DM841 Discrete Optimization

#### Part I

#### Lecture 4 Introduction to Gecode

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### Outline

1. Introduction to Gecode n-Queens, Grocery, Magic Squares

2. Solving CSP - Overview

### Outline

#### 1. Introduction to Gecode

n-Queens, Grocery, Magic Squares

2. Solving CSP - Overview

#### Resume

- CP modeling examples
  - Coloring with consecutive numbers
  - Send More Money
- Constraint programming: representation (modeling language) + reasoning (propagation + search)
  - propagate, filtering, pruning
  - search = backtracking + branching
- Gecode: model in Script class implementation
  - Variables declare as members initialize in constructor update in copy constructor
  - Posting constraints (in constructor)
  - Create branching (in constructor)
  - Provide copy constructor (recomputation) and copy function (cloning)

Solving Scripts

# Available Search Engines

### Returning solutions one by one for script

- DFS depth-first search
- BAB branch-and-bound
- Restart, LDS

#### Interactive, visual search

Gist

# Main Method: First Solution

```
int main(int argc, char* argv[]) {
  SendMoreMoney* m = new SendMoreMoney;
  DFS<SendMoreMoney> e(m);
  delete m;
  if (SendMoreMoney* s = e.next()) {
    s->print(); delete s;
  }
  return 0;
}
```

•••

```
Main Method: First Solution
                            create root
                            space for
                             search
•••
int main(int argc, char* argv[]) {
  SendMoreMoney* m = new SendMoreMoney;
  DFS<SendMoreMoney> e(m);
  delete m;
  if (SendMoreMoney* s = e.next()) {
    s->print(); delete s;
  return 0;
}
```

# Main Method: First Solution

```
create search
engine (takes
clone of m)
SendMoreMoney* m = new CendMoreMoney;
DFS<SendMoreMoney> e(m);
delete m;
if (SendMoreMoney* s = e.next()) {
s->print(); delete s;
}
return 0;
}
```

```
Main Method: First Solution
                          root space not
                            any longer
                             needed
•••
int main(int argc, ch()* argv[]) {
  SendMoreMoney* m = new SendMoreMoney;
  DFS<SendMoreMoney> e(m);
  delete m; •
  if (SendMoreMoney* s = e.next()) {
    s->print(); delete s;
  return 0;
}
```

# Main Method: First Solution

```
...
...
search first
solution and
SendMoreMoney* m = new SendMoreMoney*print it
DFS<SendMoreMoney> e(m);
delete m;
if (SendMoreMoney* s = e.next()) {
    s->print(); delete s;
}
return 0;
}
```

# Main Method: All Solutions

```
int main(int argc, char* argv[]) {
  SendMoreMoney* m = new SendMoreMoney;
  DFS<SendMoreMoney> e(m);
  delete m;
  while (SendMoreMoney* s = e.next()) {
    s->print(); delete s;
  }
  return 0;
}
```

•••

# Gecode Gist

# A graphical tool for exploring the search tree

- explore tree step by step
- tree can be scaled
- double-clicking node prints information: inspection
- search for next solution, all solutions
- ...

# Best to play a little bit by yourself

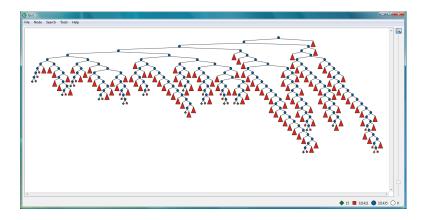
hide and unhide failed subtrees

Main Function: Gist

```
#include <gecode/gist.hh>
```

```
int main(int argc, char* argv[]) {
  SendMoreMoney* m = new SendMoreMoney;
  Gist::dfs(m);
  delete m;
  return 0;
}
```

# Gist Screenshot



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# Best Solution Search

Reminder: SMM++

Find distinct digits for letters, such that

SEND + MOST = MONEY and MONEY maximal Script for SMM++

Similar, please try it yourself at home

 In the following, referred to by SendMostMoney

# Solving SMM++: Order

- Principle
  - for each solution found, constrain remaining search for better solution
- Implemented as additional method

```
virtual void constrain(const Space& b) {
    ...
}
```

- Argument b refers to so far best solution
  - only take values from b
  - never mix variables!
- Invoked on object to be constrained

# Order for SMM++

```
virtual void constrain(const Space& b) {
  const SendMostMoney& b =
    static cast<const SendMostMoney&>( b);
  IntVar e(1[1]), n(1[2]), m(1[4]), o(1[5]), v(1[8]);
  IntVar b e(b.1[1]), b n(b.1[2]), b m(b.1[4]),
         b o(b.1[5]), b y(b.1[8]);
  int money = (10000*b m.val()+1000*b o.val()+100*b n.val()+
                10*b e.val()+b v.val());
   rel
  post(*this, 10000*med000*o+
                                    n+10*e+v)>(mone
}
                                                I value of current best solution b
                      value of any next solution
```

# Main Method: All Solutions

```
int main(int argc, char* argv[]) {
  SendMostMoney* m = new SendMostMoney;
  BAB<SendMostMoney> e(m);
  delete m;
  while (SendMostMoney* s = e.next()) {
    s->print(); delete s;
  }
  return 0;
}
```

•••

Main Function: Gist

```
#include <gecode/gist.hh>
```

```
int main(int argc, char* argv[]) {
  SendMostMoney* m = new SendMostMoney;
  Gist::bab(m);
  delete m;
  return 0;
}
```

Summary: Solving

#### Result-only search engines

- DFS, BAB
- Interactive search engine

Gist

- Best solution search uses constrain-method for posting constraint
- Search engine independent of script and constrainmethod



► Solve in Gecode the problem:

send + more = money

What is the solution that maximizes money? How many solutions are there for the decision version? Compare using lexicographic and first-fail search. Which of the two search strategeis is the best?

▶ Repeat the analysis on this other instance of the problem:

ten + ten + forty = sixty

Is the conclusion the same as in the point above?

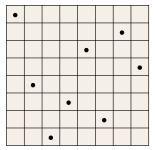
### Outline

#### 1. Introduction to Gecode n-Queens, Grocery, Magic Squares

2. Solving CSP – Overview



# Problem Statement



- Place 8 queens on a chess board such that the queens do not attack each other
- Straightforward generalizations
  - place an arbitrary number: n Queens
  - place as closely together as possible

# What Are the Variables?

Representation of position on board

#### First idea: two variables per queen

- one for row
- one for column
- 2.*n* variables

### Insight: on each column there will be a queen!

Fewer Variables...

#### Have a variable for each column

- value describes row for queen
- n variables
- Variables:  $x_0, ..., x_7$ where  $x_i \in \{0, ..., 7\}$

# Other Possibilities

### For each field: number of queen

- which queen is not interesting, so...
- n<sup>2</sup> variables
- For each field on board: is there a queen on the field?
  - 8×8 variables
  - variable has value 0: no queen
  - variable has value 1: queen
  - n<sup>2</sup> variables

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# General Purpose Algorithms

#### Search algorithms

organize and explore the search tree

- Search tree with branching factor at the top level *nd* and at the next level (*n*−1)*d*. The tree has *n*! · *d<sup>n</sup>* leaves even if only *d<sup>n</sup>* possible complete assignments.
- Insight: CSP is commutative in the order of application of any given set of action (the order of the assignment does not influence final answer)
- Hence we can consider search algs that generate successors by considering possible assignments for only a single variable at each node in the search tree.

The tree has  $d^n$  leaves.

#### Backtracking search

depth first search that chooses one variable at a time and backtracks when a variable has no legal values left to assign.

### Backtrack Search

```
function BACKTRACKING-SEARCH(csp) returns a solution, or failure
return RECURSIVE-BACKTRACKING({ }, csp)
```

function RECURSIVE-BACKTRACKING(assignment, csp) returns a solution, or failure
if assignment is complete then return assignment
var ← SELECT-UNASSIGNED-VARIABLE(VARIABLES[csp], assignment, csp)
for each value in ORDER-DOMAIN-VALUES(var, assignment, csp) do
 if value is consistent with assignment according to CONSTRAINTS[csp] then
 add {var = value} to assignment
 result ← RECURSIVE-BACKTRACKING(assignment, csp)
 if result ≠ failure then return result
 remove {var = value} from assignment
 return failure

- No need to copy solutions all the times but rather extensions and undo extensions
- Since CSP is standard then the alg is also standard and can use general purpose algorithms for initial state, successor function and goal test.
- Backtracking is uninformed and complete. Other search algorithms may use information in form of heuristics

Implementation refinements

- 1) [Search] Which variable should we assign next, and in what order should its values be tried?
- 2) [Propagation] What are the implications of the current variable assignments for the other unassigned variables?
- 3) [Search] When a path fails that is, a state is reached in which a variable has no legal values can the search avoid repeating this failure in subsequent paths?

# Search

1) Which variable should we assign next, and in what order should its values be tried?

Select-Initial-Unassigned-Variable

degree heuristic (reduces the branching factor) also used as tie breaker

Select-Unassigned-Variable

Most constrained variable (DSATUR); fail-first heuristic; Minimum remaining values (MRV) heuristic (speeds up pruning)

#### Order-Domain-Values

least-constraining-value heuristic (leaves maximum flexibility for subsequent variable assignments)

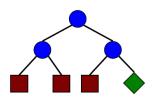
NB: If we search for all the solutions or a solution does not exists, then the ordering does not matter.

- 1. Pick a variable x with at least two values
- 2. Pick value v from D(x)
- 3 Branch with

Search

$$\begin{array}{ll} x = v & x \neq v \\ x \leq v & x > v \end{array}$$

The constraints for branching become part of the model in the subproblems generated



The inner nodes (blue circles) are choices, the red square leaf nodes are failures, and the green diamond leaf node is a solution.