



Cornell University

Soft Global Constraints

Constraint Programming Summer School on Global Constraints – June 18-23, 2006

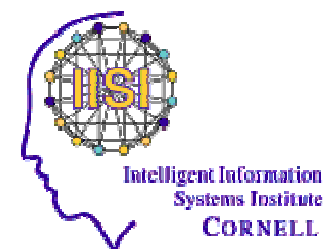
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Lecture 1a:

- Constraint Programming in brief
 - basic concepts
 - domain filtering
- Soft Constraints
 - motivation
 - traditional approaches
 - cost-based approach
- Outlook

Lecture 1b:

- Soft alldifferent
 - two violation measures: variable-based and decomposition-based
 - filtering algorithm for variable-based violation measure using matchings
 - intermezzo: flow theory
 - alternative representation using flows
 - filtering algorithm for decomposition-based violation measure using flows

Lecture 2a:

- Soft global cardinality constraint
 - filtering algorithm for variable-based violation measure using flows
 - filtering algorithm for value-based violation measure using flows
 - alternative approach

Lecture 2b:

- Soft regular constraint
 - filtering algorithm for variable-based violation measure using shortest paths
- Conclusions and perspectives



Constraint Programming

A **Constraint Satisfaction Problem**, or **CSP**, consists of

- a set of **variables** X ,
- variable **domains** $D(x)$ (for all $x \in X$),
- and a set of **constraints** on subsets of the variables

A **solution** to a CSP is:

assign to each variable a single element from its domain
such that all constraints are satisfied

Example:

variables	x_1, x_2, x_3
domains	$D(x_1) = \{1, 2\}, D(x_2) = \{0, 1, 2, 3\}, D(x_3) = \{2, 3\}$
constraints	$x_1 > x_2$ $x_1 + x_2 = x_3$
solution	$x_1 = 2, x_2 = 0, x_3 = 2$

A **Constraint Optimization Problem**, or **COP**, consists of

- a set of **variables** X ,
- variable **domains** $D(x)$ (for all $x \in X$),
- a set of **constraints** on subsets of the variables,
- and an **objective function** $f(X) \rightarrow \mathbb{Q}$ to be optimized

A **solution** to a COP is:

assign to each variable a single element from its domain

such that all constraints are satisfied, and the objective function is optimal

Example:

variables/domains	$x_1 \in \{1,2\}, x_2 \in \{0,1,2,3\}, x_3 \in \{2,3\}$
constraints	$x_1 > x_2$ $x_1 + x_2 = x_3$
objective function	maximize $x_2 + x_3$
solution	$x_1 = 2, x_2 = 1, x_3 = 3$



A **constraint programming solver** must

- find a (optimal) solution to the CSP (COP)
- or prove that none exists

It does so by

- complete **search**
- domain **filtering**
- constraint **propagation**

Constraint Programming in brief



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Example:

variables/domains

$x_1 \in \{1,2\}$, $x_2 \in \{0,1,2,3\}$, $x_3 \in \{2,3\}$

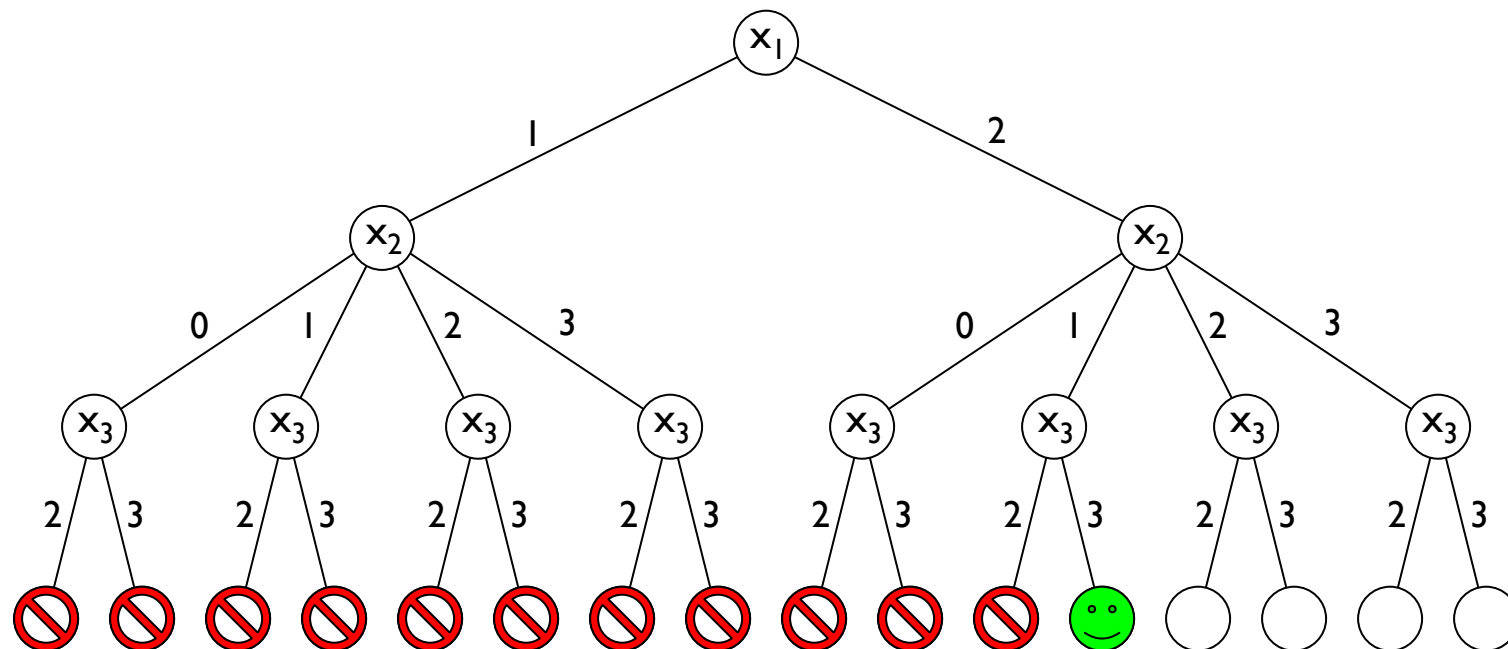
constraints

$x_1 > x_2$

$x_1 + x_2 = x_3$

$\text{alldifferent}(x_1, x_2, x_3)$

complete search (no filtering or propagation)



Constraint Programming in brief



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Example:

variables/domains

$x_1 \in \{1,2\}$, $x_2 \in \{0,1,2,3\}$, $x_3 \in \{2,3\}$

constraints

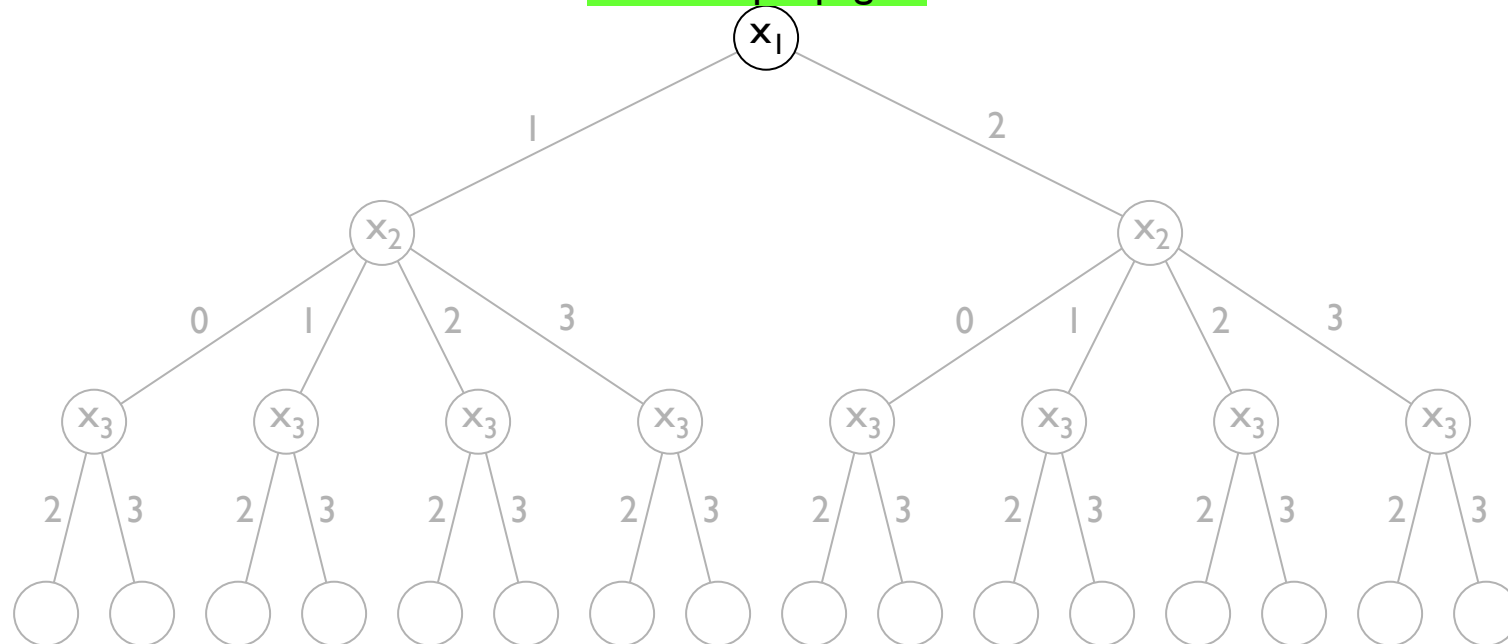
$x_1 > x_2$

$x_1 + x_2 = x_3$

$\text{alldifferent}(x_1, x_2, x_3)$

complete search + **filtering** and **propagation**

filter and propagate



Constraint Programming in brief



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Example:

variables/domains

$x_1 \in \{1, \cancel{2}\}$, $x_2 \in \{0, \cancel{1}\}$, $x_3 \in \{\cancel{2}, 3\}$

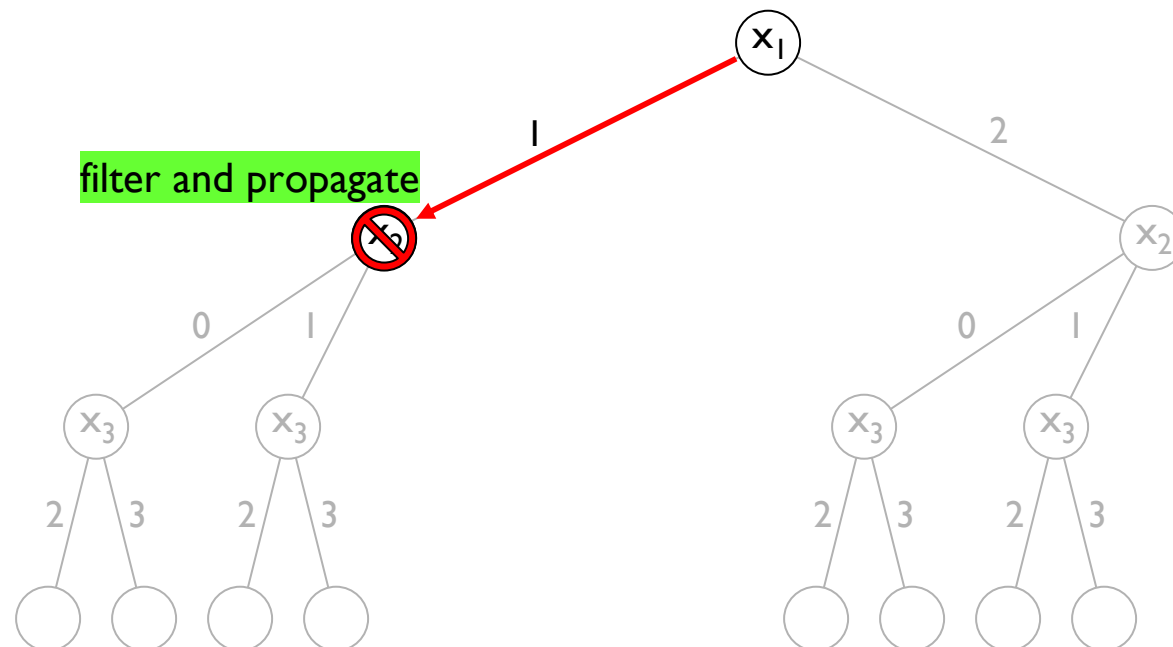
constraints

$x_1 > x_2$

$x_1 + x_2 = x_3$

$\text{alldifferent}(x_1, x_2, x_3)$

complete search + **filtering** and **propagation**



Constraint Programming in brief



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Example:

variables/domains

$x_1 \in \{1, 2\}$, $x_2 \in \{0, 1\}$, $x_3 \in \{2, 3\}$

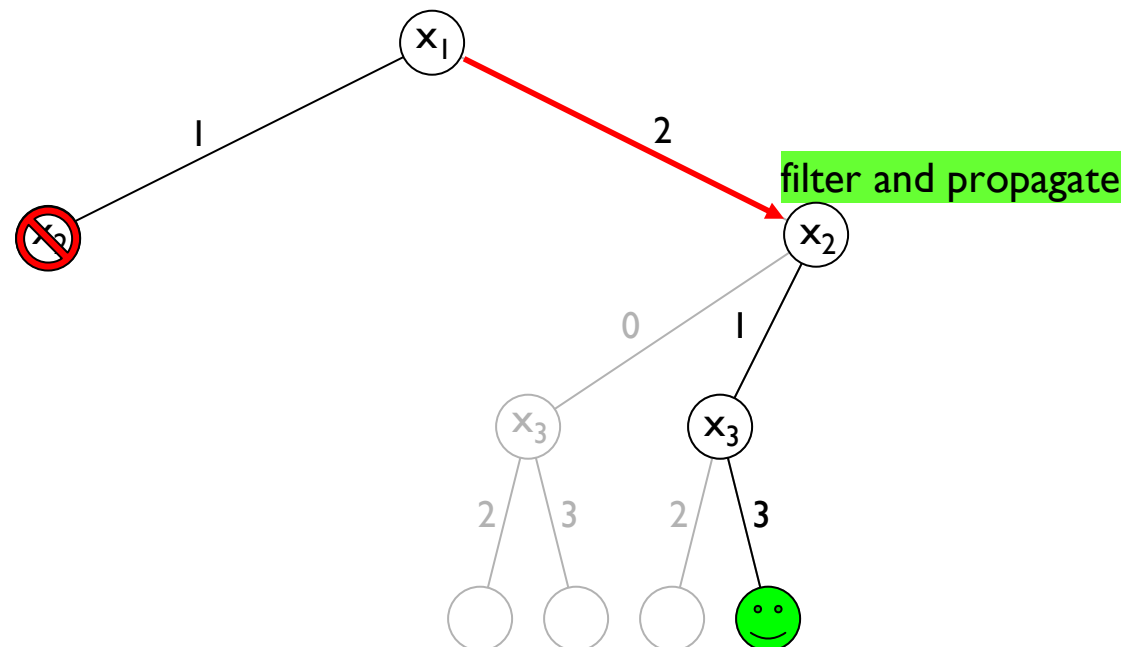
constraints

$x_1 > x_2$

$x_1 + x_2 = x_3$

$\text{alldifferent}(x_1, x_2, x_3)$

complete search + **filtering** and **propagation**





Messages:

In order to speed up constraint programming solver

- always try to filter the domains using the constraints!
- more filtering is always better (given same time complexity)
- try to find **efficient** filtering algorithms (e.g., linear in size of constraint)
- if possible, make filtering algorithm **incremental**

Global constraints capture special structure of problem

- try to **exploit structure** for better/more filtering



Soft Constraints



Over-constrained and preference-based problems:

- assign seats for over-booked airplane; no solution that carries all passengers
- create roster for nurses with conflicting preferences (e.g., they all want the same day off during soccer World Championship)
- factory wants to satisfy demands of all customers, but has limited resources
- ...

Estimate [anonymous]:

“At least 60% of all industrial problems are essentially over-constrained”

CP solver will report that no solution exists. How to find **satisfying** ‘solution’?

- **soften** (some of) the **constraints** of the problem
- compute solution that **minimizes conflicts** or **maximizes satisfaction**

A **hard** constraint must always be satisfied.

A **soft** constraint does not need to be satisfied, but we would like it to be.

Example:

Over-constrained CSP with two soft constraints:

$$x_1 \in \{1,2\}, x_2 \in \{2,3\}, x_3 \in \{2,3\}$$

(i) $x_1 > x_2$

(ii) $x_1 + x_2 = x_3$

$(x_1, x_2, x_3) = (1, 2, 2)$ both constraints violated

$(x_1, x_2, x_3) = (1, 2, 3)$ constraint (i) violated ← minimum violation or maximum satisfaction

$(x_1, x_2, x_3) = (1, 3, 2)$ both constraints violated

$(x_1, x_2, x_3) = (1, 3, 3)$ both constraints violated

$(x_1, x_2, x_3) = (2, 2, 2)$ both constraints violated

$(x_1, x_2, x_3) = (2, 2, 3)$ both constraints violated

$(x_1, x_2, x_3) = (2, 3, 2)$ both constraints violated

$(x_1, x_2, x_3) = (2, 3, 3)$ both constraints violated

“Traditional” approaches to handle soft CSPs:

- **Partial CSP** [Freuder & Wallace, 1992]
maximize number of satisfied constraints (previous example)
- **Weighted CSP** [Larossa, 2002]
associate a weight to each constraint
maximize weighted sum of satisfied constraints
- **Possibilistic CSP** [Schiex, 1992]
associate weight to each constraint representing its importance
hierarchical satisfaction of most important constraints, i.e. maximize smallest weight over all satisfied constraints
- **Fuzzy CSP** [Dubois et al., 1993] [Ruttkay, 1994]
associate weight to each tuple of every constraint
maximize smallest preference level (over all constraints)

These approaches can be modeled using valued CSPs [Schiex et al., 1995] or semi-rings [Bistarelli et al., 1997]

Drawbacks of traditional approaches:

- often coarse violation measure, especially for global/non-binary constraints

Example (cont'd):

$$x_1 \in \{1,2\}, x_2 \in \{2,3\}, x_3 \in \{2,3\}$$

- (i) $x_1 > x_2$ new violation = deficit (i.e. gap between x_1 and x_2+1)
- (ii) $x_1 + x_2 = x_3$ new violation = deficit (i.e. gap between x_1+x_2 and x_3)

evaluation using sum of violations:

$(x_1, x_2, x_3) = (1, 2, 2)$ violation is $2+1=3$

$(x_1, x_2, x_3) = (1, 2, 3)$ violation is $2+0=2$

$(x_1, x_2, x_3) = (1, 3, 2)$ violation is $3+2=5$

$(x_1, x_2, x_3) = (1, 3, 3)$ violation is $3+1=4$

$(x_1, x_2, x_3) = (2, 2, 2)$ violation is $1+2=3$

$(x_1, x_2, x_3) = (2, 2, 3)$ violation is $1+1=2$

$(x_1, x_2, x_3) = (2, 3, 2)$ violation is $2+3=5$

$(x_1, x_2, x_3) = (2, 3, 3)$ violation is $2+2=4$

minimum violation or maximum satisfaction

the new violation measures allow better evaluation of different tuples!

Drawbacks of traditional approaches:

- often coarse violation measure, especially for global/non-binary constraints
- little domain filtering & propagation

Example (cont'd):

$$x_1 \in \{1,2\}, x_2 \in \{2,3\}, x_3 \in \{2,3\}$$

- (i) $x_1 > x_2$ violation = deficit (i.e. gap between x_1 and x_2+1)
- (ii) $x_1 + x_2 = x_3$ violation = deficit (i.e. gap between x_1+x_2 and x_3)

$$(x_1, x_2, x_3) = (1, 2, 2) \text{ violation is } 2+1=3$$

$$(x_1, x_2, x_3) = (1, 2, 3) \text{ violation is } 2+0=2$$

$$(x_1, x_2, x_3) = (1, 3, 2) \text{ violation is } 3+2=5$$

$$(x_1, x_2, x_3) = (1, 3, 3) \text{ violation is } 3+1=4$$

$$(x_1, x_2, x_3) = (2, 2, 2) \text{ violation is } 1+2=3$$

$$(x_1, x_2, x_3) = (2, 2, 3) \text{ violation is } 1+1=2$$

$$(x_1, x_2, x_3) = (2, 3, 2) \text{ violation is } 2+3=5$$

$$(x_1, x_2, x_3) = (2, 3, 3) \text{ violation is } 2+2=4$$

suppose maximum violation is 3,
then value 3 in domain of x_2 has no support.
we want to remove this inconsistent value!



Drawbacks of traditional approaches:

- often coarse violation measure, especially for global/non-binary constraints
- little domain filtering & propagation
- how can we apply this in traditional CP framework?
 - constraint programming solvers do not support soft constraints

Alternative approach [Baptiste et al., 1998], [Régim et al., 2000]:

- introduce a **cost variable** for each soft constraint
- this variable represents some **violation measure** of the constraint
- optimize aggregation of all cost variables (e.g., take their sum)
- use upper bound on cost variable to apply **cost-based filtering**

Note: In this way

- soft CSPs become **COPs**,
- soft global constraints become **optimization constraints**,
- we can apply classical constraint programming solvers.

Example:

soft CSP:

$$x_1 \in \{0,1,2,3\}, x_2 \in \{0,1\}$$

$$x_1 \leq x_2 \text{ (soft constraint)}$$

- i) introduce cost variable z for the soft constraint $x_1 \leq x_2$
- ii) z represents the difference between x_1 and x_2 if it is violated (violation measure)
- iii) minimize z

new COP:

$$x_1 \in \{0,1,2,3\}, x_2 \in \{0,1\}, z \in \{0,1,2,3\}$$

$$((z = 0) \wedge (x_1 \leq x_2)) \vee ((z > 0) \wedge (z = x_1 - x_2))$$

minimize z

cost-based domain filtering:

$$\text{suppose } z \in \{0,1\}, \text{ then } x_1 \leq 2$$

Notation: $X = \{x_1, x_2, \dots, x_n\}$, $D(X) = \cup_{x \in X} D(x)$

General recipe for global constraint $C(X)$:

define violation measure $\mu: D(x_1) \times D(x_2) \times \dots \times D(x_n) \rightarrow \mathbb{Q}_+$

and cost variable z

then **soften** the constraint C as:

$$\text{soft_}C(X, z, \mu) := (\mu(X) \leq z)$$

where $\mu=0$ iff C is satisfied and $\mu>0$ otherwise

Example (revisited):

$$x_1 \in \{0, 1, 2, 3\}, x_2 \in \{0, 1\}$$

constraint $c(x_1, x_2) = (x_1 \leq x_2)$ to be softened

add cost variable $z \in \{0, 1, 2, \dots\}$

define violation measure $\mu(x_1, x_2) = \max\{x_1 - x_2, 0\}$

soften c as: $\text{soft_}c(x_1, x_2, z, \mu) = (\mu(x_1, x_2) \leq z)$

Basic **cost-based filtering algorithm** for $\text{soft_C}(X, z, \mu) = (\mu(X) \leq z) :$

```
for all  $x \in X$  and  $d \in D(x)$  {  
    compute minimum of  $\mu$  with  $x=d$   
    if minimum  $> \max(D(z))$  remove  $d$  from  $D(x)$   
    if  $D(x)$  empty return inconsistent  
}  
update  $\min(D(z)) \geq \min(\text{all minima of } \mu)$   
if  $D(z)$  empty return inconsistent  
else return consistent
```

Notes:

- similar to classical filtering for inequality constraint
- filtering establishes **arc consistency**¹ on soft_C , i.e., we remove all domain values that are not part of a solution to the constraint (this is the best possible)
- different violation measures define different soft constraints, and thus different filtering algorithms
- time complexity depends on computation of minimum of μ

¹ also referred to as hyper-arc consistency, generalized arc consistency, or domain consistency in the literature 22

Remark: soft constraint previously defined as

$$\text{soft_C}(X, z, \mu) := (\mu(X) \leq z)$$

Why not

$$\text{soft_C}(X, z, \mu) := (\mu(X) = z) \text{ ?}$$

Because then arc consistency becomes often NP-hard (for ‘reasonable’ violation measure μ), while inequality makes it often tractable

Alternative view:

- use equality in definition, but
- establish arc consistency w.r.t. X and ‘bound consistency’ w.r.t. z
- (effectively the same approach as with inequality)

Our **goal** is to design **efficient filtering algorithms** for soft global constraints, that establish arc consistency, using cost-based approach

Outlook:

constraint	violation measure	consistency check	arc consistency
hard alldifferent	-	$O(m\sqrt{n})$	$O(m)$
soft alldifferent	variable-based	$O(m\sqrt{n})$	$O(m)$
soft alldifferent	decomposition-based	$O(mn)$	$O(m)$
gcc	-	$O(m\sqrt{n})$	$O(m)$
soft gcc	variable-based	$O(m\sqrt{n})$	$O(m)$
soft gcc	value-based	$O(m\sqrt{n})$	$O(m)$
regular	-	$O(m)$	$O(m)$
soft regular	variable-based	$O(m)$	$O(m)$

Here n is the number of variables, m is proportional to the sum of the domain sizes.

Exercise 1: Consider the following over-constrained CSP

$$x_1 \in \{1,2\}, x_2 \in \{2,3\}, x_3 \in \{2,3\}, x_4 \in \{1,2,3\}$$

$$x_1 \geq x_2$$

$$2x_1 + x_2 < x_3 + x_4$$

$$x_2 \neq x_3$$

$$x_3 \neq x_4$$

- a. compute a solution to the CSP using the Partial CSP approach
- b. apply the cost-based approach to the CSP
 - define a suitable violation measure for each constraint
 - choose a suitable aggregation of cost variables
 - compute a solution



Filtering algorithms for the soft alldifferent constraint

Example:

$x_1 \in \{a,b\}, x_2 \in \{a,b\},$
 $x_3 \in \{a,b\}, x_4 \in \{b,c\},$
 $\text{alldifferent}(x_1, x_2, x_3, x_4)$

Over-constrained CSP; we need to **soften the alldifferent** constraint:

introduce cost variable z

define some **violation measure**, say μ

minimize z

Result:

$x_1 \in \{a,b\}, x_2 \in \{a,b\},$
 $x_3 \in \{a,b\}, x_4 \in \{b,c\},$
 $z \in \{0,1,2,3,\dots\}$
 $\text{soft_alldifferent}(x_1, x_2, x_3, x_4, z, \mu)$
minimize z

But what is a good violation measure?

General violation measures:

- **variable-based** μ_{var} :
 - minimum number of variables that need to change their value in order to satisfy the constraint
- **decomposition-based** μ_{dec} :
 - minimum number of violated constraints in binary decomposition

[Petit et al., 2001]

alldifferent(x_1, x_2, x_3, x_4)



$x_1 \neq x_2, x_1 \neq x_3, x_1 \neq x_4,$
 $x_2 \neq x_3, x_2 \neq x_4, x_3 \neq x_4$

variable-based violation measure μ_{var} :

“minimum number of variables that need to change value in order to satisfy the constraint”

$x_1 \in \{a,b\}, x_2 \in \{a,b\},$
 $x_3 \in \{a,b\}, x_4 \in \{b,c\},$
 $\text{alldifferent}(x_1, x_2, x_3, x_4)$

x_1	x_2	x_3	x_4	μ_{var}
a	a	a	b	2
a	a	b	b	2
a	a	b	c	1
a	b	a	b	2
a	b	a	c	1
...

equally bad?

decomposition-based violation measure μ_{dec} :

“number of violated constraints in binary decomposition”

$x_1 \in \{a,b\}, x_2 \in \{a,b\},$

$x_3 \in \{a,b\}, x_4 \in \{b,c\},$

$\text{alldifferent}(x_1, x_2, x_3, x_4)$

$x_1 \neq x_2, x_1 \neq x_3, x_1 \neq x_4,$
 $x_2 \neq x_3, x_2 \neq x_4, x_3 \neq x_4$

x_1	x_2	x_3	x_4	μ_{var}	μ_{dec}
a	a	a	b	2	3
a	a	b	b	2	2
a	a	b	c	1	1
a	b	a	b	2	2
a	b	a	c	1	1
...

distinction



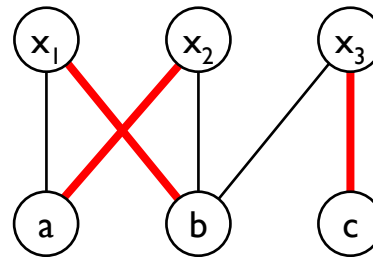
Filtering algorithm for soft alldifferent
using variable-based violation measure

Theorem [Régis, 1994]:

solution to *hard* alldifferent \Leftrightarrow maximum matching in value graph

Example:

$x_1 \in \{a, \textcolor{red}{b}\}$, $x_2 \in \{\textcolor{red}{a}, b\}$, $x_3 \in \{b, \textcolor{red}{c}\}$
 $\text{alldifferent}(x_1, x_2, x_3)$



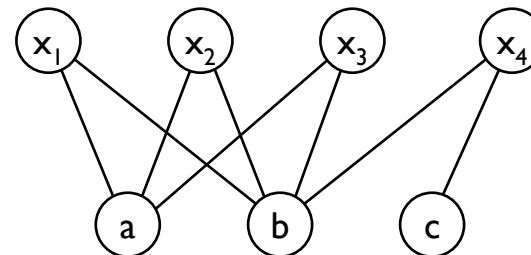
matching in graph:
subset of non-touching edges

Filtering for **hard** alldifferent: remove all edges (and corresponding domain values) that are not in any maximum matching

But what can we do if there is no solution?

Example:

$x_1 \in \{a, b\}$, $x_2 \in \{a, b\}$,
 $x_3 \in \{a, b\}$, $x_4 \in \{b, c\}$,
 $\text{alldifferent}(x_1, x_2, x_3, x_4)$



Fortunately, we can re-use these techniques

Theorem [Petit et al., 2001]: for alldifferent

minimum value of $\mu_{\text{var}}(x_1, x_2, \dots, x_n)$

=

n - value of maximum matching in value graph

Example:

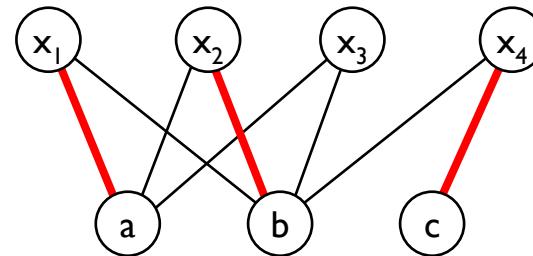
$x_1 \in \{a, b\}$, $x_2 \in \{a, b\}$,

$x_3 \in \{a, b\}$, $x_4 \in \{b, c\}$,

alldifferent(x_1, x_2, x_3, x_4)

n - value of maximum matching = 4 - 3 = 1,

minimum value for μ_{var} is 1 (see before)



Filtering rules for x_1, x_2, \dots, x_n in $\text{soft_alldifferent}(x_1, x_2, \dots, x_n, z, \mu_{\text{var}})$:

Let M be maximum matching in value graph

- if $(n - |M|) > \max(D(z))$ then constraint is **inconsistent**
- if $(n - |M|) < \max(D(z))$ then all domain values are **consistent**
(namely, if we change the value of one variable μ_{var} can increase at most one)
- if $(n - |M|) = \max(D(z))$ then domain value $d \in D(x)$ is **consistent** iff
edge (x, d) belongs to some maximum matching in value graph

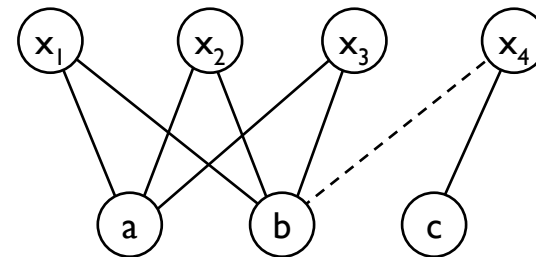
Example:

$x_1 \in \{a, b\}, x_2 \in \{a, b\},$

$x_3 \in \{a, b\}, x_4 \in \{b, c\}, z \in \{0, 1\}$

$\text{soft_alldifferent}(x_1, x_2, x_3, x_4, z, \mu_{\text{var}})$

minimize z



maximum matching has size 3, hence minimum $\mu_{\text{var}} = 4 - 3 = 1$

this is equal to $\max(D(z))$, so we need to check some edges for consistency:

value b in $D(x_4)$ is inconsistent because (x_4, b) not in maximum matching,
(maximum matching using (x_4, b) has size 2)

note that also value 0 in $D(z)$ is inconsistent

To find consistent edges (similar to hard alldifferent):

Theorem [Petersen, 1891]:

given maximum matching M , any edge e is in some maximum matching iff

- e in M , or
- e on even-length M -alternating path starting from M -free vertex, or
- e on even-length M -alternating circuit

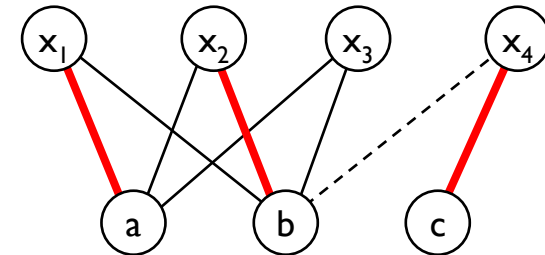
Example:

$x_1 \in \{a, b\}$, $x_2 \in \{a, b\}$,

$x_3 \in \{a, b\}$, $x_4 \in \{b, c\}$, $z \in \{0, 1\}$

$\text{soft_alldifferent}(x_1, x_2, x_3, x_4, z, \mu_{\text{var}})$

minimize z



even-length **M**-alternating path starting from **M**-free vertex: $x_3 - b - x_2 - a - x_1$

even-length **M**-alternating circuit: $x_1 - a - x_2 - b - x_1$

again, edge (x_4, b) not in maximum matching



Algorithm to make $\text{soft_alldifferent}(x_1, x_2, \dots, x_n, z, \mu_{\text{var}})$ arc consistent [Petit et al., 2001]:

```
compute maximum matching M in value graph ←  $O(m\sqrt{n})$  [Hopcroft & Karp, 1973]
if  $(n - |M| > \max(D(z)))$  return inconsistent
else if  $(n - |M| < \max(D(z)))$  return consistent
else {
    remove all edges (and corresponding domain values) not in any maximum size matching
    if some domain is empty return inconsistent
}
update  $\min(D(z)) \geq n - |M|$ 
if  $D(z)$  is empty return inconsistent
else return consistent
```

$O(m+n)$ [Tarjan, 1972]

Notation: m denotes #edges in graph

Notes:

- Checking consistency is done once (in $O(m\sqrt{n})$ time) while the filtering is done separately (in $O(m)$ time).
- The algorithm for computing the maximum matching is incremental. When k variables have changed/lost their value (during search or propagation), we need at most $O(km)$ steps to re-compute a maximum matching.

Exercise 2: Consider the following COP

$x_1 \in \{c,d\}, x_2 \in \{a,b,c\}, x_3 \in \{c,d\}, x_4 \in \{a,b,d\}, x_5 \in \{c,d\}, x_6 \in \{a,b,c\}, z \in \{0,1,2\}$

$\text{soft_alldifferent}(x_1, x_2, x_3, x_4, x_5, x_6, z, \mu_{\text{var}})$

minimize z

- compute $\mu_{\text{var}}(x_1, x_2, x_3, x_4, x_5, x_6)$ for various tuples
- make the soft_alldifferent constraint arc consistent



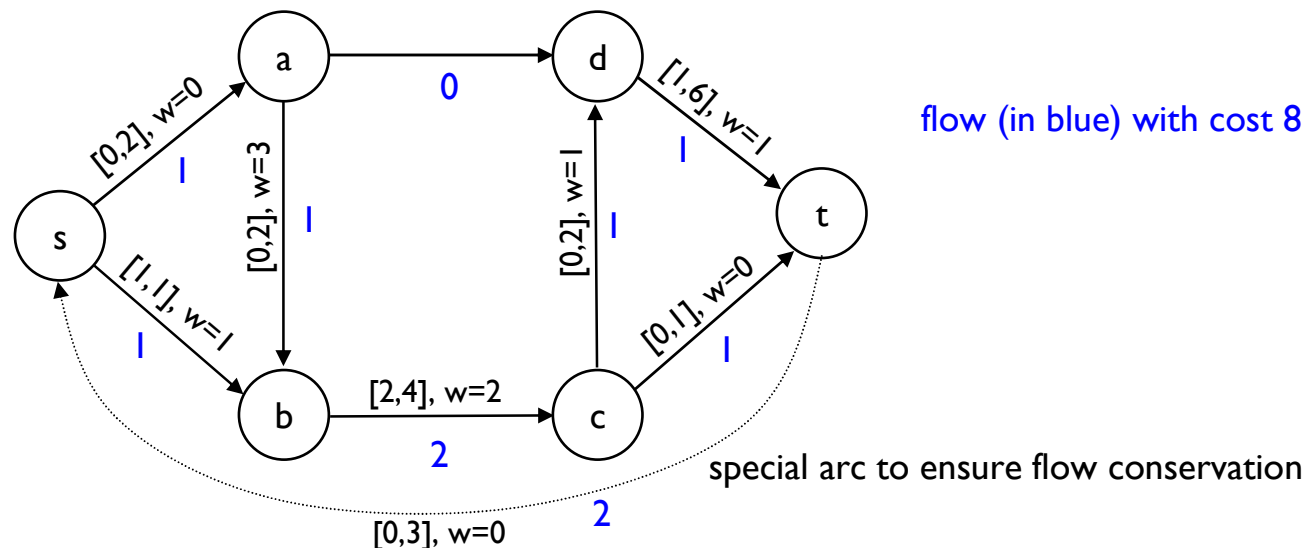
Intermezzo: Flow theory

Let $G=(V,A)$ be a directed graph with vertex set V and arc set A . To each arc $a \in A$ we assign a **capacity** function $[d(a),c(a)]$ and a **weight** function $w(a)$.

Let $s,t \in V$. A function $f: A \rightarrow \mathbb{Q}$ is called an s - t **flow** (or a flow) if

- $f(a) \geq 0$ for all $a \in A$
- $\sum_{a \text{ enters } v} f(a) = \sum_{a \text{ leaves } v} f(a)$ for all $v \in V$ (flow conservation)
- $d(a) \leq f(a) \leq c(a)$ for all $a \in A$

Define the **cost** of a flow as $\sum_{a \in A} w(a)f(a)$. A **minimum-cost flow** is a flow with minimum cost.



Alternative graph representation



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Fact: matching in bipartite graph \Leftrightarrow integer flow in directed bipartite graph

Step 1: direct edges from X to $D(X)$

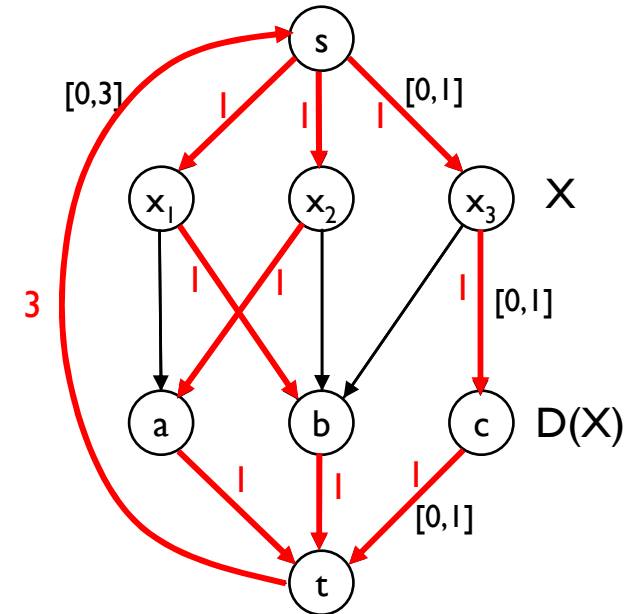
Step 2: add a source s and sink t

Step 3: connect s to X , and $D(X)$ to t

Step 4: add special arc (t,s)

all arcs have capacity $[0, 1]$ and weight 0

except arc (t,s) with capacity $[0, \min\{|X|, |D(X)|\}]$



Proof: apply above construction

“ \Rightarrow ” define flow on arc in M to be 1, extend flow to s and t

“ \Leftarrow ” capacities ensure that all x in X and d in $D(X)$ have at most 1 unit in-flow or out-flow
hence edges between X and $D(X)$ with flow 1 define a matching

Alternative graph representation



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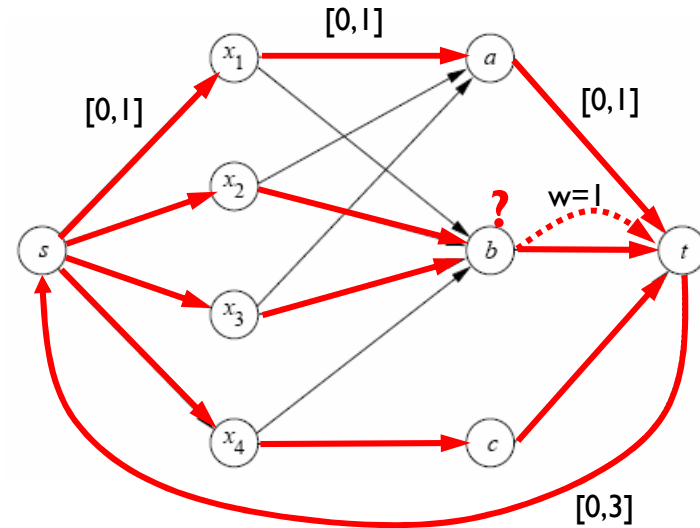
Example:

$x_1 \in \{a, b\}$, $x_2 \in \{a, b\}$,
 $x_3 \in \{a, b\}$, $x_4 \in \{b, c\}$,
 $\text{alldifferent}(x_1, x_2, x_3, x_4)$

maximum **flow** (in red) corresponds to

$x_1 = a$, $x_2 = b$, $x_4 = c$

but then x_3 has no value



Goal: transform graph for soft alldifferent so that

- all variables can be assigned a value
- flow captures variable-based violation measure

Solution: insert additional weighted arcs and compute weighted flow

In **Example**, flow has cost 1 (it uses one weighted arc) and μ_{var} is 1 in corresponding (minimum) solution

Alternative graph representation



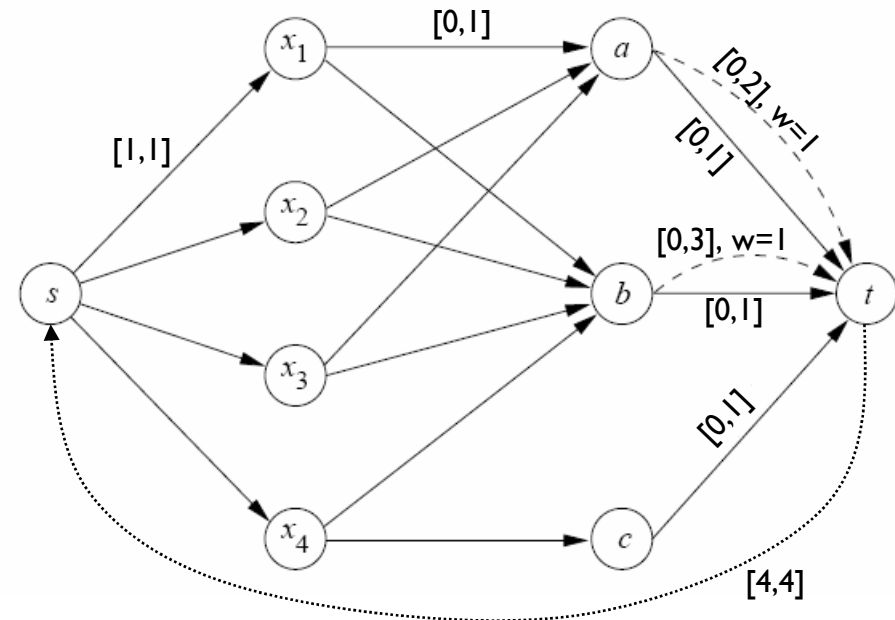
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More formally [v.H. et al., 2006]:

- for all $d \in D(X)$ with k incoming arcs: add arc (d,t) with capacity $[0,k-1]$ and weight 1
- for all $x \in X$: set capacity of arc (s,x) to $[1,1]$, i.e. force x into solution
- minimum-cost flow \Leftrightarrow solution to `soft_alldifferent` minimizing μ_{var}

Example:

$x_1 \in \{a,b\}$, $x_2 \in \{a,b\}$,
 $x_3 \in \{a,b\}$, $x_4 \in \{b,c\}$, $z \in \{0,1\}$
`soft_alldifferent`($x_1, x_2, x_3, x_4, z, \mu_{\text{var}}$)
minimize z



Note: minimum-cost flow can be computed in $O(nm)$ time in this case, so previous approach is preferable ($O(m\sqrt{n})$ time to compute maximum matching)



Filtering algorithm for soft alldifferent
using decomposition-based violation measure

“number of violated constraints in binary decomposition”

Again, start from basic network:

Example:

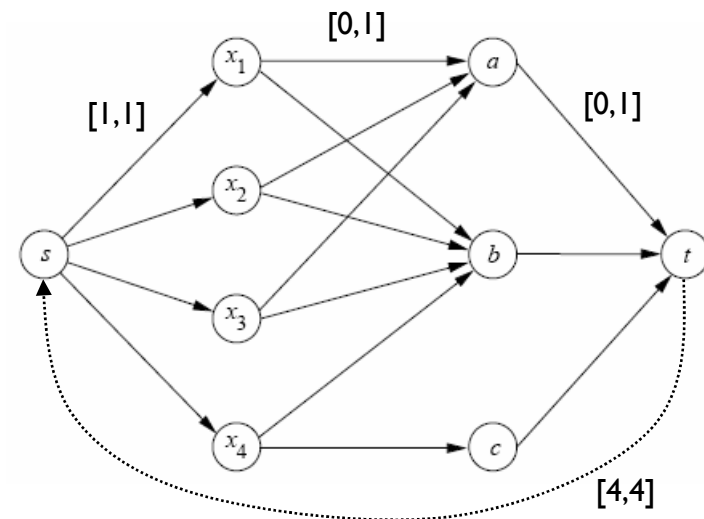
$x_1 \in \{a, b\}, x_2 \in \{a, b\},$

$x_3 \in \{a, b\}, x_4 \in \{b, c\}, z \in \{0, 1\}$

$\text{soft_alldifferent}(x_1, x_2, x_3, x_4, z, \mu_{\text{dec}})$

minimize z

e.g. $x_1 = x_2 = x_3 = x_4 = b$ should give violation cost 6



What can we do?

Options:

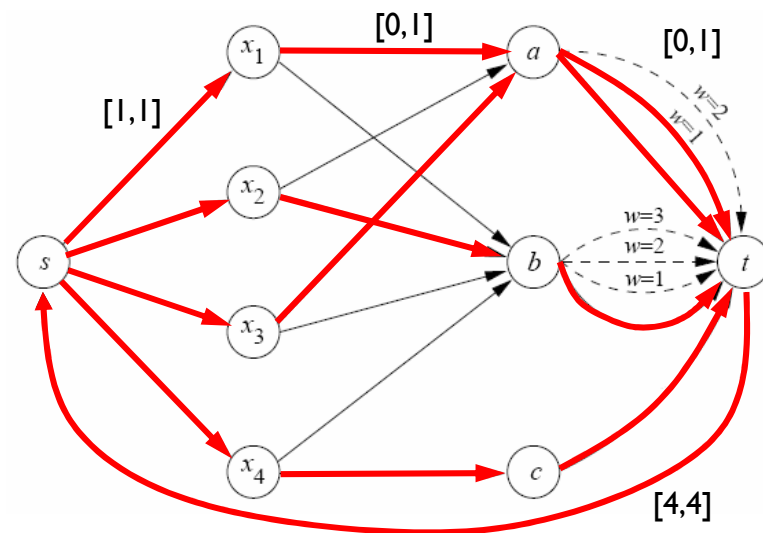
- manipulate capacities
- add/remove arcs
- add weights to some arcs

We can do the following [v.H., 2004]:

- for all $d \in D(X)$ with k incoming arcs: add arcs $(d, t)_1, (d, t)_2, \dots, (d, t)_{k-1}$, with capacity $[0, 1]$, and weight i for arc $(d, t)_i$ ($i = 1, \dots, k-1$)
- for all $x \in X$: set capacity of arc (s, x) to $[1, 1]$, i.e. force x into solution
- minimum-cost flow \Leftrightarrow solution to `soft_alldifferent` minimizing μ_{dec}

Example:

$x_1 \in \{a, b\}, x_2 \in \{a, b\},$
 $x_3 \in \{a, b\}, x_4 \in \{b, c\}, z \in \{0, 1\}$
`soft_alldifferent`($x_1, x_2, x_3, x_4, z, \mu_{\text{dec}}$)
 minimize z



Proof: every unit of flow entering $d \in D(X)$ leaves d (via arc from d to t) with lowest weight. k such units correspond to k variables having the same value. hence, the $(k+1)$ -th unit violates k not-equal constraints, and contributes a cost of k (the weight of the arc it uses).

Algorithm to make $\text{soft_alldifferent}(x_1, x_2, \dots, x_n, z, \mu_{\text{dec}})$ arc consistent:

```
for all arcs  $(x_i, d)$  {  
    set capacity of  $(x_i, d)$  to  $[1, 1]$     // force flow to represent  $x_i = d$   
    compute min-cost flow  $f$   
    if  $\text{cost}(f) > \max(D(z))$  remove  $d$  from  $D(x_i)$   
    if  $D(x_i)$  is empty return inconsistent  
}  
update  $\min(D(z)) \geq \min(\text{cost}(f))$   
if  $D(z)$  is empty return inconsistent  
else return consistent
```

Drawbacks:

- no separation between consistency check and filtering
- filtering relatively expensive: m flow computations each of $O(mn)$ time complexity
- algorithm not incremental: start from scratch every time

Use **flow theory** to improve algorithm



Intermezzo: Flow theory (cont'd)

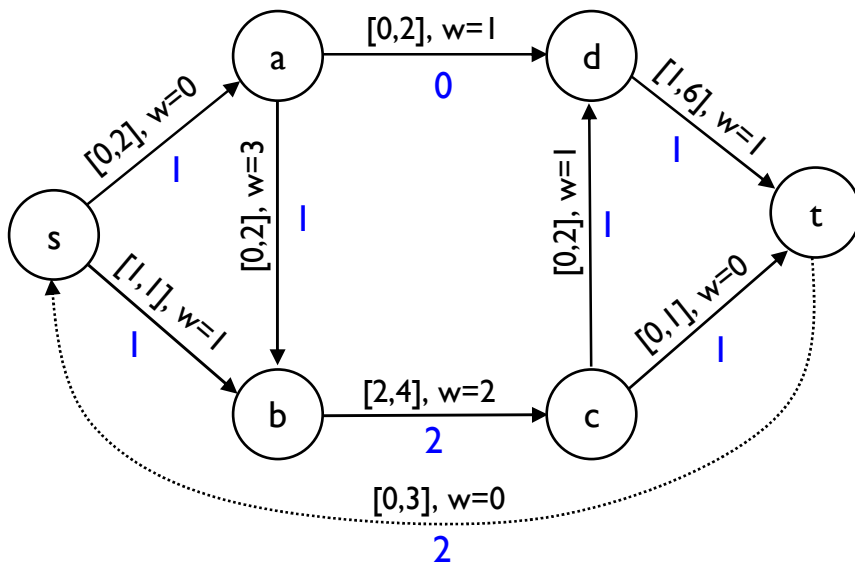
Given directed graph $G=(V,A)$ and a flow f in G , the **residual graph** G_f is defined as (V,A_f) where for all $a \in A$,

$a \in A_f$ if $f(a) < c(a)$ with capacity $[\max\{d(a) - f(a), 0\}, c(a) - f(a)]$ and weight $w(a)$

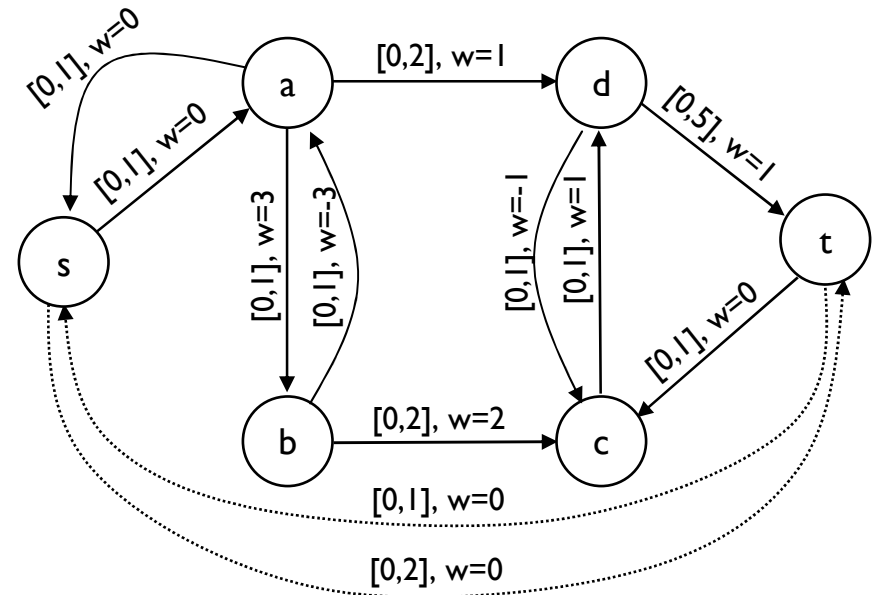
$a^{-1} \in A_f$ if $f(a) > d(a)$ with capacity $[0, f(a) - d(a)]$ and weight $-w(a)$

New capacities express how much more flow we can put on arc a or subtract from it (via a^{-1})

G and flow f



G_f



Filtering for decomposition-based violation



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Theorem [e.g., Ahuja et al., 1993]:

f minimum-cost flow in G

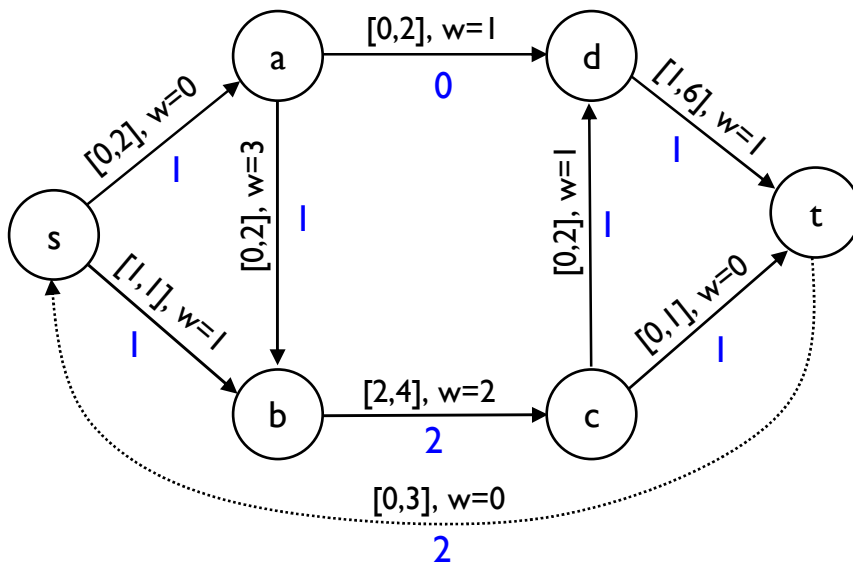
P shortest $d-x_i$ path in G_f

\Leftrightarrow

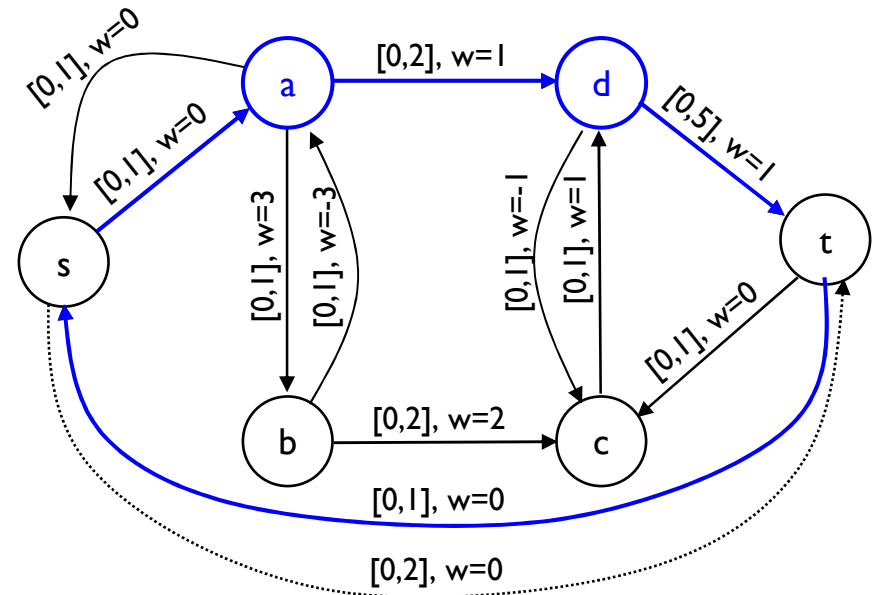
minimum-cost flow f' in G with $f'(x_i, d) = 1$ has

$\text{cost}(f') = \text{cost}(f) + \text{cost}(P)$

G and minimum-cost flow f



G_f



Filtering for decomposition-based violation

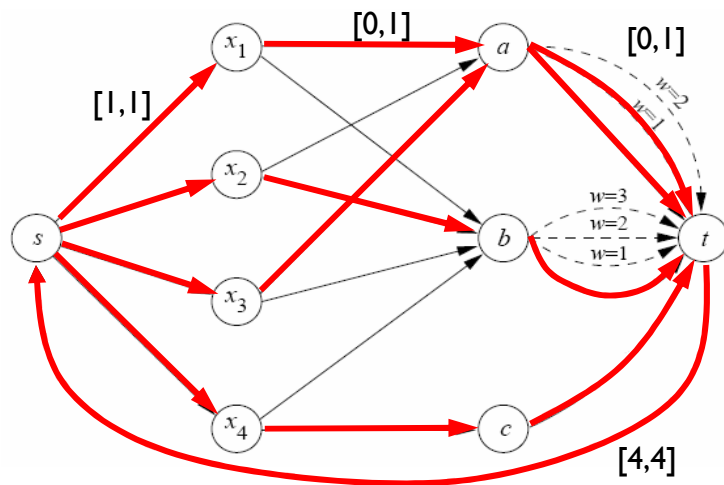


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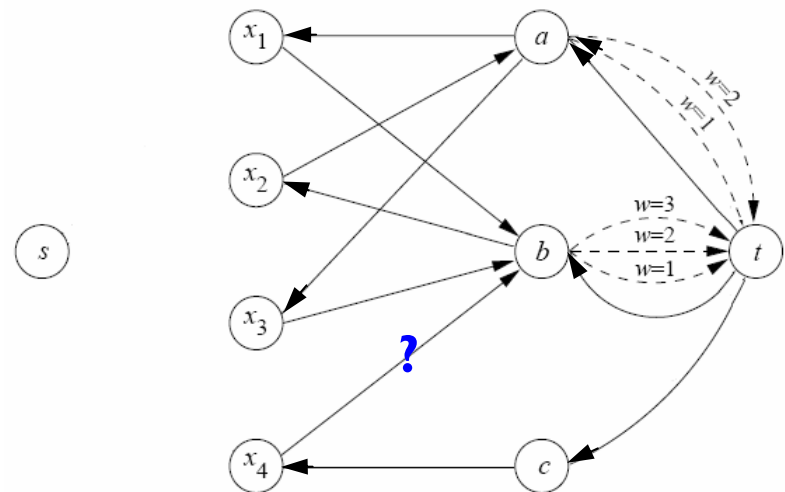
Apply shortest-path theorem to **improve filtering algorithm** [Régis, 1999 & 2002]:

```

compute minimum-cost flow  $f$  in  $G$ 
if  $\text{cost}(f) > \max(D(z))$  return inconsistent
for all arcs  $(x_i, d)$  {
    compute minimum-cost  $d-x_i$  path  $P$  in  $G_f$ 
    if  $\text{cost}(f) + \text{cost}(P) > \max(D(z))$  remove  $d$  from  $D(x_i)$ 
    if  $D(x_i)$  is empty return inconsistent
}
update  $\min(D(z)) \geq \text{cost}(f)$ 
else return consistent
    
```



G and minimum-cost flow f (in red)



G_f



Apply shortest-path theorem to **improve filtering algorithm** [Régis, 1999 & 2002]:

```
compute minimum-cost flow  $f$  in  $G$ 
if  $\text{cost}(f) > \max(D(z))$  return inconsistent
for all arcs  $(x_i, d)$  {
    compute minimum-cost  $d$ - $x_i$  path  $P$  in  $G_f$ 
    if  $\text{cost}(f) + \text{cost}(P) > \max(D(z))$  remove  $d$  from  $D(x_i)$ 
    if  $D(x_i)$  is empty return inconsistent
}
update  $\min(D(z)) \geq \text{cost}(f)$ 
else return consistent
```

Improvements:

- consistency check and filtering are now separated
- filtering efficient: all shortest paths can be computed together in $O(m)$ time [v.H.,2004]
- algorithm incremental: with k changes new flow can be computed in $O(km)$ time

Exercise 3: Consider the following COP

$x_1 \in \{c,d\}, x_2 \in \{a,b,c\}, x_3 \in \{c,d\}, x_4 \in \{a,b,d\}, x_5 \in \{c,d\}, x_6 \in \{a,b,c\}, z \in \{0,1,2\}$

$\text{soft_alldifferent}(x_1, x_2, x_3, x_4, x_5, x_6, z, \mu_{\text{dec}})$

minimize z

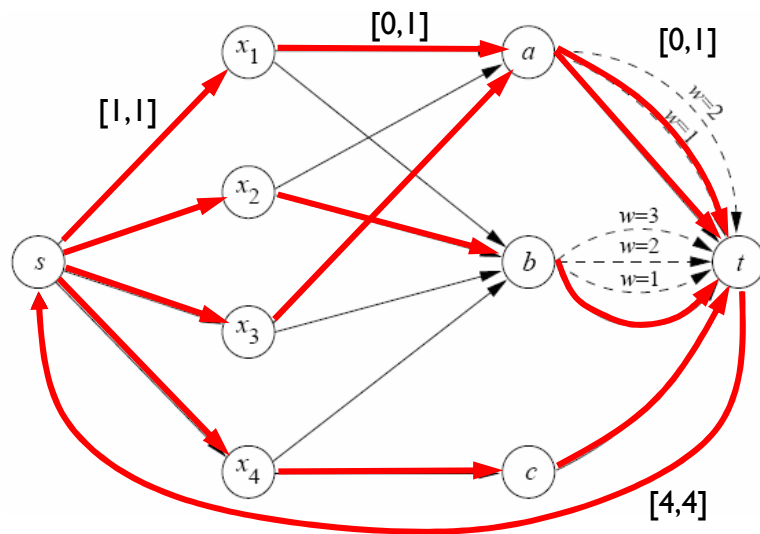
- compute $\mu_{\text{dec}}(x_1, x_2, x_3, x_4, x_5, x_6)$ for various tuples
- make the soft_alldifferent constraint arc consistent

Exercise 4 (more challenging): Find a polynomial algorithm that finds all shortest paths between values and variables in the residual graph (given minimum-cost flow) associated to decomposition-based `soft_alldifferent`.

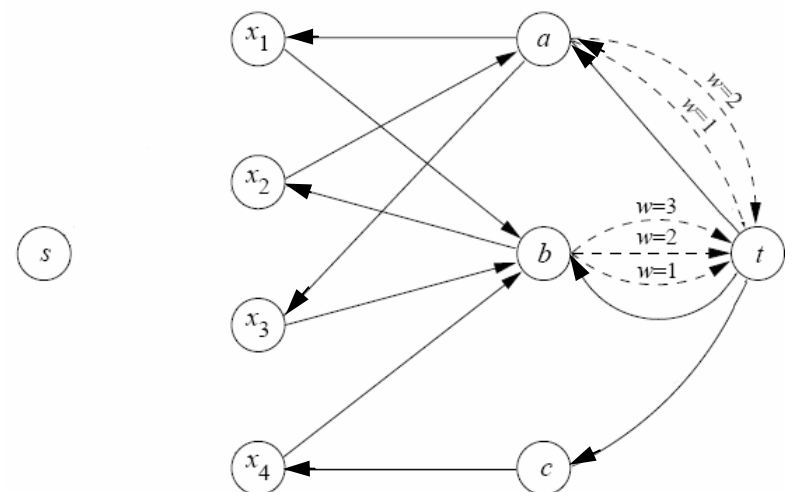
Hint 1: For some pairs the shortest path does not visit t , for others it does.

Hint 2: Strongly Connected Components can be computed in $O(m+n)$ time [Tarjan, 1972].

G and minimum-cost flow f (in red)



G_f





Filtering algorithms for the soft global cardinality constraint

A **global cardinality constraint** is defined as

$$\text{gcc}(X, l, u)$$

where

X is set of variables $\{x_1, x_2, \dots, x_n\}$

l and u are arrays of (constant) integers, such that domain value d is used between l_d and u_d times.

Example:

$$\left. \begin{array}{l} x_1 \in \{0, 1\}, x_2 \in \{0, 1, 2\}, x_3 \in \{1, 2\}, x_4 \in \{1, 2, 3\} \\ l_0 = 0, l_1 = 1, l_2 = 0, l_3 = 1, \\ u_0 = 1, u_1 = 2, u_2 = 2, u_3 = 1, \\ \text{gcc}(\{x_1, x_2, x_3, x_4\}, l, u) \end{array} \right\} \text{rewrite gcc}(\{x_1, x_2, x_3, x_4\}, [0, 1, 0, 1], [1, 2, 2, 1])$$

A solution: $x_1=0, x_2=1, x_3=2, x_4=3$

Efficient arc consistency filtering algorithm for gcc in $O(mn)$ time [Régis, 1996], recently improved to $O(m\sqrt{n})$ time [Quimper et al., 2004]

Special case: alldifferent = gcc with $l=[0,0,\dots,0]$ and $u=[1,1,\dots,1]$



Example:

$x_1 \in \{1,2\}, x_2 \in \{1\}, x_3 \in \{1,2\}, x_4 \in \{1\}$
 $\text{gcc}(\{x_1, x_2, x_3, x_4\}, [1,3], [2,5])$

Over-constrained CSP; we need to **soften the gcc**:

introduce cost variable z

define some **violation measure**, say μ

minimize z

Result:

$x_1 \in \{1,2\}, x_2 \in \{1\}, x_3 \in \{1,2\}, x_4 \in \{1\}$
 $z \in \{0,1,2,3,\dots\}$
 $\text{soft_gcc}(\{x_1, x_2, x_3, x_4\}, [1,3], [2,5], z, \mu)$
minimize z

Again, what is a good violation measure?

General violation measures:

- **variable-based** μ_{var} :
 - minimum number of variables that need to change their value in order to satisfy the constraint
- **decomposition-based** μ_{dec} :
 - minimum number of violated constraints in binary decomposition

We can apply μ_{var} , but what is binary decomposition of gcc?

Example:

$x_1 \in \{1,2\}, x_2 \in \{1\}, x_3 \in \{1,2\}, x_4 \in \{1\}$
 $\text{gcc}(\{x_1, x_2, x_3, x_4\}, [1,3], [2,5])$

$\mu_{\text{var}}(1,1,1,1) = 3$ (e.g. change x_1, x_2 and x_3 to 2)

$\mu_{\text{var}}(2,1,2,1) = 1$ (e.g. change x_2 to 2)

Rewrite μ_{var} in terms of ‘shortage’ and ‘excess’ functions [v.H. et al., 2006].

Let $X = \{x_1, x_2, \dots, x_n\}$ and $d \in D(X)$. Then

$$s(X, d) = \begin{cases} l_d - |\{x_i \mid x_i = d\}| & \text{if } |\{x_i \mid x_i = d\}| \leq l_d \\ 0 & \text{otherwise} \end{cases} \quad \text{shortage of value } d$$

$$e(X, d) = \begin{cases} |\{x_i \mid x_i = d\}| - u_d & \text{if } |\{x_i \mid x_i = d\}| \geq u_d \\ 0 & \text{otherwise} \end{cases} \quad \text{excess of value } d$$

We have

$$\mu_{\text{var}}(X) = \max \left(\sum_d s(X, d), \sum_d e(X, d) \right)$$

Example:

$$x_1 \in \{1, 2\}, x_2 \in \{1\}, x_3 \in \{1, 2\}, x_4 \in \{1\}$$

$$\text{gcc}(\{x_1, x_2, x_3, x_4\}, [1, 3], [2, 5])$$

for $X = (1, 1, 1, 1)$: $s(X, 1) = 0$, $s(X, 2) = 3$, $e(X, 1) = 2$, $e(X, 2) = 0$, hence $\mu_{\text{var}}(1, 1, 1, 1) = \max(3, 2) = 3$

for $X = (2, 1, 2, 1)$: $s(X, 1) = 0$, $s(X, 2) = 1$, $e(X, 1) = 0$, $e(X, 2) = 0$, hence $\mu_{\text{var}}(2, 1, 2, 1) = \max(1, 0) = 1$

Example:

$x_1 \in \{1,2\}, x_2 \in \{1\}, x_3 \in \{1,2\}, x_4 \in \{1\}$
 $\text{gcc}(\{x_1, x_2, x_3, x_4\}, [2,3], [3,5])$

for $X=(2,1,2,1)$: $s(X,1)=0, s(X,2)=1, e(X,1)=0, e(X,2)=0$, hence $\mu_{\text{var}}(2,1,2,1) = \max(1,0)=1$
 but this is wrong! we can never assign $2+2=5$ values to only 4 variables!

Problem: μ_{var} only applicable if $\sum_d l_d \leq |X| \leq \sum_d u_d$

Remedy: Define new 'value-based' violation measure $\mu_{\text{val}}(X) = \sum_d (s(X, d) + e(X, d))$

(compare: $\mu_{\text{var}}(X) = \max \left(\sum_d s(X, d), \sum_d e(X, d) \right)$)

Example:

$x_1 \in \{1,2\}, x_2 \in \{1\}, x_3 \in \{1,2\}, x_4 \in \{1\}$
 $\text{gcc}(\{x_1, x_2, x_3, x_4\}, [2,3], [3,5])$

for $X=(1,1,1,1)$: $s(X,1)=0, s(X,2)=3, e(X,1)=2, e(X,2)=0$, hence $\mu_{\text{val}}(1,1,1,1) = 0+3+2+0=5$

for $X=(2,1,2,1)$: $s(X,1)=0, s(X,2)=1, e(X,1)=0, e(X,2)=0$, hence $\mu_{\text{val}}(2,1,2,1) = 0+1+0+0=1$

Exercise 5: Consider the following COP

$x_1 \in \{3,4\}, x_2 \in \{2,3\}, x_3 \in \{3,4\}, x_4 \in \{1,2,4\}, x_5 \in \{3,4\}, x_6 \in \{1,2,3\}, z \in \{0,1,2\}$

$\text{soft_gcc}(x_1, x_2, x_3, x_4, x_5, x_6, [3,1,0,0], [5,3,1,1], z, \mu)$

minimize z

compute $\mu_{\text{var}}(x_1, x_2, x_3, x_4, x_5, x_6)$ and $\mu_{\text{val}}(x_1, x_2, x_3, x_4, x_5, x_6)$ for various tuples

$$\mu_{\text{var}}(X) = \max \left(\sum_d s(X, d), \sum_d e(X, d) \right) \quad \mu_{\text{val}}(X) = \sum_d (s(X, d) + e(X, d))$$

Solution:

x_1	x_2	x_3	x_4	x_5	x_6	$s(X,1)$	$s(X,2)$	$s(X,3)$	$s(X,4)$	$e(X,1)$	$e(X,2)$	$e(X,3)$	$e(X,4)$	μ_{var}	μ_{val}
3	2	3	1	3	1	1	0	0	0	0	0	2	0	2	3
4	3	4	4	4	3	3	1	0	0	0	0	1	3	4	8
3	2	4	1	3	1	1	0	0	0	0	0	1	0	1	2



Filtering algorithm for soft gcc
using variable-based violation measure

Filtering for variable-based violation



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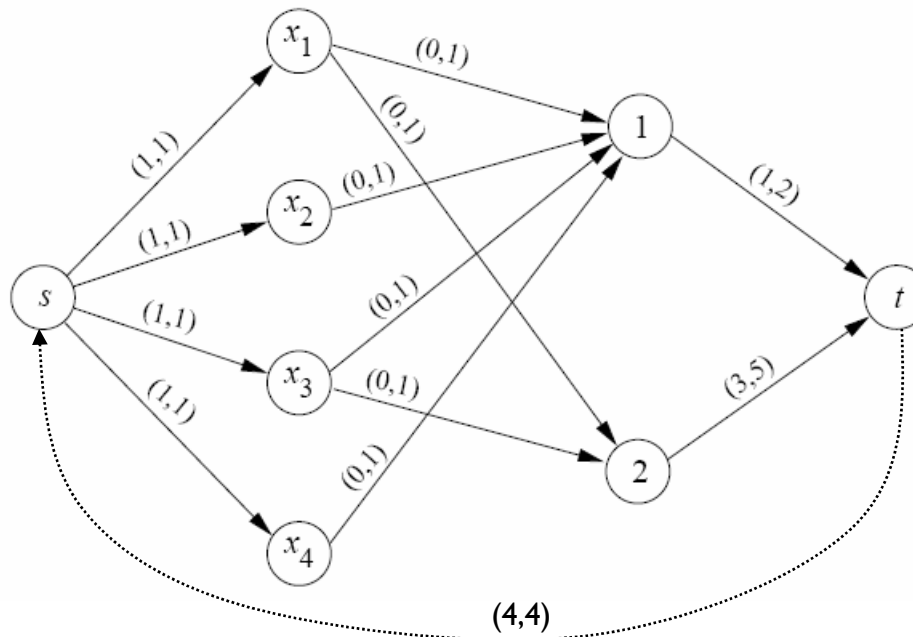
Theorem [Régis, 1996]:

solution to hard gcc \Leftrightarrow flow in particular graph

Example:

$x_1 \in \{1,2\}, x_2 \in \{1\}, x_3 \in \{1,2\}, x_4 \in \{1\}$

gcc($\{x_1, x_2, x_3, x_4\}, [1,3], [2,5]$)



for each arc a , capacity
indicated as $(d(a), c(a))$

over-constrained gcc:
no flow exists

what can we do?
insert weighted arcs?



Algorithm to make $\text{soft_gcc}(X, l, u, z, \mu_{\text{var}})$ arc consistent:

```
for all arcs  $(x_i, d)$  {  
    set capacity of  $(x_i, d)$  to  $[l, l]$     // force flow to represent  $x_i = d$   
    compute min-cost flow  $f$   
    if  $\text{cost}(f) > \max(D(z))$  remove  $d$  from  $D(x_i)$   
    if  $D(x_i)$  is empty return inconsistent  
}  
update  $\min(D(z)) \geq \min(\text{cost}(f))$   
if  $D(z)$  is empty return inconsistent  
else return consistent
```

Drawbacks (again):

- no separation between consistency check and filtering
- filtering relatively expensive: m flow computations each of $O(n(m+n \log n))$ time (each flow computes n shortest paths in $O(m+n \log n)$ time)
- algorithm not incremental: start from scratch every time

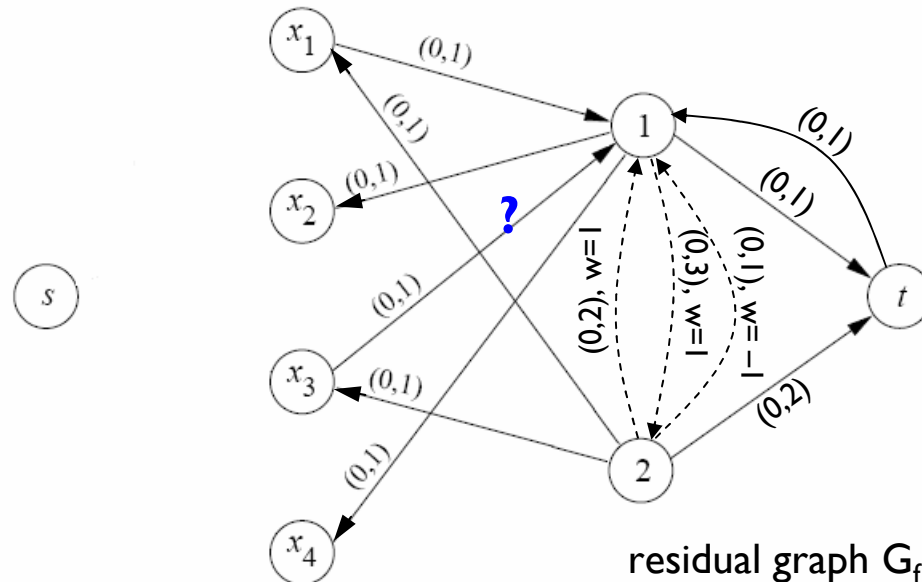
Filtering for variable-based violation



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Again, apply shortest-path theorem to **improve filtering algorithm**:

```
compute minimum-cost flow  $f$  in  $G$ 
if  $\text{cost}(f) > \max(D(z))$  return inconsistent
for all arcs  $(x_i, d)$  {
    compute minimum-cost  $d$ - $x_i$  path  $P$  in  $G_f$ 
    if  $\text{cost}(f) + \text{cost}(P) > \max(D(z))$  remove  $d$  from  $D(x_i)$ 
    if  $D(x_i)$  is empty return inconsistent
}
update  $\min(D(z)) \geq \text{cost}(f)$ 
return consistent
```



residual graph G_f

Again, apply shortest-path theorem to **improve filtering algorithm**:

```
compute minimum-cost flow  $f$  in  $G$ 
if  $\text{cost}(f) > \max(D(z))$  return inconsistent
for all arcs  $(x_i, d)$  {
    compute minimum-cost  $d$ - $x_i$  path  $P$  in  $G_f$ 
    if  $\text{cost}(f) + \text{cost}(P) > \max(D(z))$  remove  $d$  from  $D(x_i)$ 
    if  $D(x_i)$  is empty return inconsistent
}
update  $\min(D(z)) \geq \text{cost}(f)$ 
return consistent
```

Improvements:

- consistency check and filtering are separated
- filtering more efficient: m - n shortest paths computations
- algorithm incremental: with k changes new flow can be computed with k shortest paths computations

Note: algorithm literally the same as for `soft_alldifferent` with μ_{dec}

Exercise 6: Consider the following COP

$x_1 \in \{3,4\}, x_2 \in \{2,3\}, x_3 \in \{3,4\}, x_4 \in \{1,2,4\}, x_5 \in \{3,4\}, x_6 \in \{1,2,3\}, z \in \{0,1\}$
 $\text{soft_gcc}(x_1, x_2, x_3, x_4, x_5, x_6, [3,1,0,0], [5,3,1,1], z, \mu_{\text{var}})$
 minimize z

make the soft_gcc arc consistent

Solution: tuple with minimum violation is $(3,2,4,1,3,1)$, with $\mu_{\text{var}} = 1$
 (in that solution we can change value of x_5 from 3 to 1 to satisfy the constraint)

arc consistency (note that $\max(D(z)) = 1$):

$x_1 \in \{3,4\}, x_2 \in \{2\}, x_3 \in \{3,4\}, x_4 \in \{1,2\}, x_5 \in \{3,4\}, x_6 \in \{1,2\}, z \in \{1\}$



Filtering algorithm for soft gcc
using value-based violation measure

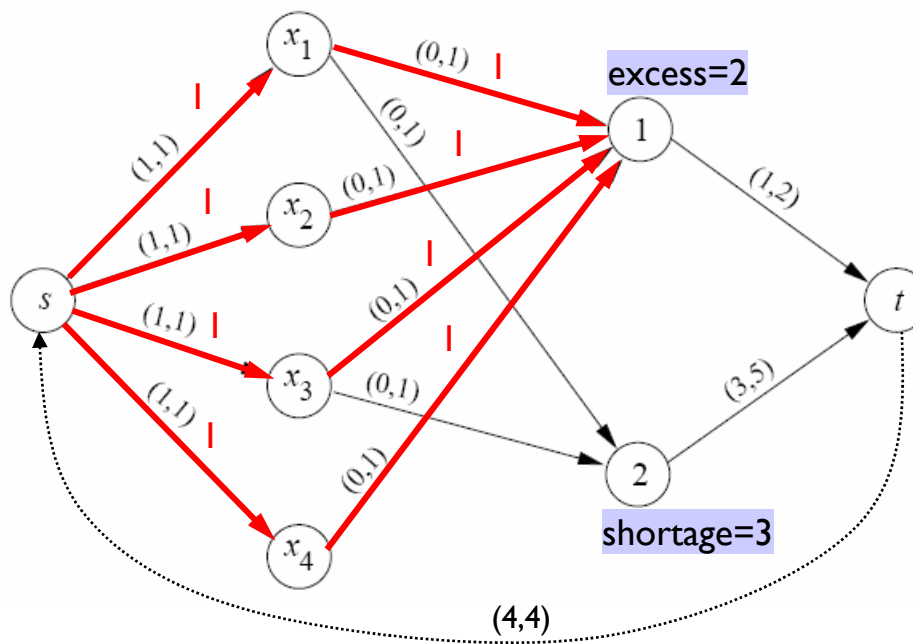
Again, start from basic network

Example:

$x_1 \in \{1,2\}, x_2 \in \{1\}, x_3 \in \{1,2\}, x_4 \in \{1\}$

$\text{gcc}(\{x_1, x_2, x_3, x_4\}, [1,3], [2,5])$

e.g. when all variables are assigned to 1, $\mu_{\text{val}}=2+3=5$



where to insert weighted arcs?

$$\mu_{\text{val}}(X) = \sum_d (s(X, d) + e(X, d))$$

Filtering for value-based violation



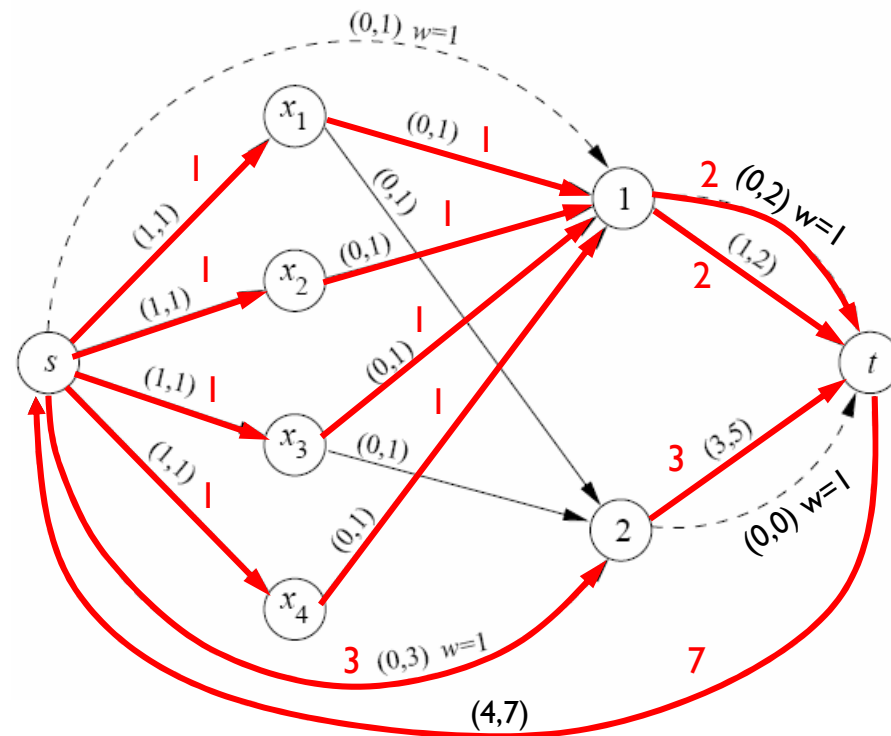
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We can do the following [v.H. et al., 2006]:

- for all $d \in D(X)$: add arcs (s,d) with capacity $[0, l_d]$, and weight 1
- for all $d \in D(X)$: add arcs (d,t) with capacity $[0, \max\{|X| - u_d, 0\}]$, and weight 1
- minimum-cost flow \Leftrightarrow solution to soft_gcc minimizing μ_{val}

Example: $x_1 \in \{1,2\}$, $x_2 \in \{1\}$, $x_3 \in \{1,2\}$, $x_4 \in \{1\}$

soft_gcc($\{x_1, x_2, x_3, x_4\}$, $[1,3]$, $[2,5]$, z , μ_{val})



flow with cost 5

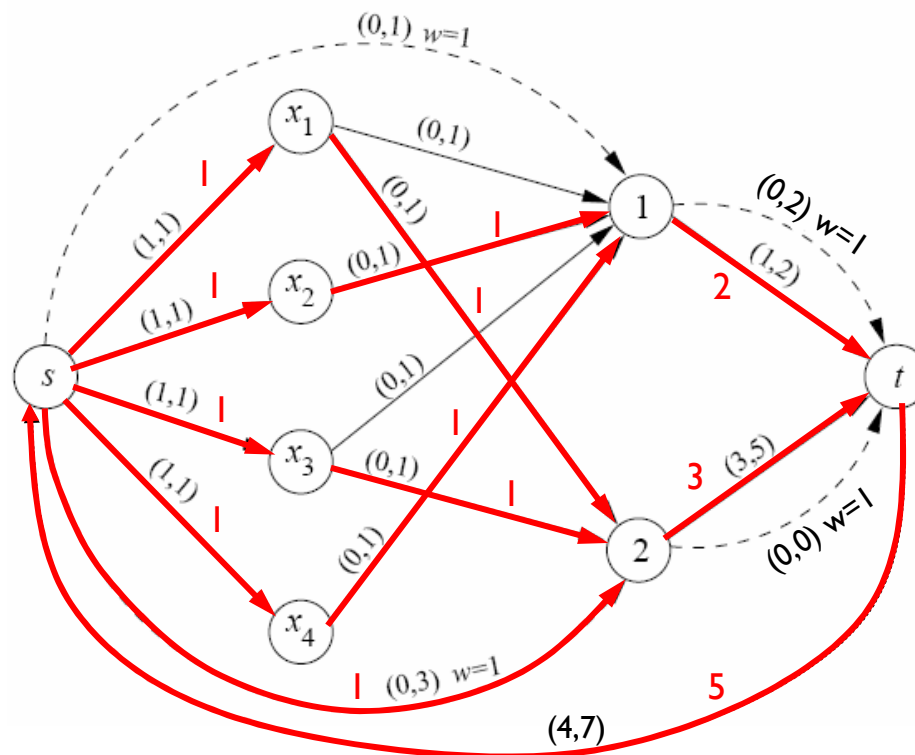
Filtering for value-based violation



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Example: $x_1 \in \{1,2\}$, $x_2 \in \{1\}$, $x_3 \in \{1,2\}$, $x_4 \in \{1\}$

$\text{soft_gcc}(\{x_1, x_2, x_3, x_4\}, [1,3], [2,5], z, \mu_{\text{val}})$



minimum-cost
flow with cost 1

Filtering for value-based violation



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Algorithm to make $\text{soft_gcc}(X, l, u, z, \mu_{\text{val}})$ arc consistent (improved version):

compute minimum-cost flow f in G

if $\text{cost}(f) > \max(D(z))$ **return inconsistent**

for all arcs (x_i, d) {

compute minimum-cost $d-x_i$ path P in G_f

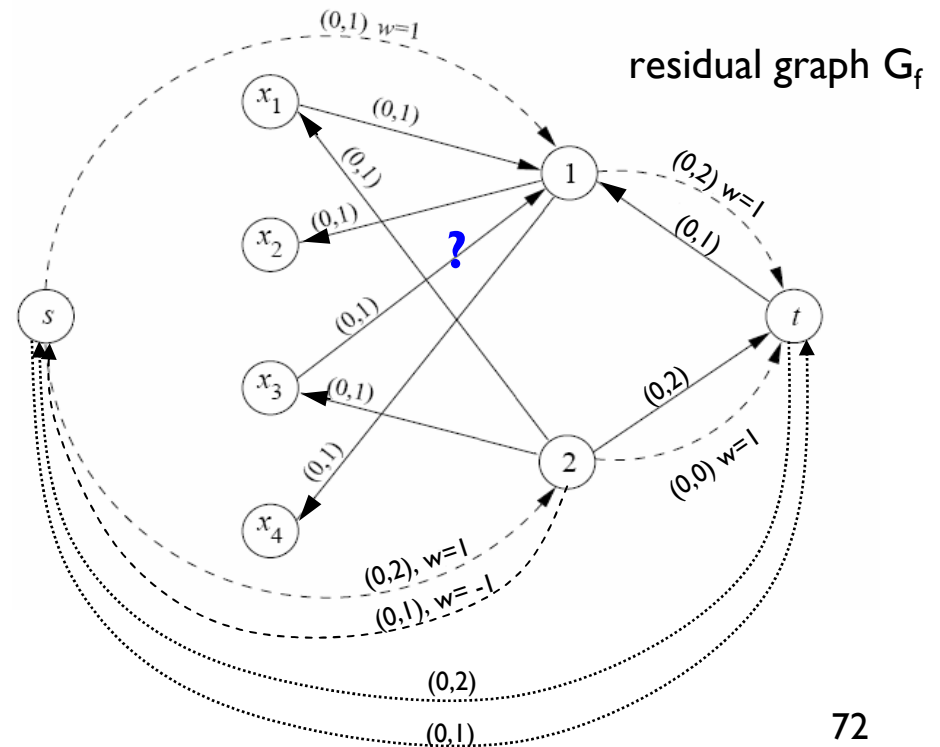
if $\text{cost}(f) + \text{cost}(P) > \max(D(z))$ **remove** d from $D(x_i)$

if $D(x_i)$ is empty **return inconsistent**

}

update $\min(D(z)) \geq \text{cost}(f)$

else return consistent

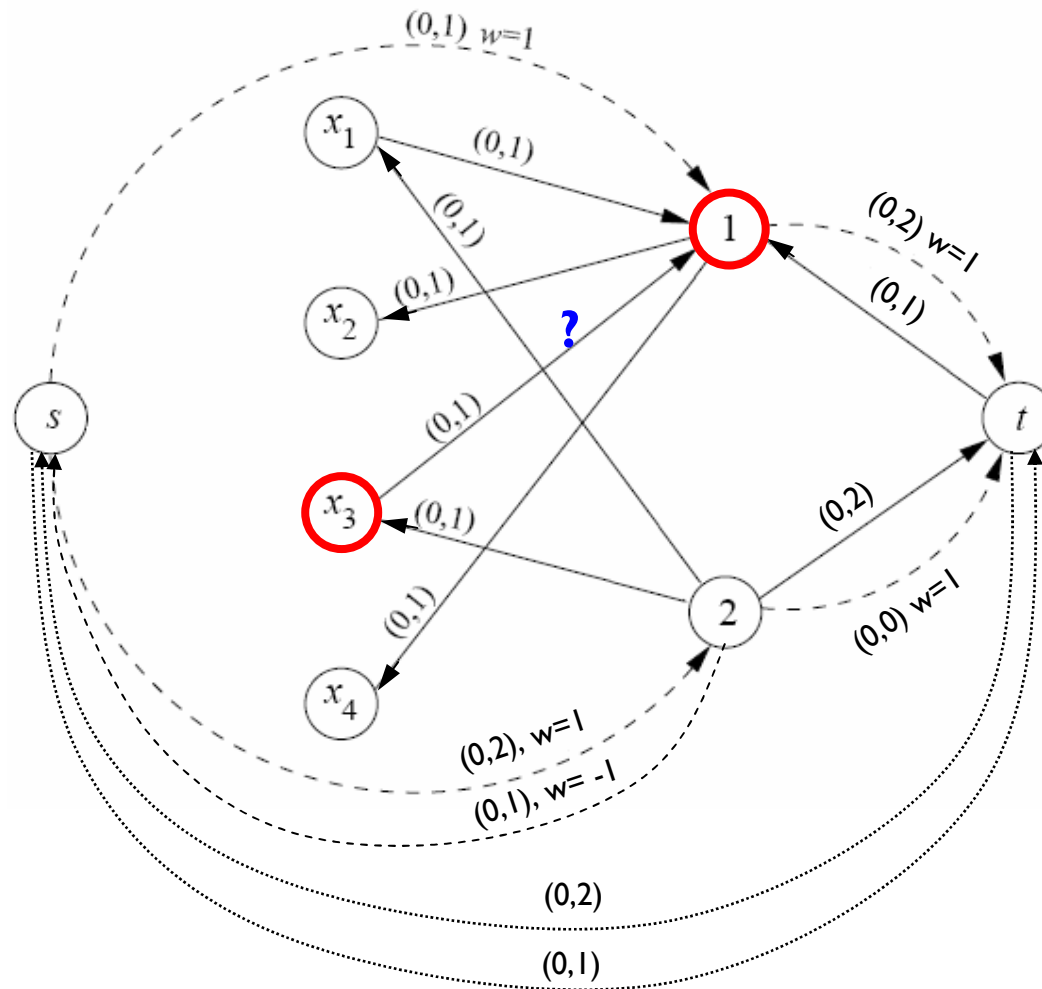


Note: Same algorithm as for soft_gcc with μ_{var}

Filtering for value-based violation



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residual graph G_f

Exercise 7: Consider the following COP

$x_1 \in \{3,4\}, x_2 \in \{2,3\}, x_3 \in \{3,4\}, x_4 \in \{1,2,4\}, x_5 \in \{3,4\}, x_6 \in \{1,2,3\}, z \in \{0,1,2\}$
 $\text{soft_gcc}(x_1, x_2, x_3, x_4, x_5, x_6, [3,1,0,0], [5,3,1,1], z, \mu_{\text{val}})$
minimize z

make the soft_gcc arc consistent

Solution: tuple with minimum violation is $(3,2,4,1,3,1)$, with $\mu_{\text{val}} = 2$
(in that solution we can change value of x_5 from 3 to 1 to satisfy the constraint)

arc consistency (note that $\max(D(z)) = 2$):

$x_1 \in \{3,4\}, x_2 \in \{2\}, x_3 \in \{3,4\}, x_4 \in \{1,2\}, x_5 \in \{3,4\}, x_6 \in \{1,2\}, z \in \{2\}$

Previous algorithms establish arc consistency on `soft_gcc` in $O(n(m + n \log n))$ time.

Recently, Zanarini et al. [2006] presented an alternative approach that improves the running time to $O(m\sqrt{n})$. Their approach extends the algorithm of Petit et al. [2001] for the variable-based soft alldifferent:

- apply result of Quimper et al. [2004] to compute two flows in the value graph:
 - one flows w.r.t. lower bounds l : f_l
 - one flow w.r.t. upper bounds u : f_u
- minimum **shortage** is
 - 0 if $\sum_d l_d \leq f_l$ i.e., all lower bounds are respected
 - $\sum_d l_d - f_l$ otherwise
- minimum **excess** is
 - 0 if $|X| \leq f_u$ i.e., all upper bounds are respected
 - $|X| - f_u$ otherwise
- **filtering**:
 - forcing $x=d$ increases μ_{var} at most 1
 - forcing $x=d$ increases μ_{val} at most 2 (hence bit more complex)



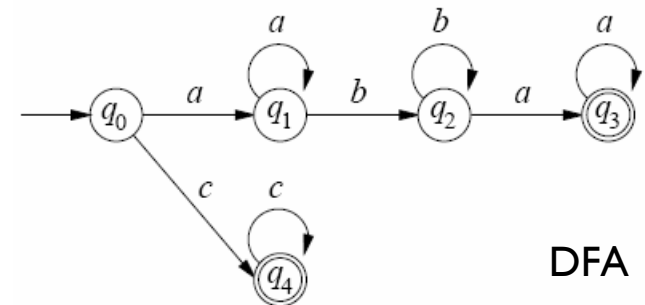
Filtering algorithm for the soft regular constraint

A **regular constraint** is called in full a
“regular-language-membership-constraint” [Pesant, 2004]

A **regular language** can be represented by a **deterministic finite automaton** (DFA):
automaton accepts string \Leftrightarrow string belongs to regular language

Example:

q_0 is start state, q_3 and q_4 are end states
arrow is transition from one state to another
each transition has a label



automaton accepts string \Leftrightarrow string belongs to regular language

e.g. string aabbaa and ccc accepted, string caabbac not accepted

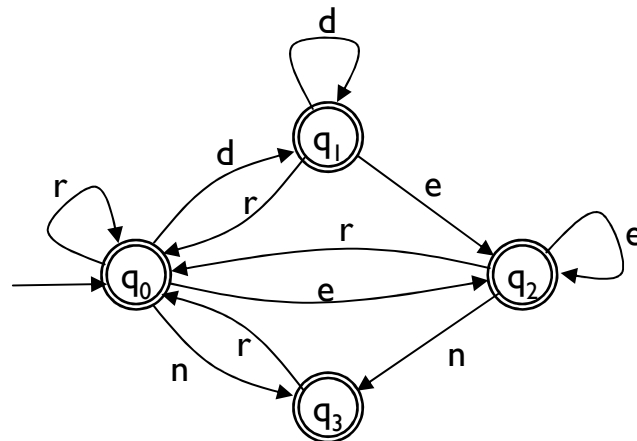
constraint $\text{regular}(x_1, x_2, \dots, x_n, \text{DFA})$: ‘string’ $x_1 x_2 \dots x_n$ is accepted by DFA

Why is the regular constraint **useful**?

Consider the problem to roster nurses in a hospital

- each nurse works at most one shift a day
- each shift contains 8 consecutive hours
 - day shift: 8am-4pm
 - evening shift: 4pm-12am
 - night shift: 12am-8am
- after a night shift, nurse needs to take one day rest
- after an evening shift, nurse may not work a day shift

Feasible roster (7 days) for a nurse: day - day - evening - night - rest - day - day



DFA

Regular constraint



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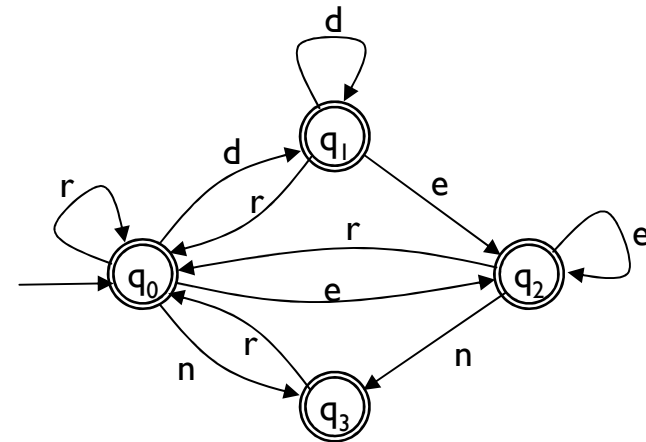
for each nurse, introduce variables $X = \{x_1, x_2, \dots, x_7\}$ representing shift on day 1, 2, ..., 7
with domains $D(x) = \{r, d, e, n\}$ for all $x \in X$

model the pattern using a regular constraint:

$\text{regular}(X, \text{DFA})$

solution to this constraint \Leftrightarrow

string $x_1 x_2 \dots x_7$ (roster) is accepted by DFA



DFA

Remark: also other constraints involved, for example global cardinality constraints to express minimum and maximum number of nurses during each shift

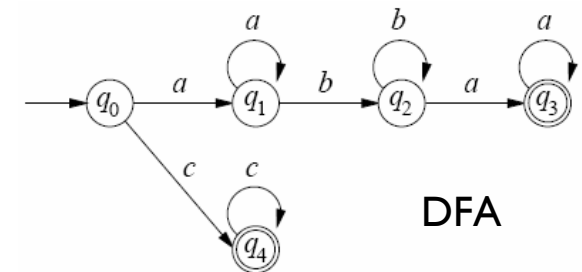
In short:

- regular constraint can be used to capture ‘patterns’ in a sequence of variables
- for example, we can represent stretch or period constraints with a regular constraint

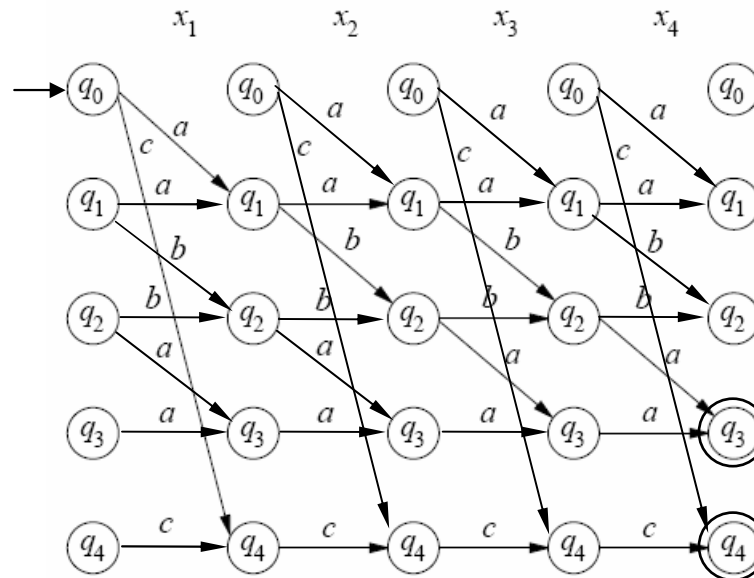
Theorem [Pesant, 2004]:

solution to regular \Leftrightarrow path from q_0 to 'end vertex' in unfolded graph

Example: $x_1 \in \{a, \cancel{b}, c\}$, $x_2 \in \{a, b, c\}$, $x_3 \in \{a, b, c\}$, $x_4 \in \{a, \cancel{b}, c\}$
 $\text{regular}(x_1, x_2, x_3, x_4, \text{DFA})$



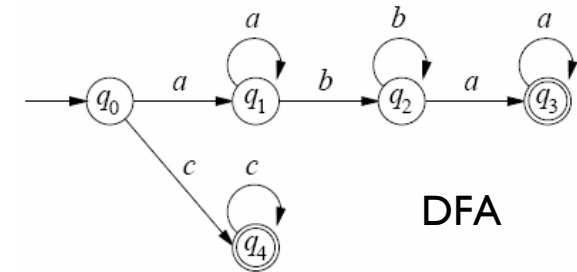
unfolded graph



Filtering: remove all arcs whose label is not supported by domain value and vice versa
 remove all arcs not on path from q_0 to 'end vertex' and update domains
 (linear time in size of graph)

Example: over-constrained CSP

$x_1 \in \{a,c\}$, $x_2 \in \{a,b,c\}$, $x_3 \in \{a,b,c\}$, $x_4 \in \{b,d\}$
 $\text{regular}(x_1, x_2, x_3, x_4, \text{DFA})$



Soften the regular constraint, as usual:

$x_1 \in \{a,c\}$, $x_2 \in \{a,b,c\}$, $x_3 \in \{a,b,c\}$, $x_4 \in \{b,d\}$, $z \in \{0,1,2,\dots\}$
 $\text{soft_regular}(x_1, x_2, x_3, x_4, \text{DFA}, z, \mu)$
minimize z

Again, what violation measure μ can we apply?

Exercise 8: compute $\mu_{\text{var}}(a,a,a,b)$ and $\mu_{\text{var}}(c,b,a,d)$ for the above regular constraint

Solution:

$$\mu_{\text{var}}(a,a,a,b) = 2$$

$$\mu_{\text{var}}(c,b,a,d) = 2$$



Filtering algorithm for soft regular constraint
using variable-based violation measure

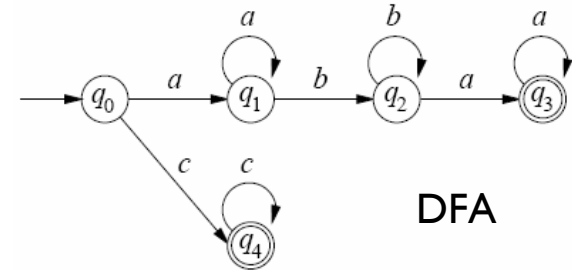
Filtering for variable-based violation



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Example:

$x_1 \in \{a,b,c\}$, $x_2 \in \{a,b,c\}$, $x_3 \in \{a,b,c\}$, $x_4 \in \{b,d\}$
 $\text{regular}(x_1, x_2, x_3, x_4, \text{DFA})$

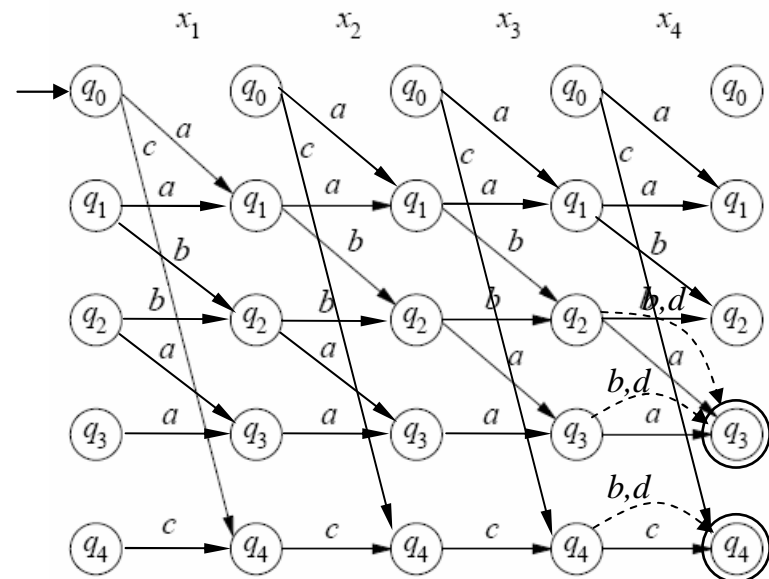


Can we add weighted arcs to the unfolded graph?

- e.g., we want to use value b or d for x_4
- we must start from q_0
- we must end in end vertex q_3 or q_4
- we want to capture μ_{var} :
 - allowed path must have cost of μ_{var}

For clarity, remove clearly infeasible arcs
without touching the domains

Can we insert weighted arcs now?

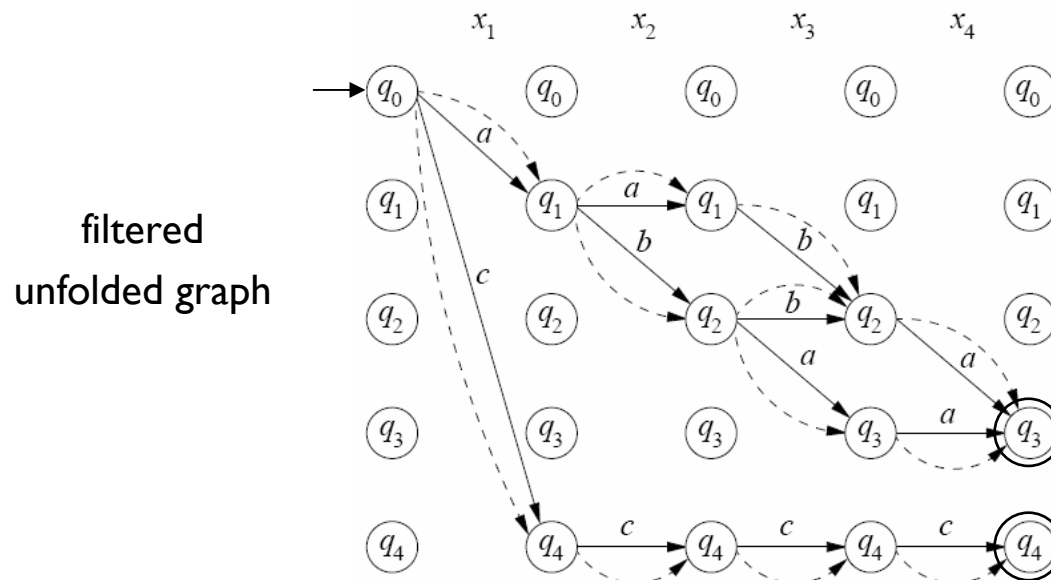
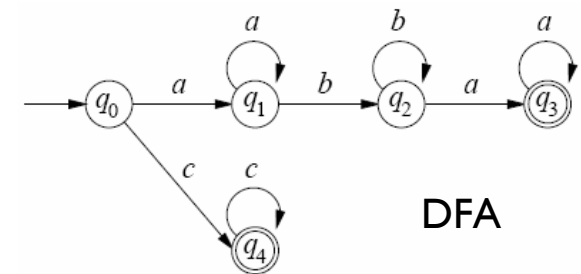


More formally [v.H. et al., 2006]:

- for every arc in the unfolded graph, add parallel arc with 'void' label and weight 1
- minimum-cost path from q_0 to end vertex \Leftrightarrow solution to soft_regular minimizing μ_{var}

Example:

$x_1 \in D(x_1), x_2 \in D(x_2), x_3 \in D(x_3), x_4 \in D(x_4), z \in \{0, 1, 2, \dots\}$,
 $\text{soft_regular}(x_1, x_2, x_3, x_4, \text{DFA}, z, \mu_{\text{var}})$
 minimize z



Algorithm to make $\text{soft_regular}(X, \text{DFA}, z, \mu_{\text{var}})$ arc consistent:

compute shortest path from q_0 to all other vertices

compute shortest path from end vertices to all other vertices (by reversing the arcs)

update $\min(D(z)) \geq \text{cost}(q_0\text{-end path})$

if $D(z)$ is empty **return** inconsistent

else for all $x \in X$ {

for all arcs (u,v) in layer corresponding to x {

 remove arc if $\text{cost}(q_0\text{-}u \text{ path}) + \text{cost}(u\text{-end path}) + \text{cost}(u,v) > \max(D(z))$

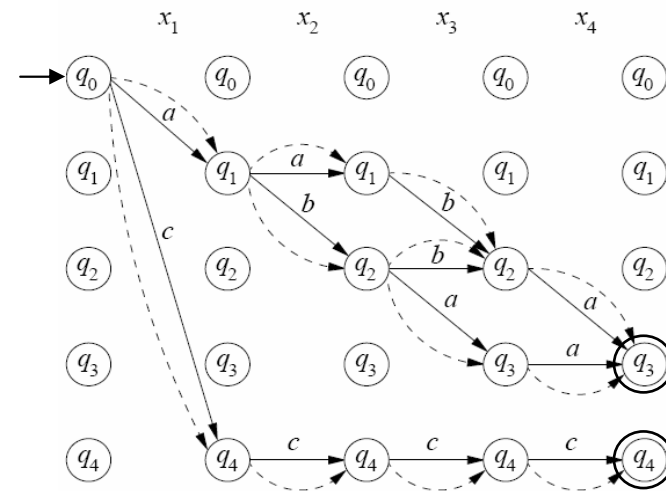
 }

 update $D(x)$

if $D(x)$ is empty **return** inconsistent

}

return consistent



Algorithm to make $\text{soft_regular}(X, \text{DFA}, z, \mu_{\text{var}})$ arc consistent:

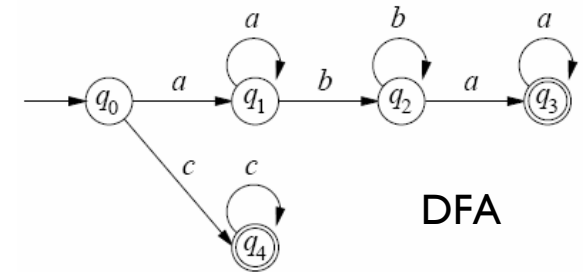
```
compute shortest path from  $q_0$  to all other vertices
compute shortest path from end vertices to all other vertices (by reversing the arcs)
update  $\min(D(z)) \geq \text{cost}(q_0\text{-end path})$ 
if  $D(z)$  is empty return inconsistent
else for all  $x \in X$  {
    for all arcs  $(u, v)$  in layer corresponding to  $x$  {
        remove arc if  $\text{cost}(q_0\text{-}u \text{ path}) + \text{cost}(u\text{-end path}) + \text{cost}(u, v) > \max(D(z))$ 
    }
    update  $D(x)$ 
    if  $D(x)$  is empty return inconsistent
}
return consistent
```

Notes:

- shortest paths can be computed together in $2 \cdot O(m)$ time (unfolded graph is acyclic)
- total time complexity $O(m)$, where m is number of arcs
- same time complexity as hard regular constraint

Exercise 8: Consider the following COP

$x_1 \in \{a,b,c,d\}$, $x_2 \in \{a,b,c,d\}$, $x_3 \in \{a,b,c\}$, $x_4 \in \{b,d\}$, $z \in \{0,1\}$
 $\text{soft_regular}(x_1, x_2, x_3, x_4, \text{DFA}, z, \mu_{\text{var}})$
 minimize z



make the soft_regular constraint arc consistent

Solution: tuple with minimum violation is (a,b,a,b) , with $\mu_{\text{var}} = 1$
 (in that solution we can change value of x_4 from b to a to satisfy the constraint)

arc consistency (note that $\max(D(z)) = 1$):

$x_1 \in \{a,c\}$, $x_2 \in \{a,b,c\}$, $x_3 \in \{a,b,c\}$, $x_4 \in \{b,d\}$, $z \in \{1\}$



Conclusions and perspectives

We have presented efficient filtering algorithms for several soft global constraints:

constraint	violation measure	consistency check	arc consistency
hard alldifferent	-	$O(m\sqrt{n})$	$O(m)$
soft alldifferent	variable-based	$O(m\sqrt{n})$	$O(m)$
soft alldifferent	decomposition-based	$O(mn)$	$O(m)$
gcc	-	$O(m\sqrt{n})$	$O(m)$
soft gcc	variable-based	$O(m\sqrt{n})$	$O(m)$
soft gcc	value-based	$O(m\sqrt{n})$	$O(m)$
regular	-	$O(m)$	$O(m)$
soft regular	variable-based	$O(m)$	$O(m)$

Messages:

- **soft** global constraints are very useful for filtering purposes!
- soft versions practically **as efficient** to compute as hard version!

- There are many more global constraints, often not flow-based. How to make them soft?

Examples: circuit, sequence, element, cumulative,...

- Clearly, some violation measures are more refined than others, for example variable-based versus decomposition-based. Are there more suitable violation measures? Can we identify useful relationships between them?
- How to aggregate several soft global constraints?

`soft_alldifferent($X_1, z_1, \mu_{\text{var}}$)`

`soft_alldifferent($X_2, z_2, \mu_{\text{dec}}$)`

`soft_gcc($X_3, l, u, z_3, \mu_{\text{val}}$)`

`soft_regular($X_4, \text{DFA}, z_4, \mu_{\text{var}}$)`

`minimize $f(z_1, z_2, z_3, z_4)$` sum? weighted sum? bound some of the cost variables?



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