (0 \le x), & \neg(x \le 2), & (1 \le x), & (x \le 3) \} \end{cases}$$

## After labelling

$$w^*(\mathbf{x}, \mathbf{A}^*) = [\![\mathbf{f} \ \underline{B_1} \ \text{Then } f(x, y) \ \text{Else } g(x, y)]\!]$$

$$\varphi^*(\mathbf{x}, \mathbf{A}^*) = (\underline{B_1} \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \rightarrow ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \rightarrow ((1 \le x) \land (x \le 3)))$$

## WMI-PA Computation

$$\mathcal{M}^{\mathbf{A}^*} = \{\widehat{\{B_1\}}, \{\neg B_1\}\} \}$$

$$w^*_{[\mu_1]}(\mathbf{x}, \mathbf{A}^*) = f(\mathbf{x}, \mathbf{y})$$

$$\varphi^*_{[\mu_1]}(\mathbf{x}, \mathbf{A}^*) = (\top \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \to ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \to ((1 \le x) \land (x \le 3)))$$
Simplify( $\varphi^*_{[\mu_1]}$ ) =  $(y \le 1) \land (0 \le y) \land (y \le 2) \land ((0 \le x) \land (x \le 2))$ 

$$\int_{\varphi^*_{[\mu_1]}} w^*_{[\mu_1]} \, \mathrm{d}\mathbf{x} = \int_0^1 \int_0^2 f(x, y) \, \mathrm{d}x \, \mathrm{d}y$$

After labelling

$$w^*(\mathbf{x}, \mathbf{A}^*) = \llbracket \text{If } \mathbf{B}_1 \text{ Then } f(x, y) \text{ Else } g(x, y) \rrbracket$$

$$\varphi^*(\mathbf{x}, \mathbf{A}^*) = (\mathbf{B}_1 \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \rightarrow ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \rightarrow ((1 \le x) \land (x \le 3)))$$

WMI-PA Computation

$$\mathcal{M}^{\mathbf{A}^*} = \{\{B_1\}, \overline{\{\neg B_1\}}\}$$

$$w^*_{[\mu_2]}(\mathbf{x}, \mathbf{A}^*) = g(x, y)$$

$$\varphi^*_{[\mu_2]}(\mathbf{x}, \mathbf{A}^*) = (\bot \leftrightarrow (y \le 1)) \land (0 \le y) \land (y \le 2)$$

$$\land ((y \le 1) \to ((0 \le x) \land (x \le 2)))$$

$$\land (\neg (y \le 1) \to ((1 \le x) \land (x \le 3)))$$
Simplify( $\varphi^*_{[\mu_2]}$ ) =  $\neg (y \le 1) \land (0 \le y) \land (y \le 2) \land ((1 \le x) \land (x \le 3))$ 

$$\int_{\varphi^*_{[\mu_2]}} w^*_{[\mu_2]} d\mathbf{x} = \int_1^2 \int_1^3 g(x, y) dx dy$$

## **Outline**

- Background
- Weighted Model Integration, Revisited
- SMT-Based WMI Computation
- A Case Study: The Road Network Problem
- 5 Experimental Evaluations
- Ongoing and Future Work

# Case Study 1: The Road Network Problem, Fixed Path

#### Given:

- a path of N+1 consecutive adjacent locations  $\{I_0,...,I_N\}$  in a road network (implicit)
- (the part of interest of) the day partitioned into disjoint consecutive intervals  $\{I^1, ..., I^M\}$
- for each pair  $\langle I_i, I_j \rangle$  of adjacent locations, for each time interval  $I^m \stackrel{\text{def}}{=} [c_m, c_{m+1})$ , the distribution of the journey time from  $I_i$  to  $I_j$  at any time  $t \in I^m$ :
  - ullet  $f_{l_i,l_j}^m:\mathbb{R}\mapsto\mathbb{R}^+$  is such distribution
  - $R_{l_i,l_j}^m \stackrel{\text{def}}{=} [a_{l_i,l_j}^m, b_{l_i,l_j}^m)$  is its support.

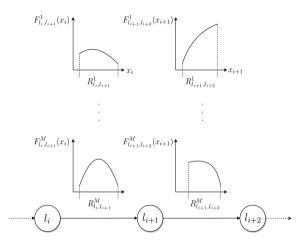
Note: the time slots  $I^m$ s are disjoint, the supports  $R_{h,h}^m$ s are not disjoint.

- two values: departure time  $t_{\rm dep}$  and maximum arrival time  $t_{\rm arr}$
- variables: for  $n \in [0...N]$ ,
  - $x_n$  the journey time between  $I_{n-1}$  and  $I_n$ ,
  - $t_n$  is the time at step n, i.e.,  $t_n \stackrel{\text{def}}{=} t_0 + \sum_{i=1}^{n-1} x_i$

Query:  $P(t_N \le t_{arr} \mid t_0 = t_{dep}, \{l_i\}_{i=0}^N)$ . (The locations  $\{l_i\}_{i=0}^N$  are left implicit.)



## Case Study 1: The Road Network Problem, Fixed Path (cont.)



Journey time densities for a pair of consecutive time steps, from location  $l_i$  to  $l_{i+2}$ . Each edge shows the corresponding journey time distribution for each of the intervals.

## The Road Network Problem, Fixed Path: Encoding

Let 
$$\mathbf{x} \stackrel{\text{def}}{=} \{x_1, ..., x_N\}$$
,  $\mathbf{A} \stackrel{\text{def}}{=} \emptyset$ , and " $t_n$ " be a shortcut for the term " $\sum_{i=1}^n x_i + t_0$ ". Then:
$$\mathbf{w}(\mathbf{x}) \stackrel{\text{def}}{=} \prod_{n=1}^N \left[ \text{Case } \left[ t_{n-1} \in I^1 \right] : f_{l_{n-1},l_n}^1(x_n); \dots \left[ t_{n-1} \in I^M \right] : f_{l_{n-1},l_n}^M(x_n) \right]$$

$$\chi(\mathbf{x}) \stackrel{\text{def}}{=} \bigwedge_{n=0}^N \left[ t_n \in \bigcup_{m=1}^M I^m \right]$$

$$\wedge \bigwedge_{n=1}^N \bigwedge_{m=1}^M \left( \left[ t_{n-1} \in I^m \right] \to \left[ x_n \in R_{l_{n-1},l_n}^m \right] \right)$$

$$\varphi(\mathbf{x}) \stackrel{\text{def}}{=} \top$$

$$P(t_N \le t_{\text{arr}} \mid t_0 = t_{\text{dep}}, \{l_i\}_{i=0}^N) = \frac{\text{WMI}_{\text{nb}}(\chi(\mathbf{x}) \wedge (t_N \le t_{\text{arr}}) \wedge (t_0 = t_{\text{dep}}), w(\mathbf{x}) | \mathbf{x})}{\text{WMI}_{\text{nb}}(\chi(\mathbf{x}) \wedge (t_0 = t_{\text{dep}}), w(\mathbf{x}) | \mathbf{x})}$$

If each  $f_{l_i,l_j}^m(x)$  is polynomial in  $x \in R_{l_i,l_j}^m$ , then  $w(\mathbf{x})$  is  $P^{\mathcal{LRA}}$  and hence  $FIUC^{\mathcal{LRA}}$ . Thus we can apply the theorem:

$$\varphi^*(\mathbf{x}, \mathbf{B}) \stackrel{\text{def}}{=} \varphi(\mathbf{x}) \wedge \chi(\mathbf{x}) \wedge \bigwedge_{n=1}^N \bigwedge_{m=1}^M (B_{n-1}^m \leftrightarrow \llbracket t_{n-1} \in I^m \rrbracket)$$

$$w^*(\mathbf{x}, \mathbf{B}) \stackrel{\text{def}}{=} \prod_{n=1}^N \llbracket \text{Case } B_{n-1}^1 : f_{l_{n-1}, l_n}^1(x_n); \dots B_{n-1}^M : f_{l_{n-1}, l_n}^M(x_n) \rrbracket.$$

٥

# The Road Network Problem, Fixed Path: Encoding

Let  $\mathbf{x} \stackrel{\text{def}}{=} \{x_1, ..., x_N\}$ ,  $\mathbf{A} \stackrel{\text{def}}{=} \emptyset$ , and " $t_n$ " be a shortcut for the term " $\sum_{i=1}^n x_i + t_0$ ". Then:

If each  $f_{l_i,l_j}^m(x)$  is polynomial in  $x \in R_{l_i,l_j}^m$ , then  $w(\mathbf{x})$  is  $P^{\mathcal{LRA}}$  and hence  $FIUC^{\mathcal{LRA}}$ . Thus we can apply the theorem:

$$\varphi^*(\mathbf{x}, \mathbf{B}) \stackrel{\text{def}}{=} \varphi(\mathbf{x}) \wedge \chi(\mathbf{x}) \wedge \bigwedge_{n=1}^N \bigwedge_{m=1}^M (B_{n-1}^m \leftrightarrow \llbracket t_{n-1} \in I^m \rrbracket)$$

$$w^*(\mathbf{x}, \mathbf{B}) \stackrel{\text{def}}{=} \prod_{n=1}^N \left[ \text{Case } B_{n-1}^1 : f_{l_{n-1}, l_n}^1(x_n); \dots B_{n-1}^M : f_{l_{n-1}, l_n}^M(x_n) \right].$$

## The Road Network Problem, Fixed Path: Example

 $\chi(\mathbf{x}) \stackrel{\text{def}}{=} \llbracket t_0 \in [7, 10) \rrbracket$ 

## Example

```
\wedge [t_0 + x_1 \in [7, 10)]
                                                                                                  \wedge [t_0 \in [7, 8)] \rightarrow [x_1 \in [0.5, 1)]
                                                                                                  \wedge [t_0 \in [8, 9)] \rightarrow [x_1 \in [1, 1.5)]
                                                                                                  \wedge [t_0 \in [9, 10)] \rightarrow [x_1 \in [1, 2)]
                                                                                                  \wedge [t_0 + x_1 \in [7, 8)] \rightarrow [x_2 \in [1, 1.5)]
                                                                                                  \wedge [t_0 + x_1 \in [8, 9)] \rightarrow [x_2 \in [1.5, 2)]
                                                                                                  \wedge [t_0 + x_1 \in [9, 10)] \rightarrow [x_2 \in [1, 2)]
w(\mathbf{x}) \stackrel{\text{def}}{=} \left[ \begin{array}{c} \mathsf{Case} \\ \llbracket t_0 \in [7,8) \rrbracket & : w^1_{\lceil t_0 t_1 \rceil}(x_1); \\ \llbracket t_0 \in [8,9) \rrbracket & : w^2_{\lceil t_0 t_1 \rceil}(x_1); \\ \llbracket t_0 \in [9,10) \rrbracket & : w^3_{\lceil t_0 t_1 \rceil}(x_1); \end{array} \right] \cdot \left[ \begin{array}{c} \mathsf{Case} \\ \llbracket t_0 + x_1 \in [7,8) \rrbracket & : w^1_{\lceil t_1 t_2 \rceil}(x_2); \\ \llbracket t_0 + x_1 \in [8,9) \rrbracket & : w^2_{\lceil t_1 t_2 \rceil}(x_2); \\ \llbracket t_0 + x_1 \in [9,10) \rrbracket & : w^3_{\lceil t_1 t_2 \rceil}(x_2); \end{array} \right]
    \varphi(\mathbf{x}) \stackrel{\mathsf{def}}{=} \top
```

where the  $w_{[l_{n-1}l_n]}^m(x_n)$  are functions which are integrable and positive in their respective domain stated in  $\chi(\mathbf{x})$  (e.g.,  $w_{[l_0l_1]}^1(x_1)$  is integrable and positive in  $[x_1 \in [0.5, 1)]$ ).

# The Road Network Problem, Fixed Path: Example (cont.)

### Example

Then, by applying the theorem:

$$\varphi^*(\mathbf{x}, \mathbf{B}) \stackrel{\text{def}}{=} \varphi(\mathbf{x}) \wedge \chi(\mathbf{x})$$

$$\wedge (B_0^1 \leftrightarrow \llbracket t_0 \in [7, 8) \rrbracket)$$

$$\wedge \dots$$

$$\wedge (B_1^3 \leftrightarrow \llbracket t_0 + x_1 \in [9, 10) \rrbracket)$$

$$w^*(\mathbf{x},\mathbf{B}) \ \stackrel{\text{def}}{=} \ \begin{bmatrix} \text{Case} \\ B_0^1 & : \ w^1_{[l_0 l_1]}(x_1); \\ B_0^2 & : \ w^2_{[l_0 l_1]}(x_1); \\ B_0^3 & : \ w^3_{[l_0 l_1]}(x_1); \end{bmatrix} \cdot \begin{bmatrix} \text{Case} \\ B_1^1 & : \ w^1_{[l_1 l_2]}(x_2); \\ B_1^2 & : \ w^2_{[l_1 l_2]}(x_2); \\ B_1^3 & : \ w^3_{[l_1 l_2]}(x_2); \end{bmatrix}$$

## Case Study 2: The Road Network Problem under Conditional Plan

### Given:

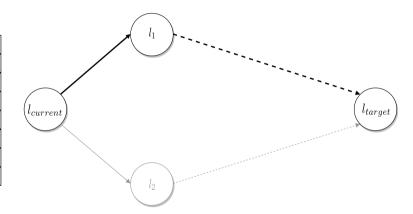
- Time intervals  $I^m$ s, variables  $x_n$ s and  $t_n$ s, values  $t_{dep}$  and  $t_{arr}$ , distributions of journey times  $f_{l_i,l_i}^m$ s and supports  $R_{l_i,l_i}^m$  (for all  $\langle l_i, l_j \rangle$  s in the network): as with the fixed-path case.
- The path in the road network is not given in advance. Instead it is given:
  - a maximum path length N
  - an initial location I<sub>dep</sub> and final target location I<sub>target</sub>
  - a conditional plan, s.t., for any current location / and time interval index m, next(I, m, h<sub>arget</sub>) is the next location in the path (mimics empirical knowledge of the driver)

(for 
$$l_{\text{target}}$$
, next( $l_{\text{target}}$ ,  $m$ ,  $l_{\text{target}}$ )  $\stackrel{\text{def}}{=}$   $l_{\text{target}}$  and  $R_{l_{\text{target}}}^{m}$ ,  $l_{\text{target}}$   $\stackrel{\text{def}}{=}$  [0, 0])

Query:  $P(t_N \le t_{arr} \mid t_0 = t_{dep}, l_{dep}, l_{target}, next)$ .

# Case Study 2: The Road Network Problem under Cond. Plan (cont.)

k	$next(l_{current}, k, l_{target})$
1	$l_2$
m	$l_1$
	•
M	$l_2$



Two alternative (sub)paths from  $I_{curr}$  to  $I_{target}$ .

The successor of  $I_{curr}$  is selected according to the time interval at which the node is reached.

# The Road Network Problem with Conditional Plan: Encoding

Let  $\mathbf{x} \stackrel{\text{def}}{=} \{x_1, ..., x_N\}$ ,  $\mathbf{A} \stackrel{\text{def}}{=} \{A_{01}, ..., A_{NL}\}$ , and " $t_n$ " be a shortcut for the term " $\sum_{i=1}^n x_i + t_0$ ".

$$\begin{split} \chi(\mathbf{x},\mathbf{A}) &\stackrel{\text{def}}{=} \bigwedge_{n=0}^{N} \llbracket t_{n} \in \bigcup_{m=1}^{M} I^{m} \rrbracket \wedge \bigwedge_{n=0}^{N} \llbracket \text{OneOf} \{A_{n,l} \mid l \in \llbracket 1,L \rrbracket \} \rrbracket \\ & \wedge \bigwedge_{n=1}^{N} \left( \bigwedge_{l=1}^{L} \left( A_{n-1,l} \to \bigwedge_{m=1}^{M} (\llbracket t_{n-1} \in I^{m} \rrbracket \to \llbracket x_{n} \in R_{l,\text{next}(l,m,l_{\text{target}})}^{m} \rrbracket) \right) \right), \\ \varphi(\mathbf{x},\mathbf{A}) &\stackrel{\text{def}}{=} A_{0,l_{0}} \wedge \bigwedge_{n=1}^{N} \left( \bigwedge_{l=1}^{L} \left( A_{n-1,l} \to \bigwedge_{m=1}^{M} (\llbracket t_{n-1} \in I^{m} \rrbracket \to A_{n,\text{next}(l,m,l_{\text{target}})} \right) \right) \right) \\ w(\mathbf{x},\mathbf{A}) &\stackrel{\text{def}}{=} \prod_{n=1}^{N} \begin{bmatrix} \text{Case} \\ (A_{n-1,l_{1}} \wedge A_{n,l_{2}}) : \\ \mathbb{C} \text{Case} & \llbracket t_{n-1} \in I^{1} \rrbracket : f_{l_{1},l_{2}}^{1}(x_{n}) ; \dots ; & \llbracket t_{n-1} \in I^{M} \rrbracket : f_{l_{1},l_{2}}^{M}(x_{n}) & \rrbracket ; \\ (A_{n-1,l_{1}} \wedge A_{n,l_{3}}) : & \mathbb{C} \text{Case} & \llbracket t_{n-1} \in I^{1} \rrbracket : f_{l_{1},l_{2}}^{1}(x_{n}) ; \dots ; & \llbracket t_{n-1} \in I^{M} \rrbracket : f_{l_{1},l_{2}}^{M}(x_{n}) & \rrbracket ; \\ \dots & (A_{n-1,l_{L}} \wedge A_{n,l_{L-1}}) : & \mathbb{C} \text{Case} & \llbracket t_{n-1} \in I^{1} \rrbracket : f_{l_{L},l_{L-1}}^{1}(x_{n}) ; \dots ; & \llbracket t_{n-1} \in I^{M} \rrbracket : f_{l_{L},l_{L-1}}^{M}(x_{n}) & \rrbracket ; \end{bmatrix} \end{split}$$

Note: in  $w(\mathbf{x}, \mathbf{A})$  the case " $A_{n-1,l_i} \wedge A_{n,l_i}$ " is considered only if  $\langle l_i, l_j \rangle$  adjacent and  $l_j = \text{next}(l_i, m, l_{\text{target}})$  for some m.

$$P(t_{N} \leq t_{\mathsf{arr}} \mid t_{0} = t_{\mathsf{dep}}, t_{\mathsf{dep}}, t_{\mathsf{arget}}, \mathsf{next}) = \frac{\mathsf{WMI}(\varphi(\mathbf{x}, \mathbf{A}) \land \chi(\mathbf{x}, \mathbf{A}) \land (t_{N} \leq t_{\mathsf{arr}}) \land (t_{0} = t_{\mathsf{dep}}), w(\mathbf{x}, \mathbf{A}) | \mathbf{x}, \mathbf{A})}{\mathsf{WMI}(\varphi(\mathbf{x}, \mathbf{A}) \land \chi(\mathbf{x}, \mathbf{A}) \land (t_{0} = t_{\mathsf{dep}}), w(\mathbf{x}, \mathbf{A}) | \mathbf{x}, \mathbf{A})}$$

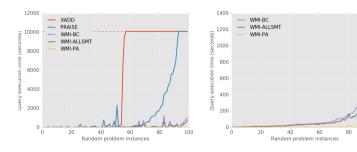
## **Outline**

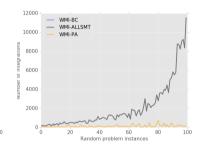
- Background
- Weighted Model Integration, Revisited
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- A Case Study: The Road Network Problem
- Experimental Evaluations
- Ongoing and Future Work

# **Experimental Evaluation: Description**

- We compared the following tools:
  - WMI-BC is our re-implementation of the WMI<sub>old</sub> procedure in [8];
  - WMI-ALLSMT and WMI-PA;
    SVE-XADD is the tool in [24] we adapted to parse our input format;
  - PRAISE is the tool of Probabilistic Inference Modulo Theories [13].
- In WMI-BC, WMI-ALLSMT and WMI-PA we use
  - MATHSAT5 [11, 1] for SMT reasoning
  - LATTE INTEGRALE [18, 2] to compute integrals of polynomials
  - SYMPY [3], a Python library for symbolic mathematics, for weight manipulations
- Experiments:
  - synthetic settings [19, 20]
  - real-world Strategic Road Network Dataset [4] by the English Highways Agency (both fixed-path and conditional-plan)
- run on 7-core Virtual Machine, 2.2 GHz and 94 GB of RAM
- timeout at 10,000 seconds for each \( \text{query, tool} \) job pair
- if terminating, all tools returned the same values on the same queries (modulo roundings)
- tools, data, and scripts used for experiments are publicly available [5]

## Results on Synthetic Settings [19]



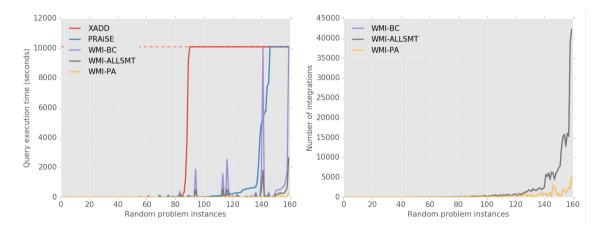


(left): Query execution times for all methods

(center): Query execution times for the three most performing algorithms

(right): Number of integrals for the three most performing algorithms

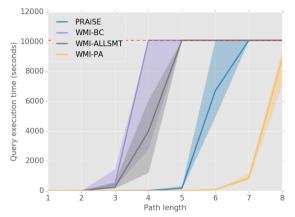
# Results on Synthetic Settings [20]



(left): Query execution times (in seconds) for all methods on the synthetic experiment; (right): Number of integrals for WMI-BC, WMI-ALLSMT and WMI-PA on the same instances.



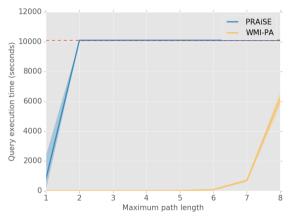
## Strategic Road Network with Fixed Path



#	PRAISE	WMI		
#	FRAISE	BC	AllSMT	PA
1	2	1	0	0
2	3	10	8	0
3	7	425	253	0
4	22	> 10000	3994	2
5	174	> 10000	> 10000	8
6	6722	> 10000	> 10000	86
7	> 10000	> 10000	> 10000	850
8	> 10000	> 10000	> 10000	8884

(left): Query execution times in seconds (1<sup>st</sup> quartile, median and 3<sup>rd</sup> quartile). (right): Table showing the medians for each length (right).

## Strategic Road Network with Conditional Plan



#	PRAISE	WMI-PA
1	799	1
2	> 10000	2
3	> 10000	4
4	> 10000	6
5	> 10000	14
6	> 10000	77
7	> 10000	708
8	> 10000	6203

(left): Query execution times in seconds (1<sup>st</sup> quartile, median and 3<sup>rd</sup> quartile). (right): Table showing the medians for each length (right).

## **Outline**

- Background
- Weighted Model Integration, Revisited
- SMT-Based WMI Computation
- A Case Study: The Road Network Problem
- 5 Experimental Evaluations
- Ongoing and Future Work

## Conclusion

- Novel WMI formulation
  - easily captures the previous definition (not vice versa);
  - works with weight functions  $w(\mathbf{x}, \mathbf{A})$  rather than  $w(lit(\mathbf{x}, \mathbf{A}))$
  - w not restricted to products of weights over literals
     ⇒ allows for much more general forms, FIUC<sup>LR,A</sup>
- Novel (WMI-ALLSMT and) WMI-PA procedure
  - 2 step: predicate abstraction + partial-assignment AllSMT, interleaved with formula simplification reduces drastically the number of integrals to compute
- Empirical evaluation on both synthetic and real-word problems
  - WMI-PA outperforms WMI-ALLSMT and previous approaches
- A WMI-ALLSMT & WMI-PA tool available: pywmi [16] (https://pypi.org/project/pywmi/)

#### Note:

CPU times for WMI-PA largely dominated by  $\text{WMI}_{\text{nb}}(\mu^{\mathcal{LRA}}, w | \mathbf{x}) \stackrel{\text{def}}{=} \int_{\mu^{\mathcal{LRA}}(\mathbf{x})} w(\mathbf{x}) \, d\mathbf{x}$  calls  $\Longrightarrow$  computation of integrals current bottleneck

# Ongoing & Future Work

## Efficiency

- look for more efficient basic integrator for  $WMI_{nb}(\varphi, w|\mathbf{x}) \stackrel{\text{def}}{=} \int_{\mu^{\mathcal{LRA}}(\mathbf{x})} w(\mathbf{x}) d\mathbf{x}$
- $TA(\varphi)$ : more effective partial-assignment reduction techniques
- exploiting  $w(\mathbf{x}, \mu^{\mathbf{A}})$  with partial  $\mu^{\mathbf{A}}$ s
- investigate forms of approximated enumeration [14]
- investigate forms of component caching [22, 6]

### Expressiveness

- Extend WMI to integers and mixed real/integers
- Extend WMI integration domains to (subcases of) non-linear arithmetic constraints?

### Others

• find other applications, other than probabilistic reasoning?





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