Title: Constraint Satisfaction Problems

Required reading: AIMA: Chapter 5

Recommended reading:
- Introduction to CSPs (Bartak's on-line guide)

Introduction to Artificial Intelligence
CSCE 476-876, Spring 2008
URL: www.cse.unl.edu/~choueiry/S08-476-876

Berthe Y. Choueiry (Shu-we-ri)
choueiry@cse.unl.edu, (402)472-5444

Constraint Processing

- Constraint Satisfaction:
  - Modeling and problem definition (Constraint Satisfaction Problem, CSP)
  - Algorithms for constraint propagation
  - Algorithms for search
- Constraint Programming: Languages and tools
  - logic-based
  - object-oriented
  - functional
Courses on Constraint Processing

- Foundations of Constraint Processing, CSCE 421/821
  Spring’08 URL: cse.unl.edu/~choueiry/S08-421-821/
  Fall’05 URL: cse.unl.edu/~choueiry/F05-421-821/
  Fall’04 URL: cse.unl.edu/~choueiry/F04-421-821/
  Fall’03 URL: cse.unl.edu/~choueiry/F03-421-821/
  Fall’02 URL: cse.unl.edu/~choueiry/F02-421-821/
  Fall’01 URL: cse.unl.edu/~choueiry/F01-421-821/
  Fall’00 URL: cse.unl.edu/~choueiry/F00-CSCE990/
  Fall’99 URL: cse.unl.edu/~choueiry/CSE990-05/

- Advanced Constraint Processing, CSCE 990-06
  Fall’08 URL: TBA
  Spring’03 URL: cse.unl.edu/~choueiry/S03-990-06/

Outline

- Problem definition and examples
- Solution techniques: search and constraint propagation
- Exploiting the structure
- Research directions
What is this about?

**Context:** You are a senior in college

**Problem:** You need to register in 4 courses for Fall’2006

**Possibilities:** Many courses offered in Math, CSE, EE, etc.

**Constraints:** restrict the choices you can make
- **Unary:** Courses have prerequisites you have/don’t have
  Courses/instructors you like/dislike
- **Binary:** Courses are scheduled at the same time
- **Global:** In CompEng, 4 courses from 5 tracks such as at least 3 tracks are covered

You have choices, but are restricted by constraints

→ Make the right decisions

Constraint Satisfaction

**Given**
- A set of variables
- For each variable, a set of choices (values)
- A set of constraints that restrict the combinations of values the variables can take at the same time

**Questions**
- Does a solution exist?  
  *classical decision problem*
- How two or more solutions differ? How to change specific choices without perturbing the solution?
- If there is no solution, what are the sources of conflicts? Which constraints should be retracted?
- **etc.**
Constraint Processing is about
- solving a decision problem
- while allowing the user to state arbitrary constraints in an expressive way and
- providing concise and high-level feedback about alternatives and conflicts

Power of Constraints Processing
- flexibility & expressiveness of representations
- interactivity, users can \( \{ \text{relax, reinforce} \} \) constraints

Related areas: AI, OR, Algorithmic, DB, Prog. Languages, etc.

Definition

Given \( \mathcal{P} = (\mathcal{V}, \mathcal{D}, \mathcal{C}) \):
- \( \mathcal{V} \) a set of variables \( \mathcal{V} = \{V_1, V_2, \ldots, V_n\} \)
- \( \mathcal{D} \) a set of variable domains (domain values) \( \mathcal{D} = \{D_{V_1}, D_{V_2}, \ldots, D_{V_n}\} \)
- \( \mathcal{C} \) a set of constraints \( C_{V_1,V_2,\ldots,V_i} = \{ (x, y, \ldots, z) \} \subseteq D_{V_a} \times D_{V_b} \times \ldots \times D_{V_i} \)

Query: can we find one value for each variable such that all constraints are satisfied?

In general, NP-complete
Terminology

- Instantiating a variable: \( V_i \leftarrow a \) where \( a \in D_{V_i} \)
- Partial assignment
- Consistent assignment
- Objective function (constrained optimization problem)

Representation: Constraint graph

Given \( \mathcal{P} = (\mathcal{V}, \mathcal{D}, \mathcal{C}) \) such that

\[
\mathcal{V} = \{ V_1, V_2, \ldots, V_n \}
\]
\[
\mathcal{D} = \{ D_{V_1}, D_{V_2}, \ldots, D_{V_n} \}
\]
\[
\mathcal{C} \text{ set of constraints}
\]

\[
C_{V_i, V_j} = \{ (x, y) \} \subseteq D_{V_i} \times D_{V_j}
\]

Constraint graph

```
V1: \{ 1, 2, 3, 4 \} \rightarrow v1 < v2
v1 + v3 < 9
V2: \{ 3, 6, 7 \}
V3: \{ 3, 4, 9 \}
V4: \{ 3, 5, 7 \}
V3 < v3
v2 < v3
v2 > v4
```
Example I: Temporal reasoning

- $A < B$
- $B < C$
- $2 < C - A < 5$

$C - A \in [2, 5]$ is a constraint of bounded differences.

Example II: Map coloring

Using 3 colors (R, G, & B), color the US map such that no two adjacent states do have the same color.

Variables? Domains? Constraints?
**Incremental formulation:** as a search problem

**Initial state:** empty assignment, all variables are unassigned

**Successor function:** a value is assigned to any unassigned variable, provided that it does not conflict with previously assigned variables (back-checking)

**Goal test:** The current assignment is complete (and consistent)

**Path cost:** a constant cost (e.g., 1) for every step, can be zero

— A solution is a complete, consistent assignment.
— Search tree has constant depth \( n \) (# of variables) \( \rightarrow \) DFS!!
— Path for reaching a solution is irrelevant
— A complete-state formulation is OK
— local-search techniques applicable

**Domain types**

Given \( \mathcal{P} = (\mathcal{V}, \mathcal{D}, \mathcal{C}) \)

\[
\mathcal{V} = \{V_1, V_2, \ldots, V_n\} \\
\mathcal{D} = \{D_{V_1}, D_{V_2}, \ldots, D_{V_n}\} \\
\mathcal{C} \text{ set of constraints}
\]

\[
C_{V_i, V_j} = \{(x, y)\} \subseteq D_{V_i} \times D_{V_j}
\]

**Domains:**
— restricted to \( \{0, 1\} \): Boolean CSPs
— Finite (discrete): enumeration techniques works
— Continuous: sophisticated algebraic techniques are needed consistency techniques on domain bounds
Constraint arity

Given $\mathcal{P} = (\mathcal{V}, \mathcal{D}, \mathcal{C})$

\[ \mathcal{V} = \{V_1, V_2, \ldots, V_n\} \]

\[ \mathcal{D} = \{D_{V_1}, D_{V_2}, \ldots, D_{V_n}\} \]

\[ \mathcal{C} \text{ set of constraints} \]

\[ C_{V_k, V_l, V_m} = \{(x, y, z)\} \subseteq D_{V_k} \times D_{V_l} \times D_{V_m} \]

Constraints: universal, unary, binary, ternary, ..., global

Representation: Constraint network

\begin{itemize}
    \item Extensionally: all allowed tuples are listed
    \begin{itemize}
        \item practical for defining arbitrary constraints
        \[ C_{V_1, V_2} = \{(r, g), (r, b), (g, r), (g, b), (b, r), (b, g)\} \]
    \end{itemize}
    \item Intensionally: when it is not practical (or even possible) to list all tuples, define allowed tuples in intension.
    \[ C_{V_1, V_2} = \{(x, y) \mid x \in D_{V_1}, y \in D_{V_2}, x \neq y\} \]
    \end{itemize}

\[ \rightarrow \text{Define types of common constraints, to be used repeatedly} \]
Examples: Alldiff (a.k.a. mutex), Atmost, Cumulative, Balance, etc.

Other types of constraints: linear constraints, nonlinear constraints, constraints of bounded differences (e.g., in temporal reasoning), etc.
**Example III**: Cryptarithmetic puzzles

\[ D_{X1} = D_{X2} = D_{X3} = \{0, 1\} \]
\[ D_F = D_T = D_U = D_V = D_R = D_O = [0, 9] \]

\[
\begin{array}{c}
T \ W \ O \\
+ T \ W \ O \\
\hline
F \ O \ U \ R
\end{array}
\]

(a)

(b)

\[ O + O = R + 10 \times 1 \]
\[ X1 + W + W = U + 10 \times 2 \]
\[ X2 + T + T = O + 10 \times 3 \]
\[ X3 = F \]

\[ \text{Alldiff}\{F, D, U, V, R, O\} \]

---

**How to solve a CSP?**

Search!

1. Constructive, systematic search
2. Local search
### Systematic search

→ Starting from a root node
→ Consider all values for a variable $V_1$
→ For every value for $V_1$, consider all values for $V_2$
→ etc..

For $n$ variables, each of domain size $d$:
- Maximum depth? *fixed!*
- Maximum number of paths? *size of search space, size of CSP*

### Back-checking

Systematic search generates $d^n$ possibilities

Are all possible combinations acceptable?

→ Expand a partial solution only when consistent
→ early pruning
Before looking at search...

Consider

1. Importance of modeling/formulating to control the size of the search space
2. Preprocessing: consistency filtering to reduce size of search space

Importance of modeling

*N-queens*: formulation 1

Variables?
Domains?
Size of CSP?

*N-queens*: formulation 2

Variables?
Domains?
Size of CSP?
**Constraint checking**

→ Constraint filtering, constraint checking, etc..

eliminate non-acceptable tuples prior to search

\[ A < B \]
\[ A \in [1..10] \]
\[ B < C \]
\[ B \in [5..18] \]
\[ C \in [4..15] \]

\[ \text{REVISE}(V_i, V_j) \]

For every value \( x \in D_{V_i} \)

If there is \( y \in D_{V_j} \) consistent with \( x \) Then \( D_{V_i} \leftarrow D_{V_i} \setminus \{x\} \)

**Arc Consistency**

→ \( AC(C_{V_1}, V_2) = \text{REVISE}(V_1, V_2) \) and \( \text{REVISE}(V_2, V_1) \)

→ CSP is AC when all constraints are AC.

→ Algorithms: AC-1, AC-2, AC-3, \ldots, AC-7 and back to AC-3

→ AC-3: \( O(n^2d^3) \)
**Warning:** arc-consistency does not solve the problem

\[
\begin{align*}
A &\rightarrow B \\
\{1, 2, 3\} &\rightarrow \{2, 3, 4\} \\
B &\rightarrow A \\
\{2, 3\} &\rightarrow \{2, 3\}
\end{align*}
\]

\((A=2) \land (B=3)\) still isn’t a solution!

Another example: 3-coloring \(K_4\)

- In general, constraint propagation helps, but does not solve the problem
- As long as constraint checking is affordable (i.e., cost remains negligible vis-a-vis cost of search), it is advantageous to apply AC-3 before search

**Levels of consistency**

**Node consistency:** every value in the domain of a variable is consistent with the unary constraints defined on the variable

**Arc-consistency:** For any value in the domain of any variable, there is at least one value in the domain of any other variable with which it is consistent.

**3-consistency:** For any two consistent values in the domains of any two variables, there is at least one value in the domain of any third variable with which they are consistent.

**\(k\)-consistency:** \((k \leq n)\)

For any \((k-1)\) consistent values in the domains of any \((k-1)\) variables, there is at least one value in the domain of any \(k^{th}\) variable with which they are consistent.

**Strong \(k\)-consistency:** \(k\)-consistency \(\forall i \leq k\)
**Chronological backtracking**

What if only one solution is needed?

---

**Depth-first search & chronological backtracking**

Terms: current variable $V_c$, past variables $V_p$, future variables $V_f$, current path

→ DFS: soundness? completeness?
**Backtrack-ing search** (BT)

Refer to algorithm **BACKTRACKING-SEARCH**

- Implementation: **BACKTRACKING-SEARCH**
  - Careful, recursive, do not implement!!
  - Use [Prosser 93] for iterative versions
- Variable ordering heuristic: **SELECT-UNASSIGNED-VARIABLE**
- Value ordering heuristic: **ORDER-DOMAIN-VALUES**

**Improving BT**

General purpose methods for:

1. Variable, value ordering
2. Improving backtracking: intelligent backtracking avoids repeating failure
3. Look-ahead techniques: constraint propagation as instantiations are made
**Ordering heuristics**

Which variable to expand first?

Exp: $V_1, V_2, D_{V_1} = \{a, b, c, d\}, D_{V_2} = \{a, b\}$

Sol: $\{(V_1 = c), (V_2 = a)\}$ and $\{(V_1 = c), (V_2 = b)\}$

Heuristics:

- **most constrained variable first** (reduce branching factor)
- **most promising value first** (find quickly first solution)

**Examples of** ordering heuristics

For variables:

- least domain (LD), aka minimum remaining values (MRV
- degree
- ratio of domain size to degree (DD)
- width, promise, etc. [Tsang, Chapter 6]

For values:

- min-conflict [Minton, 92]
- promise [Geelen, 94], etc.

Strategies for $\{\text{variable ordering} \}$ could be $\{\text{static}, \text{dynamic}\}$
Intelligent backtracking
What if the reason for failure was higher up in the tree?

Backtrack to source of conflict!!

→ Backjumping, conflict-directed backjumping, etc.
→ Additional data structures that keep track of failure encountered during back-checking [Prosser, 93]

Look-ahead strategies: partial or full
As instantiations are made, remove the values from the domain of future variables that are not consistent with the current path

Terminology
- \( V_c \) is the current variable
- \( V_f \) is the set of future variables, \( V_f \) is a future variable
- Instantiate \( V_c \), update the domains of (some) future variables

Strategies
- Forward checking (FC): partial look-ahead
- Directed arc-consistency checking (DAC): partial look-ahead
- Maintaining Arc-Consistency (MAC): full look-ahead
→ Special data structures can be used to refresh filtered domains upon backtracking [Prosser, 93]
Forward checking (FC)

→ Apply \text{REVISE}(V_f, V_c) to the each variable $V_f$ connected to $V_c$
→ In AIMA, it is \text{REMOVE-INCONSISTENT-VALUES}(V_f, V_c)

Procedure:

• Instantiate $V_c$
• Apply \text{REVISE}(V_f, V_c) to the each variable $V_f$

Direct Arc-Consistency (DAC)

→ Repeat forward checking on all $V_f \in \mathcal{V}_f$ while respecting order
→ Applicable under static ordering

Procedure:

• Choose a variable ordering
• Instantiate $V_c$
• Apply FC to $V_c$
• Move to next variable $V_f$ in ordering, and apply FC to $V_f$.
  Repeat for all variables in $\mathcal{V}_f$ in the specified order.
Maintaining Arc-Consistency (MAC)

→ Maintain AC in the subproblem induced by $V_f \cup \{V_c\}$
→ In practice, useful when problem has few, tight constraints

Procedure:

• Instantiate $V_c$
• Apply AC-3($V_f \cup \{V_c\}$)
  Every constraint revision uses two operations: $\text{REVISE}(V_a, V_b)$
  and $\text{REVISE}(V_b, V_a)$
  Updates domains of all variables in subproblems
CSP: a decision problem (NP-complete)

1- Modeling:
   — abstraction and reformulation

2- Preprocessing techniques:
   — eliminate non-acceptable tuples prior to search

3- Search:
   — potentially $d^n$ paths of fixed length
   — chronological backtracking
   — variable/value ordering heuristics
   — intelligent backtracking

4- Search ‘hybrids’:
   — Mixing preprocessing with search: FC, DAC, MAC

Non-systematic search

- **Methodology:** Iterative repair, local search: modifies a global but inconsistent solution to decrease the number of violated constraints

- **Example:** MIN-CONFLICTS algorithm in Fig 5.8, page 151. Choose (randomly) a variable in a broken constraint, and change its value using the min-conflict heuristic (which is a value ordering heuristic)

- **Other examples:** Hill climbing, taboo search, simulated annealing, etc.

  → Anytime algorithm
  → Strategies to avoid getting trapped: RandomWalk
  → Strategies to recover: Break-Out, Random restart, etc.
  → Incomplete & not sound
**Exploiting structure**: example of deep analysis

- Tree-structured CSP
- Cycle-cutset method

---

**Tree-structured CSP**

*Any tree-structured CSP can be solved in time linear in the number of variables.*

- Apply arc-consistency
  Directional arc-consistency is enough: starting from the leaves, revise a parent given the domain of a child; keep going up to the root
- Proceed, instantiating the variables from the root to the leaves
- The assignment can be done in a backtrack-free manner
- Runs in $O(nd^2)$, $n$ is #variables and $d$ domain size.
**Cycle-cutset method**

1. Identify a cycle cutset $S$ in the CSP (nodes that when removed yield a tree), the remaining variables form the set $T$

2. Find a solution to the variables in $S$ ($S$ is smaller than initial problem)

3. For every consistent solution for variables in $S$:
   - Apply DAC from $S$ to $T$
   - If no domain is wiped out, solve $T$ (quick) and you have a solution to the CSP

Note:

- For a cycle cutset $|S| = c$, time is $O(d^c(n-c)d^2)$. If graph is nearly a tree, $c$ is small, and savings are large. In the worst-case, $c = n - 2 :-(.)$
- Finding the smallest cutset is NP-hard :-(

---

**Tree decomposition (tree-clustering)**

Cluster the nodes of the CSP into subproblems, which are organized in a tree structure:

- Every variable appears in at least one subproblem
- If 2 variables are connected by a constraint, they must appear together (along with the constraint) in at least one subproblem
- If a variable appears in 2 subproblems, it must appear in every superproblem along the path between the 2 subproblems.
Solving the tree decomposition (tree-clustering)

- Each subproblem is a meta-variable, whose domain is the set of all solutions to the subproblem.
- Choose a subproblem, find all its solutions.
- Solve the constraints connecting the subproblem and its neighbors (common variables must agree).
- Repeat the process from a node to its descendant.
- Complexity depends on $w$, the tree width of the decomposition $= \text{number of nodes in largest subproblem} - 1$. It is $O(nd^{w+1})$.
- Thus, CSPs with a constraint graph of bounded $w$ can be solved in polynomial time.
- Finding the decomposition with minimal tree width is NP-hard.

Research directions

Preceding (i.e., search, backtrack, iterative repair, V/V/ordering, consistency checking, decomposition, symmetries & interchangeability, deep analysis) + ...

Evaluation of algorithms:

- worst-case analysis vs. empirical studies
- random problems?

Cross-fertilization:

- SAT, DB, mathematical programming,
  interval mathematics, planning, etc.

Modeling & Reformulation

Multi agents:

- Distribution and negotiation
- $ightarrow$ decomposition & alliance formation
CSP in a nutshell (I)

Solution technique: Search
\{ constructive
iterative repair

Enhancing search:
\{ intelligent backtrack
variable/value ordering
consistency checking
hybrid search
\heart symmetries
\heart decomposition

CSP in a nutshell (II)

Deep analysis: exploit problem structure
\{ \heart graph topology
\heart constraint semantics
phase transition

Research:
\{ \textit{k}-ary constraints, soft constraints
continuous vs. finite domains
evaluation of algorithms (empirical)
cross-fertilization (mathematical program.)
\heart reformulation and approximation
\heart architectures (multi-agent, negotiation)
Constraint Logic Programming (CLP)

A merger of
\[ \begin{align*}
\checkmark & \quad \text{Constraint solving} \\
\rightarrow & \quad \text{Logic Programming, mostly Horn clauses (e.g., Prolog)}
\end{align*} \]

Building blocks
- Constraint: primitives but also user-defined
  - cumulative/capacity (linear ineq), MUTEX, cycle, etc.
  - domain: Booleans, natural/rational/real numbers, finite
- Rules (declarative): a statement is a conjunction of constraints and is tested for satisfiability before execution proceeds further
- Mechanisms: satisfiability, entailment, delaying constraints

Your future: jobs

Commercial companies: i2 Technologies, Ilog, PeopleSoft/Red Pepper, Honeywell, Xerox Corp, etc.

Prestigious research centers: NASA Ames, JPL, BT Labs (UK), IBM Watson+Almaden, etc.

Start your own: i2 technologies started as a small group of researchers doing constraint-based scheduling

Academic: constraint languages, modeling, representation, automated reasoning, etc.
Constraint Processing Techniques are the basis of new languages:

Were you to ask me which programming paradigm is likely to gain most in commercial significance over the next 5 years I'd have to pick Constraint Logic Programming (CLP), even though it's perhaps currently one of the least known and understood. That's because CLP has the power to tackle those difficult combinatorial problems encountered for instance in job scheduling, timetabling, and routing which stretch conventional programming techniques beyond their breaking point. Though CLP is still the subject of intensive research, it's already being used by large corporations such as manufacturers Michelin and Dassault, the French railway authority SNCF, airlines Swissair, SAS and Cathay Pacific, and Hong Kong International Terminals, the world's largest privately-owned container terminal.

Byte, Dick Pountain