

## New Filtering Algorithms for Combinations of Among Constraints

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**Abstract** Several combinatorial problems, such as car sequencing and rostering, feature sequence constraints, restricting the number of occurrences of certain values in every subsequence of a given length. We present three new filtering algorithms for the sequence constraint, including the first that establishes domain consistency in polynomial time. The filtering algorithms have complementary strengths: One borrows ideas from dynamic programming; another reformulates it as a regular constraint; the last is customized. The last two algorithms establish domain consistency, and the customized one does so in polynomial time. We provide experimental results that demonstrate the practical usefulness of each. We also show that the customized algorithm applies naturally to a generalized version of the sequence constraint that allows subsequences of varied lengths. The significant computational advantage of using a single generalized sequence constraint over a semantically equivalent collection of among or sequence constraints is demonstrated empirically.

**Keywords** sequence constraint · domain consistency · polynomial time filtering · car sequencing · regular

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## 1 Introduction

The `sequence` constraint appears in several combinatorial problems such as car manufacturing and rostering. It can be regarded as a collection of `among` constraints that must hold simultaneously. An `among` constraint restricts the number of variables that can be assigned a value from a specific subset of domain values. For example, consider a nurse-rostering problem in which each nurse can work at most 2 night shifts during every 7 consecutive days. The `among` constraint specifies the 2-out-of-7 restriction, while the `sequence` constraint imposes such a constraint for every subsequence of 7 days.

The `sequence` constraint has been a topic of study in the constraint programming community since 1988, when the car sequencing problem was first introduced [7]. Initially, the various `among` constraints underlying the `sequence` constraint were treated individually. Beldiceanu and Contejean [3] first proposed to view them together as one global `sequence` constraint. The constraint is also referred to as `among_seq` [4].

Beldiceanu and Carlsson [2] proposed a filtering algorithm for the `sequence` constraint, while Régim and Puget [13] presented a filtering algorithm for the `sequence` constraint in combination with a global cardinality constraint [12] for a car sequencing application. Neither approach, however, establishes domain consistency. As the constraint is inherent in many real-life problems, improved filtering can have a substantial industrial impact.

In this work we present three novel filtering algorithms for the `sequence` constraint. The first is based on dynamic programming concepts and runs in polynomial time, but does not establish domain consistency. The second algorithm is based on the `regular` constraint [10] and establishes domain consistency. It needs exponential time in the worst case, but in many practical cases it is very efficient. Our third algorithm establishes domain consistency in polynomial time and is the first to do so. It can be applied to a generalized version of the `sequence` constraint in which the subsequences considered may be of varied length. Moreover the number of occurrences may also vary per subsequence. Each algorithm has advantages over the others, either in terms of (asymptotic) running time or in terms of filtering.

Our experimental results demonstrate that our newly proposed algorithms significantly improve the state of the art. On individual `sequence` constraints, these algorithms are much faster than the standard (partial) filtering implementations available in the Ilog Solver library; they often reduce the number of backtracks from over a hundred thousand to zero or near-zero. On the car sequencing problem benchmark, these algorithms are able to solve more instances or achieve substantial speed-up (either on their own or as a redundant constraint added to the Ilog `sequence` constraint). Finally, when certain more complex combinations of `among` constraints are present, such as in the rostering example above, our generalized `sequence` constraint implementation is able to treat them all as a single global constraint, and reduces the filtering time from around half an hour to just a few seconds.

The rest of the article is structured as follows. Section 2.1 presents some background and notation on constraint programming, while Section 2.2 recalls and discusses the `among` and `sequence` constraints. Sections 3, 4, and 5 describe our three

new filtering algorithms for the sequence constraint. Section 6 compares the algorithms experimentally. Finally, Section 7 summarizes the contributions of the work and discusses possible extensions.

## 2 Background

We first introduce basic constraint programming concepts and then discuss in detail the two constraints of interest: among and sequence. For more information on constraint programming we refer the reader to [1] and [5].

### 2.1 Constraint Programming Preliminaries

Let  $x$  be a variable. The *domain* of  $x$  is the set of values that can be assigned to  $x$  and is denoted by  $D(x)$ . In this work we only consider variables with *finite* domains. Let  $X = x_1, x_2, \dots, x_k$  be a sequence of variables. We denote  $D(X) = \bigcup_{1 \leq i \leq k} D(x_i)$ . A *constraint*  $C$  on  $X$  is defined as a subset of the Cartesian product of the domains of the variables in  $X$ , i.e.  $C \subseteq D(x_1) \times D(x_2) \times \dots \times D(x_k)$ . A tuple  $(d_1, \dots, d_k) \in C$  is called a *solution* to  $C$ . We also say that the tuple *satisfies*  $C$ . A value  $d \in D(x_i)$  for some  $i = 1, \dots, k$  is *inconsistent* with respect to  $C$  if it does not belong to a tuple of  $C$ , otherwise it is *consistent*.  $C$  is *inconsistent* if it does not contain a solution. Otherwise,  $C$  is called *consistent*.

A *constraint satisfaction problem*, or a *CSP*, is defined by a finite sequence of variables  $\mathcal{X} = x_1, x_2, \dots, x_n$ , together with a finite set of constraints  $\mathcal{C}$ , each on a subsequence of  $\mathcal{X}$ . The goal is to find an assignment  $x_i = d_i$  with  $d_i \in D(x_i)$  for  $i = 1, \dots, n$ , such that all constraints are satisfied. This assignment is called a *solution to the CSP*.

The solution process of constraint programming interleaves *constraint propagation*, or *propagation* in short, and *search*. The search process essentially consists of enumerating all possible variable-value combinations, until we find a solution or prove that none exists. We say that this process constructs a *search tree*. To reduce the exponential number of combinations, *constraint propagation* is applied to each node of the search tree: Given the current domains and a constraint  $C$ , remove domain values that do not belong to a solution to  $C$ . This is repeated for all constraints until no more domain value can be removed. The removal of inconsistent domain values is called *filtering*.

In order to be effective, filtering algorithms should be efficient, because they are applied many times during the solution process. Further, they should remove as many inconsistent values as possible. If a filtering algorithm for a constraint  $C$  removes *all* inconsistent values from the domains with respect to  $C$ , we say that it makes  $C$  *domain consistent*. Formally:

**Definition 1 (Domain consistency, [9])** A constraint  $C$  on variables  $x_1, \dots, x_k$  is called *domain consistent* if for each variable  $x_i$  and each value  $d_i \in D(x_i)$  ( $i = 1, \dots, k$ ), there exist a value  $d_j \in D(x_j)$  for all  $j \neq i$  such that  $(d_1, \dots, d_k) \in C$ .

In the literature, domain consistency is also referred to as *hyper-arc consistency* or *generalized-arc consistency*.

Establishing domain consistency for *binary constraints* (constraints defined on two variables) is inexpensive. For higher arity constraints this is not necessarily the case since the naïve approach requires time that is exponential in the number of variables. Nevertheless the underlying structure of a constraint can sometimes be exploited to establish domain consistency much more efficiently.

## 2.2 The Among and Sequence Constraints

The *among* constraint restricts the number of variables that can be assigned a value from a specific subset of domain values:

**Definition 2 (Among constraint, [3])** Let  $X = x_1, x_2, \dots, x_q$  be a sequence of variables and let  $S$  be a set of domain values. Let  $0 \leq \ell \leq u \leq q$  be constants. Then

$$\text{among}(X, S, \ell, u) = \{(d_1, \dots, d_q) \mid \forall i \in \{1, \dots, q\} d_i \in D(x_i), \\ \ell \leq |\{i \in \{1, \dots, q\} : d_i \in S\}| \leq u\}.$$

Establishing domain consistency for the *among* constraint is not difficult. Subtracting from  $\ell$ ,  $u$ , and  $q$  the number of variables that must take their value in  $S$ , and subtracting further from  $q$  the number of variables that cannot take their value in  $S$ , we are in one of four cases:

1.  $u < 0$  or  $\ell > q$ : the constraint is inconsistent;
2.  $u = 0$ : remove values in  $S$  from the domain of all remaining variables, making the constraint domain consistent;
3.  $\ell = q$ : remove values not in  $S$  from the domain of all remaining variables, making the constraint domain consistent;
4.  $u > 0$  and  $\ell < q$ : the constraint is already domain consistent.

The *sequence* constraint applies the same *among* constraint on every  $q$  consecutive variables:

**Definition 3 (Sequence constraint, [3])** Let  $X = x_1, x_2, \dots, x_n$  be an ordered sequence of variables (according to their respective indices) and let  $S$  be a set of domain values. Let  $1 \leq q \leq n$  and  $0 \leq \ell \leq u \leq q$  be constants. Then

$$\text{sequence}(X, S, q, \ell, u) = \bigwedge_{i=1}^{n-q+1} \text{among}(s_i, S, \ell, u),$$

where  $s_i$  represents the subsequence  $x_i, \dots, x_{i+q-1}$ .

In words, the *sequence* constraint states that at least  $\ell$  and at most  $u$  values in  $S$  are assigned to every subsequence of  $q$  consecutive variables. Note that working on each *among* constraint separately, and hence locally, is not as powerful as reasoning globally. In particular, as the following example shows, establishing domain consistency on each *among* of the conjunction does not ensure domain consistency for *sequence*.

*Example 1* Let  $X = x_1, x_2, x_3, x_4, x_5, x_6, x_7$  be an ordered sequence of variables with domains  $D(x_i) = \{0, 1\}$  for  $i \in \{3, 4, 5, 7\}$ ,  $D(x_1) = D(x_2) = \{1\}$ , and  $D(x_6) = \{0\}$ . Consider the constraint `sequence`( $X, \{1\}, 5, 2, 3$ ), i.e., every sequence of five consecutive variables must account for two or three 1's. Each individual among is domain consistent but it is not the case for `sequence`: value 0 is unsupported for variable  $x_7$ . ( $x_7 = 0$  forces at least two 1's among  $\{x_3, x_4, x_5\}$ , which brings the number of 1's for the leftmost among to at least four.)

Establishing domain consistency for the `sequence` constraint is not nearly as easy as for `among`. The algorithms proposed so far in the literature may miss such global reasoning. For instance, the filtering algorithm proposed by Régin and Puget [13] and implemented in Ilog Solver does not filter out 0 from  $D(x_7)$  in Example 1.

*Remark 1* When  $\ell$  equals  $u$ , domain consistency can in fact be established in linear time. Specifically, if there is a solution, then  $x_i$  must equal  $x_{i+q}$  because of the constraints  $a_i + a_{i+1} + \dots + a_{i+q-1} = \ell$  and  $a_{i+1} + \dots + a_{i+q} = \ell$ . Hence, if one divides the sequence up into  $n/q$  consecutive subsequences of size  $q$  each, they must all look identical. Thus, establishing domain consistency now amounts to propagating the “settled” variables (i.e.  $x_i$  for which  $D(x_i) \subseteq S$  or  $D(x_i) \cap S = \emptyset$ ) to the first subsequence and then applying the previously described algorithm for `among`. Two of the filtering algorithms we describe in this article establish domain consistency in the general case, i.e., when  $\ell$  does not necessarily equal  $u$ .

Without loss of generality, we shall consider instances of `sequence` in which  $S = \{1\}$  and the domain of each variable is a subset of  $\{0, 1\}$ . Indeed, using the `element`( $x, t, x'$ ) constraint, which states that  $x'$  is equal to the value in table  $t$  that is indexed by  $x$ , we can define  $t$  to map every value in  $S$  to 1 and every other value (i.e.,  $D(X) \setminus S$ ) to 0, yielding an equivalent instance on new variables. For example, let  $D(x) = \{1, 2, 3, 4, 5\}$  for some variable  $x$  and  $S = \{1, 2, 4\}$ . The constraint `element`( $x, [1, 1, 0, 1, 0], x'$ ) yields  $D(x') = \{0, 1\}$  and  $x' = 1$  if and only if  $x \in S$ . An `among` or `sequence` constraint restricting the number of times  $x$  takes values in  $S$  can thus be equivalently represented by a constraint restricting the number of times  $x'$  takes the value 1.

### 3 A Graph-Based Filtering Algorithm

We first propose a filtering algorithm that considers the individual `among` constraints of which the `sequence` constraint is composed. It begins by filtering the `among` constraints for each sequence of  $q$  consecutive variables  $s_i$ , similar to the dynamic programming approach taken by Trick [14] to filter knapsack constraints. It then filters the conjunction of every pair of consecutive sequences  $s_i$  and  $s_{i+1}$ . This is presented as `SUCCESSIVELOCALGRAPH` (SLG) in Algorithm 1, and discussed below.

#### 3.1 Filtering Individual among Constraints

The individual `among` constraints are filtered with the algorithm `FILTERLOCALGRAPH`. For each sequence  $s_i = x_i, \dots, x_{i+q-1}$  of  $q$  consecutive variables in  $X =$

$x_1, \dots, x_n$ , we build a directed graph  $G_{s_i} = (V_i, A_i)$  as follows. The vertex set and the arc set are defined as

$$V_i = \{v_{j,k} \mid j \in \{i-1, \dots, i+q-1\}, k \in \{0, \dots, j\}\},$$

$$A_i = \{(v_{j,k}, v_{j+1,k}) \mid j \in \{i-1, \dots, i+q-2\}, k \in \{0, \dots, j\}, D(x_{j+1}) \setminus S \neq \emptyset\} \cup \\ \{(v_{j,k}, v_{j+1,k+1}) \mid j \in \{i-1, \dots, i+q-2\}, k \in \{0, \dots, j\}, D(x_{j+1}) \cap S \neq \emptyset\}.$$

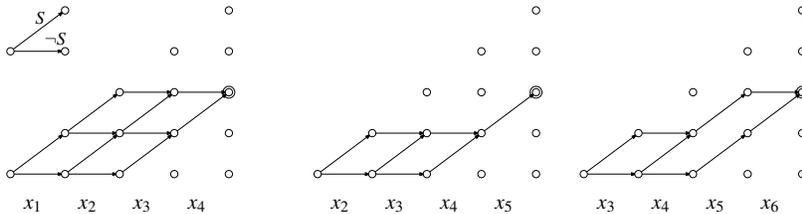
In words, the arc  $(v_{j,k}, v_{j+1,k+1})$  in the graphs represents variable  $x_{j+1}$  taking its value in  $S$ , while the arc  $(v_{j,k}, v_{j+1,k})$  represents variable  $x_{j+1}$  not taking its value in  $S$ . The index  $k$  in  $v_{j,k}$  represents the number of variables in  $x_i, \dots, x_j$  that take their value in  $S$ .

For each local graph  $G_{s_i}$ , we define a set of *goal vertices* as  $\{v_{i+q-1,k} \mid \ell \leq k \leq u\}$ . We then have the following immediate result:

**Lemma 1** *A solution to the among constraint on sequence  $s_i$  corresponds to a directed path from  $v_{i-1,0}$  to a goal vertex in  $G_{s_i}$ , and vice versa.*

Next we apply Lemma 1 to make individual among constraints domain consistent. For the among constraint on sequence  $s_i$ , we remove all arcs that are not on any path from  $v_{i-1,0}$  to a goal vertex in  $G_{s_i}$ . This can be done in linear time (in the size of the graph,  $\Theta(q^2)$ ) by breadth-first search starting from the goal vertices. If the filtered graph contains no arc  $(v_{j,k}, v_{j+1,k})$  for all  $k$ , we remove  $S$  from  $D(x_{j+1})$ . Similarly, we remove  $D(X) \setminus S$  from  $D(x_{j+1})$  if it contains no arc  $(v_{j,k}, v_{j+1,k+1})$  for all  $k$ .

*Example 2* Let  $X = x_1, x_2, x_3, x_4, x_5, x_6$  be an ordered sequence of variables with domains  $D(x_i) = \{0, 1\}$  for  $i \in \{1, 2, 3, 4, 6\}$  and  $D(x_5) = \{1\}$ . Let  $S = \{1\}$ . Consider the constraint sequence  $(X, S, 4, 2, 2)$ . The filtered local graphs of this constraint are depicted in Figure 1.



**Fig. 1** Filtered Local Graphs of Example 2

```

SUCCESSIVELOCALGRAPH( $X, S, q, \ell, u$ ) begin
  build a local graph  $G_{s_i}$  for each sequence  $s_i$  ( $1 \leq i \leq n - q$ )
  for  $i = 1, \dots, n - q$  do
     $\lfloor$  FILTERLOCALGRAPH( $G_{s_i}$ )
  for  $i = 1, \dots, n - q - 1$  do
     $\lfloor$  COMPARE( $G_{s_i}, G_{s_{i+1}}$ )
  for  $i = n - q - 1, \dots, 1$  do
     $\lfloor$  COMPARE( $G_{s_i}, G_{s_{i+1}}$ )
end

sub FILTERLOCALGRAPH( $G_{s_i}$ ) begin
  mark all arcs of  $G_{s_i}$  “invalid”.
  by breadth-first search, mark every arc on a path from  $v_{i-1,0}$  to a goal vertex “valid”
  remove all invalid arcs
end

sub COMPARE( $G_{s_i}, G_{s_{i+1}}$ ) begin
  mark all arcs in  $G_{s_i}$  and  $G_{s_{i+1}}$  “invalid”
  for  $k = 0, 1$  do
     $\lfloor$  project  $G_{s_{i+1}}$  onto vertex  $v_{i,k}$  of  $G_{s_i}$ 
     $\lfloor$  by breadth-first search, mark all arcs on a path from  $v_{i-1,0}$  to a goal vertex in  $G_{s_{i+1}}$ 
     $\lfloor$  “valid”
  remove all invalid arcs
end

```

**Algorithm 1:** A graph-based filtering algorithm for the sequence constraint

### 3.2 Filtering a Sequence of among Constraints

We next filter the conjunction of two “consecutive” among constraints. Our algorithm has a “forward” phase and a “backward” phase. In the forward phase, we compare the among on  $s_i$  with the among on  $s_{i+1}$  for increasing  $i$ , using the algorithm **COMPARE** (see Algorithm 1). This is done by *projecting*  $G_{s_{i+1}}$  onto  $G_{s_i}$  such that corresponding variables overlap. Doing so, the projection keeps only arcs that appear in both original local graphs. We can either project vertex  $v_{i+1,0}$  of  $G_{s_{i+1}}$  onto vertex  $v_{i+1,0}$  of  $G_{s_i}$ , or onto vertex  $v_{i+1,1}$  of  $G_{s_i}$ . We consider both projections separately, and label all arcs “valid” if they belong to a path from vertex  $v_{i,0}$  to goal vertex in  $G_{s_{i+1}}$  in at least one of the composite graphs. All other arcs are labeled “invalid”, and are removed from both the original graphs,  $G_{s_i}$  and  $G_{s_{i+1}}$ . In the backward phase, we compare the among on  $s_i$  with the among on  $s_{i+1}$  for decreasing  $i$ , similar to the forward phase.

### 3.3 Analysis

The time complexity of **SUCCESSIVELOCALGRAPH** is polynomial since the local graphs are all of size  $O(q \cdot u)$ . Hence **FILTERLOCALGRAPH** runs in  $O(q \cdot u)$  time, which is called  $n - q$  times. The algorithm **COMPARE** similarly runs for  $O(q \cdot u)$  steps and is called  $2(n - q)$  times. Thus, the filtering algorithm runs in  $O((n - q) \cdot q \cdot u)$  time. As  $u \leq q$ , it follows that the algorithm runs in  $O(nq^2)$  time.

As mentioned earlier, **SUCCESSIVELOCALGRAPH** does not establish domain consistency for the sequence constraint. We illustrate this with the following example.

*Example 3* Let  $X = x_1, x_2, \dots, x_{10}$  be an ordered sequence of variables with domains  $D(x_i) = \{0, 1\}$  for  $i \in \{3, 4, 5, 6, 7, 8\}$  and  $D(x_i) = \{0\}$  for  $i \in \{1, 2, 9, 10\}$ . Let  $S = \{1\}$ . Consider the constraint sequence  $(X, S, 5, 2, 3)$ , i.e., every sequence of 5 consecutive variables must take between 2 and 3 values in  $S$ . The first among constraint imposes that at least two variables out of  $\{x_3, x_4, x_5\}$  must be 1. Hence, at most one variable out of  $\{x_6, x_7\}$  can be 1, by the third among. This implies that  $x_8$  must be 1 (from the last among). Similarly, we can deduce that  $x_3$  must be 1. This is, however, not deduced by our algorithm, as can be readily verified.

The problem occurs in the COMPARE method, when we merge the valid arcs coming from the different projections. Up until that point there is a direct equivalence between a path in a local graph and a support for the constraint. However the union of the two projections breaks this equivalence and thus prevents this algorithm from establishing domain consistency.

#### 4 Reaching Domain Consistency Through regular

The regular constraint [10], defining the set of allowed tuples for a sequence of variables as the language recognized by a given automaton, admits an incremental filtering algorithm establishing domain consistency. In this section, we give an automaton recognizing the tuples of the sequence constraint whose number of states is potentially exponential in  $q$ . Through that automaton, we can express sequence as a regular constraint, thereby obtaining domain consistency.

The idea is to record in a state the last  $q$  values encountered, keeping only the states representing valid numbers of 1's for a sequence of  $q$  consecutive variables and adding the appropriate transitions between those states. Let  $Q_k^q$  denote the set of strings of length  $q$  featuring exactly  $k$  1's and  $q - k$  0's; there are  $\binom{q}{k}$  such strings. Given the constraint sequence  $(X, \{1\}, q, \ell, u)$ , we create states for each of the strings in  $\bigcup_{k=\ell}^u Q_k^q$ . By a slight abuse of notation, we will refer to a state using the string it represents. Consider a state  $d_1 d_2 \dots d_q$  in  $Q_k^q$ ,  $\ell \leq k \leq u$ . We add a transition on 0 to state  $d_2 d_3 \dots d_q 0$  if and only if  $d_1 = 0 \vee (d_1 = 1 \wedge k > \ell)$ . We add a transition on 1 to state  $d_2 d_3 \dots d_q 1$  if and only if  $d_1 = 1 \vee (d_1 = 0 \wedge k < u)$ .

We must add some other states to encode the first  $q - 1$  values of the sequence: one for the initial state, two to account for the possible first value, four for the first two values, and so forth. There are at most  $2^q - 1$  of those states, considering that some should be excluded because the number of 1's does not fall within  $[\ell, u]$ . More precisely, we will have states

$$\bigcup_{i=0}^{q-1} \bigcup_{k=\max(0, \ell-(q-i))}^{\min(i, u)} Q_k^i.$$

We define transitions from a state  $d_1 \dots d_i$  in  $Q_k^i$  to state  $d_1 \dots d_i 0$  in  $Q_k^{i+1}$  on value 0 and to state  $d_1 \dots d_i 1$  in  $Q_{k+1}^{i+1}$  on value 1, provided such states are part of the automaton. Every state in the automaton is considered a final (accepting) state. Figure 2 illustrates the automaton that would be built for the constraint sequence  $(X, \{1\}, 4, 1, 2)$ .

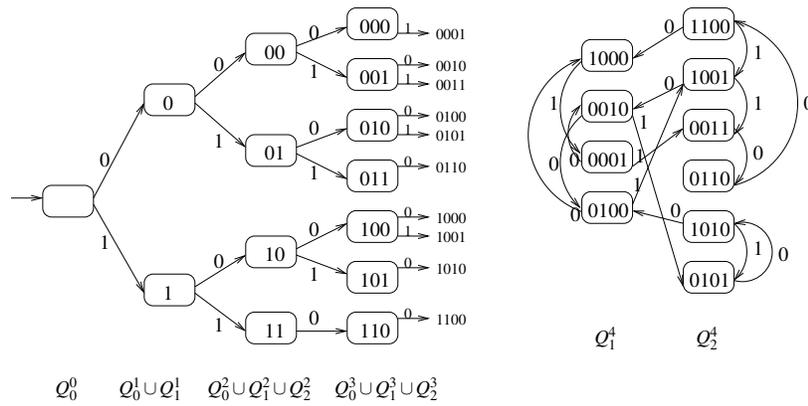


Fig. 2 Automaton for  $\text{sequence}(X, \{1\}, 4, 1, 2)$

The filtering algorithm for `regular` guarantees domain consistency provided that the automaton recognizes precisely the solutions of the constraint. By construction, the states  $Q_*^q$  of the automaton represent all the valid configurations of  $q$  consecutive values and the transitions between them imitate a shift to the right over the sequence of values. In addition, the states  $Q_*^i$ ,  $0 \leq i < q$  are linked so that the first  $q$  values reach a state that encodes them. All states are accepting states so the sequence of  $n$  values is accepted if and only if the automaton completes the processing. Such a completion corresponds to a successful scan of every subsequence of length  $q$ , precisely our solutions.

The resulting algorithm runs in time linear in the size of the underlying graph, which has  $O(n2^q)$  vertices and arcs in the worst case. Nevertheless, in many practical problems  $q$  is much smaller than  $n$ . Note also that subsequent calls to the algorithm run in time proportional to the number of updates in the graph and not to the size of the whole graph.

## 5 Reaching Domain Consistency in Polynomial Time

The filtering algorithms we considered thus far apply to `sequence` constraints with fixed among constraints for the same  $q$ ,  $\ell$ , and  $u$ . In this section we present a polynomial-time algorithm that achieves domain consistency in a more generalized setting, where we have  $m$  arbitrary among constraints over sequences of consecutive variables in  $X$ . These  $m$  constraints may have different  $\ell$  and  $u$  values, be of different length, and overlap in an arbitrary fashion. However, they must be defined using the same set of values  $S$ . A conjunction of  $k$  sequence constraints over the same ordered set of variables, for instance, can be expressed as a *single* generalized sequence constraint. We define the generalized sequence constraint, `gen-sequence`, formally as follows:

**Definition 4 (Generalized sequence constraint)** Let  $X = x_1, \dots, x_n$  be an ordered sequence of variables (according to their respective indices) and  $S$  be a set of domain

values. For  $1 \leq j \leq m$ , let  $s_j$  be a sequence of consecutive variables in  $X$ ,  $|s_j|$  denote the length of  $s_j$ , and integers  $\ell_j$  and  $u_j$  be such that  $0 \leq \ell_j \leq u_j \leq |s_j|$ . Let  $\Sigma = \{s_1, \dots, s_m\}$ ,  $L = \{\ell_1, \dots, \ell_m\}$ , and  $U = \{u_1, \dots, u_m\}$ . Then

$$\text{gen-sequence}(X, S, \Sigma, L, U) = \bigwedge_{j=1}^m \text{among}(s_j, S, \ell_j, u_j).$$

For simplicity, we will identify each  $s_j \in \Sigma$  with the corresponding among constraint on  $s_j$ . As before, we will assume without loss of generality that  $D(x_i) \subseteq \{0, 1\}$  and  $S = \{1\}$ . The basic structure of the filtering algorithm for the gen-sequence constraint is presented as Algorithm 2. The main loop, COMPLETEFILTERINGGS, is based on the standard *shaving* process, which works as follows. If a variable-value pair is yet unsupported, we temporarily make the corresponding variable assignment and check its consistency via procedure CHECKCONSISTENCY. If this assignment makes the constraint inconsistent, we remove the value from the domain of the variable under consideration; otherwise we (implicitly) mark this variable-value pair as supported.

Procedure CHECKCONSISTENCY is the heart of the algorithm. It finds one solution to the gen-sequence constraint, or proves that none exists. It uses a single array  $y$  of length  $n + 1$ , such that  $y[0] = 0$  and  $y[i]$  represents the number of 1's among  $x_1, \dots, x_i$ . The invariant for  $y$  maintained throughout is that  $y[i + 1] - y[i]$  is either 0 or 1. Initially, we start with the lowest possible array, in which  $y$  is filled according to the lower bounds of the variables in  $X$ .

For clarity, let  $L_j$  and  $R_j$  denote the left and right end-points, respectively, of the among constraint  $s_j \in \Sigma$ ; note that  $R_j = L_j + |s_j| - 1$ . As an example, for the usual sequence constraint with among constraints of size  $q$ ,  $L_j$  would be  $j$  and  $R_j$  would be  $j + q - 1$ . The *value* of  $s_j$  is computed using the array  $y$ :  $\text{value}(s_j) = y[R_j] - y[L_j - 1]$ . In other words,  $\text{value}(s_j)$  counts exactly the number of 1's in the sequence  $s_j$ . Hence, the constraint  $s_j$  is satisfied if and only if  $\ell_j \leq \text{value}(s_j) \leq u_j$ . In order to find a solution, we consider all among constraints  $s_j \in \Sigma$ . Whenever a constraint  $s_j$  is violated, we make it consistent by “pushing up” either  $y[R_j]$  or  $y[L_j - 1]$ :

if  $\text{value}(s_j) < \ell_j$ , then push up  $y[R_j]$  with value  $\ell_j - \text{value}(s_j)$ ,  
 if  $\text{value}(s_j) > u_j$ , then push up  $y[L_j - 1]$  with value  $\text{value}(s_j) - u_j$ .

Such a “push up” may result in the invariant for  $y$  being violated. We therefore *repair*  $y$  in a minimal fashion to restore its invariant as follows. Let  $y[idx]$  be the entry that has been pushed up. We first push up its neighbors on the left side (from  $idx$  downward), starting with  $idx - 1$ . In case  $x_{idx-1}$  is fixed to 0, we push up  $y[idx - 1]$  to the same level  $y[idx]$ . Otherwise, we push it up to  $y[idx] - 1$ . This continues until the difference between all neighbors to the left of  $idx$  is at most 1 and respects the values of the fixed variables. Whenever  $y[i] > i$  for some  $i$  during this process, this indicates that we need more 1's than there are variables up to  $i$ , and we therefore report an immediate failure. Repairing the array on the right side of  $idx$  is done in a similar manner. Here, in case  $x_{idx+1}$  is fixed to 1, we push up  $y[idx + 1]$  to  $y[idx] + 1$ . Otherwise, we push it up to the same level  $y[idx]$ . The process continues to the right as far as necessary.

```

COMPLETEFILTERINGGS( $X, S = \{1\}, \Sigma, L, U$ ) begin
  for  $x_i \in X$  do
    for  $d \in D(x_i)$  do
      if CHECKCONSISTENCY( $x_i, d$ ) = false then
         $D(x_i) \leftarrow D(x_i) \setminus \{d\}$ 
    end
  end
end

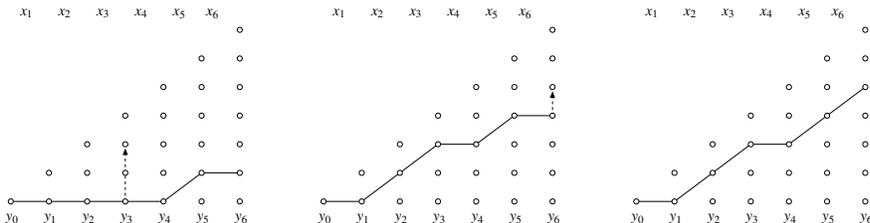
sub CHECKCONSISTENCY( $x_i, d$ ) begin
  fix  $x_i = d$ , i.e., temporarily set  $D(x_i) = \{d\}$ 
   $y[0] \leftarrow 0$ 
  for  $\ell \leftarrow 1, \dots, n$  do
     $y[\ell] \leftarrow$  number of forced 1's among  $x_1, \dots, x_\ell$ 
    while a constraint  $s_j \in \Sigma$  is violated, i.e.,  $value(s_j) < \ell_j$  or  $value(s_j) > u_j$  do
      if  $value(s_j) < \ell_j$  then
         $idx \leftarrow$  right end-point of  $s_j$ 
        PUSHUP( $idx, \ell_j - value(s_j)$ )
      else
         $idx \leftarrow$  left end-point of  $s_j$ 
        PUSHUP( $idx, value(s_j) - u_j$ )
      if  $s_j$  still violated then
        return false
    end
  return true
end

sub PUSHUP( $idx, v$ ) begin
   $y[idx] \leftarrow y[idx] + v$ 
  if  $y[idx] > idx$  then return false
  // repair y on the left
  while ( $idx > 0$ )  $\wedge$  ( $(y[idx] - y[idx-1] > 1) \vee ((y[idx] - y[idx-1] = 1) \wedge (1 \notin D(x_{idx-1})))$ ) do
    if  $1 \notin D(x_{idx-1})$  then
       $y[idx-1] \leftarrow y[idx]$ 
    else
       $y[idx-1] \leftarrow y[idx] - 1$ 
    if  $y[idx-1] > idx-1$  then
      return false
     $idx \leftarrow idx - 1$ 
  // repair y on the right
  while ( $idx < n$ )  $\wedge$  ( $(y[idx] - y[idx+1] > 0) \vee ((y[idx] - y[idx+1] = 0) \wedge (0 \notin D(x_{idx})))$ ) do
    if  $0 \notin D(x_{idx})$  then
       $y[idx+1] \leftarrow y[idx] + 1$ 
    else
       $y[idx+1] \leftarrow y[idx]$ 
     $idx \leftarrow idx + 1$ 
  end
end

```

**Algorithm 2:** Complete filtering algorithm for the gen-sequence constraint

*Example 4* Consider the constraint sequence  $(X, S, 3, 2, 2)$  with  $X = \{x_1, x_2, x_3, x_4, x_5, x_6\}$ ,  $D(x_i) = \{0, 1\}$  for  $i \in \{1, 2, 3, 4, 6\}$ ,  $D(x_5) = \{1\}$ , and  $S = \{1\}$ . The four among constraints are over  $s_1 = \{x_1, x_2, x_3\}$ ,  $s_2 = \{x_2, x_3, x_4\}$ ,  $s_3 = \{x_3, x_4, x_5\}$ , and  $s_4 = \{x_4, x_5, x_6\}$ . We apply CHECKCONSISTENCY to find the “minimum” solution to this constraint. (We defer a formal discussion of the minimum solution to next subsection.) The various steps are depicted in Figure 3.



**Fig. 3** Finding a minimum solution to Example 4

We start with  $y = [0, 0, 0, 0, 0, 1, 1]$  because  $x_5$  is forced to be 1, and then evaluate the different among constraints to check whether any of them is violated. We first consider  $s_1$ , which is violated:  $\text{value}(s_1) = y[3] - y[0] = 0 - 0 = 0$ , while it should be at least 2. Hence, we push up  $y[3]$  by 2 units, and obtain  $y = [0, 0, 1, 2, 2, 3, 3]$  after repairs. Note that we push up  $y[5]$  to 3 because  $x_5$  is fixed to 1. Next we consider  $s_2$  with value  $y[4] - y[1] = 2$ , which is not violated. We continue with  $s_3$  with value  $y[5] - y[2] = 2$ , which is not violated. Then we consider  $s_4$  with value  $y[6] - y[3] = 1$ , which is violated as it should be at least 2. Hence, we push up  $y[6]$  by 1, and obtain  $y = [0, 0, 1, 2, 2, 3, 4]$ . As there are no more violated among constraints, we conclude consistency, with minimum solution  $x_1 = 0, x_2 = 1, x_3 = 1, x_4 = 0, x_5 = 1, x_6 = 1$ .

The basic procedure in Algorithm 2 can be optimized in several ways; our implementation includes these optimizations. The main loop of `COMPLETEFILTERINGGS` is improved by maintaining a support for all domain values. Specifically, one call to `CHECKCONSISTENCY` (with a positive response) yields a support for  $n$  domain values. This immediately reduces the number of calls to `CHECKCONSISTENCY` by half, while in practice the cumulative reduction is even more. A second improvement is achieved by starting out `COMPLETEFILTERINGGS` with the computation of the “minimum” and the “maximum” solutions to `gen-sequence`, in a manner very similar to the computation in `CHECKCONSISTENCY` but without restricting the value of any variable. This defines bounds  $y_{\min}$  and  $y_{\max}$  within which  $y$  must lie for all subsequent consistency checks (details are presented in the following section). As we will shortly see, this is further generalized to maintaining one minimum and one maximum solution for each variable-value pair, yielding an improvement in the cumulative time complexity of the algorithm from the root of the search tree to any leaf.

### 5.1 Analysis

A solution to a `gen-sequence` constraint can be thought of as the corresponding binary sequence given by the  $x$  array or, equivalently, as the cumulative  $y$  array. This  $y$  array representation has a useful property which we use for analyzing the correctness and the complexity of the algorithm. Let  $y$  and  $y'$  be two solutions. Define array  $y \oplus y'$  to be the smaller of  $y$  and  $y'$  at each point, i.e.,  $(y \oplus y')[i] = \min(y[i], y'[i])$ .

**Lemma 2** *If  $y, y'$  are solutions to a `gen-sequence` constraint, then so is  $y \oplus y'$ .*

*Proof* Suppose for the sake of contradiction that  $y^* = y \oplus y'$  violates an among constraint  $s$  of the gen-sequence constraint. Let  $L$  and  $R$  denote the left and right end-points of  $s$ , respectively. Suppose  $y^*$  violates the  $\ell$  constraint, i.e.,  $y^*[R] - y^*[L-1] < \ell(s)$ . Since  $y$  and  $y'$  satisfy  $s$ , it must be that  $y^*$  agrees with  $y$  on one end-point of  $s$  and with  $y'$  on the other. W.l.o.g., assume  $y^*[L-1] = y'[L-1]$  and  $y^*[R] = y[R]$ . By the definition of  $y^*$ , it must be that  $y[L-1] \geq y'[L-1]$ , so that  $y[R] - y[L-1] \leq y[R] - y'[L-1] = y^*[R] - y^*[L-1] < \ell(s)$ . In other words,  $y$  itself violates  $s$ , a contradiction. A similar reasoning works when  $y^*$  violates the  $u$  constraint of  $s$ .  $\square$

As a consequence of this property, we can unambiguously define an absolute *minimum* solution for gen-sequence as the one whose  $y$  value is the point-wise lowest over all solutions. Denote this solution by  $y_{\min}$ ; we have that for all solutions  $y$  and for all  $i$ ,  $y_{\min}[i] \leq y[i]$ . Similarly, define the absolute *maximum* solution,  $y_{\max}$ . For clarity, we will only focus on the minimum solution, which suffices for the proofs that follow; our implementation uses both the minimum and the maximum solutions to reduce the running time in practice.

**Lemma 3** *The procedure CHECKCONSISTENCY constructs the minimum solution to the sequence constraint and the gen-sequence constraint, or proves that none exists, in time  $O(n^2)$  and  $O(n^3)$ , respectively.*

*Proof* CHECKCONSISTENCY reports success only when no among constraint in gen-sequence is violated by the current  $y$  values maintained by it, i.e.,  $y$  is a solution. Hence, if there is no solution, this fact is detected. We will argue that if there is a solution, CHECKCONSISTENCY reports success and its current  $y$  array exactly equals  $y_{\min}$ .

We first show by induction that  $y$  never goes above  $y_{\min}$  at any point, i.e.,  $y[i] \leq y_{\min}[i]$ ,  $0 \leq i \leq n$  throughout the procedure. For the base case,  $y[i]$  is clearly initialized to a value not exceeding  $y_{\min}[i]$ , and the claim holds trivially. Assume inductively that the claim holds after processing  $t \geq 0$  among constraint violations. Let  $s$  be the  $(t+1)^{\text{st}}$  violated constraint processed. We will show that the claim still holds after processing  $s$ .

Let  $L$  and  $R$  denote the left and right end-points of  $s$ , respectively. First consider the case that the  $\ell$  constraint was violated, i.e.,  $y[R] - y[L-1] < \ell(s)$ , and index  $R$  was pushed up so that the new value of  $y[R]$ , denoted  $\hat{y}[R]$ , became  $y[L-1] + \ell(s)$ . Since this was the first time a  $y$  value exceeded  $y_{\min}$ , we have  $y[L-1] \leq y_{\min}[L-1]$ , so that  $\hat{y}[R] = y[L-1] + \ell(s) \leq y_{\min}[L-1] + \ell(s) \leq y_{\min}[R]$ . Therefore,  $\hat{y}[R]$  itself does not exceed  $y_{\min}[R]$ . It may, in principle, still be the case that the resulting repair on the left or the right causes a  $y_{\min}$  violation. However, the repair operations only lift up  $y$  values barely enough to be consistent with the possible domain values of the relevant variables. In particular, repair on the right “flattens out”  $y$  values to equal  $\hat{y}[L-1]$  (forced 1’s being exceptions) as far as necessary to “hit” the solution again. It follows that since  $\hat{y}[R] \leq y_{\min}[R]$ , all repaired  $y$  values must also not go above  $y_{\min}$ . A similar argument works when instead the  $u$  constraint is violated. This finishes the inductive step.

This shows that by performing repeated PUSHUP operations, one can never accidentally “go past” the solution  $y_{\min}$  at any point. Further, since each PUSHUP in-

creases  $y$  in at least one place, repeated calls to it will eventually “hit”  $y_{\min}$  as a solution.

For the time complexity of CHECKCONSISTENCY, note that  $y[i] \leq i$ . Since we monotonically increase the  $y$  values, we can do so at most  $\sum_{i=1}^n i = O(n^2)$  times. The cost of each PUSHUP operation can be charged to the  $y$  values it changes because the while loops in it terminate as soon as they find a  $y$  value that need not be changed.

Finally, we discuss the detection of the violated among constraints during CHECKCONSISTENCY. For this, we maintain a stack of indices, corresponding to (possibly) violated constraints. When processing a constraint, we remove it from the stack, and potentially push up some indices to make it consistent. Whenever we push up  $y_i$ , we insert all violated among constraints that have  $i$  as a left or right endpoint. In the case of the normal sequence constraint, we check in constant time whether  $s_i$  or  $s_{i+1-q}$  should be added to the stack. This yields the desired overall time complexity of  $O(n^2)$ . Notice that the stack is of size  $O(n^2)$ , because we only insert pushed-up indices, of which there are at most  $O(n^2)$  during the process. In the case of the gen-sequence constraint, we maintain additionally two vectors indicating for each index  $i$  the among constraints that start, respectively end, at  $i$ . Notice that at most  $n$  constraints can start or end at an index  $i$ . Using this representation, the detection of violated among constraints for pushed up index  $i$  takes at most  $O(n)$  time, which results in a net worst-case time complexity of  $O(n^3)$  for the gen-sequence constraint.  $\square$

**Theorem 1** *Algorithm COMPLETEFILTERINGGS establishes domain consistency on the gen-sequence constraint. Further, it can be implemented such that along every path from the root to a leaf of the search tree, it takes time  $O(n^3)$  for the sequence constraint and  $O(n^4)$  for the gen-sequence constraint.*

*Proof* Lemma 3 and the simple loop structure of COMPLETEFILTERINGGS together imply that we obtain domain consistency (or prove inconsistency) each time the algorithm is invoked. To obtain the desired time complexity from the root to a leaf of the search tree, we maintain for every variable-value pair a minimum  $y$  solution. There are  $O(n)$  such minimum solutions, each of size  $n$ . When checking consistency of such a pair, we start from the corresponding minimum  $y$  solution and update it if we find a new one at this point in the search tree. As we proceed from the root to a leaf in the search tree, these minimum solutions can only (point-wise) increase. Moreover, the number of push-ups is at most  $O(n^2)$  for each variable-value pair from the root to a leaf, following the same reasoning as in the proof of Lemma 3. It follows that for all  $n$  variables, we obtain a time complexity of  $O(n^3)$  for the sequence constraint, and  $O(n^4)$  for the gen-sequence constraint, along every path from the root to a leaf in the search tree.  $\square$

## 6 Experimental Results

To evaluate the different filtering algorithms presented, we used three sets of benchmark problems. The first is a very simple model, constructed with only one sequence constraint, allowing us to isolate and evaluate the performance of each method separately. We then report the results of a series of experiments on the well-known car

**Table 1** Comparison on instances with  $n = 100, d = 10$ 

$q$	$\Delta$	IB		IE		SLG		REG		GS	
		BT	CPU	BT	CPU	BT	CPU	BT	CPU	BT	CPU
5	1	—	—	33,976.9	18.210	0.2	0.069	0	<b>0.009</b>	0	0.014
6	2	361,770	54.004	19,058.3	6.390	0	0.078	0	0.018	0	<b>0.013</b>
7	1	380,775	54.702	113,166.0	48.052	0	0.101	0	0.020	0	<b>0.012</b>
7	2	264,905	54.423	7,031.0	4.097	0	0.129	0	0.039	0	<b>0.016</b>
7	3	286,602	48.012	0	0.543	0	0.129	0	0.033	0	<b>0.015</b>
9	1	—	—	60,780.5	42.128	0.1	0.163	0	0.059	0	<b>0.010</b>
9	3	195,391	43.024	0	0.652	0	0.225	0	0.187	0	<b>0.016</b>

sequencing problem. Finally, we consider a combination of sequence constraints of varied lengths, to evaluate the gen-sequence constraint.

In the following, Successive Local Graph (SLG), regular-based implementation (REG), and Generalized Sequence (GS) are compared with the sequence constraint implementation provided in the Ilog Solver library in both basic (IB) and extended (IE) propagation modes. Experiments were run with Ilog Solver 6.2 on a dual processor Intel Xeon HT 2.8Ghz machine with 3GB RAM.

### 6.1 A Single Sequence Constraint

To evaluate the filtering both in terms of domain reduction and efficiency, we build a very simple model consisting of only one sequence constraint. The instances are generated in the following manner. All instances contain  $n$  variables of domain size  $d$  and the set  $S$  is composed of the first  $d/2$  elements. We generate a family of instances by varying the sequence size  $q$  and the difference between  $\ell$  and  $u$ ,  $\Delta = u - \ell$ . For each family we try to generate 10 challenging instances by randomly filling the domain of each variable and by enumerating all possible values of  $\ell$ . These instances are then solved using a random choice for both variable and value selection, keeping only the ones that are solved with more than 10 backtracks by method IB. All runs were stopped after one minute of computation. The runtimes in seconds (CPU) and the number of backtracks (BT) are reported as the average over various instances with the same parameters.

Table 1 reports on instances with a fixed number of variables ( $n = 100$ ) and varying  $q$  and  $\Delta$ . Table 2 reports on instances with a fixed  $\Delta$  ( $= 1$ ) and a growing number  $n$  of variables.

These results demonstrate that the new filtering algorithms are very efficient. Both REG and GS require no backtracks because they achieve domain consistency. The average number of backtracks for SLG is also typically very low. As predicted by its time complexity, GS is very stable for fixed  $n$  in the first table but becomes more time consuming as  $n$  grows in the second table. The performance of SLG and REG decreases as  $q$  grows but REG remains competitive throughout these tests. We expect that the latter would suffer with still larger values of  $q$  and  $\Delta$  but it proved difficult to generate challenging instances in that range—they tended to be loose enough to be easy for every algorithm.

**Table 2** Comparison on instances with  $\Delta = 1, d = 10$ 

$q$	$\Delta$	IB		IE		SLG		REG		GS	
		BT	CPU	BT	CPU	BT	CPU	BT	CPU	BT	CPU
5	50	459,154	18.002	22,812	18.019	0.4	0.007	0	<b>0.001</b>	0	<b>0.001</b>
5	100	192,437	12.008	11,823	12.189	1.0	0.041	0	<b>0.005</b>	0	<b>0.005</b>
5	500	48,480	12.249	793	41.578	0.7	1.105	0	<b>0.023</b>	0	0.466
5	1000	942	1.111	2.3	160.000	1.1	5.736	0	<b>0.062</b>	0	4.374
7	50	210,107	12.021	67,723	12.309	0.2	0.015	0	0.006	0	<b>0.001</b>
7	100	221,378	18.030	44,963	19.093	0.4	0.059	0	0.010	0	<b>0.005</b>
7	500	80,179	21.134	624	48.643	2.8	2.115	0	<b>0.082</b>	0	0.499
7	1000	30,428	28.270	46	138.662	588.5	14.336	0	<b>0.167</b>	0	3.323
9	50	18,113	1.145	18,113	8.214	0.9	0.032	0	0.035	0	<b>0.001</b>
9	100	3,167	0.306	2,040	10.952	1.6	0.174	0	0.087	0	<b>0.007</b>
9	500	48,943	18.447	863	65.769	2.2	4.311	0	0.500	0	<b>0.485</b>
9	1000	16,579	19.819	19	168.624	21.9	16.425	0	<b>0.843</b>	0	3.344

## 6.2 Car Sequencing

In order to evaluate our algorithms in a more realistic setting, we turned to the car sequencing problem (see prob001 of CSPLib [8] for a detailed description). We ran experiments using the first set of 78 instances on CSPLib. Table 3 compares and contrasts the effectiveness of the following combinations of among constraints. IE, as before, is the extended IloSequence constraint available in the ILOG Solver library. This constraint also allows one to specify individual cardinalities for values in the set  $S$ , and is thus richer than our basic version of `sequence`. REG, again as before, is the `sequence` constraint encoded as a `regular` constraint. cREG extends REG by including a cost variable [6] that restricts the total number of cars with a particular option. This is more expressive than the normal `sequence` constraint, but not as rich as the IloSequence constraint IE. Finally, GSa is the `gen-sequence` constraint that includes the normal `sequence` constraint along with an additional among constraint restricting the total number of cars with a particular option, similar to cREG and again not as rich as IE.

In addition to these constraints, we also consider the combinations IE+REG, IE+cREG, and IE+GSa, where REG, cREG, and GSa, respectively, are added to the IloSequence constraint as redundant constraints. We note that all versions were run with two different search heuristics: the specialized ordering proposed by Régim and Puget [13] for the car sequencing problems, and the min-domain ordering. In the table, we report the best time (in seconds) for each version.<sup>1</sup> The time out used for these experiments was one hour.

Table 3 indicates that no single filtering method clearly dominates the others on this relatively complex problem domain. On the positive side, it also shows that our proposed algorithms can be very effective here, either applied solely or as a redundant constraint in conjunction with IloSequence. Specifically, many of the instances can be solved much faster with one of our algorithms than with IloSequence. For example, on all instances that are solved by both GSa and IE, the GSa algorithm achieves a

<sup>1</sup> Details of these experiments are available from the authors upon request.

**Table 3** Runtime comparison on car sequencing problems

instance	IE	REG	cREG	GSa	IE+REG	IE+cREG	IE+GSa
carseq01	0.39	0.04	0.06	<b>0.03</b>	0.41	0.49	0.42
carseq02	83.83	—	19.92	19.63	95.99	19.92	<b>18.57</b>
carseq03	0.60	—	<b>0.04</b>	0.65	0.76	0.74	0.63
carseq07	112.97	—	<b>18.24</b>	27.70	138.19	114.98	93.38
carseq08	0.34	0.07	0.08	<b>0.03</b>	0.36	0.41	0.32
carseq09	18.74	2253.14	21.82	<b>16.92</b>	22.80	20.71	18.50
carseq10	—	—	1361.94	912.00	—	4.06	<b>3.64</b>
carseq11	1.31	—	0.46	<b>0.20</b>	1.32	1.66	1.67
carseq12	24.36	—	—	—	<b>23.93</b>	38.75	48.80
carseq13	1.37	—	0.35	<b>0.18</b>	1.40	1.76	1.53
carseq14	<b>2.93</b>	—	—	—	<b>2.92</b>	3.16	3.11
carseq15	3.13	<b>0.07</b>	0.41	0.23	3.47	3.45	3.70
carseq16	87.09	—	—	—	105.28	3.50	<b>2.84</b>
carseq17	2.83	<b>0.07</b>	0.43	0.32	3.13	3.44	3.46
carseq19	—	—	2.54	<b>1.35</b>	—	—	—
carseq20	—	—	0.43	<b>0.18</b>	—	9.58	8.51
carseq21	<b>1.54</b>	—	—	—	1.56	1.92	1.69
carseq22	451.83	—	0.47	<b>0.18</b>	516.35	899.38	914.96
carseq23	1.58	—	—	—	<b>1.53</b>	1.92	1.85
carseq24	<b>3.35</b>	—	—	—	3.37	3.63	3.27
carseq30	—	—	1774.50	<b>1484.62</b>	—	—	—
carseq31	1.70	71.91	0.48	<b>0.18</b>	1.71	2.09	1.95
carseq33	5.11	239.02	2.64	<b>1.46</b>	6.73	7.99	6.26
carseq34	<b>3.75</b>	—	—	—	3.79	4.20	3.94
carseq41	1.83	<b>0.07</b>	0.34	0.16	1.86	2.20	1.97
carseq43	<b>4.69</b>	137.48	28.75	12.78	4.83	5.46	5.24
carseq44	3.94	—	—	—	<b>3.89</b>	4.19	4.03
carseq48	4.04	<b>0.46</b>	3.88	3.07	4.14	4.12	4.29
carseq49	<b>4.00</b>	93.10	1928.90	659.18	4.01	4.60	4.28
carseq51	4.46	<b>0.07</b>	0.40	0.20	4.49	4.93	4.27
carseq53	4.35	—	0.58	<b>0.35</b>	4.90	4.71	4.64
carseq54	4.54	<b>0.08</b>	0.68	0.37	4.15	4.96	4.81
carseq55	4.46	<b>0.06</b>	0.40	0.23	4.13	4.41	4.70
carseq58	4.30	<b>0.08</b>	0.43	0.34	4.30	2.42	2.12
carseq59	4.15	<b>0.06</b>	0.35	0.23	4.23	4.53	4.41
carseq61	<b>5.05</b>	—	—	—	5.19	5.40	5.26
carseq62	3.24	<b>0.07</b>	0.33	0.25	3.34	3.61	3.46
carseq63	<b>4.98</b>	1321.83	190.42	68.42	5.45	5.80	5.65
carseq65	<b>5.07</b>	—	—	—	5.10	5.45	5.41
carseq67	3.08	<b>0.12</b>	1.25	0.61	3.72	3.52	2.93
carseq70	6.33	<b>0.08</b>	0.37	0.29	6.46	6.75	6.65
carseq72	202.28	—	—	—	213.92	180.55	<b>154.64</b>
carseq73	<b>5.96</b>	—	—	—	6.08	6.57	6.23
carseq74	5.92	<b>0.06</b>	0.50	0.33	6.02	6.26	6.24
carseq75	3.16	<b>0.06</b>	0.34	0.18	1.78	2.00	2.15
carseq76	7.03	<b>2.02</b>	4.38	2.38	7.00	7.50	7.30
carseq78	5.55	<b>0.08</b>	0.34	0.27	5.60	5.85	5.88
total solved	43	24	35	35	43	45	45

median speed-up of 11.3 times. Furthermore, there are 4 instances (namely, carseq10, carseq19, carseq20, and carseq30) that cannot be solved using IloSequence alone within a one hour time limit, while applying our algorithms cREG and GSa does allow solving them. The most striking examples are carseq19 and carseq20, which can now be solved in 0.18 and 1.35 seconds, respectively, by using the GSa algorithm.

**Table 4** gen-sequence constraint on sequences of varied lengths

instance characteristics	instance		gcc's + sequence's		gen-sequence	
	size	#solutions	BT	CPU	BT	CPU
max6/8-min22/30	40	2,284	185,287	216.49	0	<b>0.77</b>
	50	4,575	186,408	369.12	0	<b>2.09</b>
	60	6,567	188,242	621.99	0	<b>3.60</b>
	70	2,810	195,697	840.52	0	<b>1.88</b>
	80	730	198,091	1061.62	0	<b>0.61</b>
max6/9-min20/30	40	3	393,748	390.93	0	<b>0.01</b>
	50	3	393,748	660.74	0	<b>0.02</b>
	60	3	393,748	1074.26	0	<b>0.03</b>
	70	3	393,748	1432.20	0	<b>0.04</b>
	80	3	393,748	1786.62	0	<b>0.05</b>
max7/9-min22/30	40	137,593	328,376	417.63	0	<b>34.43</b>
	50	388,726	456,937	1061.24	0	<b>150.87</b>
	60	718,564	729,766	2822.09	0	<b>339.89</b>
	70	105,618	1,743,518	5048.84	0	<b>60.82</b>
	80	22,650	1,847,335	7457.36	0	<b>15.41</b>

### 6.3 Multiple Sequence Constraints of Varied Lengths

Table 4 evaluates the performance of the gen-sequence constraint on three families of instances constructed so that they are challenging for a CP approach using previously known constraints. The instances specify restrictions for work/rest patterns in individual schedules of rostering problems, inspired by contexts in which several levels of time granularity (day, week, month, year) coexist [16]. Every instance requires between 4 and 5 days worked per calendar week. Its identification, of the form “maxA/B-minC/D”, indicates that at most A days are worked in any B consecutive days but that at least C days are worked in any D consecutive days. Instance size, i.e., the number of days in the scheduling horizon, varies from 40 to 80 within each family. We wish to enumerate all the solutions. The “gcc’s + sequence’s” model uses one gcc constraint per week and two separate sequence constraints for the A/B and C/D restrictions. Note that the sequence constraints are implemented with our customized algorithm. The “gen-sequence” model uses a single gen-sequence constraint. Since we achieve domain consistency for this constraint and the whole problem is captured by this one constraint, the number of backtracks is always zero. These few experiments suffice to show that using the gen-sequence constraint in the general setting can lead to computational savings of several orders of magnitude.

## 7 Discussion

We proposed, analyzed, and experimentally evaluated three new filtering algorithms for the sequence constraint. They have different strengths that complement each other well. The local graph approach of Section 3 does not guarantee domain consistency but often results in a significant amount of filtering, as witnessed in the experiments. Its asymptotic time complexity is  $O(nq^2)$ . The reformulation as a regular

constraint, described in Section 4, establishes domain consistency but its asymptotic time and space complexity are exponential in  $q$ , namely  $O(n^{2^q})$ . Nevertheless it performs very well, partly due to its incremental nature, for small values of  $q$ , not uncommon in applications: in car sequencing, values between 2 and 5 are frequent; in rostering, the shift assignment problem typically features values between 5 and 9 whereas the shift construction problem may require values up to 12. The customized algorithm of Section 5 also establishes domain consistency on the sequence constraint. It has an asymptotic time complexity that is polynomial in  $n$ , namely  $O(n^3)$  along each path from the root to a leaf in the search tree. Also in practice this algorithm performed very well, being often even faster than the local graph approach. It should be noted that previously known algorithms did not establish domain consistency.

In our experimental section, we demonstrated the advantages of our proposed algorithms in practice. On single sequence constraints with various parameters, our algorithms outperform the state of the art by several orders of magnitude. In more realistic settings such as the car sequencing problem, we showed that our algorithms allow solving more instances, or again can improve the state of the art significantly. Finally, on more complex combinations of among constraints, our generalized sequence algorithm achieves computational savings of orders of magnitude.

Our contribution extends beyond the sequence constraint and into more general combinations of among (-like) constraints. The algorithm of Section 5 also establishes domain consistency in  $O(n^4)$  time on freer combinations of among constraints, as long as each is defined on consecutive variables with respect to a fixed ordering. In this context, it is worth recalling that not every combination of among constraints is tractable—Régin proved that finding a solution to an arbitrary combination of among constraints is NP-complete [11]. Another interesting extension for our first two algorithms is that they lend themselves to a generalization of among in which the number of occurrences is represented by a set (as opposed to an interval of values).

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