Last update: October 4, 2012

### CONSTRAINT SATISFACTION PROBLEMS

CMSC 421, Chapter 6

CMSC 421, Chapter 6 1

# Outline

### $\diamondsuit$ CSP examples

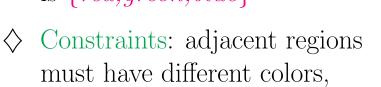
- $\diamondsuit$  Backtracking search for CSPs
- $\diamondsuit$  Problem structure and problem decomposition
- $\diamondsuit$  Local search for CSPs

# Constraint satisfaction problems (CSPs)

- $\diamond$  Standard search problem:
  - state: any data structure that supports goal test, eval, successor
- $\diamond$  CSP:
  - state is a set of assignments of values to variables  $\{X_i\}_{i=1}^n$  with domains  $\{D_i\}_{i=1}^n$
  - goal test is a set of *constraints* that specify allowable combinations of values for various sets of variables
- $\diamondsuit$  Simple example of a **formal representation language** 
  - Allows useful **general-purpose** algorithms with more power than standard search algorithms

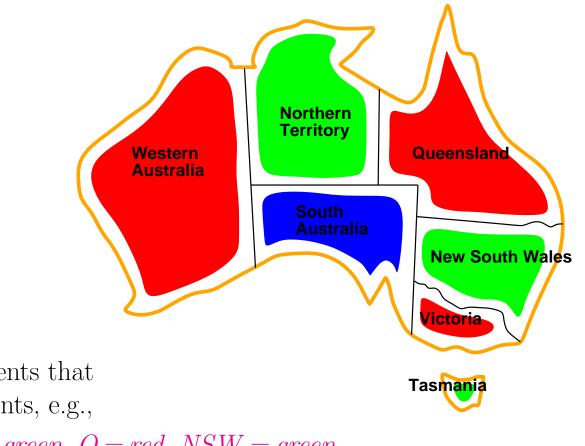
### Example: map coloring

- ♦ Want to color the map of Australia, using at most three colors
- $\diamondsuit \text{ Variables: } WA, NT, Q, \\ NSW, V, SA, T$



- Western Australia South Australia New South Wales Victoria Tasmania
- e.g.,  $WA \neq NT$  if the language allows this
- $\begin{array}{l} \bullet \ \, \text{or else} \ (\textit{WA},\textit{NT}) \in \{(\textit{red},\textit{green}),(\textit{red},\textit{blue}),(\textit{green},\textit{red}),\\ (\textit{green},\textit{blue}),(\textit{blue},\textit{red}),(\textit{blue},\textit{green})\} \end{array} \end{array}$

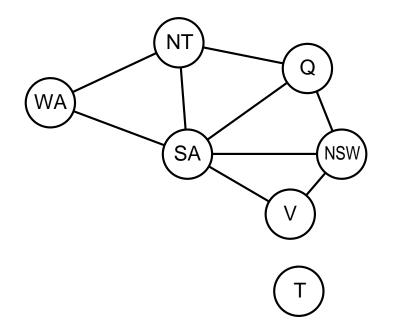
### Example: map coloring, continued



- $\diamond$  Solutions are assignments that satisfy all the constraints, e.g.,
  - {WA = red, NT = green, Q = red, NSW = green, V = red, SA = blue, T = green}

### **Constraint** graph

- $\diamond$  *Binary CSP*: each constraint relates at most two variables
- $\diamond$  *Constraint graph*: nodes are variables, edges represent constraints



- $\diamondsuit$  General-purpose CSP algorithms use graph structure to speed up search
  - E.g., Tasmania is an independent subproblem

# Varieties of CSPs

### $\diamond$ Discrete variables

- if n variables, each with d possible values, then  $O(d^n)$  complete assignments
- Boolean CSPs, incl. Boolean satisfiability (NP-complete)
- Infinite domains (integers, strings, etc.)
  - $\diamond\,$  job scheduling, variables are start/end days for each job
- need a *constraint language*, e.g.,  $StartJob_1 + 5 \leq StartJob_3$ 
  - $\diamond~$  linear constraints solvable but NP-hard
  - $\diamond\,$ nonlinear constraints undecidable
- $\diamondsuit$  Continuous variables
  - e.g., start/end times for Hubble Space Telescope observations
  - linear constraints solvable using Linear Programming (LP) methods
    - $\diamond\,$  can be done in polynomial time, but very high overhead
    - $\diamond\,$  usually use a low-overhead algorithm with exponential worst-case

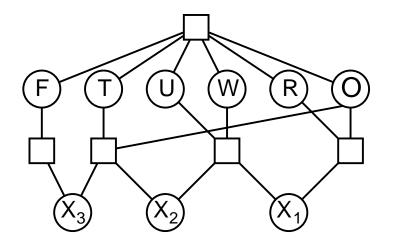
# Varieties of constraints

- $\diamond$  Unary constraints involve a single variable,
  - e.g.,  $SA \neq green$
- $\diamond$  *Binary* constraints involve pairs of variables
  - e.g.,  $SA \neq WA$
- $\diamond$  *Preferences* (soft constraints), e.g., *red* is better than *green* often representable by a cost for each variable assignment
  - e.g., cost(red) = 1, cost(green) = 5
  - $\rightarrow$  constrained optimization problems
- $\diamond$  *Higher-order* constraints involve 3 or more variables,
  - e.g., cryptarithmetic (next slide)

# **Example:** Cryptarithmetic

- ♦ Find distinct digits
  F, O, R, T, U, W
  such that
  - T W O + T W O F O U R
- $\diamond$  Solution:

• Each square box represents a constraint:



- Variables:  $F, T, U, W, R, O, X_1, X_2, X_3$
- Domain:  $\{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$
- Constraints:
  - $\diamond$  all diff(F, T, U, W, R, O)
  - $\diamond \quad O + O = R + 10X_1$
  - $\diamond$  etc.

## **Real-world CSPs**

- $\diamond$  Assignment problems
  - e.g., who teaches what class
- $\diamond$  Timetabling problems
  - e.g., which class is offered when and where?
- $\diamond$  Hardware configuration
- $\diamond$  Spreadsheets
- $\diamond$  Transportation scheduling
- $\diamond$  Factory scheduling
- $\diamond$  Floorplanning (e.g., factory layouts)
- $\Diamond$  Notice that many real-world problems involve real-valued variables

# Standard search formulation (incremental)

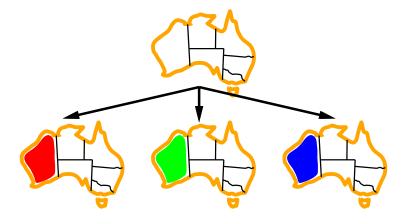
- $\diamond$  States are defined by the values assigned so far
  - Initial state: the empty assignment, { }
  - Successor function: choose an unassigned variable x
    - $\diamond\,$  assign a value to x that doesn't conflict with the other variables
    - $\diamond \Rightarrow$  fail if no legal assignments
  - Goal test: the current assignment is complete
  - Path is irrelevant
- $\diamondsuit$  Let's start with the straightforward, dumb approach, then fix it
- $\diamondsuit$  With n variables, every solution is at depth  $n \ \Rightarrow \$  use depth-first search
  - Suppose there are d possible values for each variable
  - Then for  $i = 1, \ldots, n$ ,
    - $\diamond~$  at depth i there are n-i unassigned variables
    - $\diamond~$  so the branching factor at depth i is  $b_i = (n-i)d$
  - So the number of leaves is  $b_0 b_1 \dots b_n = n! d^n$

- $\diamondsuit$  Variable assignments are *commutative* 
  - e.g., these two:
    - ♦ first assign WA = red, then NT = green
    - ♦ first assign NT = green, then WA = red
- $\diamond$  Only need to consider assignments to a single variable at each node
  - $\diamond \Rightarrow b = d$  and there are  $d^n$  leaves
  - Depth-first search for CSPs with single-variable assignments is called *backtracking* search
- $\diamondsuit$  Backtracking search is the basic uninformed algorithm for CSPs
  - Can solve *n*-queens for  $n \approx 25$



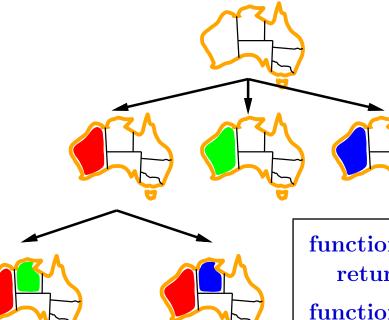
function Backtracking-Search(CSP)
return Backtrack({ }, CSP)

function BACKTRACK(assignment, CSP) if assignment is complete then return assignment select an unassigned variable x in CSP for each possible value v of x  $new = assignment \cup \{x = v\}$ if new doesn't violate CSP's constraints then  $result \leftarrow BACKTRACK(new, CSP)$ if  $result \neq$  Failure then return result return Failure

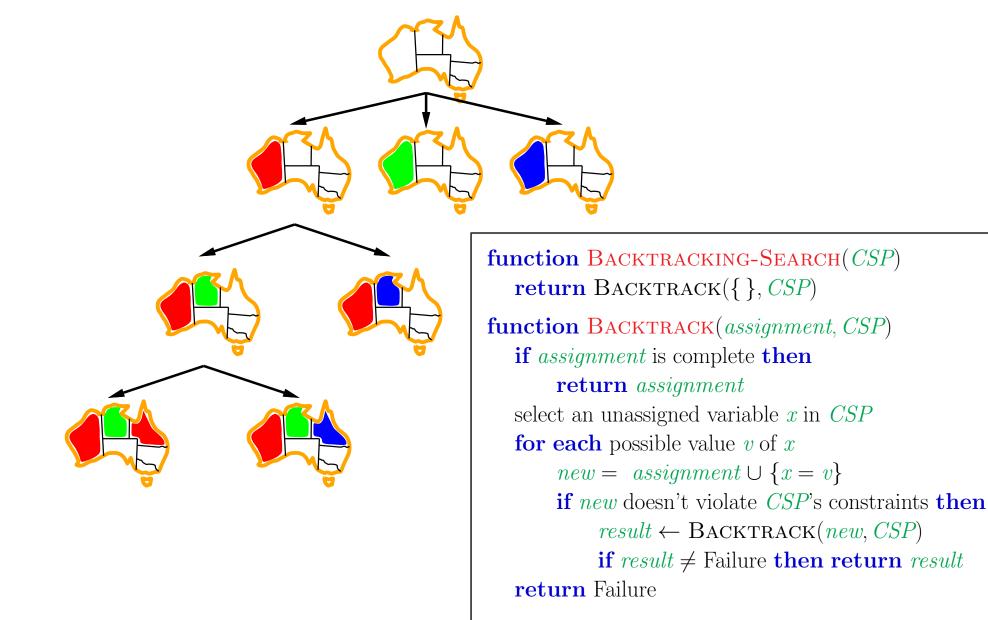


function Backtracking-Search(CSP)
return Backtrack({ }, CSP)

function BACKTRACK(assignment, CSP) if assignment is complete then return assignment select an unassigned variable x in CSP for each possible value v of x  $new = assignment \cup \{x = v\}$ if new doesn't violate CSP's constraints then  $result \leftarrow BACKTRACK(new, CSP)$ if  $result \neq$  Failure then return result return Failure



function BACKTRACKING-SEARCH(CSP) return BACKTRACK( $\{\}, CSP$ ) function BACKTRACK(assignment, CSP) if assignment is complete then return assignment select an unassigned variable x in CSP for each possible value v of x  $new = assignment \cup \{x = v\}$ if new doesn't violate CSP's constraints then result  $\leftarrow$  BACKTRACK(new, CSP) if result  $\neq$  Failure then return result return Failure



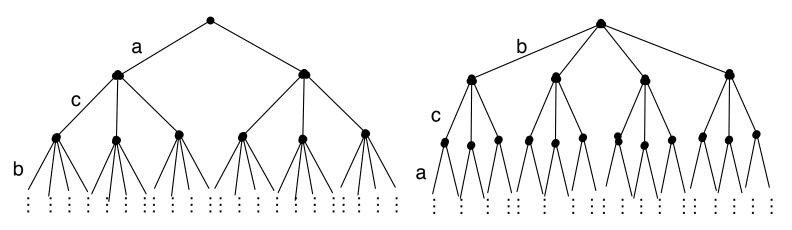
## Improving backtracking efficiency

 $\diamond$  There are **general-purpose** methods that can give huge gains in speed:

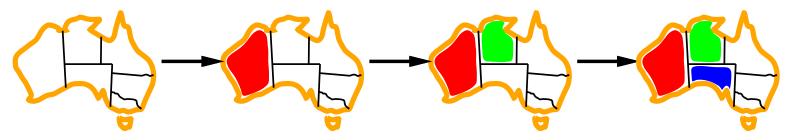
- Deciding which variable to assign next
- In what order to try the variable's values
- Detecting inevitable failures early
- Taking advantage of problem structure

### 1. Deciding which variable to assign next

- $\diamond$  Minimum remaining values (MRV) heuristic:
  - Choose the variable with the fewest legal values
- $\diamond$  Example: a has 2 possible values, b has 4, c has 3, ...
  - Same number of leaves, but 1st tree has fewer nodes

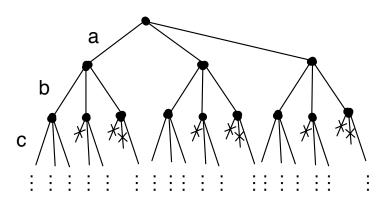


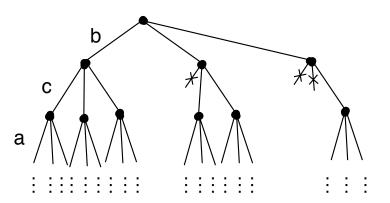
 $\diamondsuit$  Australia example:



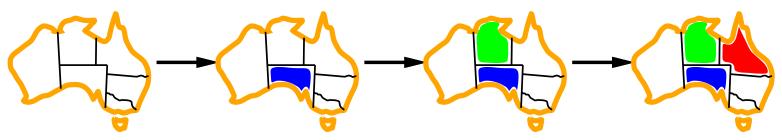
### 1. Deciding which variable to assign next

- $\diamond$  **Degree** heuristic use this as a tie-breaker among MRV variables
  - Choose the variable that's involved in the largest number of constraints on other unassigned variables
- $\diamond$  Example:  $a, b, c, \ldots \in \{1, 2, 3\}, a$  unconstrained, constraint  $c \ge b$ 
  - Better pruning in the 2nd tree



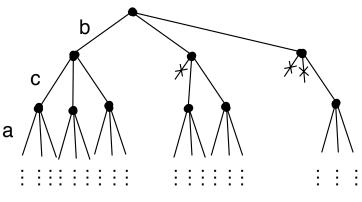


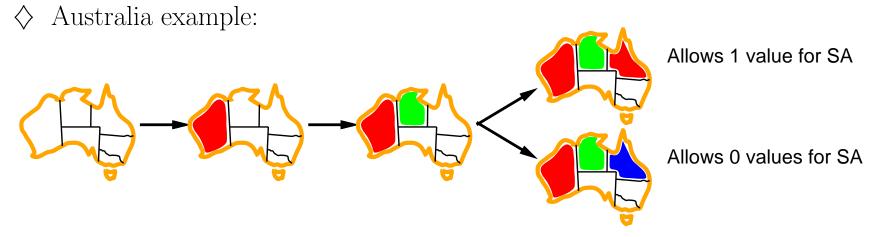
 $\diamondsuit\,$  Australia example: SA instead of WA



### 2. In what order to try a variable's values

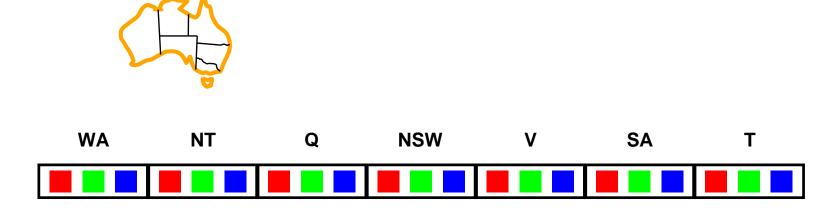
- $\diamond$  Once you've selected a variable, what value to choose for it?
- ♦ Least constraining value: the one that rules out the fewest values in the remaining variables
- $\diamondsuit Example: a, b, c, \ldots \in \{1, 2, 3\}, \\ a \text{ unconstrained, constraint } c \ge b$ 
  - b = 1 is more likely to lead to a solution:



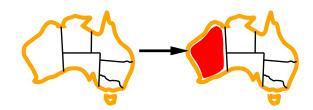


 $\diamondsuit$  Combining the three heuristics makes 1000 queens feasible

- Keep track of remaining legal values for unassigned variables
- Terminate search when any variable has no legal values



- Keep track of remaining legal values for unassigned variables
- Terminate search when any variable has no legal values



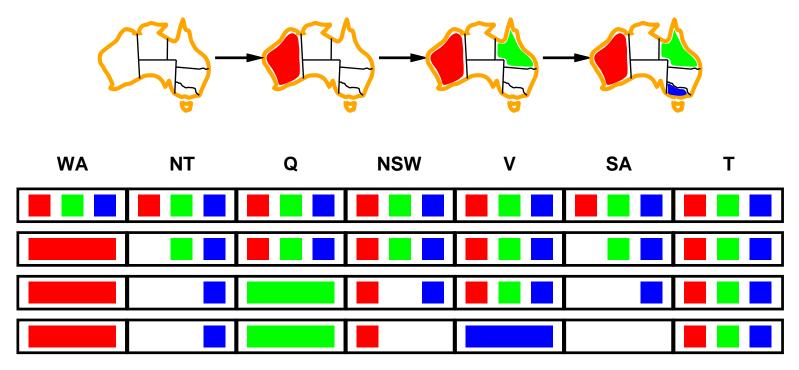


- Keep track of remaining legal values for unassigned variables
- Terminate search when any variable has no legal values

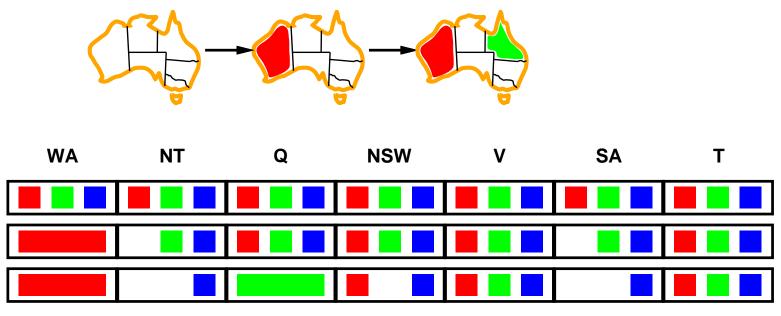




- Keep track of remaining legal values for unassigned variables
- Terminate search when any variable has no legal values



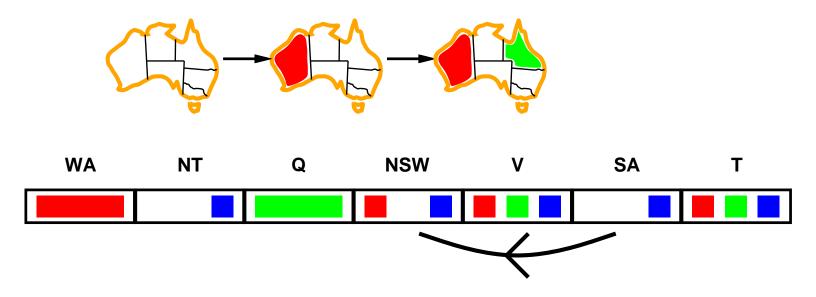
- $\diamondsuit$  Forward checking detects when a variable has no remaining legal values
  - But sometimes we can detect even earlier that a failure is inevitable
- $\diamond$  E.g., *NT* and *SA* cannot both be blue!



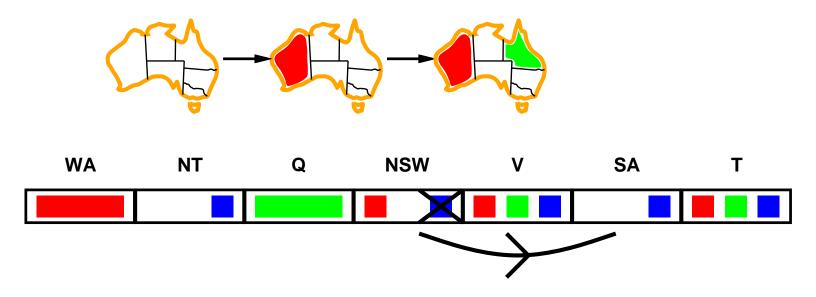
 $\diamondsuit$  To detect this, use *constraint propagation* 

• repeated local enforcement of constraints

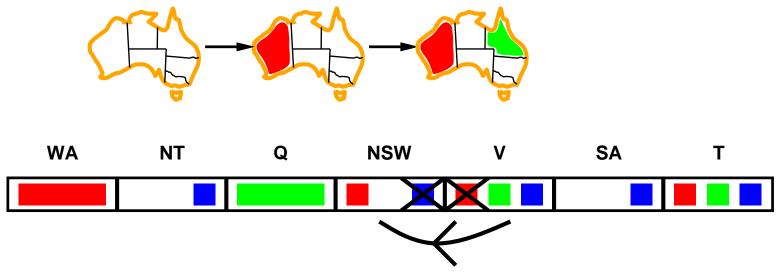
- - $X \to Y$  is *consistent* iff for **every** value x of X, there **exists** an allowed value of Y
  - Make  $X \to Y$  consistent by removing the "bad" values of X



- - $X \to Y$  is *consistent* iff for **every** value x of X, there **exists** an allowed value of Y
  - Make  $X \to Y$  consistent by removing the "bad" values of X

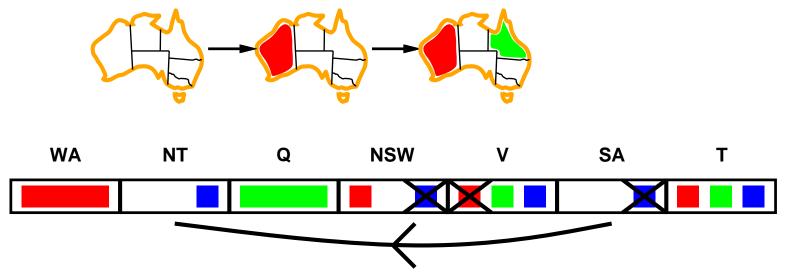


- - $X \to Y$  is *consistent* iff for **every** value x of X, there **exists** an allowed value of Y
  - Make  $X \to Y$  consistent by removing the "bad" values of X



• If X loses a value, every arc  $W \to X$  needs to be rechecked

- $\diamondsuit \ \mathbf{Arc \ consistency}: \ \mathbf{For \ each \ constraint \ on \ } X \ \text{and } Y, \ \mathbf{consider \ two \ arcs}: \\ \diamond \ X \to Y \ \text{and} \ Y \to X$ 
  - $X \to Y$  is *consistent* iff for **every** value x of X, there **exists** an allowed value of Y
  - Make  $X \to Y$  consistent by removing the "bad" values of X



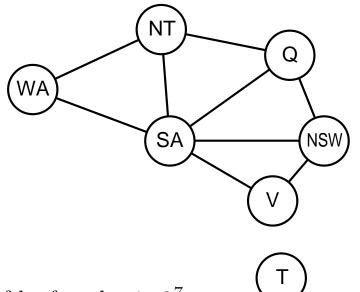
- $\diamondsuit$  In general, finds failures earlier than forward-checking
  - Finds all the failures forward-checking would find, plus more
  - Doesn't find *all* failures that's NP-hard

### Arc consistency algorithm

```
 \begin{aligned} & \textbf{function AC-3}(CSP) \\ & \textbf{queue} \leftarrow \text{a queue containing all the arcs in } CSP \\ & \textbf{while queue is not empty} \\ & \text{remove the first arc } (X, Y) \text{ from } \textbf{queue} \\ & \textbf{if REMOVE-INCONSISTENT-VALUES}(X, Y) \textbf{ then} \\ & \textbf{ for each neighbor } W \text{ of } X, \text{ add } (W, X) \text{ to } \textbf{queue} \end{aligned}   \begin{aligned} & \textbf{function REMOVE-INCONSISTENT-VALUES}(X, Y) \\ & \textbf{ for each } x \text{ in DOMAIN}[X] \\ & \textbf{ if there's no } y \text{ in DOMAIN}[Y] \text{ such that } (x,y) \text{ satisfies the constraint on } (X, Y) \\ & \textbf{ then delete } x \text{ from DOMAIN}[X] \\ & \textbf{ if anything was deleted then return } true \\ & \textbf{ else return } false \end{aligned}
```

- $O(n^2d^3)$ , can be reduced to  $O(n^2d^2)$
- Can run as preprocessor, or after each assignment
- $\diamondsuit \text{ Example: } W, X, Y \in \{1, 2, 3\}, \quad X > W, \quad Y > X$ 
  - $queue = \langle (W \to X), (X \to Y), \ldots \rangle$

### 4. Taking advantage of problem structure

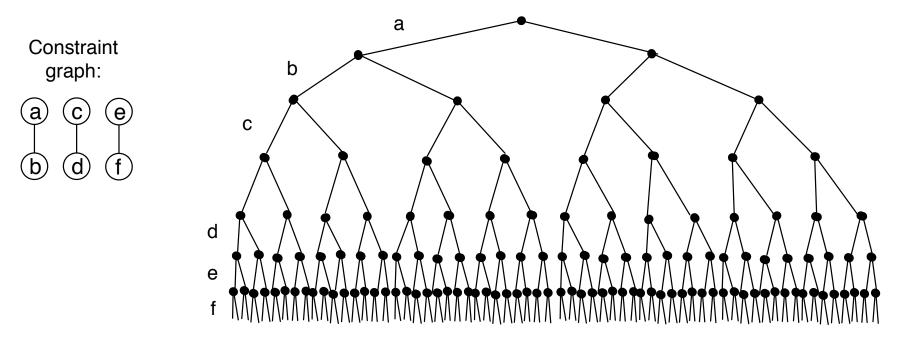


- $\diamondsuit$  Worst-case number of leaf nodes is  $3^7$
- $\diamondsuit$  But Tasmania and mainland are *independent subproblems* 
  - Identifiable as *connected components* of constraint graph
- $\diamond$  Handle them separately  $\Rightarrow$ 
  - one tree with at most  $3^6$  leaves, one with at most 3 leaves
- $\diamond$  Can solve this nearly 3 times as fast

### 4. Taking advantage of problem structure

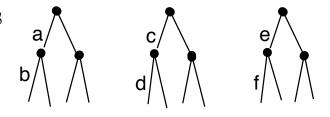
 $\diamondsuit$  Abstract example: 6 binary variables a,b,c,d,e,f

• Worst-case number of leaf nodes is  $2^6 = 64$ 



 $\diamondsuit$  Constraint graph shows there are three independent subproblems

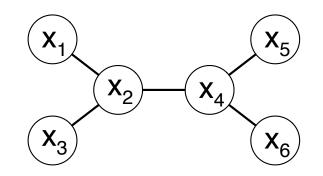
- Handle separately  $\Rightarrow$  3 trees, 12 leaf nodes
- Can solve more than 5 times as fast



### 4. Taking advantage of problem structure

- $\diamond$  With *n* variables, each having *d* possible values,
  - worst-case number of leaf nodes is  $d^n$ , exponential in n
- $\diamond$  Suppose we can divide into n/c independent subproblems,
  - each with *c* variables
- $\diamond$  Then the worst-case number of leaf nodes is  $(n/c)d^c$ 
  - linear in n
- $\diamond$  E.g., n = 80, d = 2, c = 20, n/c = 4, at 10 million nodes/sec
  - $2^{80} = 4$  billion years
  - $4 \times 2^{20} = 0.4$  seconds

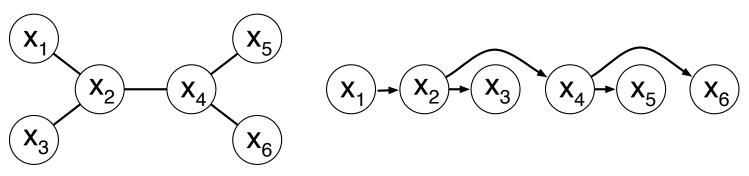
### Tree-structured CSPs



- $\diamond$  Theorem: if the constraint graph has no loops, the CSP can be solved in  $O(nd^2)$  time
- $\diamond$  Compare to general CSPs, where worst-case time is  $O(d^n)$
- $\diamondsuit$  This property also applies to logical and probabilistic reasoning
  - good example of the relation between syntactic restrictions
  - and the complexity of reasoning.

## Algorithm for tree-structured CSPs

- $\diamond$  Three steps:
  - 1. Choose a variable as root, order variables from root to leaves so that every node's parent precedes it in the ordering
    - $\diamond~$  Like a topological sort

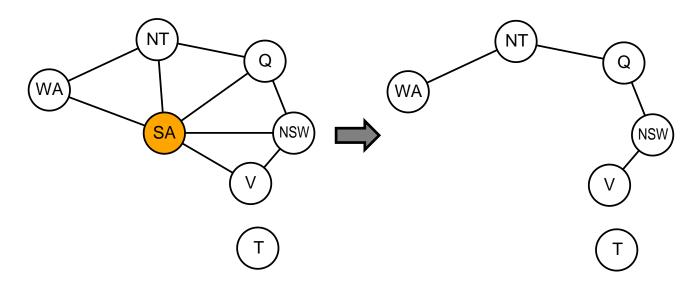


- $\diamond$  Now the arcs only point one way
- 2. For j from n down to 2, apply arc-consistency
  - $\diamond$  Remove-Inconsistent-Values $(Parent(X_j), X_j)$
  - ♦ Now we know that for each of a node's values, there are consistent values for its children
- 3. For j from 1 to n, assign  $X_j$  consistently with  $Parent(X_j)$

## Nearly tree-structured CSPs

 $\diamond$  *Conditioning*: instantiate a variable (in all possible ways)

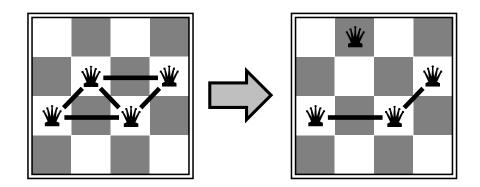
• For each instantiation, prune its neighbors' domains



- $\diamond$  *Cutset conditioning*: instantiate a set of variables such that the remaining constraint graph is a tree
  - Then run the algorithm for tree-structured CSPs
- $\diamond$  Cutset size  $c \Rightarrow$  runtime  $O(d^c(n-c)d^2)$ 
  - very fast for small c

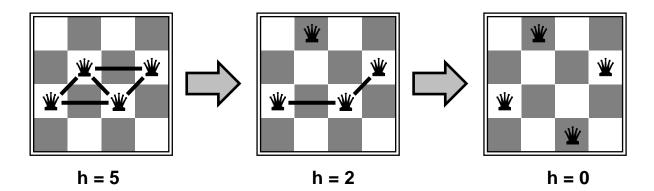
# Iterative algorithms for CSPs

- ♦ Hill-climbing, simulated annealing typically work with "complete" states, i.e., all variables assigned
- $\diamondsuit$  To apply them to CSPs,
  - allow complete states to have unsatisfied constraints
- $\diamond$  Examples:
  - Start with an arbitrary color for each Australian territory
  - Start n-queens with each queen in an arbitrary row
- $\diamond$  Operators **reassign** variable values
  - e.g., change what row a queen is in:



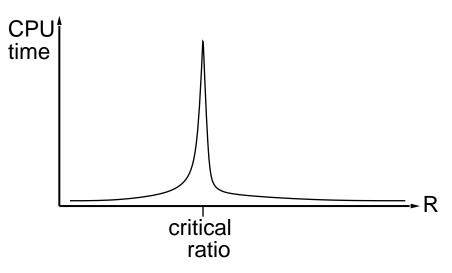
# Iterative algorithms for CSPs

- $\diamondsuit$  Variable selection: randomly select any conflicted variable
- $\diamond$  Value selection by *min-conflicts* heuristic:
  - choose value that violates the fewest constraints
  - i.e., hill-climbing with h(n) = total number of violated constraints
- $\diamond$  Example: 4-queens problem
  - States: 4 queens in 4 columns  $(4^4 = 256 \text{ states})$
  - Operators: move queen in column
  - Goal test: no attacks
  - Evaluation: h(n) = number of attacks



## **Performance of min-conflicts**

- $\diamond$  Given a random initial state, can solve *n*-queens in almost constant time for arbitrary *n* with high probability (e.g., n = 10,000,000)
- ♦ The same appears to be true for any randomly-generated CSP, except in a narrow range of the ratio



R =number of constraints/number of variables

- $\diamond$  More information at
  - http://www.cs.cornell.edu/selman/papers/pdf/99.nature.phase.pdf

### Summary

- $\diamondsuit$  CSPs: special kind of search problem
  - state = set of assignments to a fixed set of variables
  - goal test = whether the constraints are satisfied
- $\diamond$  Backtracking = depth-first search, assign one variable at each node
- $\diamond$  Ways to improve efficiency:
  - Variable ordering and value selection
  - Forward checking detect inconsistencies that guarantee later failure
  - Constraint propagation (e.g., arc consistency) additional work
  - to constrain values and detect inconsistencies
- $\diamond$  Problem structure:
  - Independent subproblems
  - Tree-structured CSPs can be solved in linear time
- $\diamondsuit$  Can use iterative algorithms such as hill-climbing
  - min-conflicts heuristic often works well

### **Revisions to Homework 3**

- $\diamondsuit~$  I had assigned three problems from chapter 5: 5.1, 5.9, 5.16
- $\diamondsuit~$  I want to add two more from chapter 6, and extend the due date
  - Additional problems: 6.5, 6.11
  - New due date: Thursday, October 11
  - New late date: Tuesday, October 16