Last update: February 25, 2010

### CONSTRAINT SATISFACTION PROBLEMS

CMSC 421, Chapter 5

### **Outline**

- $\Diamond$  CSP examples
- ♦ Backtracking search for CSPs
- ♦ Problem structure and problem decomposition
- ♦ Local search for CSPs

## Constraint satisfaction problems (CSPs)

Standard search problem:

state is any data structure that supports goal test, eval, successor

#### 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* specifying allowable combinations of values for various sets of variables

Simple example of a formal representation language

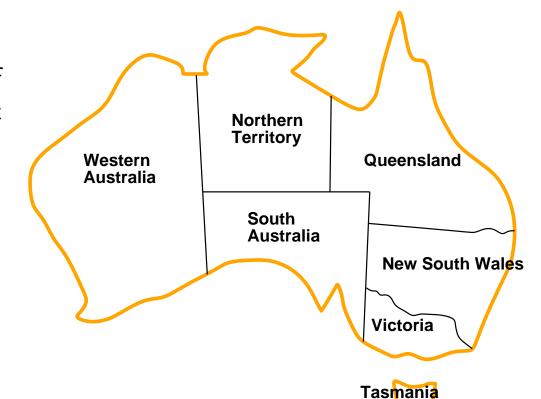
Allows useful **general-purpose** algorithms with more power than standard search algorithms

### **Example:** map coloring

Want to color the map of Australia, using at most three colors

Variables: WA, NT, Q, NSW, V, SA, T

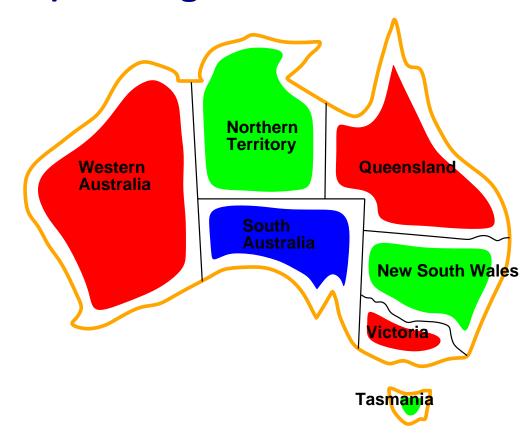
Each variable's domain is  $\{red, green, blue\}$ 



Constraints: adjacent regions must have different colors, e.g.,  $WA \neq NT$  if the language allows this, or else

$$(WA, NT) \in \{(red, green), (red, blue), (green, red), (green, blue), (blue, red), (blue, green)\}$$

## **Example:** map coloring, continued



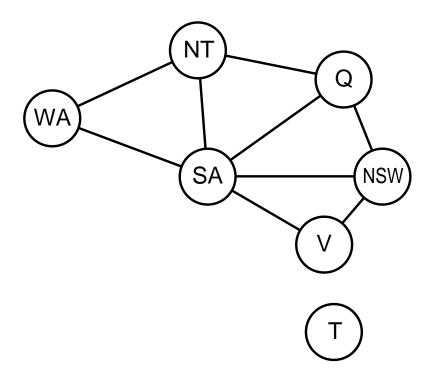
Solutions are assignments that satisfy all the constraints, e.g.,

$$\{ \textit{WA} = \textit{red}, \textit{NT} = \textit{green}, \textit{Q} = \textit{red}, \textit{NSW} = \textit{green}, \textit{V} = \textit{red}, \textit{SA} = \textit{blue}, \\ \textit{T} = \textit{green} \}$$

### **Constraint graph**

Binary CSP: each constraint relates at most two variables

Constraint graph: nodes are variables, edges represent constraints



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

#### Varieties of CSPs

#### Discrete variables

finite domains of size  $d \Rightarrow O(d^n)$  complete assignments for n variables

- ♦ e.g., Boolean CSPs, incl. Boolean satisfiability (NP-complete) infinite domains (integers, strings, etc.)
  - ♦ e.g., job scheduling, variables are start/end days for each job
  - $\diamondsuit$  need a *constraint language*, e.g.,  $StartJob_1 + 5 \le StartJob_3$
  - linear constraints solvable but NP-hard nonlinear constraints undecidable

#### Continuous variables

- $\Diamond$  e.g., start/end times for Hubble Space Telescope observations
- ♦ linear constraints solvable using Linear Programming (LP) methods can be done in polynomial time, but very high overhead usually use a low-overhead algorithm with exponential worst-case

#### Varieties of constraints

*Unary* constraints involve a single variable,

e.g., 
$$SA \neq green$$

Binary constraints involve pairs of variables

e.g., 
$$SA \neq WA$$

*Preferences* (soft constraints), e.g., red is better than green often representable by a cost for each variable assignment

e.g., 
$$cost(red) = 1, cost(green) = 5$$

→ constrained optimization problems

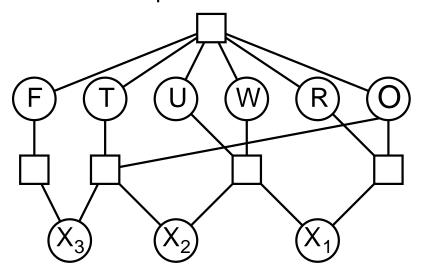
Higher-order constraints involve 3 or more variables, e.g., cryptarithmetic (next slide)

## **Example: Cryptarithmetic**

Find distinct digits F, O, R, T, U, W such that

Solution: 469+469=0938

Each 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:** 

$$\begin{aligned} &\textit{alldiff}(F,T,U,W,R,O)\\ &O+O=R+10\cdot X_1\text{,}\\ &\text{etc.} \end{aligned}$$

#### Real-world CSPs

Assignment problems

e.g., who teaches what class

Timetabling problems

e.g., which class is offered when and where?

Hardware configuration

Spreadsheets

Transportation scheduling

Factory scheduling

Floorplanning (e.g., factory layouts)

Notice that many real-world problems involve real-valued variables

## Standard search formulation (incremental)

Let's start with the straightforward, dumb approach, then fix it

States are defined by the values assigned so far

- ♦ Initial state: the empty assignment, { }
- $\diamondsuit$  Successor function: choose an unassigned variable v assign a value to v that doesn't conflict with the other variables  $\Rightarrow$  fail if no legal assignments
- ♦ Goal test: the current assignment is complete
- 1) This is the same for all CSPs
- 2) With n variables, every solution is at depth  $n \Rightarrow \text{use depth-first search}$
- 3) Path is irrelevant
- 4) If there are d possible values for each variable, then for  $i=1,\ldots,n$ , branching factor at depth i is  $b_i=(n-i)d$ , so there are  $b_0b_1\ldots b_n=n!d^n$  leaves!

### **Backtracking search**

Variable assignments are commutative

$$[WA = red \text{ then } NT = green]$$
 same as  $[NT = green \text{ then } WA = red]$ 

Only need to consider assignments to a single variable at each node  $\Rightarrow b = d$  and there are  $d^n$  leaves

Depth-first search for CSPs with single-variable assignments is called *backtracking* search

Backtracking search is the basic uninformed algorithm for CSPs

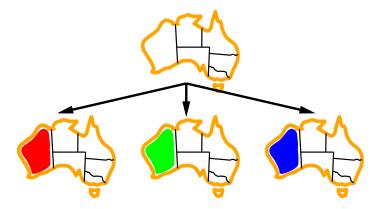
Can solve n-queens for  $n \approx 25$ 

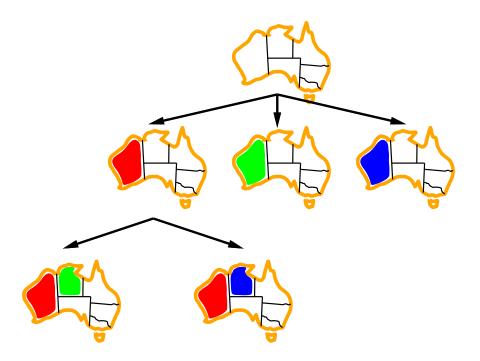
#### **Backtracking search**

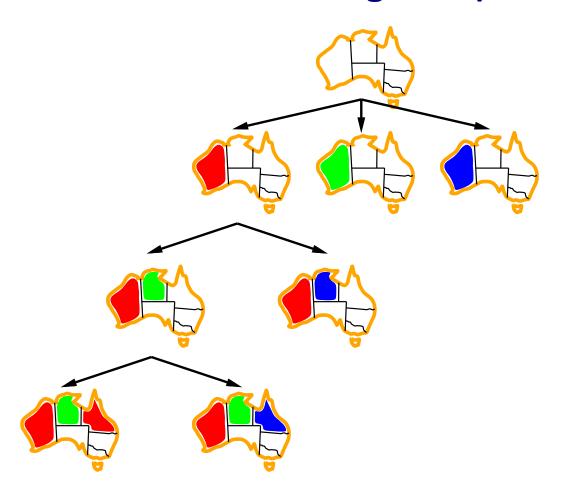
```
function Backtracking-Search(csp) returns solution/failure return Recursive-Backtracking(\{\}, csp)

function Recursive-Backtracking(assignment, csp) returns soln/failure if assignment is complete then return assignment var \leftarrow Select-Unassigned-Variable(Variables[csp], assignment, csp) for each value in Order-Domain-Values(var, assignment, csp) do if value is consistent with assignment given Constraints[csp] then add \{var = value\} to assignment result \leftarrow Recursive-Backtracking(assignment, csp) if result \neq failure then return result remove \{var = value\} from assignment return failure
```









### **Improving backtracking efficiency**

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

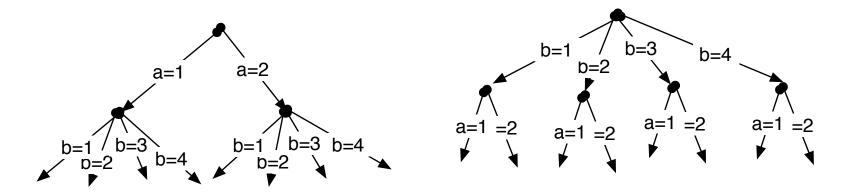
- 1. Which variable should be assigned next?
- 2. In what order should its values be tried?
- 3. Can we detect inevitable failure early?
- 4. How to take advantage of problem structure?

### 1. Which variable to assign next?

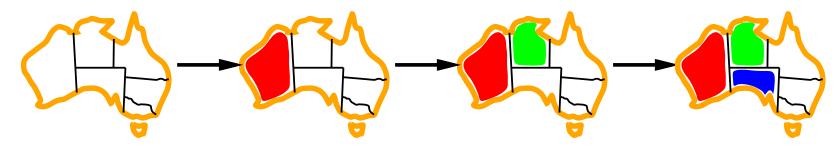
#### Minimum remaining values (MRV) heuristic:

♦ choose the variable with the fewest legal values

An abstract example: a has 2 possible values and b has 4 possible values:



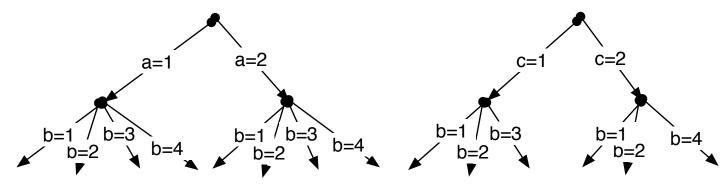
#### Australia example:



### 1. Which variable to assign next?

**Degree** heuristic:  $\Rightarrow$  Use this as a tie-breaker among MRV variables  $\diamondsuit$  Choose the variable with the most constraints on remaining variables

Abstract example: a and c both have 2 possible values, and c constrains b but a doesn't:

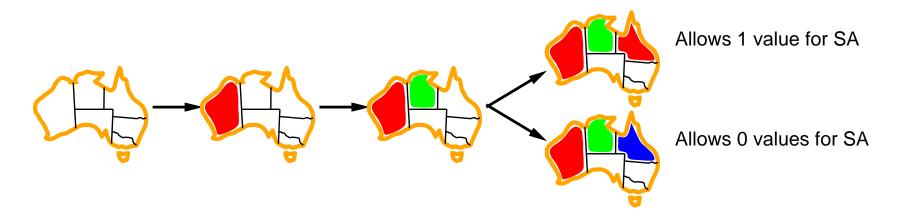


Australia example:

#### 2. In what order should its values be tried?

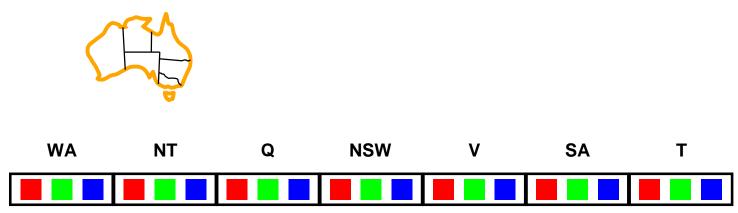
#### **Least constraining value** heuristic:

♦ Once you've selected a variable, choose the least constraining value: the value that rules out the fewest values in the remaining variables

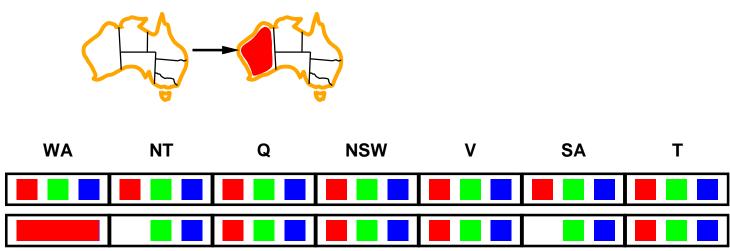


Combining these heuristics makes 1000 queens feasible

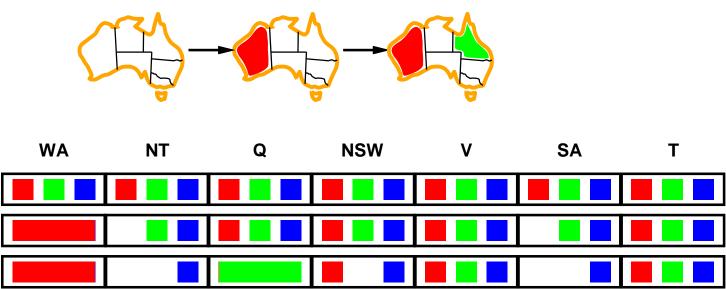
#### **Forward checking**



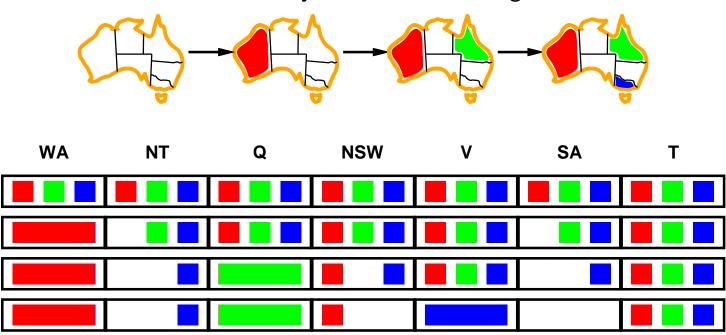
#### **Forward checking**



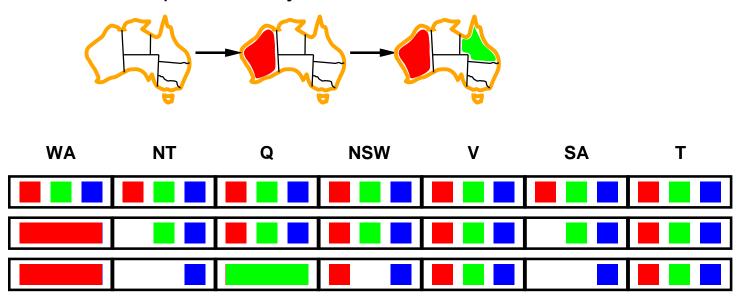
#### **Forward checking**



#### **Forward checking**



Forward checking propagates information from assigned to unassigned variables, but doesn't provide early detection for all failures:



NT and SA cannot both be blue!

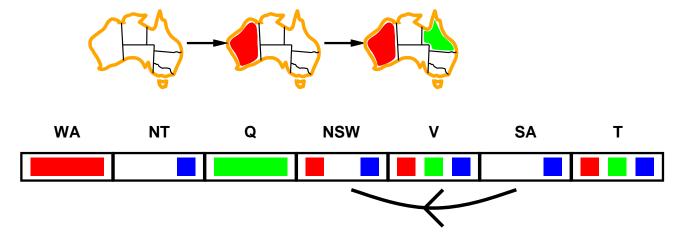
Constraint propagation repeatedly enforces constraints locally

#### **Arc consistency**

For each constraint on X and Y, consider two arcs:  $X \to Y$  and  $Y \to X$ 

 $X \to Y$  is *consistent* iff for **every** value x of X there is **some** allowed y

Make  $X \to Y$  consistent by removing the "bad" values of X

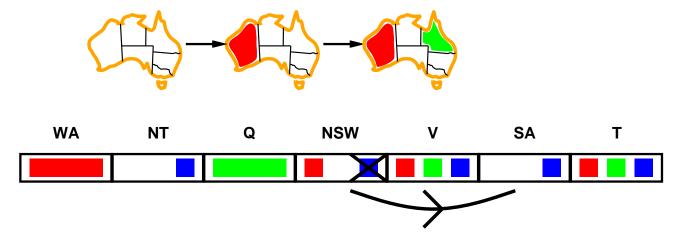


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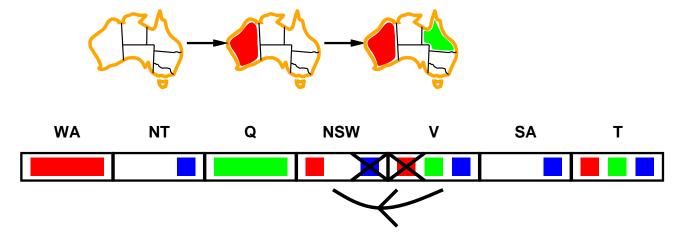


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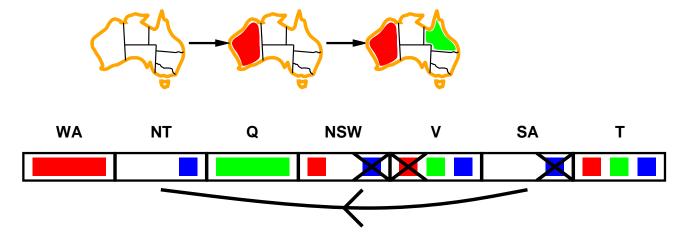
If X loses a value, every arc  $W \to X$  needs to be rechecked

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In general, finds failures earlier than forward-checking Finds all the failures forward-checking would find, plus more

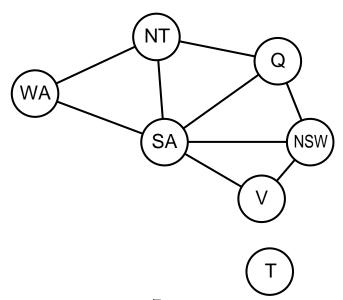
Doesn't find all failures – that's NP-hard

#### Arc consistency algorithm

```
function AC-3(csp) returns the CSP, possibly with reduced domains
   inputs: csp, a binary CSP with variables \{X_1, X_2, \ldots, X_n\}
   local variables: queue, a queue of arcs, initially all the arcs in csp
   while queue is not empty do
      (X_i, X_j) \leftarrow \text{REMOVE-FIRST}(queue)
      if Remove-Inconsistent-Values (X_i, X_i) then
         for each X_k in Neighbors [X_i] do
            add (X_k, X_i) to queue
function Remove-Inconsistent-Values (X_i, X_j) returns true iff succeeds
   removed \leftarrow false
   for each x in Domain[X_i] do
      if no value y in DOMAIN[X_j] allows (x,y) to satisfy the constraint X_i \leftrightarrow X_j
         then delete x from Domain[X_i]; removed \leftarrow true
   return removed
```

 $O(n^2d^3)$ , can be reduced to  $O(n^2d^2)$ Can run it as a preprocessor, or after each assignment

### 4. How to take advantage of problem structure?



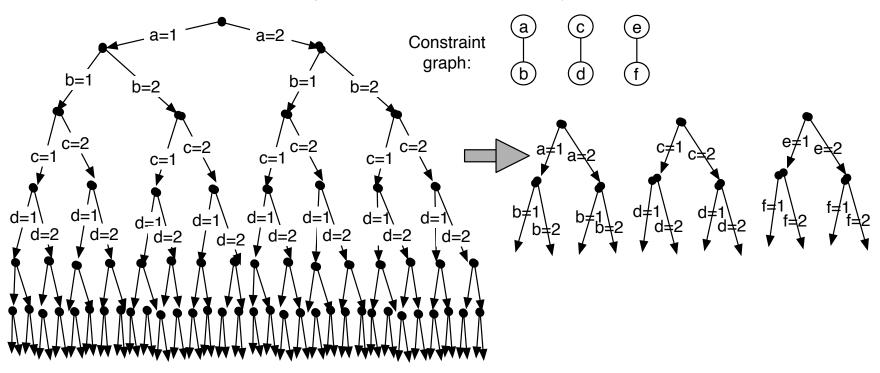
Worst-case number of leaf nodes is  $3^7$ 

But Tasmania and mainland are *independent subproblems*Identifiable as *connected components* of constraint graph

Handle them separately  $\Rightarrow$  one tree with at most  $3^6$  leaves, one with at most 3 leaves Can solve this nearly 3 times as fast

### 4. How to take advantage of problem structure?

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



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

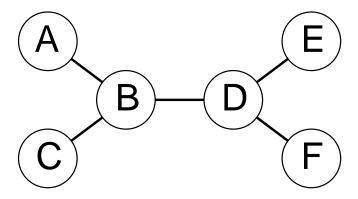
If we divide into 3 independent subproblems of equal size, then worst-case number of leaf nodes is 12

 $\Rightarrow$  more than 5 times as fast

## 4. How to take advantage of problem structure?

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

#### **Tree-structured CSPs**



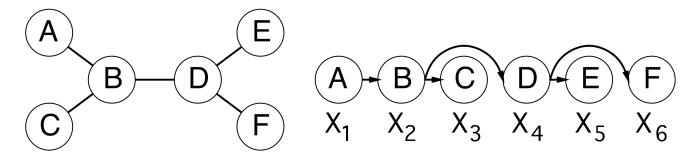
Theorem: if the constraint graph has no loops, the CSP can be solved in  $O(n\,d^2)$  time

Compare to general CSPs, where worst-case time is  $O(d^n)$ 

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

- 1. Choose a variable as root, order variables from root to leaves such that every node's parent precedes it in the ordering
  - ♦ like a topological sort



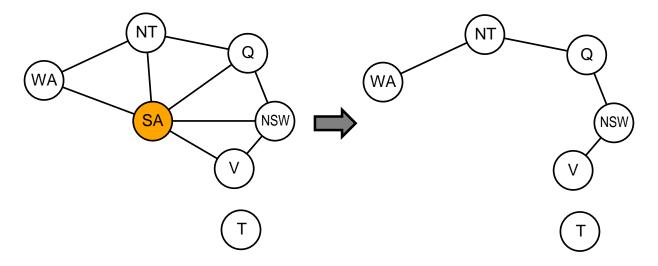
2. For j from n down to 2, apply arc-consistency Note that the arcs only point one way REMOVE-INCONSISTENT-VALUES( $Parent(X_j), X_j$ )

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**

Conditioning: instantiate a variable (in all possible ways), prune its neighbors' domains



Cutset conditioning: instantiate a set of variables such that the remaining constraint graph is a tree

Then run the algorithm for tree-structured CSPs

Cutset size  $c \Rightarrow \text{runtime } O(d^c \cdot (n-c)d^2)$ , very fast for small c

### **Iterative algorithms for CSPs**

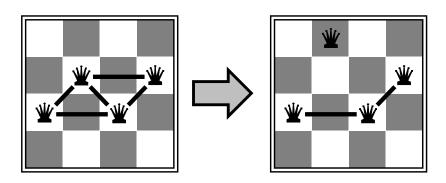
Hill-climbing, simulated annealing typically work with "complete" states, i.e., all variables assigned

To apply them to CSPs, allow complete states to have unsatisfied constraints.

#### Examples:

- ♦ start with an arbitrary color for each Australian territory
- $\diamondsuit$  start n-queens with each queen in an arbitrary row

Operators **reassign** variable values e.g., change what row a queen is in:



### Iterative algorithms for CSPs

Variable selection: randomly select any conflicted variable

Value selection by min-conflicts heuristic: choose value that violates the fewest constraints i.e., hillclimb with h(n) = total number of violated constraints

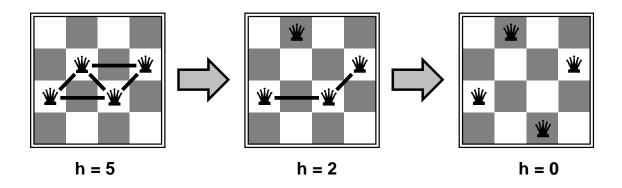
Example: 4-Queens:

States: 4 queens in 4 columns ( $4^4 = 256$  states)

Operators: move queen in column

Goal test: no attacks

Evaluation: h(n) = number of attacks

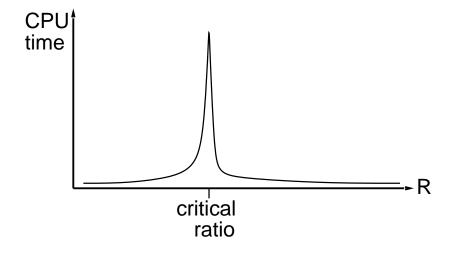


#### **Performance of min-conflicts**

Given 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



More information at

http://www.cs.cornell.edu/selman/papers/pdf/99.nature.phase.pdf

### **Summary**

CSPs: special kind of search problem

- $\Diamond$  state = set of assignments to a fixed set of variables
- $\Diamond$  goal test = whether the constraints are satisfied

Backtracking = depth-first search, assign one variable at each node 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

#### Problem structure:

- ♦ Independent subproblems
- ♦ Tree-structured CSPs can be solved in linear time

Can use iterative algorithms such as hill-climbing

min-conflicts heuristic often works well

#### Homework

Problems 5.2, 5.6, 5.8, 6.1(b,c,d,e) 10 points each, 40 points total

Due on March 4

March 4 was the "late date" (5-point penalty) for Project 1 I'll change the "late date" to March 6, to make it different from the homework's due date

I'm not changing Project 1's due date It still is due on March 2