

Collaboration Opportunities for OR and Constraint Programming

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Two Ways Fields Can Collaborate

- Combine complementary techniques
 - Can yield results.
- Unify the ideas.
 - More fun intellectually, also yields results.
- Let's look at OR/CP collaboration from this perspective.



Outline

- What is constraint programming?
- Integrating OR and CP
- A unifying principle – inference duality.
- Other areas of unification

Caveat: This is a high-level overview.
Don't worry about the technical
details.



What Is Constraint Programming?

Brief intellectual history

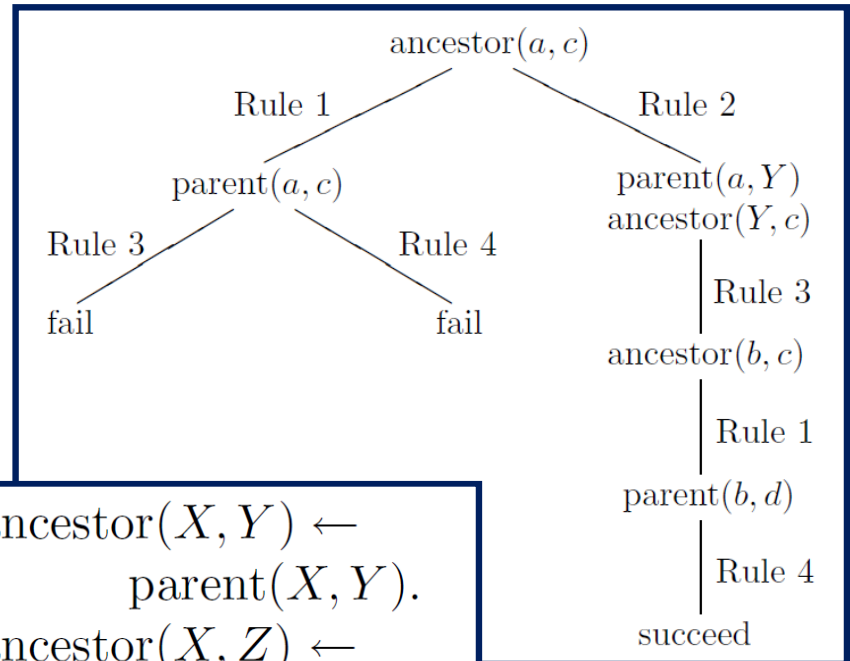
Modeling example

Applications

Strengths and Weaknesses

First Step: Logic Programming

- Attempt to **unify** procedural and declarative modeling
 - **Procedural:** Write the algorithm (CS)
 - **Declarative:** Write the constraints (OR)
 - **Logic programming:** Propositions are also procedural goals



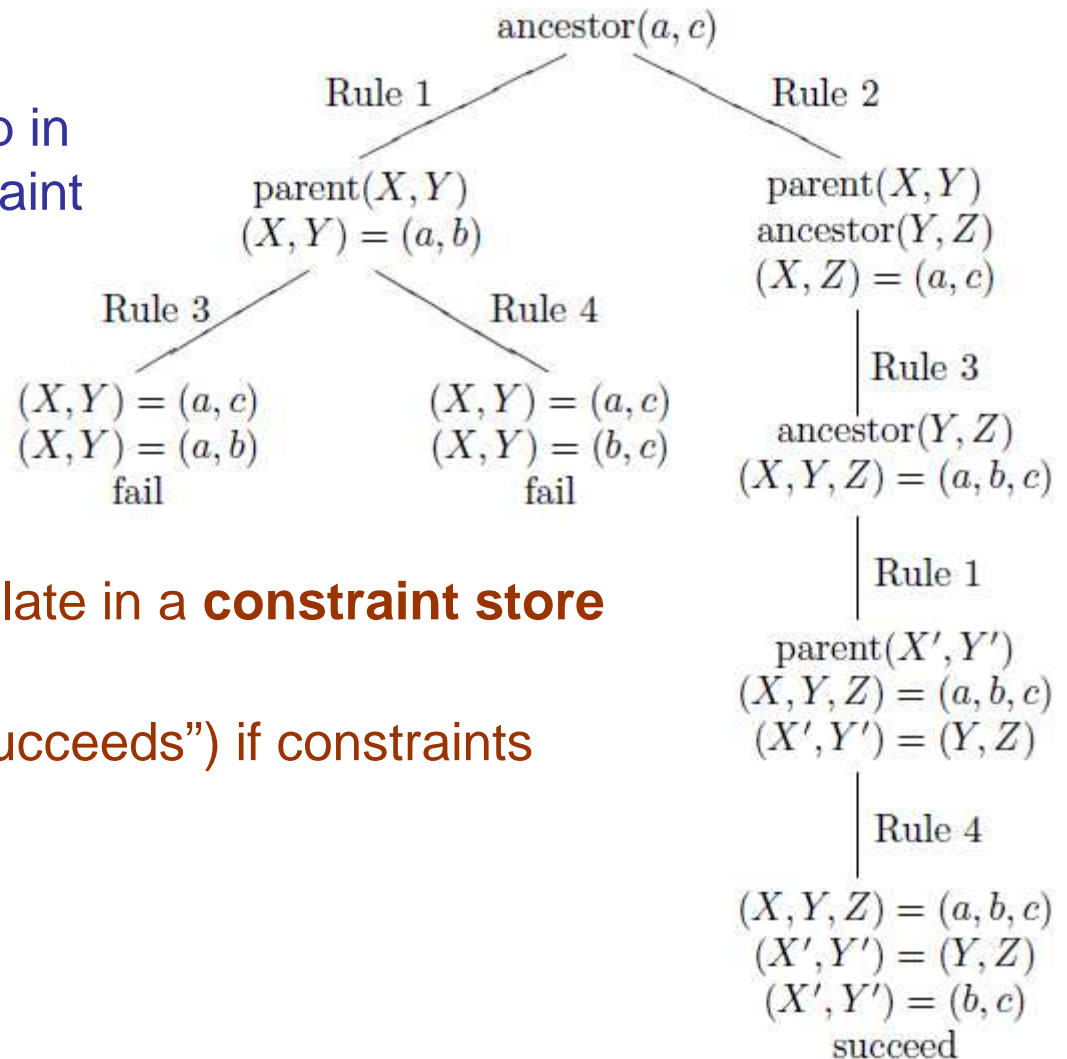
```
1. ancestor(X, Y) ←
    parent(X, Y).
2. ancestor(X, Z) ←
    parent(X, Y),
    ancestor(Y, Z).
3. parent(a, b).
4. parent(b, c).
```

Example of Prolog

Second Step: Constraint Logic Programming

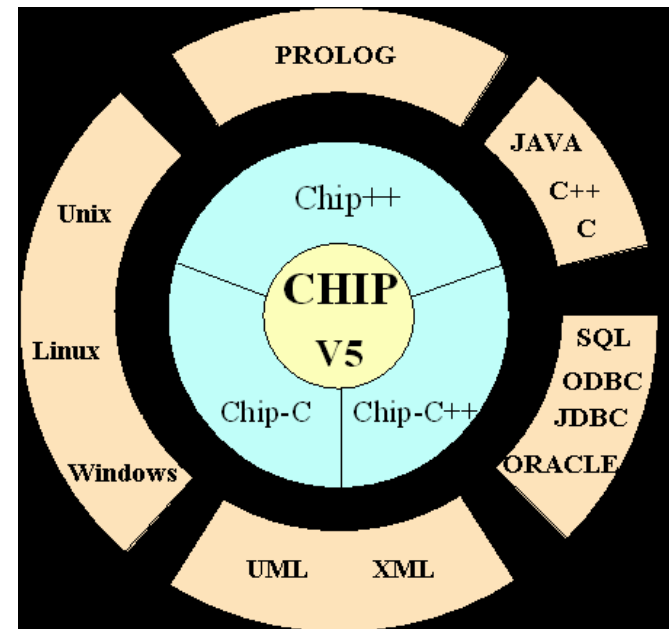
- Interpret unification step in 1st order logic as constraint solving

- Extend equality constraints in logic to more general constraints.
- Constraints accumulate in a **constraint store** at each leaf node.
- Node is feasible (“succeeds”) if constraints have a solution.



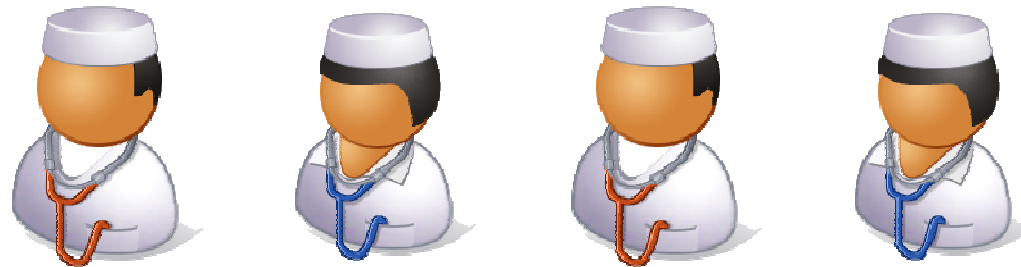
Third Step: Constraint Programming

- Drop the logic programming framework.
- View each line of the program as specifying both a **constraint** and a **procedure**.
 - **Constraints** are high-level **global constraints**
 - The **procedure** removes infeasible values from variable domains (**filtering, domain consistency maintenance**)
 - Passes reduced domains to next constraint (**constraint propagation**).



Modeling example: Employee scheduling

- Schedule four nurses in 8-hour shifts.
- A nurse works at most one shift a day, at least 5 days a week.
- Same schedule every week.
- No shift staffed by more than two different nurses in a week.
- A nurse cannot work different shifts on two consecutive days.
- A nurse who works shift 2 or 3 must do so at least two days in a row.



Two ways to view the problem

Assign nurses to shifts

	Sun	Mon	Tue	Wed	Thu	Fri	Sat
Shift 1	A	B	A	A	A	A	A
Shift 2	C	C	C	B	B	B	B
Shift 3	D	D	D	D	C	C	D

Assign shifts to nurses

	Sun	Mon	Tue	Wed	Thu	Fri	Sat
Nurse A	1	0	1	1	1	1	1
Nurse B	0	1	0	2	2	2	2
Nurse C	2	2	2	0	3	3	0
Nurse D	3	3	3	3	0	0	3


Use **both** formulations in the same model!

First, assign nurses to shifts.

Let w_{sd} = nurse assigned to shift s on day d

$\text{alldiff}(w_{1d}, w_{2d}, w_{3d}), \text{ all } d$

Schedule 3 different
nurses on each day



Use **both** formulations in the same model!

First, assign nurses to shifts.

Let w_{sd} = nurse assigned to shift s on day d

$\text{alldiff}(w_{1d}, w_{2d}, w_{3d}), \text{ all } d$

$\text{cardinality}(w \mid (A, B, C, D), (5, 5, 5, 5), (6, 6, 6, 6))$

Each nurse works at least 5 and at most 6 days a week



Use **both** formulations in the same model!

First, assign nurses to shifts.

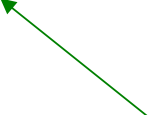
Let w_{sd} = nurse assigned to shift s on day d

$\text{alldiff}(w_{1d}, w_{2d}, w_{3d}), \text{ all } d$

$\text{cardinality}(w | (A, B, C, D), (5, 5, 5, 5), (6, 6, 6, 6))$

$\text{nvalues}(w_{s,\text{Sun}}, \dots, w_{s,\text{Sat}} | 1, 2), \text{ all } s$

At least 1 and at most 2 nurses
work any given shift.

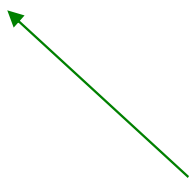


Remaining constraints are not easily expressed in this notation.

So, assign shifts to nurses.

Let y_{id} = shift assigned to nurse i on day d

$\text{alldiff}(y_{1d}, y_{2d}, y_{3d}), \text{ all } d$



Assign a different nurse to each shift on each day.

Redundant, but speeds solution.

Remaining constraints are not easily expressed in this notation.

So, assign shifts to nurses.

Let y_{id} = shift assigned to nurse i on day d

$\text{alldiff}(y_{1d}, y_{2d}, y_{3d}), \text{ all } d$

$\text{stretch}(y_{i,\text{Sun}}, \dots, y_{i,\text{Sat}} \mid (2,3), (2,2), (6,6), P), \text{ all } i$

Shift 2 or 3 must be worked at least 2 days in a row.

Remaining constraints are not easily expressed in this notation.

So, assign shifts to nurses.

Let y_{id} = shift assigned to nurse i on day d

$\text{alldiff}(y_{1d}, y_{2d}, y_{3d}), \text{ all } d$

$\text{stretch}(y_{i,\text{Sun}}, \dots, y_{i,\text{Sat}} \mid (2,3), (2,2), (6,6), P), \text{ all } i$

Pattern constraint: $P = \{(s,0), (0,s) \mid s = 1,2,3\}$

Don't switch shifts without taking at least one day off.

Connect the w_{sd} variables to the y_{id} variables.

Use **channeling constraints**:

$$w_{y_{id}d} = i, \text{ all } i, d$$

$$y_{w_{sd}d} = s, \text{ all } s, d$$

Channeling constraints increase propagation and make the problem easier to solve.

The complete model is:

$\text{alldiff}(w_{1d}, w_{2d}, w_{3d}), \text{ all } d$

$\text{cardinality}(w \mid (A, B, C, D), (5, 5, 5, 5), (6, 6, 6, 6))$

$\text{nvalues}(w_{s,\text{Sun}}, \dots, w_{s,\text{Sat}} \mid 1, 2), \text{ all } s$

$\text{alldiff}(y_{1d}, y_{2d}, y_{3d}), \text{ all } d$

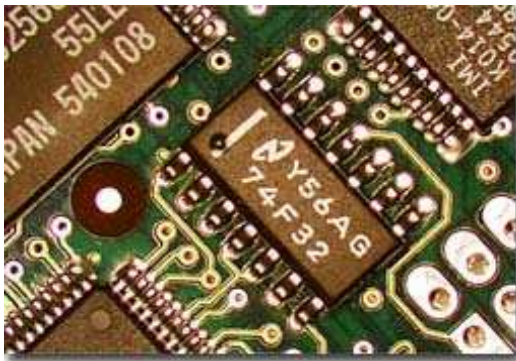
$\text{stretch}(y_{i,\text{Sun}}, \dots, y_{i,\text{Sat}} \mid (2, 3), (2, 2), (6, 6), P), \text{ all } i$

$w_{y_{id}d} = i, \text{ all } i, d$

$y_{w_{sd}d} = s, \text{ all } s, d$

Early commercial successes

- Circuit design (Siemens)



- Real-time control (Siemens, Xerox)



- Container port scheduling (Hong Kong and Singapore)



Applications

- Job shop scheduling
- Assembly line smoothing and balancing
- Cellular frequency assignment
- Nurse scheduling
- Shift planning
- Maintenance planning
- Airline crew rostering and scheduling
- Airport gate allocation and stand planning



Applications

- Production scheduling
 - chemicals
 - aviation
 - oil refining
 - steel
 - lumber
 - photographic plates
 - tires
- Transport scheduling (food, nuclear fuel)
- Warehouse management
- Course timetabling



CP and Mathematical Programming

Comparison

CP	MP
Logic processing	Numerical calculation
Inference (filtering, constraint propagation)	Relaxation
High-level modeling (global constraints)	Atomistic modeling (linear inequalities)
Branching	Branching
Constraint-based processing	“Independence” of model and algorithm

Integrating OR and CP

Complementary strengths

How to integrate

Computational advantages

Applications & Software

Complementary Strengths

- CP:
 - Inference methods
 - Modeling
 - Exploits local structure
 - Good at scheduling
- OR:
 - Relaxation methods
 - Duality theory
 - More robust
 - Good with continuous variables

Let's bring them together!



How to Integrate

- Constraint propagation + relaxation
 - Propagation reduces search space.
 - Relaxation bounds prune the search
- CP-based column generation
 - In branch-and-price methods
 - CP accommodates complex constraints on columns
- Decomposition methods
 - Distinguish master problem and subproblem
 - MILP solves one, CP the other.
- Use CP-style modeling

Computational Advantage of Integrating CP and OR

Using CP + relaxation from OR

<i>Problem</i>	<i>Speedup</i>	
Lesson timetabling (LP + red. cost var. fixing)	2 to 50 times faster than CP	Focacci, Lodi, Milano (1999)
Piecewise linear costs (LP relaxation)	2 to 120 times faster than MILP	Refalo (1999), Yunes, Aron & Hooker (2010)
Flow shop scheduling, etc. (LP relaxation + cuts)	4 to 150 times faster than MILP.	Hooker & Osorio (1999)

Computational Advantage of Integrating CP and OR

Using CP + relaxation from OR

<i>Problem</i>	<i>Speedup</i>	
Product configuration (LP relaxation + cuts)	30 to 40 times faster than CP, MILP	Thorsteinsson & Ottosson (2001)
Automatic recording (Lagrangean relaxation)	1 to 10 times faster than CP, MILP	Sellmann & Fahle (2001)
Stable set problem (semidefinite relaxation)	Better than CP in less time	Van Hoesve (2001)

Computational Advantage of Integrating CP and OR

Using CP + relaxation from OR

<i>Problem</i>	<i>Speedup</i>	
Structural design (nonlinear) (LP quasi-relaxation + logic cuts)	Up to 600 times faster than MILP.	Bollapragada, Ghattas & Hooker (2001)
Radiation therapy planning (Lagrangian relaxation)	10 times faster than CP, MILP	Cambazard, O'Mahony and O'Sullivan (2010)

Computational Advantage of Integrating CP and OR

Using CP-based Branch and Price

<i>Problem</i>	<i>Speedup</i>	
Urban transit crew scheduling	Schedules 210 trips, vs. 120 for traditional branch and price	Yunes, Moura & de Souza (1999)
Airline crew rostering	Incorporates complicated work rules	Fahle et al. (2002)
Traveling tournament scheduling	First to solve 8-team instance	Easton, Nemhauser & Trick (2002)

Computational Advantage of Integrating CP and OR

Using CP/MILP Benders methods

<i>Problem</i>	<i>Speedup</i>	
Min-cost planning & scheduling	20 to 1000 times faster than CP, MILP	Jain & Grossmann (2001), Thorsteinsson (2001)
Min-cost planning & scheduling	Solved some MIP-intractable instances in <1 sec	Yunes, Aron & Hooker (2010)
Polypropylene batch scheduling at BASF	Solved previously insoluble problem in 10 min	Timpe (2002)

Computational Advantage of Integrating CP and OR

Using CP/MILP Benders methods

<i>Problem</i>	<i>Speedup</i>	
Call center scheduling	Solved twice as many instances as traditional Benders	Benoist, Gaudin, Rottembourg (2002)
Min-cost, min-makespan planning & cumulative scheduling	100-1000 times faster than CP, MILP	Hooker (2004)
Min tardiness planning & cumulative scheduling	10-1000 times faster than CP, MILP	Hooker (2005)

Computational Advantage of Integrating CP and OR

Using CP/MILP Benders methods

<i>Problem</i>	<i>Speedup</i>	
Sports scheduling	Several orders of magnitude speedup vs MILP	Rasmussen & Trick (2007)
Single-facility scheduling	Schedules several times as many jobs as MILP. Faster and/or more robust than CP.	Coban & Hooker (2012)

Applications of Integrated CP and OR

Using CP + relaxation from OR

<i>Application</i>	
Orthogonal Latin squares	Appa, Magos & Mourtos (2002)
Truss structure design	Bollapragada, Gattas & Hooker (2001)
Chemical processing network design	Grossmann et al. (1994), Hooker & Osorio (1999)
Vehicle routing	Sadykov (2004)
Resource-constrained scheduling	Demassy, Artiques & Michelon (2002), Berthold et al. (2010)
Multiple machine scheduling	Bockmayr & Pizaruk (2003)
Shuttle transit routing	Quadrifoglio, Dessouky & Ordóñez (2008)
Boat party scheduling	Hooker & Osorio (1999)

Applications of Integrated CP and OR

Using CP + relaxation from OR

<i>Application</i>	
Multidimensional knapsack problem	Osorio & Glover (2001)
Factory retrofit planning	Sawaya & Grossmann (2005)
Strip packing	Sawaya & Grossmann (2005)
Chemical process engineering	Lee & Grossmann (2003), Vecchiotti et al (2001), Swaya & Grossmann (2007)
Transport & production problems with piecewise linear costs	Refalo (1999), Ottosson et al. (1999)
TSP with time windows	Milano & van Hoeve (2002)
Product configuration	Milano & van Hoeve (2002)

Applications of Integrated CP and OR

Using CP + relaxation from OR

<i>Application</i>	
Network design	Cronholm & Ajili (2004)
Automatic digital recording	Sellmann & Fahle (2001)
Traveling tournament problem	Benoist, Laburthe & Rottembourg (2001)
Resource-constrained shortest path problem	Gellermann, Sellmann & Wright (2005)
Radiation therapy planning	Cambazard, O'Mahony & O'Sullivan (2010)
CP domain filtering	Khemmoudj, Bennaceur & Nagih (2005)

Applications of Integrated CP and OR

Using CP-based branch and price

<i>Application</i>	
Airline crew rostering	Junker et al. (1999), Kohl (2000), Chabrier (2000), Fahle et al. (2002), Sellmann et al. (2002)
Aircraft scheduling	Grönqvist (2003)
Bus crew scheduling	Yunes, Moura & de Souza (2005)
Vehicle routing	Rousseau, Gendreau & Pesant (2002)
Network design	Chabrier (2003)
Employee timetabling	Demasse, Pesant & Rousseau (2005)
Physician scheduling	Gendron, Lebbah & Pesant (2005)
Radiation therapy planning	Cambazard, O'Mahony & O'Sullivan (2010)
Traveling tournament problem	Easton, Nemhauser & Trick (2002), Trick & Yildiz (2007)

Applications of Integrated CP and OR

Using CP/MILP Benders methods

<i>Application</i>	
Logic circuit verification	Hooker & Yan (1995)
Propositional satisfiability	Hooker (2000), Hooker & Ottosson (2003)
Planning & scheduling	Jain & Grossmann (2001), Hooker (2000,2004,2005), Harjunkoski & Grossmann (2002), Chu & Xia (2005)
Dispatch of automated vehicles	Corréa, Langevin & Rousseau (2004)
Steel production scheduling	Harjunkoski & Grossmann (2001)
Chemical batch scheduling	Timpe (2002), Maravelias & Grossmann (2004)
Computer processor scheduling	Cambazard et al. (2004), Benini et al. (2005,2008),

Applications of Integrated CP and OR

Using CP/MILP Benders methods

<i>Application</i>	
Location-allocation	Fazel-Zarandi & Beck (2009)
Traffic diversion	Xia, Eremin & Wallace (2004)
Transport network design	Peterson & Trick (2009)
Queuing design & control	Terekhov, Beck & Brown (2007)
Sports scheduling	Rasmussen & Trick (2007), Cheung (2009)

Software for Integrated Methods

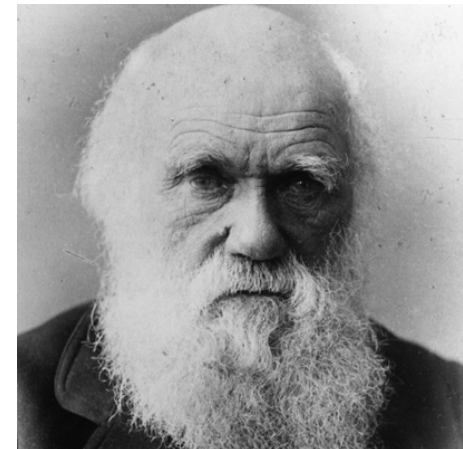
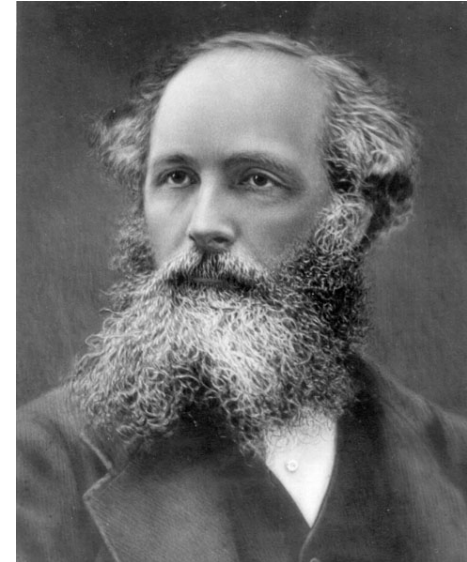
- ECLiPSe
 - Exchanges information between ECLiPSEe solver, Xpress-MP
- OPL Studio (IBM)
 - Combines CPLEX and ILOG CP Optimizer with script language
- Mosel (FICO)
 - Combines Xpress-MP, Xpress-Kalis with low-level modeling
- SIMPL (CMU)
 - Full integration with high-level modeling (prototype)
- SCIP (ZIB)
 - Combines MILP and CP-based propagation
- G12 (NICTA)
 - Converts generic model to one that invokes cooperating solvers
- BARON (global optimization)
 - Combines convexification and interval propagation

A Unifying Principle – Inference Duality

Optimization duals
Constraint-directed search
Example: Conflict clauses in SAT
Application to new problems

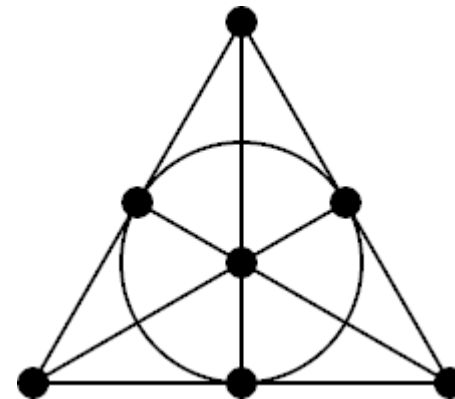
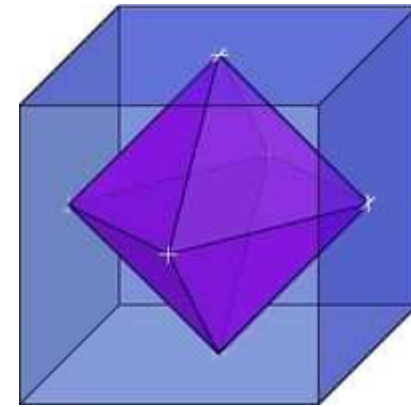
Unifying Theories

- **Synthesis** – 19th century
 - Maxwell's equations
 - Evolution by natural selection
- **Analysis** – 20th century
 - Except in reductive schemes (DNA, TOE in physics)
 - Abstraction is **not** synthesis (Bourbaki school)
- **Return to synthesis in 21st century?**
- **Duality** – a unifying principle for OR/CP/AI.



Duality in Mathematics

- Most mathematical duals are symmetric
 - Dual of dual = original
- Polar duality of polytopes
 - Facets / vertices
- Duality in projective geometry
 - Points / lines
- Duality of vector spaces
 - Row rank / column rank



Fano plane

Optimization Duals

- Generally not symmetric:
 - Surrogate dual
 - Lagrangean dual
 - Superadditive dual
 - LP dual is an exception
- All are **inference duals** and **relaxation duals**.

Inference Dual

- Primal problem:
 - Find a feasible solution
- Dual problem:
 - Find a **proof** of optimality
- Dual is defined by **logical inference method**
 - Nonnegative linear combination + domination → **surrogate dual**
 - Nonnegative linear combination + different type of domination → **Lagrangian dual**
 - **LP dual** is special case of both

Linear Programming Duality

An LP can be viewed as an inference problem...

$$\begin{array}{l} \min \quad cx \\ Ax \geq b \\ x \geq 0 \end{array} = \begin{array}{l} \max \quad v \\ Ax \geq b \stackrel{x \geq 0}{\Rightarrow} cx \geq v \\ \quad \quad \quad \uparrow \\ \quad \quad \quad \text{implies} \end{array}$$

Dual problem: Find the tightest lower bound on the objective function that is **implied** by the constraints.

Linear Programming Duality

An LP can be viewed as an inference problem...

$$\begin{array}{l} \min \quad cx \\ Ax \geq b \\ x \geq 0 \end{array} = \max \quad v$$
$$Ax \geq b \stackrel{x \geq 0}{\Rightarrow} cx \geq v$$

From Farkas Lemma,

$$Ax \geq b \stackrel{x \geq 0}{\Rightarrow} cx \geq v \quad \text{iff} \quad \lambda Ax \geq \lambda b \quad \boxed{\text{dominates}} \quad cx \geq v$$

for some $\lambda \geq 0$

$$\lambda A \leq c \quad \text{and} \quad \lambda b \geq v$$

Linear Programming Duality

An LP can be viewed as an inference problem...

$$\begin{array}{llll}
 \min cx & = & \max v & = & \max \lambda b \\
 Ax \geq b & & Ax \geq b \stackrel{x \geq 0}{\Rightarrow} cx \geq v & & \lambda A \leq c \\
 x \geq 0 & & & & \lambda \geq 0
 \end{array}$$

We get
classical
LP dual

From Farkas Lemma:

$$Ax \geq b \stackrel{x \geq 0}{\Rightarrow} cx \geq v \quad \text{iff} \quad \lambda Ax \geq \lambda b \quad \boxed{\text{dominates}} \quad cx \geq v$$

for some $\lambda \geq 0$

$\lambda A \leq c$ and $\lambda b \geq v$

Constraint-based Search

- **Inference dual** is the basis for a wide variety of **constraint-based search** methods
 - Branching and dynamic backtracking.
 - Benders decompositions and its generalizations.
 - Satisfiability solvers.

Constraint-based Search

- Most combinatorial methods search over **partial solutions**.
 - Nodes of a branching tree.
 - Solutions of Benders master problem.
 - Partial solution defines a **subproblem**.
- Dual solution (proof) of subproblem defines a **nogood constraint**.
 - A form of **learning**.
 - What can be deduced from the **same proof schema** if the premises change?
 - That is, for different partial solutions?

Constraint-based Search

- Nogood constraints:
 - Rule out infeasible partial solutions.
 - Or bound value of future partial solutions.
- Example: Benders cuts
 - Classical cuts from LP dual of subproblem.
- Example: Conflict clauses in SAT
 - Based on unit resolution proof at leaf node.

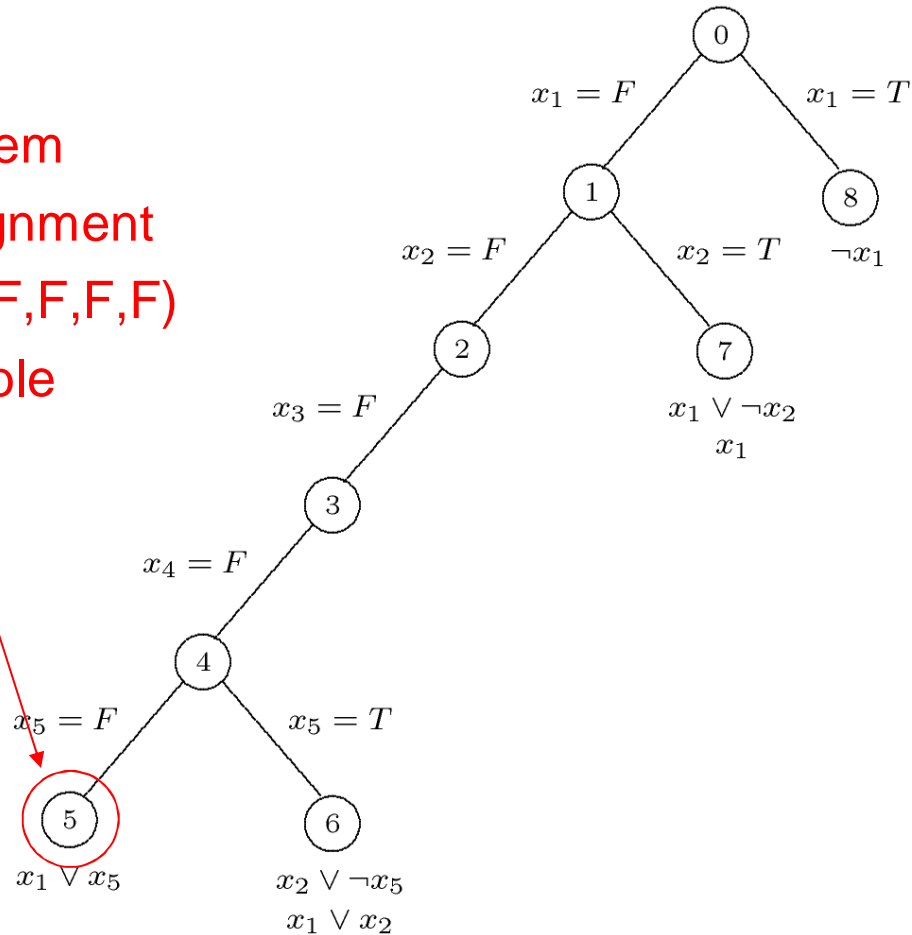
Conflict clauses in SAT

Example:

$$\begin{array}{l} x_1 \qquad \qquad \qquad \vee x_5 \vee x_6 \\ x_1 \qquad \qquad \qquad \vee x_5 \vee \neg x_6 \\ \qquad x_2 \qquad \qquad \qquad \vee \neg x_5 \vee x_6 \\ \qquad x_2 \qquad \qquad \qquad \vee \neg x_5 \vee \neg x_6 \\ \neg x_1 \qquad \vee x_3 \vee x_4 \\ \qquad \neg x_2 \vee x_3 \vee x_4 \\ \neg x_1 \qquad \vee \neg x_3 \\ \neg x_1 \qquad \qquad \vee \neg x_4 \\ \qquad \neg x_2 \vee \neg x_3 \\ \qquad \neg x_2 \qquad \vee \neg x_4 \end{array}$$

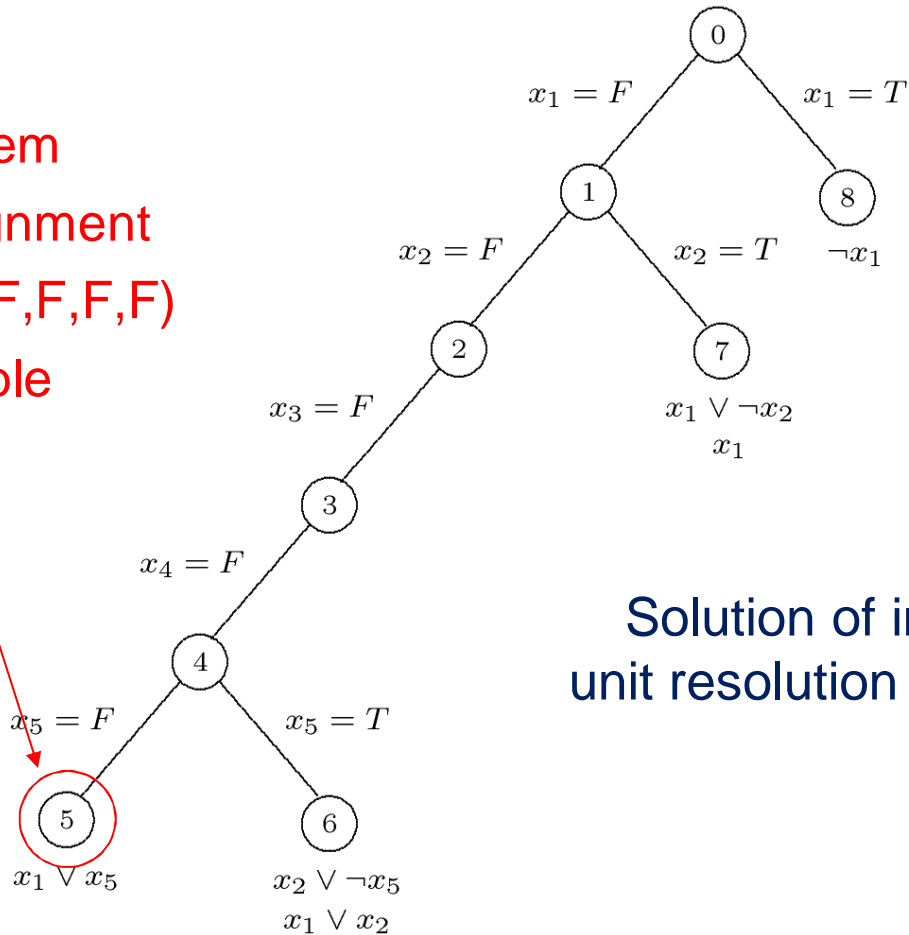
Conflict clauses in SAT

SAT problem
+ partial assignment
 $(x_1, \dots, x_5) = (F, F, F, F, F)$
is infeasible



Conflict clauses in SAT

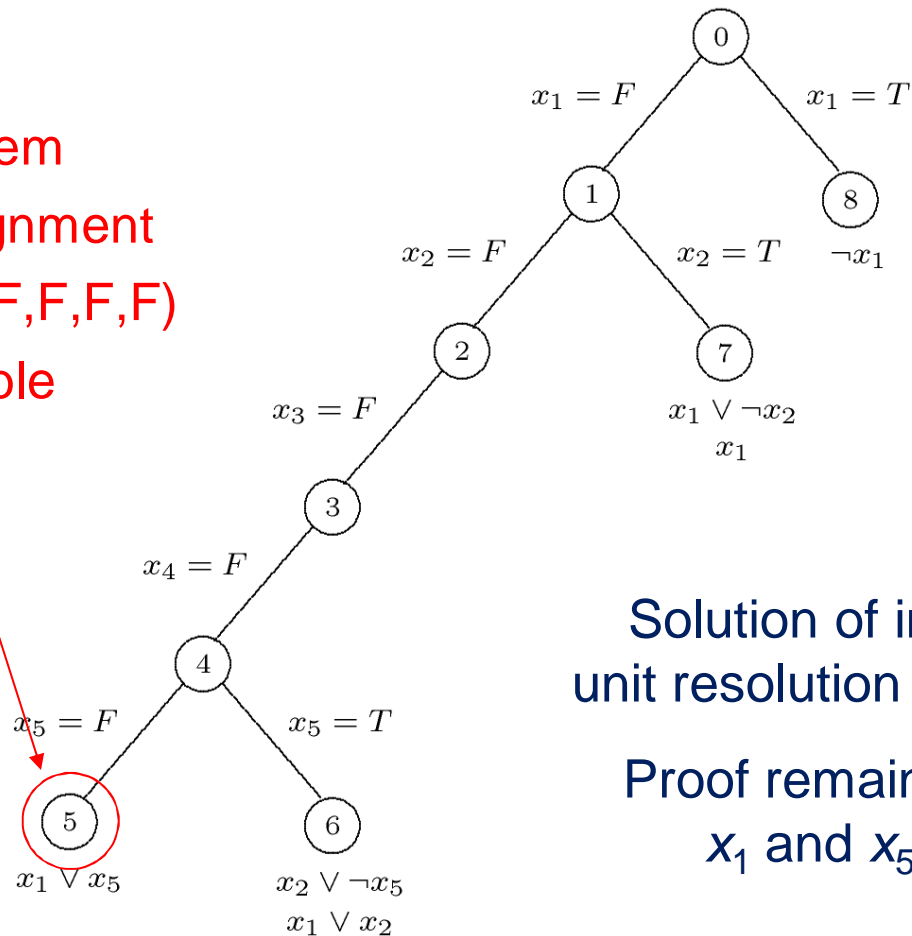
SAT problem
 + partial assignment
 $(x_1, \dots, x_5) = (F, F, F, F, F)$
 is infeasible



Solution of inference dual is a
 unit resolution proof of infeasibility.

Conflict clauses in SAT

SAT problem
 + partial assignment
 $(x_1, \dots, x_5) = (F, F, F, F, F)$
 is infeasible

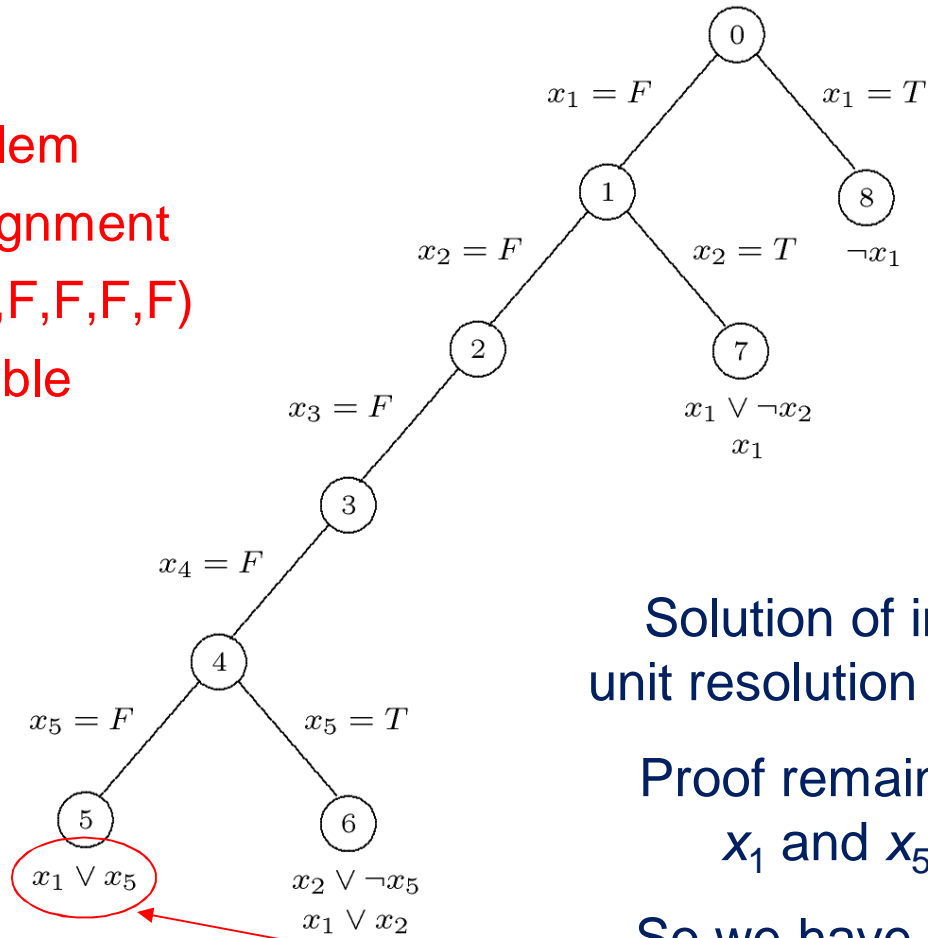


Solution of inference dual is a unit resolution proof of infeasibility.

Proof remains valid when only x_1 and x_5 are fixed to F.

Conflict clauses in SAT

SAT problem
 + partial assignment
 $(x_1, \dots, x_5) = (F, F, F, F, F)$
 is infeasible



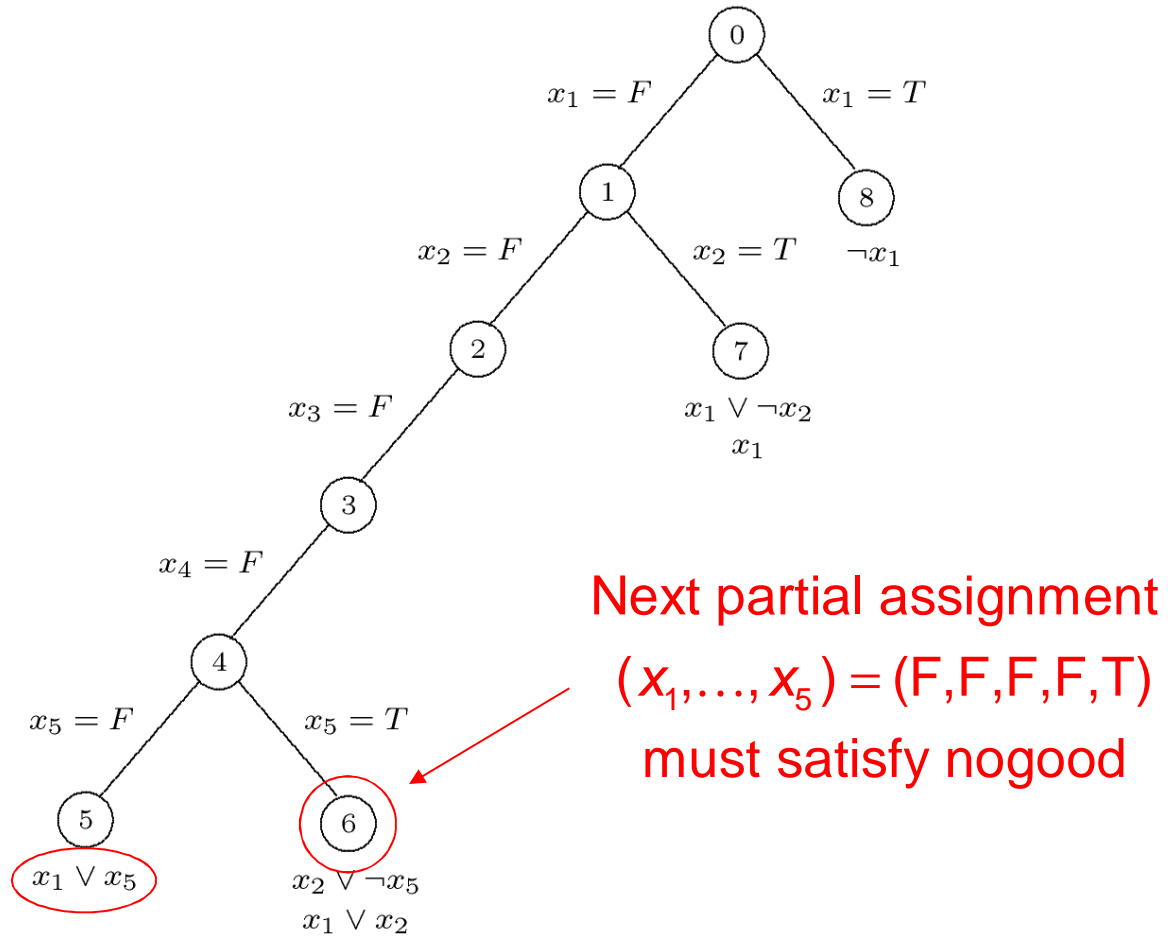
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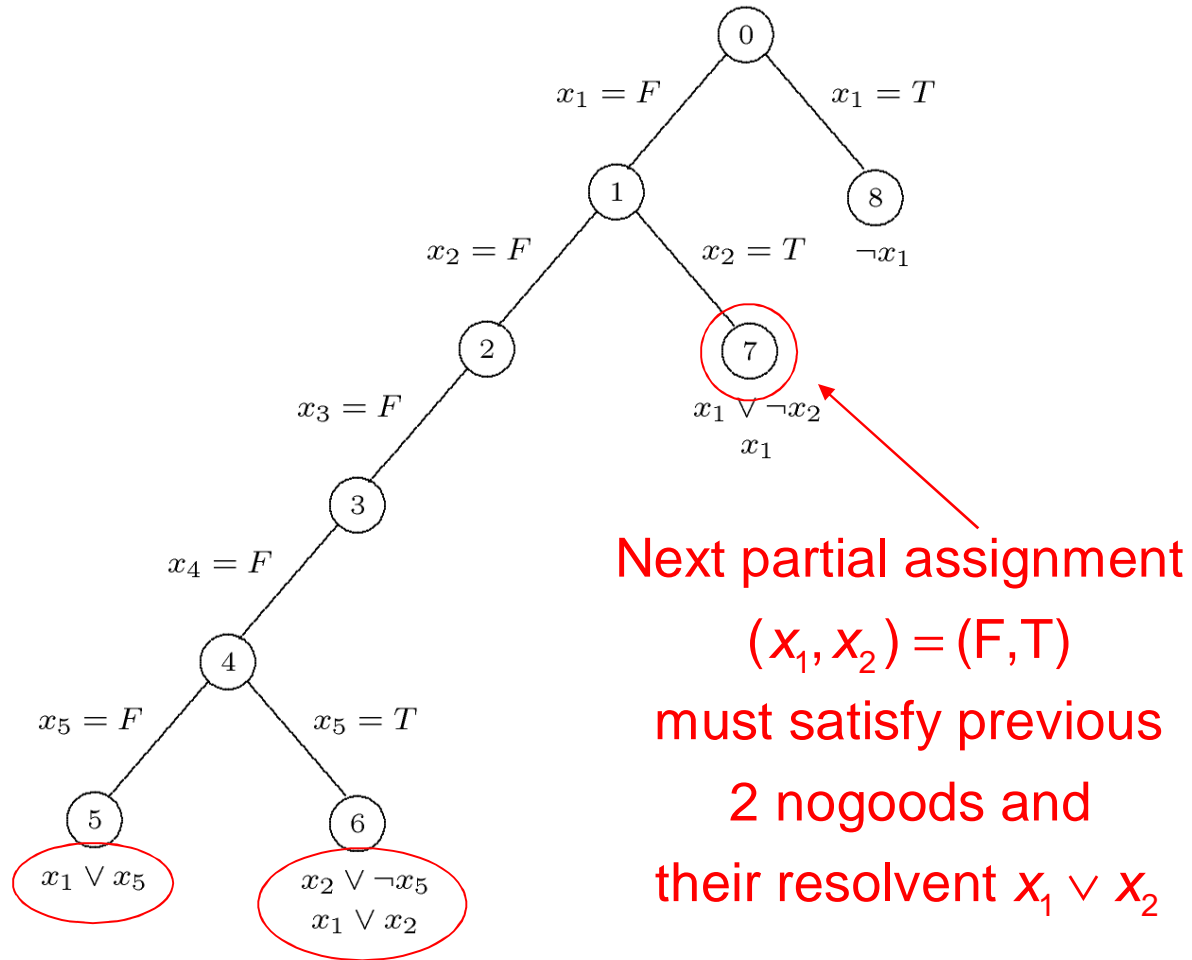
So we have the conflict clause

$$x_1 \vee x_5$$

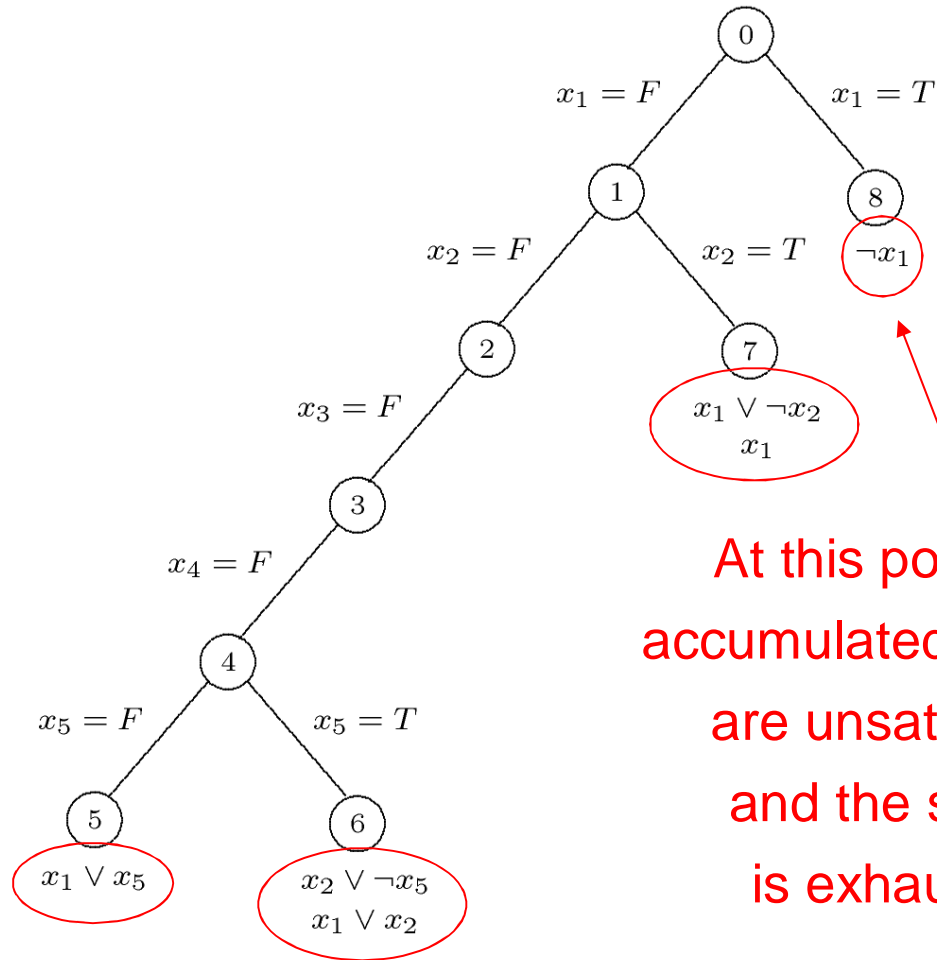
Conflict clauses in SAT



Conflict clauses in SAT



Conflict clauses in SAT



At this point the accumulated nogoods are unsatisfiable and the search is exhaustive

Conflict Clauses in SAT

- In practice...
 - Conflict clauses are obtained from **implication graph**.
- A case of constraint-directed branching
 - Long used in AI (backjumping, dynamic backtracking)
 - Recently used in **MIP solvers**

Application to New Problems

- Algorithmic payoff
 - In **any** optimization subproblem, inference dual can give rise to nogood constraints
 - Leading to a **new constraint-based search method**.
- Example: Logic-based Benders
 - Applications and speedups mentioned earlier.

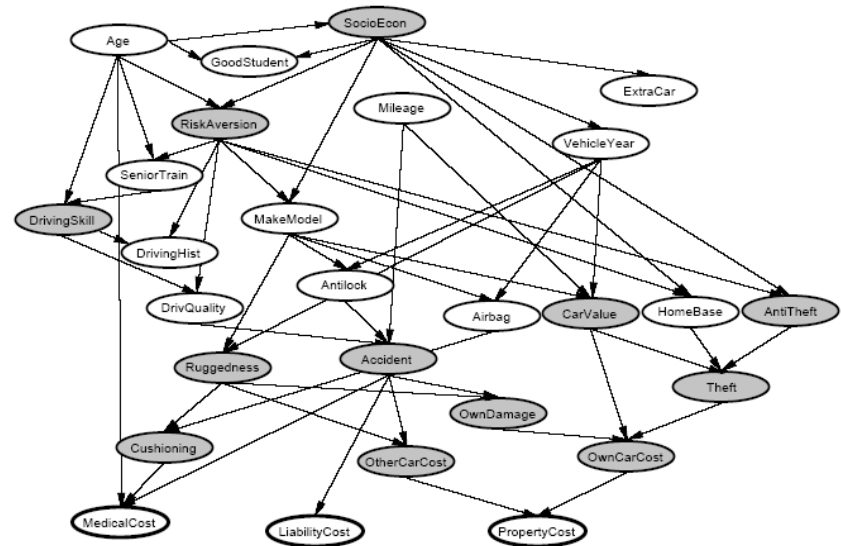
Other Possibilities for Unification

Cutting Planes as Logical Inference

- Previous work
 - Resolution as a cutting plane method.
 - Cutting plane proof theory
- Cutting planes and CP
 - How do cutting planes reducing backtracking...
by helping to achieve domain consistency or k -consistency?
 - Almost completely unexplored

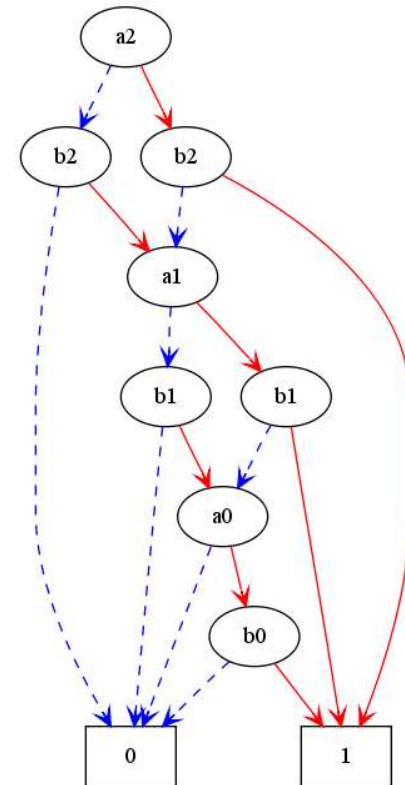
Dependency Graphs and Induced Width

- Unites ideas from several areas
 - Nonserial dynamic programming, Markov trees, join trees, belief logics, Bayesian networks, database theory, *k*-trees, pseudoboolean optimization, bucket elimination, location theory
- Provides:
 - Measure of complexity
 - Recursive solution algorithms
 - Relaxation and relaxation duals.



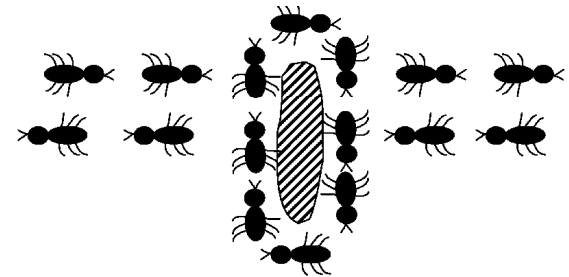
Graphical Representations of Feasible Sets

- And/or graphs, binary decision diagrams.
- Provide tools for restriction, relaxation
 - Restriction provides a primal heuristic
 - Relaxation provides bounds, etc.
- Structural similarity to continuous relaxation
 - Bounds, pseudocosts, separating cuts
 - Example: MDD relaxations

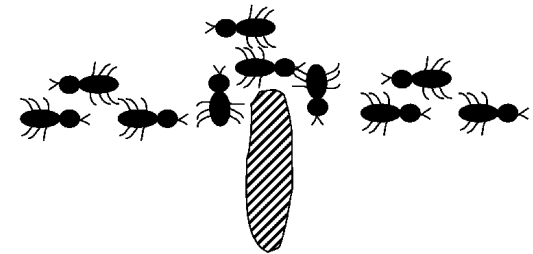


Exhaustive and Heuristic Search

- Goal: Move gracefully from one to the other
- Unifying idea:
 - Special cases of the same **restrict-infer-relax** paradigm
 - Example: tabu search as constraint-directed search
- Incorporate **inference** and **relaxation** mechanisms into metaheuristics
 - Simulated annealing, evolutionary algorithms, ant colony optimization, particle swarm optimization.



(c)



(d)

Stochastic Optimization, DP, and Learning

- Next talk...

