



# Constraint Programming

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Pascal Van Hentenryck  
Brown University

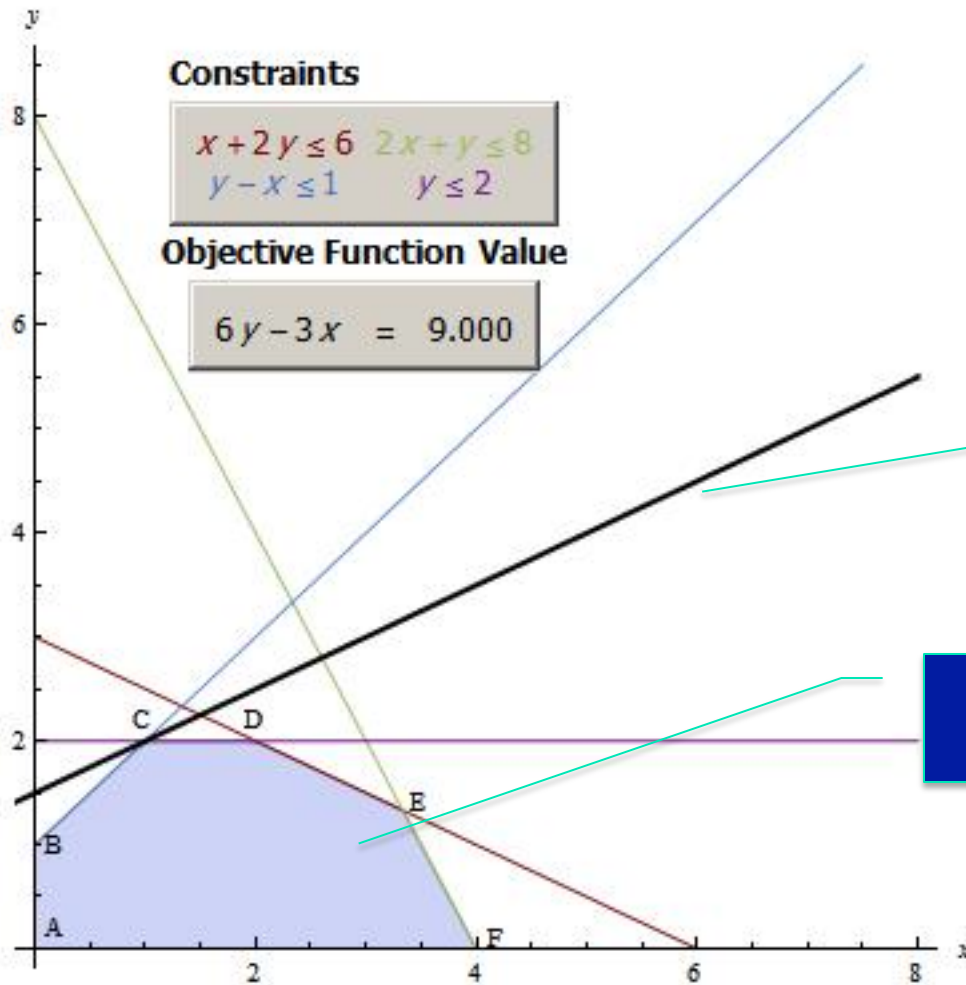


# Constraint Programming

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- Two main contributions
  - A new approach to combinatorial optimization
    - Orthogonal and complementary to standard OR methods
    - Combinatorial versus numerical
    - Feasibility versus optimality
  - A new language for combinatorial optimization
    - Rich language for constraints
    - Language for search procedures
    - Vertical extensions

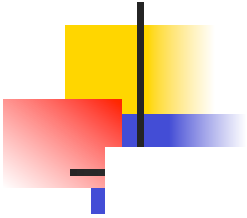
# Linear Programming



- Optimize a linear objective subject to linear constraints

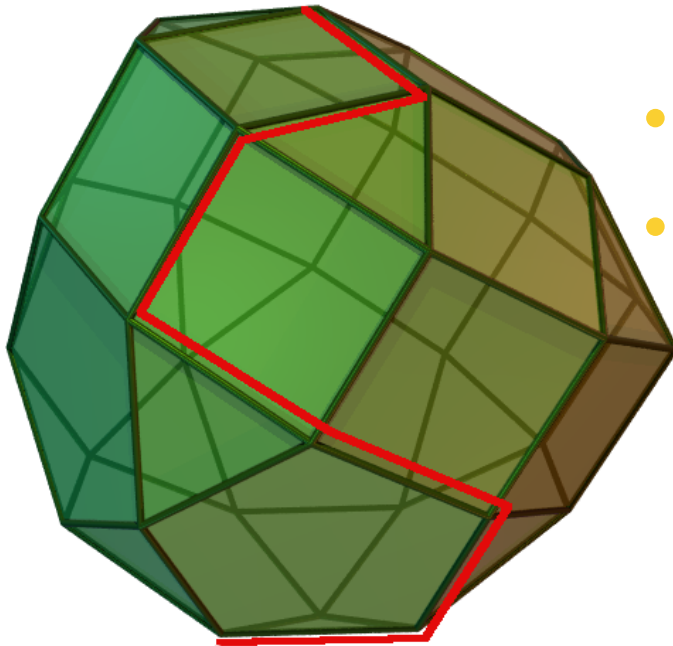
Objective

Feasible Regions



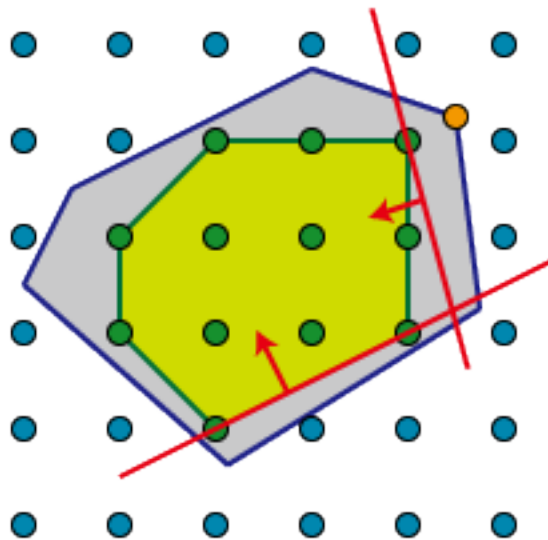
# Linear Programming

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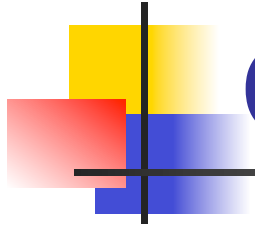


- Many dimensions
- Simplex algorithm
  - Moving from vertex to vertex
  - Geometry – Algebra links
  - Invented in the 40s in the US

# Mixed Integer Programming

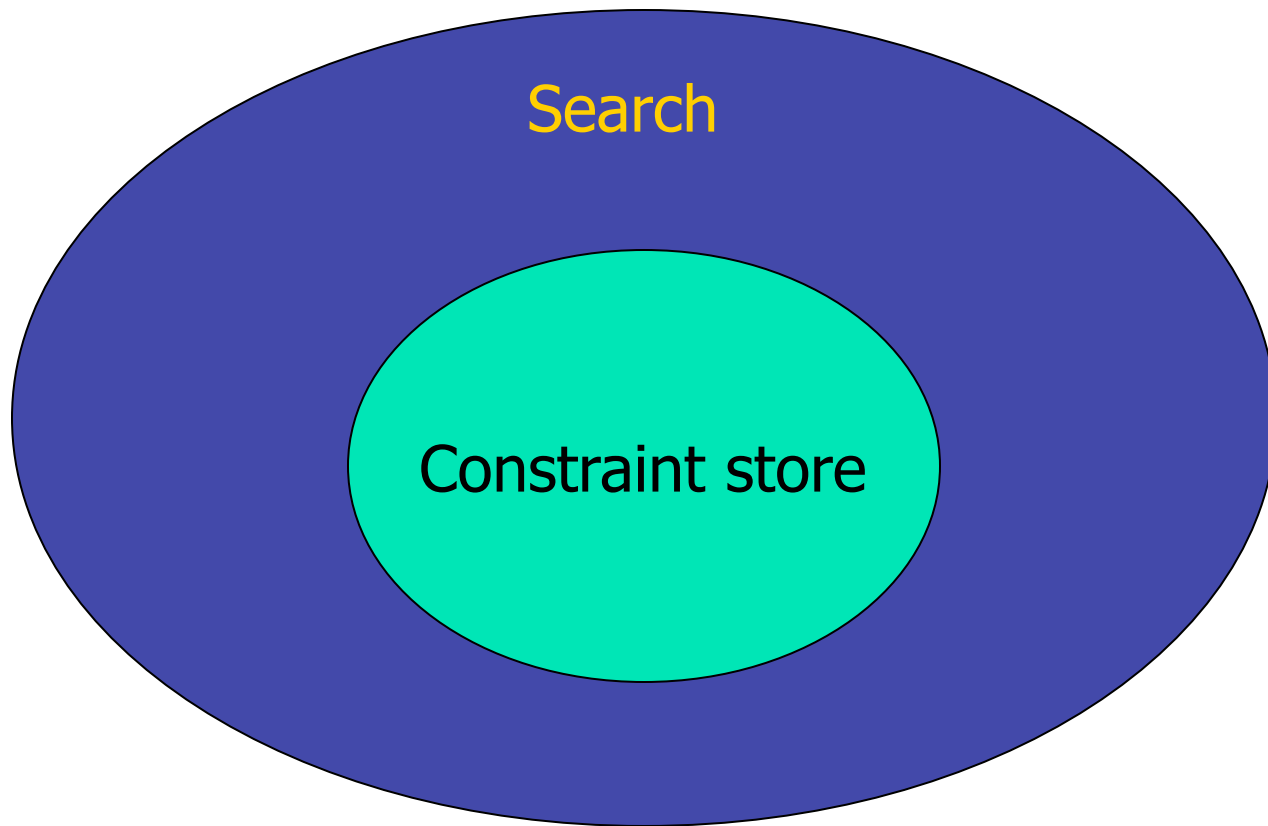


- Some variables must take integer values
  - From P to NP-complete
- Branch and cut and bound
  - Tighten the polyhedron
  - Branch when stuck
  - Use the LP to bound to prune
  - Tremendous progress in last 20 years



# Computational Model

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# Computation Model

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- **Branch and Prune**
  - **Pruning:** reduce the search the space as much as possible
  - **Branching:** when no pruning is available, decompose the problem into subproblems
- **Fundamental novelty**
  - How to prune
  - How to branch



# Computational Model

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- Iterate Branch and Prune Steps
  - Prune: eliminate infeasible configurations
  - Branch: decompose into subproblems
- Prune
  - Represent the search space explicitly: domains
  - Use constraints to reduce possible variable values
- Branch
  - Use heuristics based on feasibility information
- Main focus: constraints and feasibility





# Coloring

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- Color a map of (part of) Europe:  
Belgium, Denmark, France, Germany,  
Netherlands, Luxembourg
- Use at most 4 colors



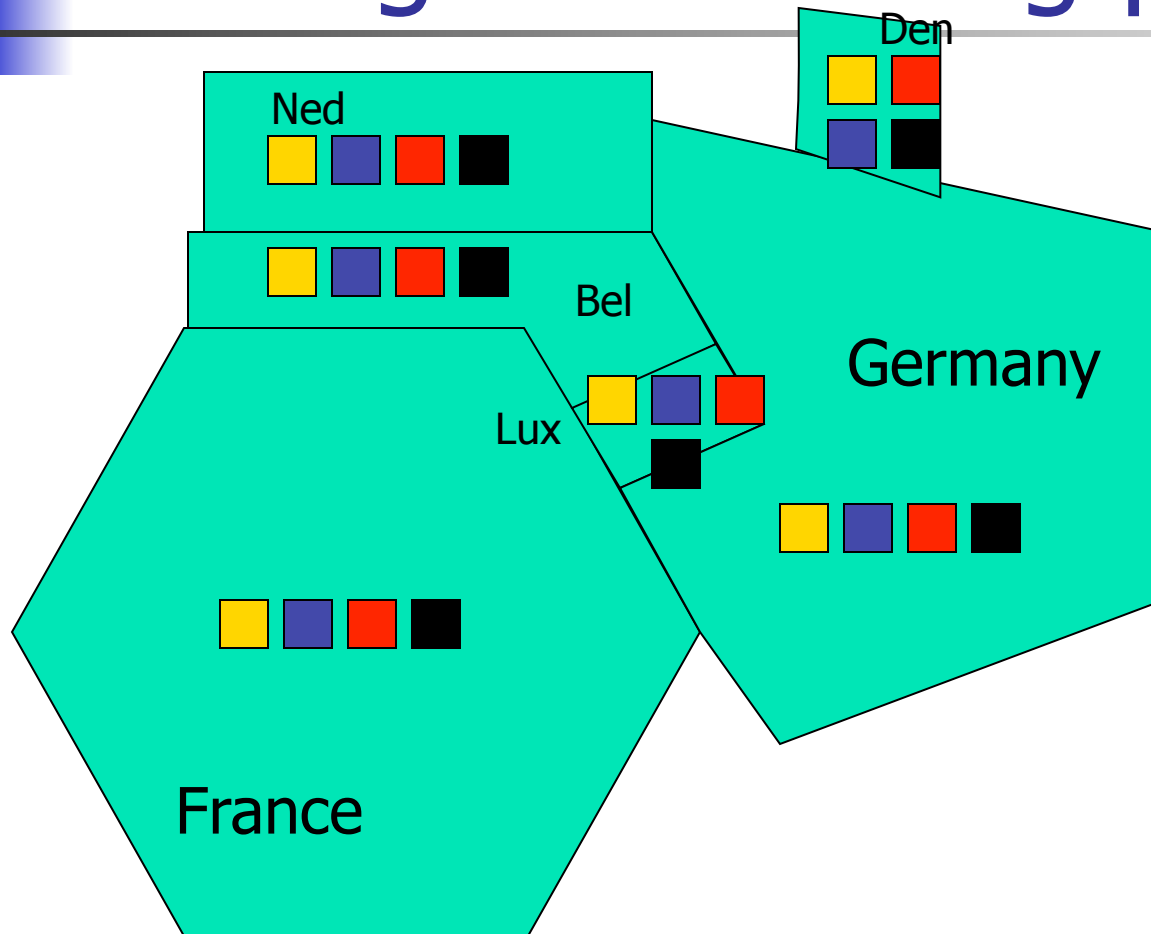
# Coloring

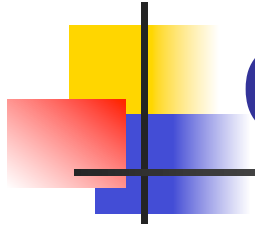
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```
import cotfd;
Solver<CP> cp();
enum Countries =
    {Belgium,Denmark,France,Germany,Netherlands,Luxembourg};

var<CP>{int} color[Countries](cp,1..4);
solve<cp> {
    cp.post(color[France]      != color[Belgium]);
    cp.post(color[France]      != color[Luxembourg]);
    cp.post(color[France]      != color[Germany]);
    cp.post(color[Luxembourg]  != color[Germany]);
    cp.post(color[Luxembourg]  != color[Belgium]);
    ...
}
```

# Solving the coloring problem



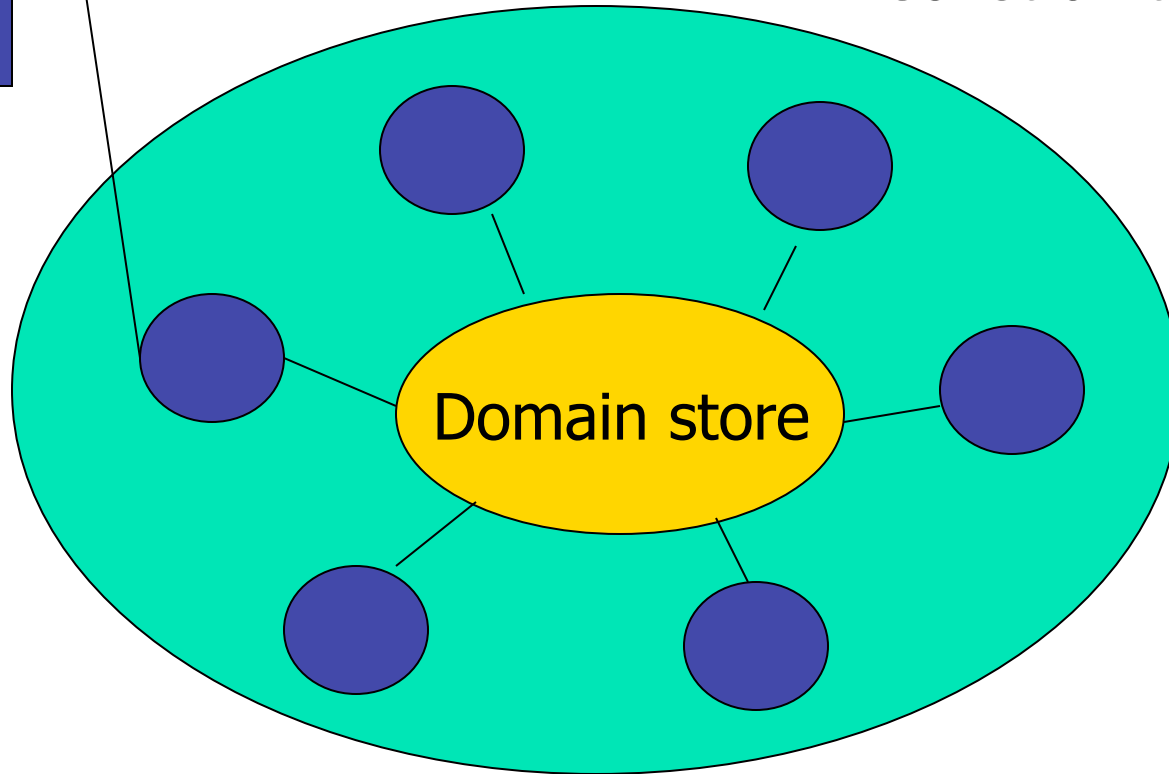


# Computational Model

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constraint

Constraint Store





# Computational Model

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What does a constraint do?

- Feasibility checking

- can the constraint be satisfied given the domains of its variables

- Pruning

- remove values from the domains if they do not appear in any solution of the constraint.



# Constraint Solving

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- General (fixpoint) algorithm is

```
repeat
```

```
  select a constraint c
```

```
  if c is infeasible wrt the domain store
```

```
    return infeasible
```

```
  else
```

```
    apply pruning algorithm of c
```

```
until no value can be removed
```



# Constraints

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- Specialized to each constraint type:

$$3x+10y+2z + 4w = 4$$

$x$  in  $\{0,1\}$ ,  $y$  in  $\{0,1,2\}$ ,  $z$  in  $\{0,1,2\}$ ,  $w$  in  $\{0,1\}$

Simple bound reasoning (BC) gives

$y$  in  $\{0\}$

Domain reasoning (AC) gives

$x$  in  $\{0\}$ ,  $y$  in  $\{0\}$ ,  $z$  in  $\{0,2\}$ ,  $w$  in  $\{0,1\}$



# Constraints

---

- Domain Consistency
  - The holy grail
- A constraint is domain-consistent if, for every variable  $x$  and every value in the the domain of  $x$ , there exist values in the domains of the other variables such that the constraint is satisfied for these values





# Constraint Programming

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- Domain store

- For each variable: what is the set of possible values?
- If empty for any variable, then infeasible
- If singleton for all variables, then solution

- Constraints

- Capture interesting and well studied substructures
- Need to
  - Determine if constraint is feasible wrt the domain store
  - Prune “impossible” values from the domains



# Constraint Solving

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- **Constraint solving is declarative**
  - every constraint is domain-consistent
  - the domains are as large as possible
  - greatest fixpoint
- **Constraint solving algorithms**
  - significant research subarea
  - many different algorithms
  - well understood at this point



# Branching

---

- Once constraint solving is done, apply the search method

Choose a variable  $x$  with non-singleton domain  $(d_1, d_2, \dots, d_i)$

For each  $d$  in  $(d_1, d_2, \dots, d_i)$

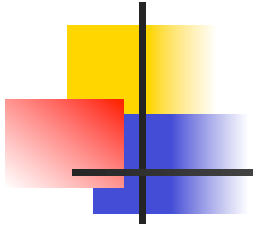
add constraint  $x=d_i$  to problem



# Constraint Programming

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- Two main contributions
  - A new approach to combinatorial optimization
    - Orthogonal and complementary to standard OR methods
    - Combinatorial versus numerical
    - Feasibility versus optimality
  - A new language for combinatorial optimization
    - Rich language for constraints
    - Language for search procedures
    - Vertical extensions



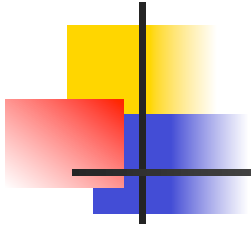
# Central Theme

Combinatorial Application

=

Model + Search

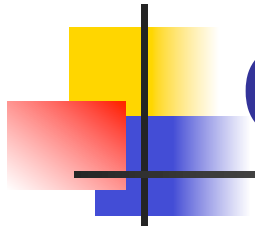
- The model
  - what the solutions are and their quality
- The search
  - how to find the solutions



# Central Theme

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- The model
  - represents the combinatorial structure of the problem as explicitly as possible



# Central Theme

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Combinatorial Application

=

Model + Search

- The search
  - nondeterministic program + exploration strategy
  - **exploration strategy**: DFS, LDS, BFS, ...

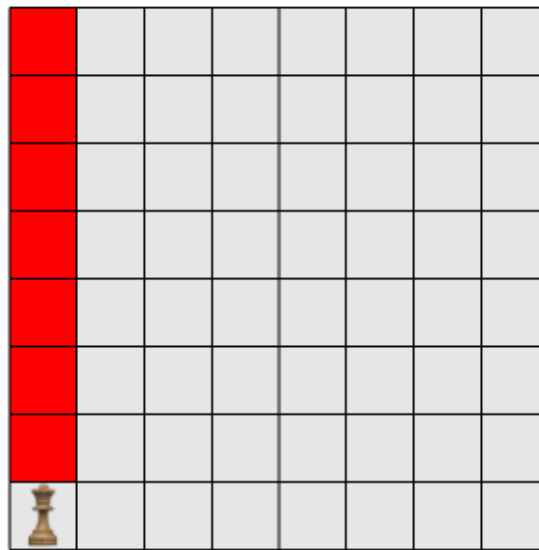
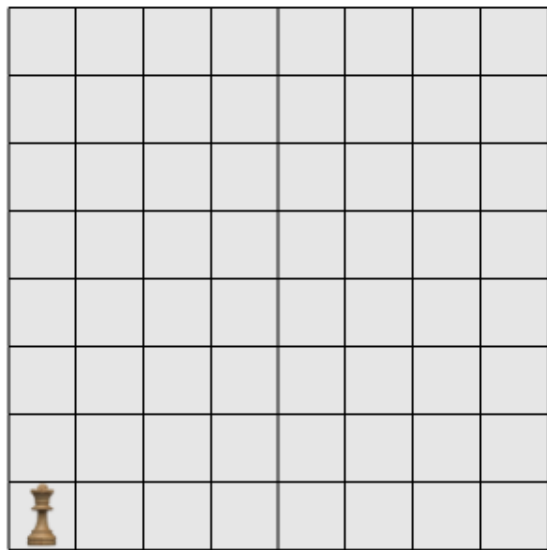
# The Queens Problem

```
int n = 8;
range R = 0..n-1;
var<CP>{int} queen[R](cp,R);
solve<cp> {
  forall(i in R,j in R: i<j) {
    cp.post(queen[i] != queen[j]);
    cp.post(queen[i] + i != queen[j] + j);
    cp.post(queen[i] - i != queen[j] - j);
  }
} using {
  forall(q in R)
    tryall<cp>(r in R)
      cp.post(queen[q] == r);
}
```

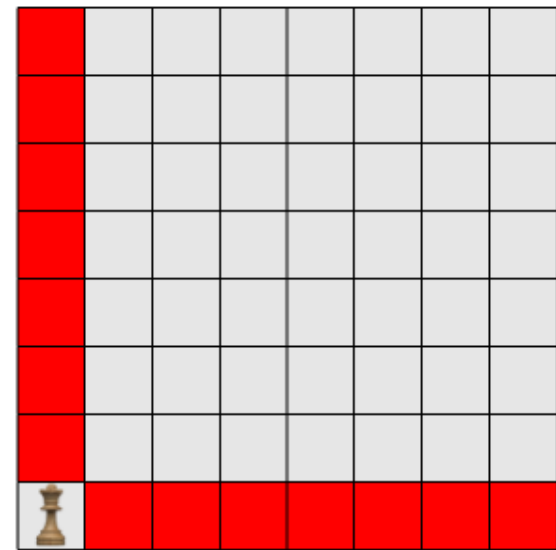
*Nondeterminism*



# The Queens Problem

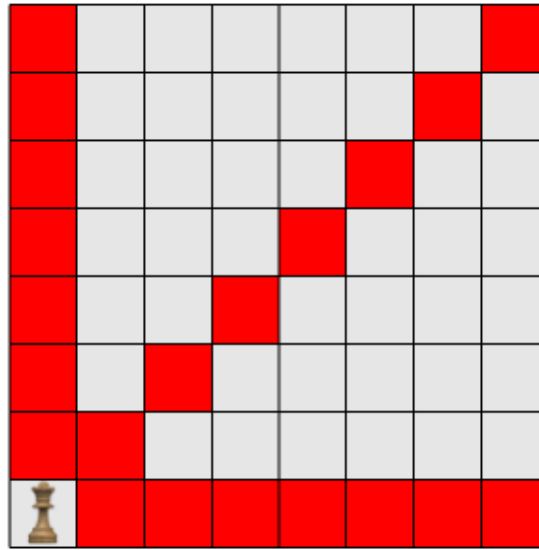
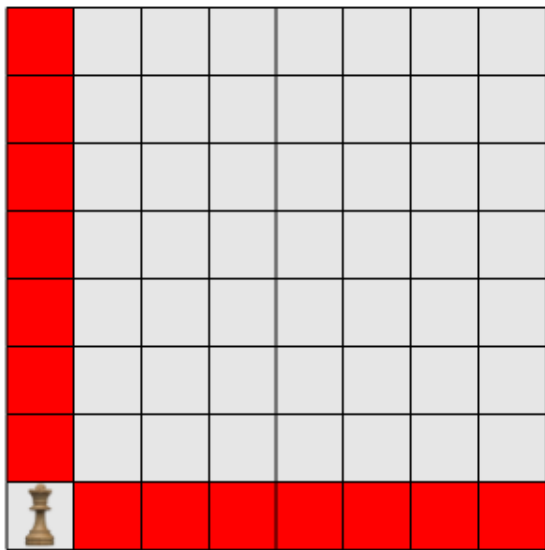


Consequence of  
 $queen[1]=1$

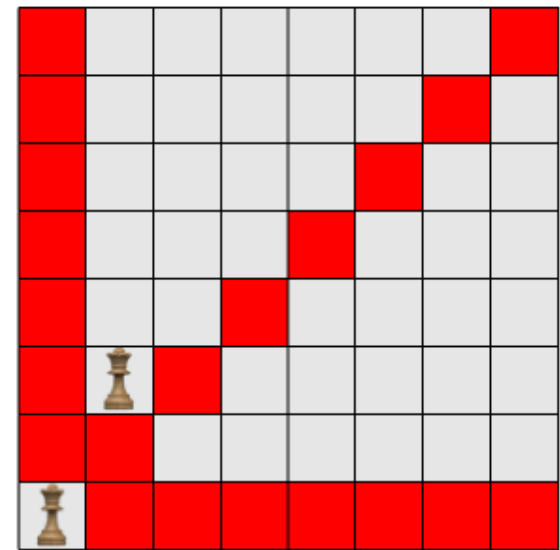


Propagation of  
 $queen[1] \diamond queen[2]$   
 $queen[1] \diamond queen[3]$   
...  
 $queen[1] \diamond queen[8]$

# The Queens Problem

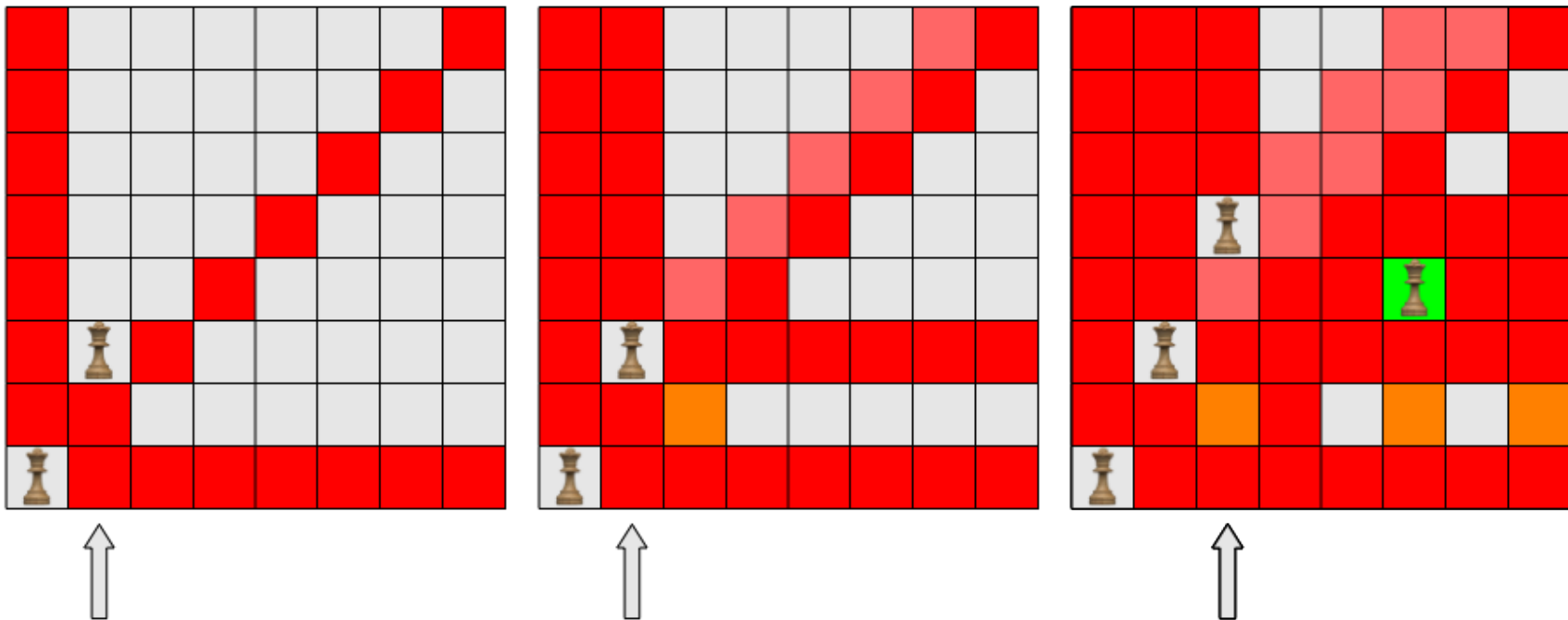


Propagation of  
 $\text{queen}[1]+1 \triangleleft \text{queen}[2]+2$   
 $\text{queen}[1]+1 \triangleleft \text{queen}[3]+3$   
...  
 $\text{queen}[1]+1 \triangleleft \text{queen}[8]+8$

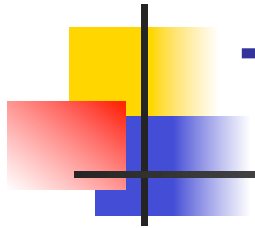


No more inference  
Place another queen  
**Questions**  
Which one ?  
On which tile ?

# The Queens Problem



**Failure!**  
**Go back to last choice**  
**Try an alternative!**



# The Search

---

Search Procedure

=

Nondeterministic Program + Exploration Strategy

- Nondeterministic program
  - specify (implicitly) an and-or tree
- Exploration strategy
  - specify how to explore the tree



# The CP Language

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- A rich constraint language
  - Arithmetic, higher-order, logical constraints
  - Global constraints for natural substructures
- Specification of a search procedure
  - Definition of search tree to explore
  - Specification of exploration strategy
- Separation of concerns
  - Constraints and search are separated



# Constraint Programming

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- What is a constraint?
  - numerical inequalities and equations
  - combinatorial/global constraints
    - natural subproblems arising of many applications
    - a set of activities  $A$  cannot overlap in time
  - logical/threshold combinations of these
  - reification
  - ...



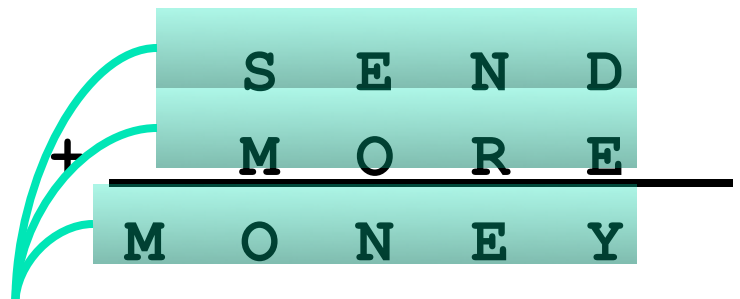
# Send More Money

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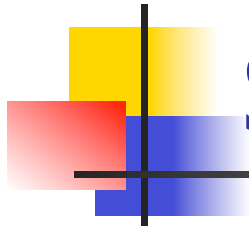
- Assign
  - Digits to letters
  - to satisfy the addition
  - and all digits are different

- Approaches ?

- Direct
- Carry

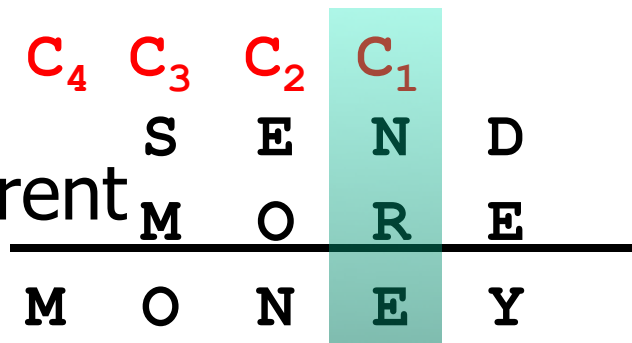


$$\begin{aligned} & S*1000+E*100+N*10+D \\ + & M*1000+O*100+R*10+E \\ = & M*10000+O*1000+N*100+E*10+Y \end{aligned}$$



# Send More Money

- Assign
  - Digits to letters
  - to satisfy the addition
  - such that all digits are different
- Approaches ?
  - Direct
  - Carry



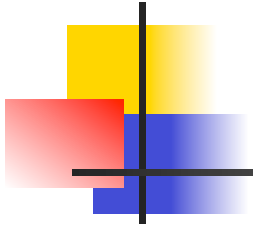
$$C_1 + N + R = E + 10 * C_2$$





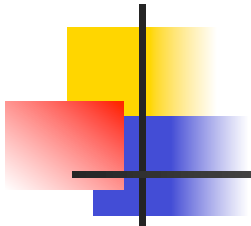
# Send More Money [Carry]

```
enum Letters = {S,E,N,D,M,O,R,Y};
range Digits = 0..9;
range Bin     = 0..1;
var<CP>{int} value[Letters] (cp,Digits);
var<CP>{int} c[1..4] (cp,Bin)
solve<cp> {
  forall(i in Letters, j in Letters: i < j)
    cp.post(value[i] != value[j]);
  cp.post(value[S] != 0);
  cp.post(value[M] != 0);
  cp.post(c[4] == value[M]);
  cp.post(c[3]+value[S]+value[M] == value[O]+ 10 * c[4]);
  cp.post(c[2]+value[E]+value[O] == value[N] + 10 * c[3]);
  cp.post(c[1]+value[N]+value[R] == value[E] + 10 * c[2]);
  cp.post(      value[D]+value[E] == value[Y] + 10 * c[1]);
}
```



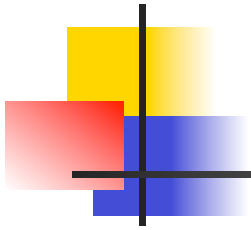
	0	1	2	3	4	5	6	7	8	9
S										
E										
N										
D										
M										
O										
R										
Y										
$C_4$										
$C_3$										
$C_2$										
$C_1$										

Pascal Van Hentenryck



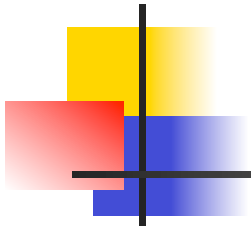
	0	1	2	3	4	5	6	7	8	9
S	■	■								
E		■								
N		■								
D		■								
M	■	■	■	■	■	■	■	■	■	■
O		■								
R		■								
Y		■								
c <sub>4</sub>	■	■								
c <sub>3</sub>										
c <sub>2</sub>										
c <sub>1</sub>										

```
forall(i in Letters, j in Letters: i < j)
    cp.post(value[i] != value[j]);
cp.post(value[S] != 0);
cp.post(value[M] != 0);
cp.post(c[4] == value[M]);
```

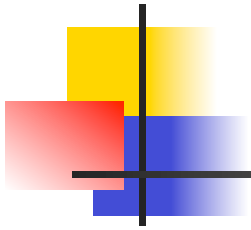


	0	1	2	3	4	5	6	7	8	9
S	■	■								
E		■								
N		■								
D		■								
M	■	■	■	■	■	■	■	■	■	■
O		■								
R		■								
Y		■								
C <sub>4</sub>	■	■								
C <sub>3</sub>										
C <sub>2</sub>										
C <sub>1</sub>										

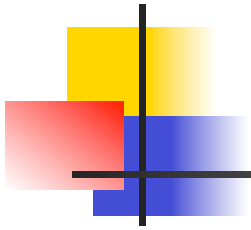
$$c[3] + \text{value}[S] + \text{value}[M] == \text{value}[O] + 10 * c[4]$$



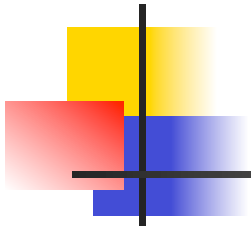
	0	1	2	3	4	5	6	7	8	9
S	■	■								
E		■								
N		■								
D		■								
M	■	■	■	■	■	■	■	■	■	■
O		■								
R		■								
Y		■								
C <sub>4</sub>	■	■	<code>c[3]+value[S]+1==value[0]+10</code>							
C <sub>3</sub>			<code>[3,11]</code>			<code>[10,19]</code>				
C <sub>2</sub>			<code>[10,11]</code>							
C <sub>1</sub>										



	0	1	2	3	4	5	6	7	8	9	
S	■	■									
E		■									
N		■									
D		■									
M	■	■	■	■	■	■	■	■	■	■	
O		■									
R		■									
Y		■									
C <sub>4</sub>	■	■	$c[3]+value[S]+1==value[0]+10$								[10,11]
C <sub>3</sub>											
C <sub>2</sub>											
C <sub>1</sub>			$c[3]+value[S]+1 \ge 10$				$value[0]+10 \le 11$				



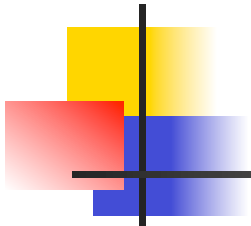
	0	1	2	3	4	5	6	7	8	9	
S	■	■	■	■	■	■	■	■			
E	■	■									
N	■	■									
D	■	■									
M	■	■	■	■	■	■	■	■	■	■	
O	■	■	■	■	■	■	■	■	■	■	
R	■	■									
Y	■	■									
C <sub>4</sub>	■	■	$c[3]+value[S]+1==value[O]+10$							$[10,11]$	
C <sub>3</sub>											
C <sub>2</sub>											
C <sub>1</sub>			$c[3]+value[S]+1 \geq 10$				$value[O]+10 \leq 11$				



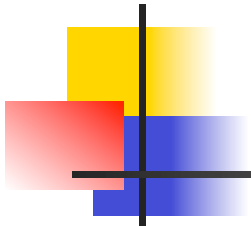
	0	1	2	3	4	5	6	7	8	9
S	■	■	■	■	■	■	■	■		
E	■	■								
N	■	■								
D	■	■								
M	■	■	■	■	■	■	■	■	■	■
O	■	■	■	■	■	■	■	■	■	■
R	■	■								
Y	■	■								
C <sub>4</sub>	■	■								
C <sub>3</sub>										
C <sub>2</sub>										
C <sub>1</sub>										

$$c[2] + \text{value}[E] + \text{value}[O] == \text{value}[N] + 10 * c[3]$$





	0	1	2	3	4	5	6	7	8	9
S	Red	Red	Red	Red	Red	Red	Red	Red		
E	Red	Red								
N	Red	Red								
D	Red	Red								
M	Red	Blue	Red	Red	Red	Red	Red	Red	Red	Red
O	Blue	Red	Red	Red	Red	Red	Red	Red	Red	Red
R	Red	Red								
Y	Red	Red								
C <sub>4</sub>	Red	Blue	$c[2] + \text{value}[E] == \text{value}[N] + 10 * c[3]$							
C <sub>3</sub>			[2, 10]					[2, 19]		
C <sub>2</sub>					[2, 10]					
C <sub>1</sub>			$\text{value}[N] + 10 * c[3] \leq 10$							

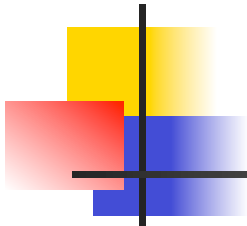


	0	1	2	3	4	5	6	7	8	9
S	Red	Red	Red	Red	Red	Red	Red	Red		
E	Red	Red								
N	Red	Red								
D	Red	Red								
M	Red	Blue	Red	Red	Red	Red	Red	Red	Red	Red
O	Blue	Red	Red	Red	Red	Red	Red	Red	Red	Red
R	Red	Red								
Y	Red	Red								
C <sub>4</sub>	Red	Blue	$c[2] + \text{value}[E] == \text{value}[N] + 10 * c[3]$							
C <sub>3</sub>	Blue	Red	$[2, 10]$					$[2, 19]$		
C <sub>2</sub>					$[2, 10]$					
C <sub>1</sub>			$\text{value}[N] + 10 * c[3] \leq 10$				$c[3] \leq 0$			

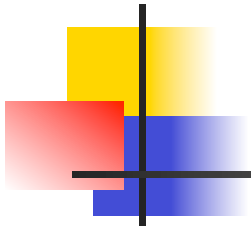


# Send More Money [Carry]

```
enum Letters = {S,E,N,D,M,O,R,Y};
range Digits = 0..9;
range Bin     = 0..1;
var<CP>{int} value[Letters] (cp,Digits);
var<CP>{int} c[1..4] (cp,Bin);
solve<cp> {
    forall(i in Letters, j in Letters: i < j)
        cp.post(value[i] != value[j]);
    cp.post(value[S] != 0);
    cp.post(value[M] != 0);
    cp.post(c[4] == value[M]);
    cp.post(c[3]+value[S]+value[M] == value[O]+ 10 * c[4]);
    cp.post(c[2]+value[E]+value[O] == value[N] + 10 * c[3]);
    cp.post(c[1]+value[N]+value[R] == value[E] + 10 * c[2]);
    cp.post(      value[D]+value[E] == value[Y] + 10 * c[1]);
};
```



	0	1	2	3	4	5	6	7	8	9	
S	Red	Red	Red	Red	Red	Red	Red	Red			
E	Red	Red									
N	Red	Red									
D	Red	Red									
M	Red	Blue	Red	Red	Red	Red	Red	Red	Red	Red	
O	Blue	Red	Red	Red	Red	Red	Red	Red	Red	Red	
R	Red	Red									
Y	Red	Red									
C <sub>4</sub>	Red	Blue	$c[3] + \text{value}[S] + 1 == \text{value}[O] + 10$								
C <sub>3</sub>	Blue	Red	[9,10]					[10,10]			
C <sub>2</sub>						[10,10]					
C <sub>1</sub>			$\text{value}[S] + 1 \geq 10$					$\text{value}[S] = 9$			



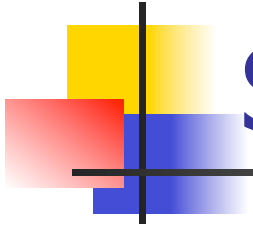
	0	1	2	3	4	5	6	7	8	9
S	Red	Red	Red	Red	Red	Red	Red	Red	Red	Blue
E	Red	Red								Red
N	Red	Red								Red
D	Red	Red								Red
M	Red	Blue	Red	Red	Red	Red	Red	Red	Red	Red
O	Blue	Red	Red	Red	Red	Red	Red	Red	Red	Red
R	Red	Red								Red
Y	Red	Red								Red
C <sub>4</sub>	Red	Blue	<div data-bbox="762 1065 1621 1146" style="background-color: yellow; border: 1px solid black; padding: 5px;"> <math>c[3] + \text{value}[S] + 1 == \text{value}[O] + 10</math> </div>							
C <sub>3</sub>	Blue	Red								
C <sub>2</sub>			<div data-bbox="842 1179 1081 1260" style="background-color: purple; border: 1px solid black; padding: 5px;"> <math>[9, 10]</math> </div>		<div data-bbox="1304 1179 1556 1260" style="background-color: purple; border: 1px solid black; padding: 5px;"> <math>[10, 10]</math> </div>		<div data-bbox="1081 1276 1352 1357" style="background-color: yellow; border: 1px solid black; padding: 5px;"> <math>[10, 10]</math> </div>			
C <sub>1</sub>										
			<div data-bbox="779 1385 1461 1466" style="background-color: yellow; border: 1px solid black; padding: 5px;"> <math>\text{value}[S] + 1 \geq 10</math> </div>				<div data-bbox="1509 1385 1976 1466" style="background-color: red; border: 1px solid black; padding: 5px;"> <math>\text{value}[S] = 9</math> </div>			



# Send More Money [Direct]

---

```
enum Letters = {S,E,N,D,M,O,R,Y};
range Digits = 0..9;
var<CP>{int} value[Letters] (cp,Digits);
explore<cp> {
  forall(i in Letters, j in Letters: i < j)
    cp.post(value[i] != value[j]);
  cp.post(value[S] != 0);
  cp.post(value[M] != 0);
  cp.post(value[S]*1000+value[E]*100+value[N]*10+value[D]+
    value[M]*1000+value[O]*100+value[R]*10+value[E]==
    value[M]*10000+value[O]*1000+value[N]*100+
    value[E]*10+value[Y]);
}
```



# Send More Money [Direct]

	0	1	2	3	4	5	6	7	8	9
S	■	■	■	■	■	■	■	■	■	■
E	■	■	■						■	■
N	■	■	■	■						■
D	■	■								■
M	■	■	■	■	■	■	■	■	■	■
O	■	■	■	■	■	■	■	■	■	■
R	■	■								■
Y	■	■								■



# Magic Series

---

- A series  $S = (S_0, \dots, S_n)$  is magic if  $S_i$  is the number of occurrences of  $i$  in  $S$

0      1      2      3      4

?	?	?	?	?
---	---	---	---	---





# Magic Series

---

- A series  $S = (S_0, \dots, S_n)$  is magic if  $S_i$  is the number of occurrences of  $i$  in  $S$

0      1      2      3      4

2	1	2	0	0
---	---	---	---	---

# Magic Series

## *Reification*

```
int n = 5;
range D = 0..n-1;
var<CP>{int} s[D] (cp,D);
solve<cp> {
  forall(k in D)
    cp.post(s[k] == sum(i in D) (s[i]==k));
}
```

## ■ Reification

- Allow constraints inside constraints
- Replace the constraint by a 0/1 variables representing the truth value of the constraint



# Magic Series

---

```
s[0] == (s[0]==0) + (s[1]==0) + (s[2]==0) + (s[3]==0) + (s[4]==0)
s[1] == (s[0]==1) + (s[1]==1) + (s[2]==1) + (s[3]==1) + (s[4]==1)
s[2] == (s[0]==2) + (s[1]==2) + (s[2]==2) + (s[3]==2) + (s[4]==2)
s[3] == (s[0]==3) + (s[1]==3) + (s[2]==3) + (s[3]==3) + (s[4]==3)
s[4] == (s[0]==4) + (s[1]==4) + (s[2]==4) + (s[3]==4) + (s[4]==4)
```



# Magic Series

```
s[0] == (s[0]==0) + (s[1]==0) + (s[2]==0) + (s[3]==0) + (s[4]==0)
s[1] == (s[0]==1) + (s[1]==1) + (s[2]==1) + (s[3]==1) + (s[4]==1)
s[2] == (s[0]==2) + (s[1]==2) + (s[2]==2) + (s[3]==2) + (s[4]==2)
s[3] == (s[0]==3) + (s[1]==3) + (s[2]==3) + (s[3]==3) + (s[4]==3)
s[4] == (s[0]==4) + (s[1]==4) + (s[2]==4) + (s[3]==4) + (s[4]==4)
```

## ■ Assume $s[0]=1$

```
1      ==      (s[1]==0) + (s[2]==0) + (s[3]==0) + (s[4]==0)
s[1] == 1      + (s[1]==1) + (s[2]==1) + (s[3]==1) + (s[4]==1)
s[2] ==      (s[1]==2) + (s[2]==2) + (s[3]==2) + (s[4]==2)
s[3] ==      (s[1]==3) + (s[2]==3) + (s[3]==3) + (s[4]==3)
s[4] ==      (s[1]==4) + (s[2]==4) + (s[3]==4) + (s[4]==4)
```



# Magic Series

```
1      ==      (s[1]==0) + (s[2]==0) + (s[3]==0) + (s[4]==0)
s[1]   == 1    + (s[1]==1) + (s[2]==1) + (s[3]==1) + (s[4]==1)
s[2]   ==      (s[1]==2) + (s[2]==2) + (s[3]==2) + (s[4]==2)
s[3]   ==      (s[1]==3) + (s[2]==3) + (s[3]==3) + (s[4]==3)
s[4]   ==      (s[1]==4) + (s[2]==4) + (s[3]==4) + (s[4]==4)
```

## ■ Now $s[1] > 0$

```
1      ==      (s[2]==0) + (s[3]==0) + (s[4]==0)
s[1]   == 1    + (s[1]==1) + (s[2]==1) + (s[3]==1) + (s[4]==1)
s[2]   ==      (s[1]==2) + (s[2]==2) + (s[3]==2) + (s[4]==2)
s[3]   ==      (s[1]==3) + (s[2]==3) + (s[3]==3) + (s[4]==3)
s[4]   ==      (s[1]==4) + (s[2]==4) + (s[3]==4) + (s[4]==4)
```



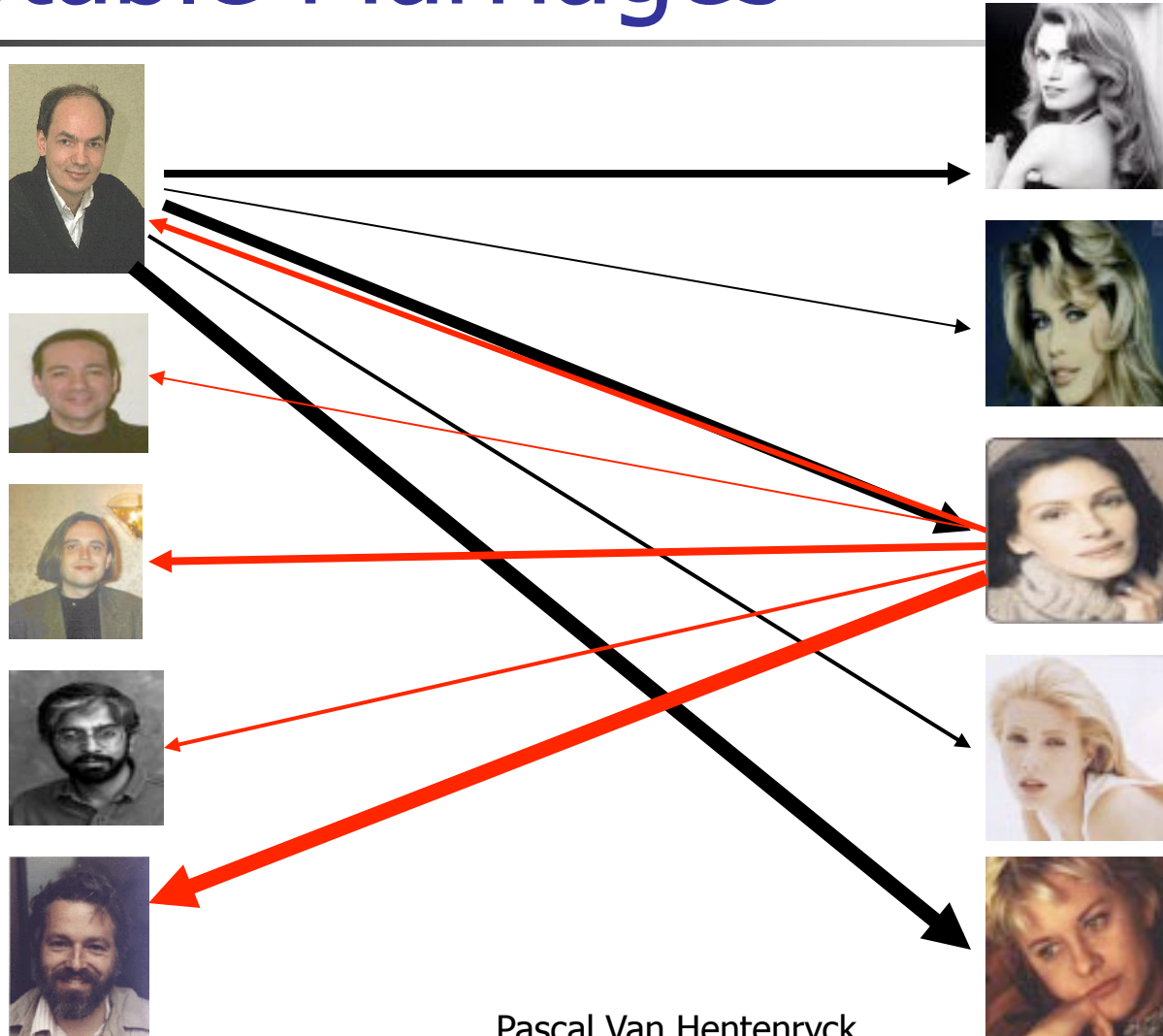
# Reification

```
int n = 5; range D = 0..n-1;
var<CP>{int} s[D] (cp,D);
solve<cp> {
  forall(k in D) {
    var<CP>{int} b[D] (cp,0..1);
    forall(i in D)
      cp.post(boolEq(b[i],s[i],k));
    cp.post(s[k] == sum(i in D) b[i]);
  }
}
```

## ■ Reification

- reasons about constraint entailment
- is a constraint always true or always false?

# Stable Marriages



Pascal Van Hentenryck



# Stable Marriages

---

- A marriage is stable between James and Kathryn provided that
  - Whenever James prefers another woman, say Anne, to Kathryn, then Anne prefers her spouse to James;
  - Whenever Kathryn prefers another man, say Laurent, to James, then Laurent prefers his spouse to Kathryn.





# Stable Marriages

---

```
enum Men = {Richard, James, John, Hugh, Greg};  
enum Women = {Helen, Tracy, Linda, Sally, Wanda};  
  
int preferm[Men, Women];  
int preferw[Women, Men];  
  
var<CP>{Women} wife[Men] (cp, Women);  
var<CP>{Men} husband[Women] (cp, Men);  
  
solveall<cp> {  
    ...  
}
```



# Stable Marriages

---

- Two types of constraints
  - The solution is a collection of marriages
    - If John is married to Jane, then Jane must be married to John
    - The husband of the wife of George is George
  - Stability rules



# Stable Marriages

```
enum Men = {Richard, James, John, Hugh, Greg};
enum Women = {Helen, Tracy, Linda, Sally, Wanda};
int preferm[Men, Women] = ...;
int preferw[Women, Men] = ...;
var<CP>{Women} wife[Men](cp, Women);
var<CP>{Men} husband[Women](cp, Men);

explore<cp> {
  forall(i in Men)
    cp.post(husband[wife[i]] == i);
  forall(i in Women)
    cp.post(wife[husband[i]] == i);
  ...
}
```



*Element  
constraint*

*element*

# Stable Marriages

*Implication*

```
explore<cp> {  
  forall(i in Men) ○  
    cp.post(husband[wife[i]] == i);  
  forall(i in Women) ○  
    cp.post(wife[husband[i]] == i);  
  
  forall(i in Men, j in Women) ○  
    cp.post(preferm[i, j] > preferm[i, wife[i]] =>  
            preferw[j, husband[j]] > preferw[j, i]);  
  forall(i in Men, j in Women) ○  
    cp.post(preferw[j, i] < preferw[j, husband[j]] =>  
            preferm[i, wife[i]] < preferm[i, j]);  
}
```



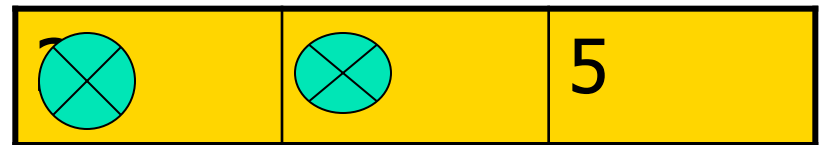
# Stable Marriages

---

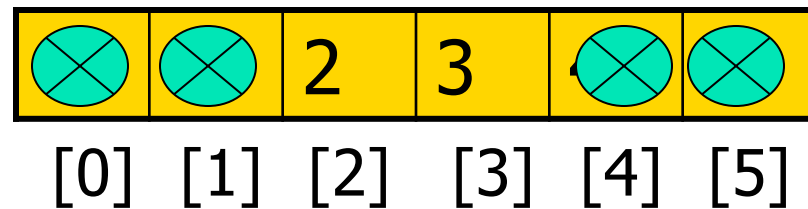
- Element constraints
  - ability to index an array/matrix with a decision variable or an expression;
- Logical constraints
  - ability to express any logical combination of constraint
  - see also reification

# The Element Constraint

- X : variable



- Y : variable



- C : array



- Constraint:  $X = C[Y]$

- $X \neq 3$

- $Y \neq 1 \ \& \ Y \neq 4$



# The Element Constraint

---

- Facility location: want a constraint that customer  $c$  can be assigned to warehouse  $i$  only if warehouse open. ( $\text{open}[i]=1$  if warehouse  $i$  is open)

IP:  $x[c,i]$  is 1 if customer  $c$  is assigned to  $i$

$$x[c,i] \leq \text{open}[w]$$

CP:  $w[c]$  is the warehouse customer  $c$  is assigned to (not a 0,1 variable)

$$\text{open}[w[c]] = 1;$$



# Sudoku

---

5	3			7				
6			1	9	5			
	9	8					6	
8				6				3
4			8		3			1
7				2				6
	6					2	8	
			4	1	9			5
				8			7	9





# Sudoku

*combinatorial  
constraint*

```
range R = 1..9;
var<CP>{int} S[R,R] (cp,R);
solve<cp> {
  // constraints for fixed positions
  forall(i in R)
    cp.post(alldifferent(all(j in R) S[i,j]), onDomains);
  forall(j in R)
    cp.post(alldifferent(all(i in R) S[i,j]), onDomains);
  forall(i in 0..2, j in 0..2)
    cp.post(alldifferent(all(r in i*3+1..i*3+3,
      c in j*3+1..j*3+3) S[r,c]),
      onDomains);
}
```

*array  
comprehension*



# Global Constraints

---

- Recognize some combinatorial substructures arising in many practical applications
  - **alldifferent** is a fundamental building block
  - **many others (as we will see)**
- Make modeling easier and more natural
  - **Declarative**
  - **Compositionality**



# The alldifferent Constraint

---

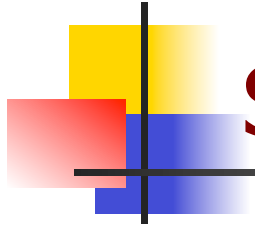
- Most well-known global constraint.

`alldifferent(x, y, z)`

states that  $x$ ,  $y$ , and  $z$  take on different values.

So  $x=2$ ,  $y=1$ ,  $z=3$  would be ok, but not  $x=1$ ,  $y=3$ ,  $z=1$ .

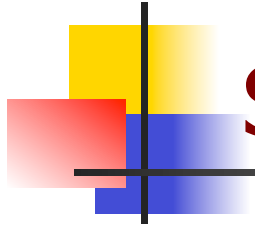
- Very useful in many resource allocation, time tabling, sport scheduling problems



# Sudoku

			1		2	9		
				9		3		1
					8			6
				3				
	6	2						
	7	9		1	6			
		8		6				7
		4				1	9	
					4		2	

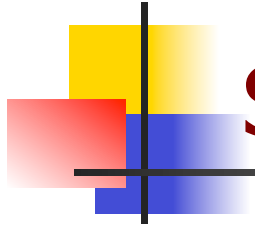
Pascal Van Hentenryck



# Sudoku

			1		2	9		
				9		3		1
					8			6
				3				
	6	2						
	7	9		1	6			
		8		6				7
		4		2		1	9	
					4		2	

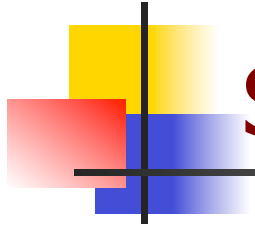
Pascal Van Hentenryck



# Sudoku

8	3	6	1		2	9		4
2	4		6	9		3	8	1
	9		3	4	8	2		6
	8			3			6	
	6	2					1	
	7	9		1	6		4	
9	2	8	5	6	1	4	3	7
6	5	4	7	2	3	1	9	8
7	1	3	9	8	4	6	2	5

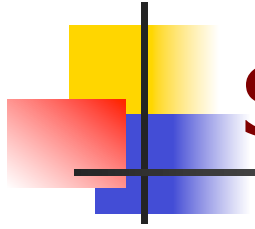
Pascal Van Hentenryck



# Sudoku

8	3	6	1	5	2	9		4
2	4		6	9		3	8	1
	9		3	4	8	2		6
	8			3			6	
	6	2					1	
	7	9		1	6		4	
9	2	8	5	6	1	4	3	7
6	5	4	7	2	3	1	9	8
7	1	3	9	8	4	6	2	5

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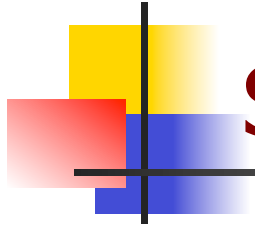


# Sudoku

8	3	6	1	5	2	9	7	4
2	4	5	6	9		3	8	1
1	9	7	3	4	8	2	5	6
4	8	1		3		7	6	
	6	2		7			1	
	7	9		1	6		4	
9	2	8	5	6	1	4	3	7
6	5	4	7	2	3	1	9	8
7	1	3	9	8	4	6	2	5

Pascal Van Hentenryck





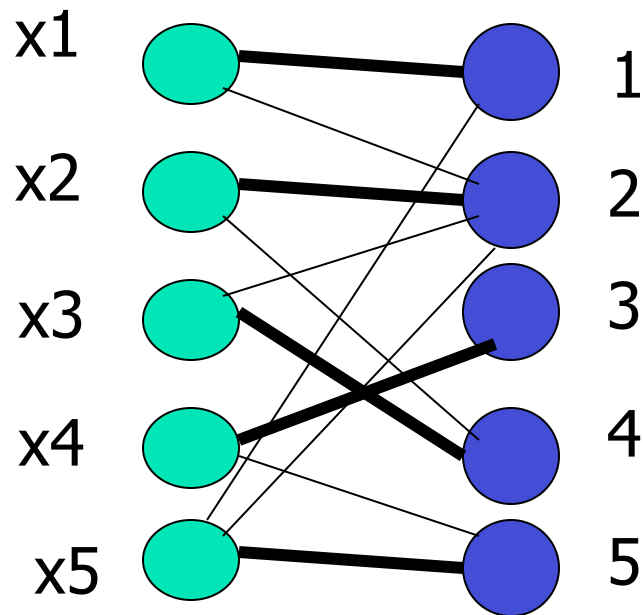
# Sudoku

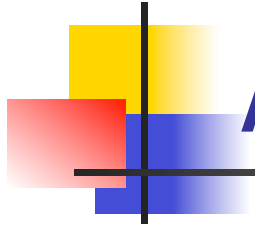
8	3	6	1	5	2	9	7	4
2	4	5	6	9	7	3	8	1
1	9	7	3	4	8	2	5	6
4	8	1	2	3	5	7	6	9
5	6	2	4	7	9	8	1	3
3	7	9	8	1	6	5	4	2
9	2	8	5	6	1	4	3	7
6	5	4	7	2	3	1	9	8
7	1	3	9	8	4	6	2	5

Pascal Van Hentenryck

# All different: Feasibility

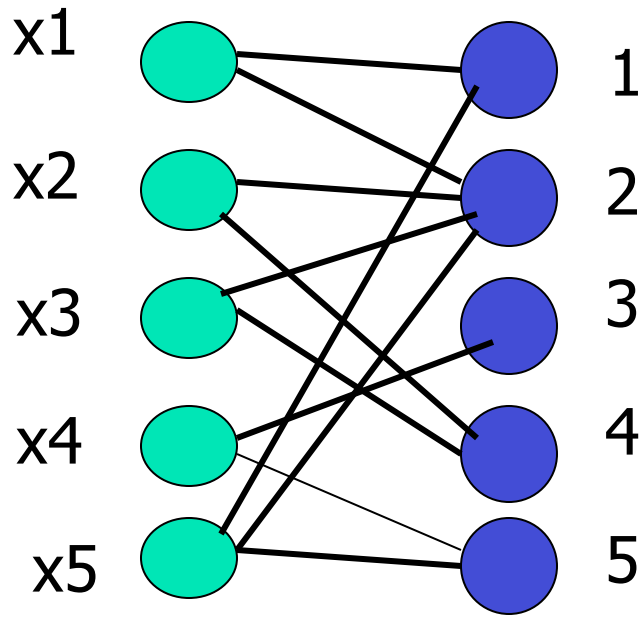
- Feasibility? Given domains, create domain/variable bipartite graph





# All different: Pruning

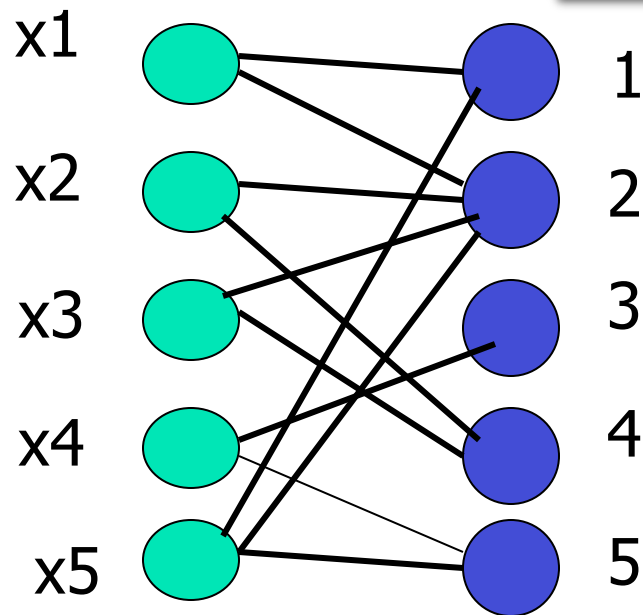
- Pruning? Which edges are in no solution?



# Aldifferent: Pruning

- The benefits of globality

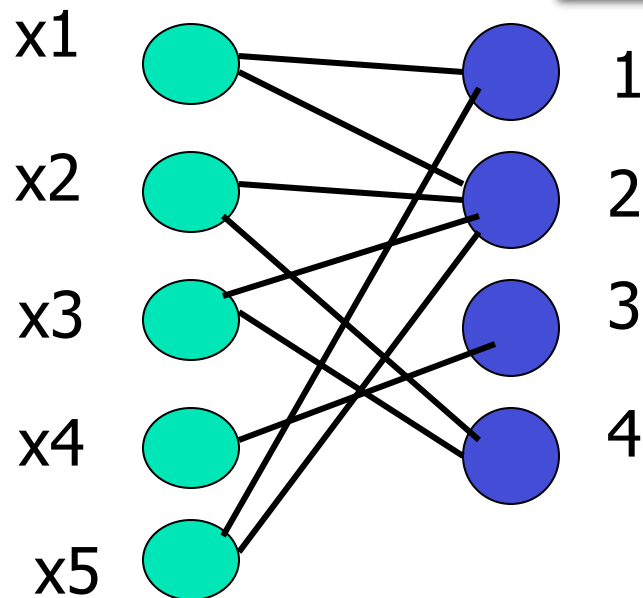
```
forall(i in 1..4, j in i..5)  
  cp.post(x[i] != x[j]);
```



# All different: Pruning

- The benefits of globality

```
forall(i in 1..4, j in i..5)  
  cp.post(x[i] != x[j]);
```





# Global Constraints

---

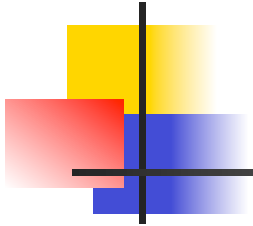
- Feasibility/Pruning algorithms
  - specialized to each type of constraints
- Many different algorithms
  - alldifferent: matching
  - cardinality constraints: flow
  - knapsack constraints: dynamic programming (DP)
  - one-machine scheduling: sorting + dominance
  - cumulative scheduling: DP + dominance
  - Linear constraint with objective: primal/dual simplex



# Global Constraints: Summary

---

- Recognize some combinatorial substructures arising in many practical applications
- Make modeling easier and more natural
- Encapsulate strong pruning algorithms
  - Efficiency: exploit the substructure
- Declarative
  - details are hidden (how)
  - pruning is specified (what)
- Compositionality and extensibility



# Table Constraints

---

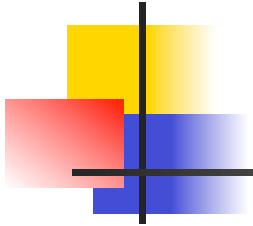
$(x,y,z)$  in

1	1	5
1	2	4
2	2	3

Domain store

$x,y$  in  $\{1,2\}, z$  in  $\{3,4\}$





# Table Constraints

---

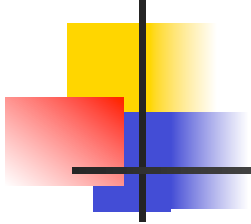
(x,y,z) in

1	1	5
1	2	4
2	2	3

Feasibility

Domain store

$x, y \in \{1, 2\}, z \in \{3, 4\}$



# Table Constraints

(x,y,z) in

1	1	5
1	2	4
2	2	3

Pruning

→  $y \neq 1$

Domain store

$x, y \in \{1, 2\}, z \in \{3, 4\}$



# Constraint Programming

---

- Two main contributions
  - A new approach to combinatorial optimization
    - Orthogonal and complementary to standard OR methods
    - Combinatorial versus numerical
    - Feasibility versus optimality
  - A new language for combinatorial optimization
    - Rich language for constraints
    - Language for search procedures
    - Vertical extensions



# Computational Model

---

- Iterate Branch and Prune Steps
  - Prune: eliminate infeasible configurations
  - Branch: decompose into subproblems
- Prune
  - Represent the search space explicitly: domains
  - Use constraints to reduce possible variable values
- Branch
  - Use heuristics based on feasibility information
- Main focus: constraints and feasibility



# Euler Knight

---

- The problem
  - use a knight to visit all the positions in a chessboard exactly once.
- Abstraction
  - Travelling salesman problem
  - Vehicle routing (UPS, ...)



# Euler Knight

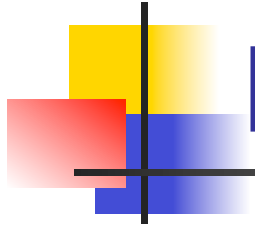
---

```
range Chessboard = 1..64;  
var<CP>{int} jump[i in Chessboard](cp, Knightmoves(i));  
  
solve<cp>  
  cp.post(circuit(jump));
```



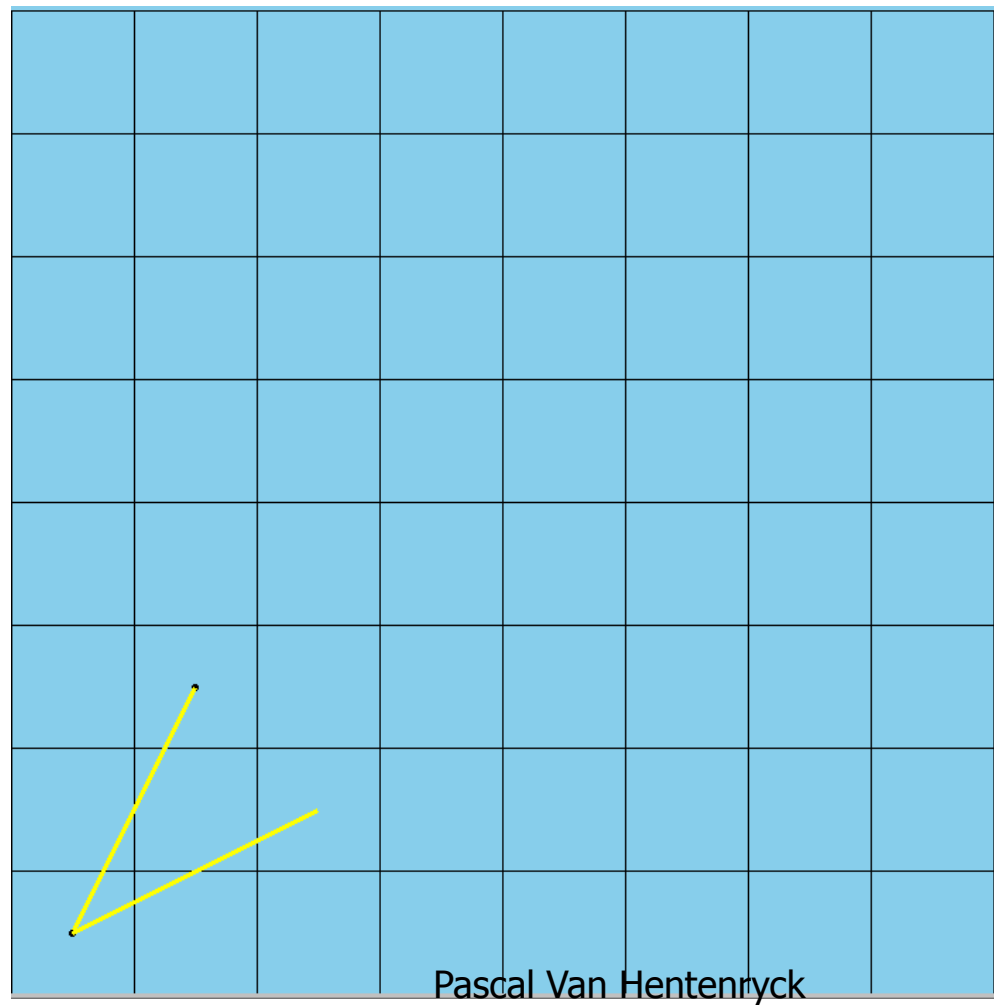
# Euler Knight

```
function set{int} Knightmoves(int i) {
  set{int} S;
  if (i % 8 == 1)
    S = {i-15,i-6,i+10,i+17};
  else if (i % 8 == 2)
    S = {i-17,i-15,i-6,i+10,i+15,i+17};
  else if (i % 8 == 7)
    S = {i-17,i-15,i-10,i+6,i+15,i+17};
  else if (i % 8 == 0)
    S = {i-17,i-10,i+6,i+15};
  else
    S = {i-17,i-15,i-10,i-6,i+6,i+10,i+15,i+17};
  return filter(v in S) (v >= 1 && v <= 64);
}
```



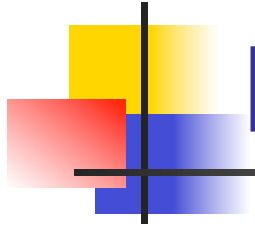
# Euler Knight

---



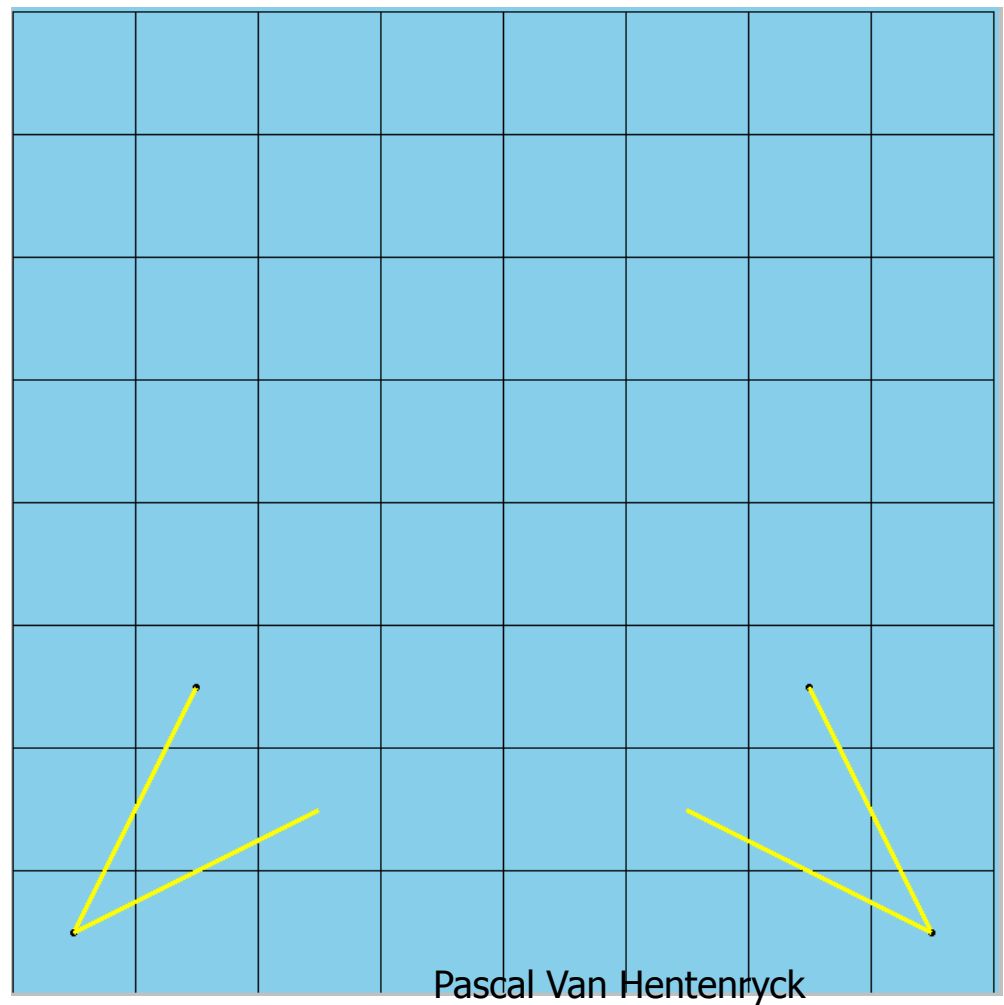
Pascal Van Hentenryck



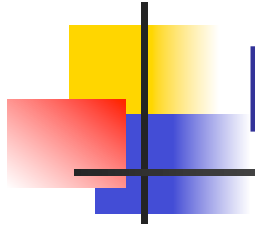


# Euler Knight

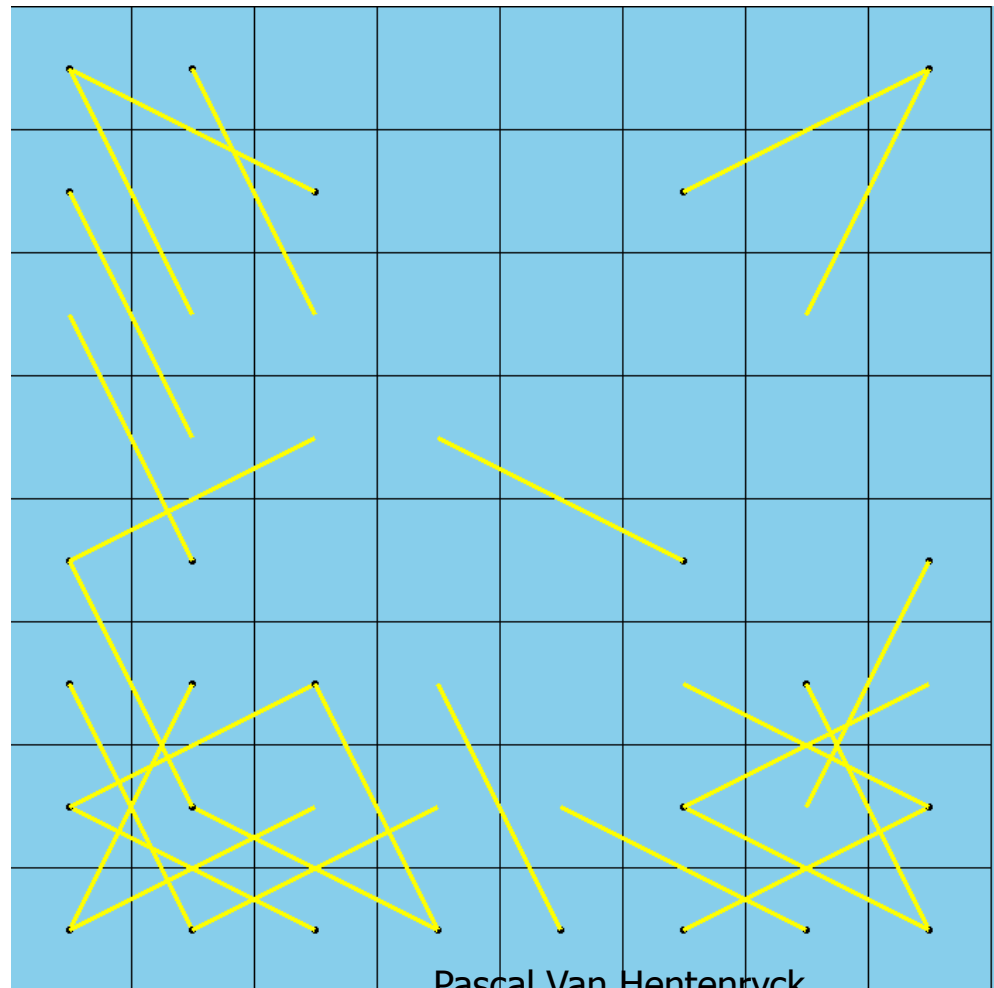
---



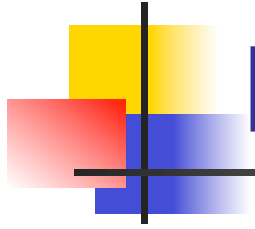
Pascal Van Hentenryck



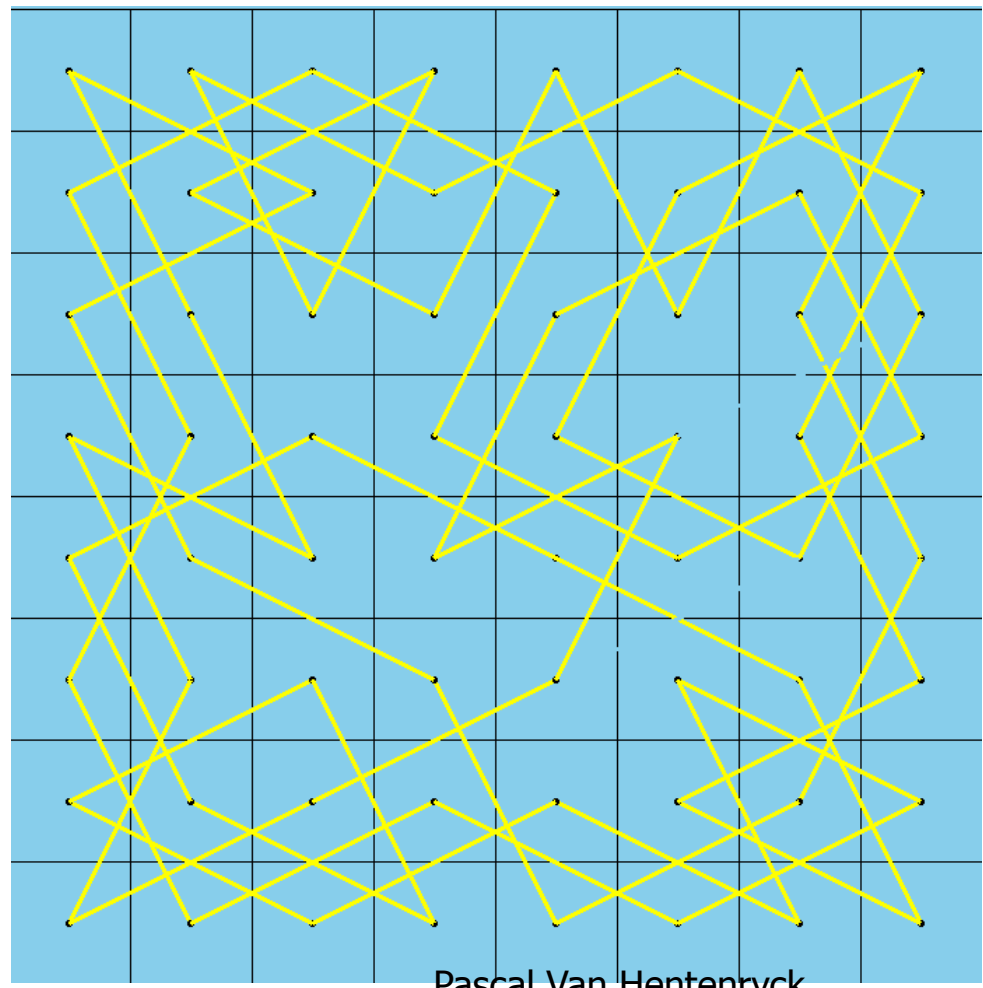
# Euler Knight



Pascal Van Hentenryck



# Euler Knight



Pascal Van Hentenryck



# Coloring

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- Color a map of (part of) Europe:  
Belgium, Denmark, France, Germany,  
Netherlands, Luxembourg
- No two adjacent countries same color
- Minimize the number of colors



# Coloring

*objective  
function*

```
enum Countries =  
    {Belgium,Denmark,France,Germany,Netherlands,Luxembourg};  
  
var<CP> color[Countries](cp,1..4);  
minimize<cp>  
    max(c in Countries) color[c]  
subject to {  
    cp.post(color[France]    != color[Belgium]);  
    cp.post(color[France]    != color[Luxembourg]);  
    cp.post(color[France]    != color[Germany]);  
    cp.post(color[Luxembourg] != color[Germany]);  
    cp.post(color[Luxembourg] != color[Belgium]);  
    ...  
}
```



# Finding optimal solutions

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- Constraint programs can find optimal solutions. Typically works by finding a feasible solution and adding a constraint that future solutions must be better than it. Repeat until infeasible: the last solution found is optimal



# Strengths of CP: Computational

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- Capture combinatorial substructures directly in the language
  - Uses specialized algorithms to prune the search space for each of them
- Uses the pruning information to branch in an informed manner



# Strength of CP: Language

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Constraint Program

=

Model + Search

- The model
  - what the solutions are and their quality
- The search
  - how to find the solutions