



# Systematic vs non-systematic algorithms for constraint optimization

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Rina Dechter  
University of California  
Irvine

Collaborators:  
Kalev Kask  
Radu Marinescu,  
Robert mateescu

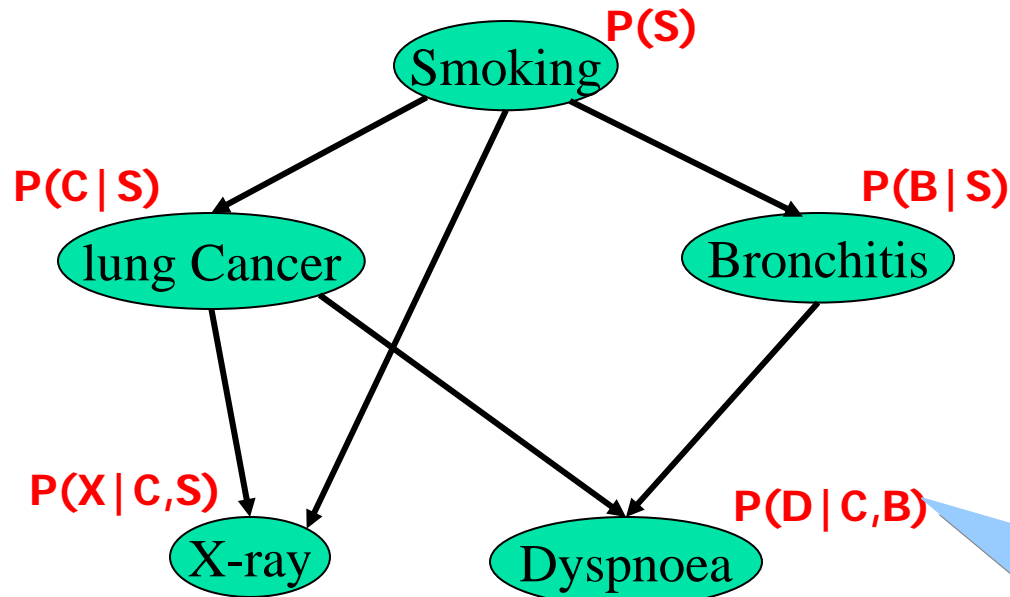


# Overview

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- **Introduction and background:**
  - **Combinatorial optimization tasks: CSP, Max-CSP, belief updating, MPE**
- Bounded inference: mini-bucket and mini-clustering
- Heuristic generation for Branch and Bound
  - BBMB(i), BBBT(i)
- Empirical evaluation on Max-CSPs, MPE, CSP
- Conclusions

# Probabilistic Networks



**BN = (G,  $\Theta$ )**

CPD:

C	B	D=0	D=1
0	0	0.1	0.9
0	1	0.7	0.3
1	0	0.8	0.2
1	1	0.9	0.1

$$P(S, C, B, X, D) = P(S) P(C|S) P(B|S) P(X|C,S) P(D|C,B)$$

$P(S|d) = ?$



MPE:  $\text{argmax } P(S) P(C|S) P(B|S) P(X|C,S) P(D|C,B)$

# Belief networks

A *belief network* is a quadruple

$BN = \langle X, D, G, P \rangle$  where :

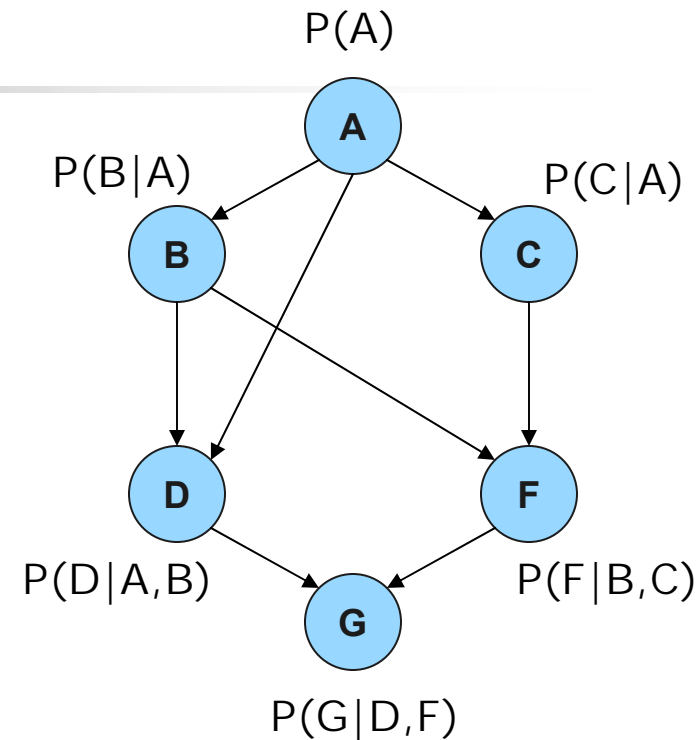
$X = \{X_1, \dots, X_n\}$  is a set of random variables

$D = \{D_1, \dots, D_n\}$  is the set of their domains

$G$  is a DAG (directed acyclic graph) over  $X$

$P = \{p_1, \dots, p_n\}$ ,  $p_i = P(X_i | pa_i)$  are CPTs

(conditional probability tables)



- The **belief updating problem** is the task of computing the posterior probability  $P(X/e)$  of query node  $X$  given evidence  $e$ .

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# Constraint Satisfaction

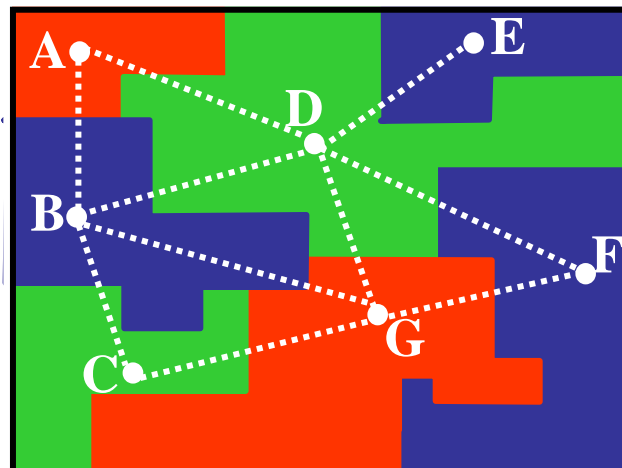
## Example: map coloring

Variables (X) - countries (A,B,C,etc.)

Values (D) - colors (e.g., red, green, yellow)

Constraints (C): **A ≠ B**, **A ≠ D**, **D ≠ E**, etc.

A	B
red	green
red	yellow
green	red
green	yellow
yellow	green
yellow	red

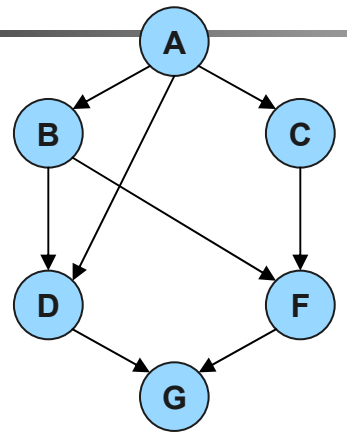


**Semantics:** set of all solutions

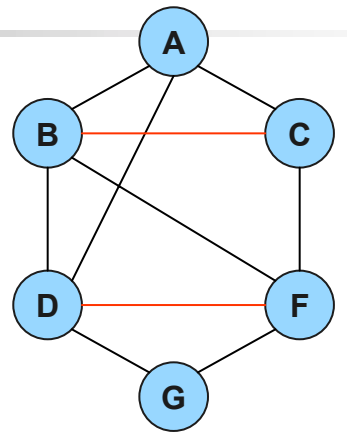
**Primary task:** find a solution

# Belief and constraint networks

$P(A)$   
 $P(B|A)$   
 $P(C|A)$   
 $P(D|A,B)$   
 $P(F|B,C)$   
 $P(G|D,F)$

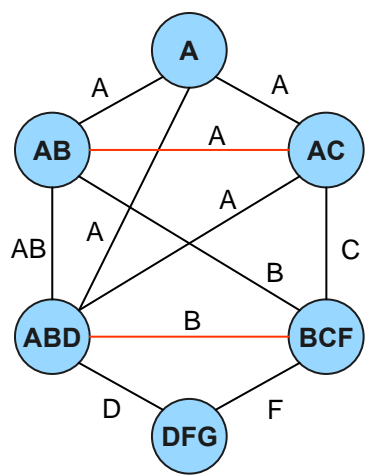


a) Belief network



b) Constraint network

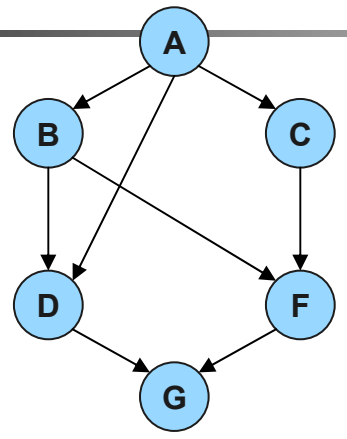
$R(A)$   
 $R(A,B)$   
 $R(A,C)$   
 $R(A,B,D)$   
 $R(B,C,F)$   
 $R(D,F,G)$



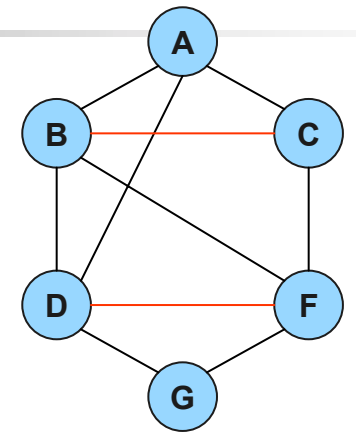
c) Dual graph

# Belief and constraint networks

- P(A)
- P(B|A)
- P(C|A)
- P(D|A,B)
- P(F|B,C)
- P(G|D,F)

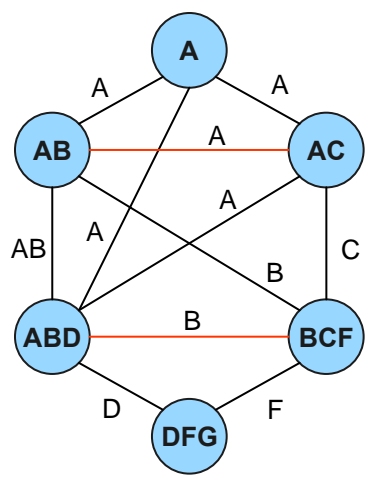


a) Belief network



b) Constraint network

- R(A)
- R(A,B)
- R(A,C)
- R(A,B,D)
- R(B,C,F)
- R(D,F,G)



c) Dual graph

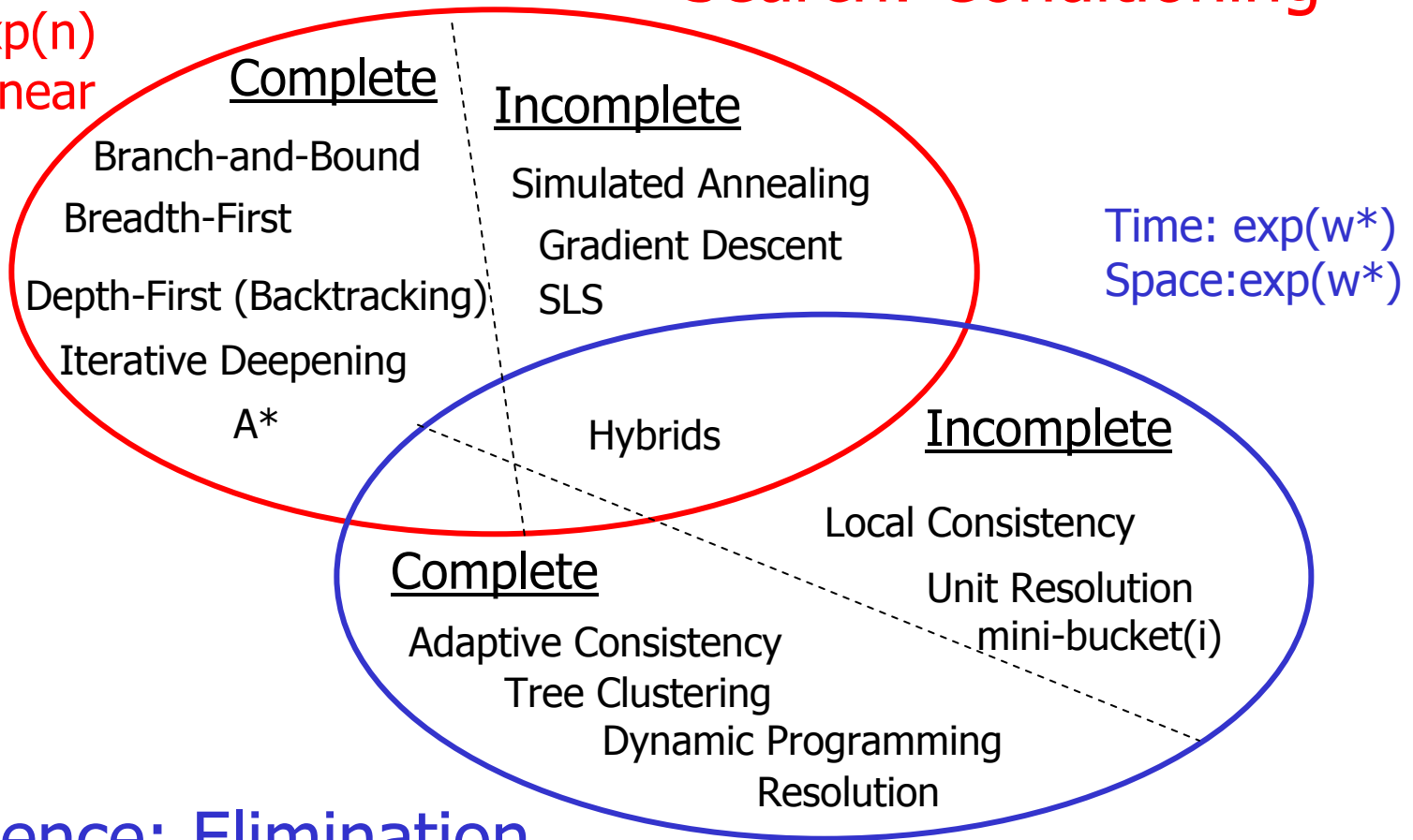
- Belief updating:  $\sum_{x-y} \prod_j P_j$
- MPE:  $\max_x \prod_j P_j$
- CSP:  $\prod_x \times_j C_j$
- Max-CSP:  $\min_x \sum_j F_j$

all are np-hard,  
Also hard to approximate

# Solution Techniques

## Search: Conditioning

Time:  $\exp(n)$   
Space: linear



## Inference: Elimination



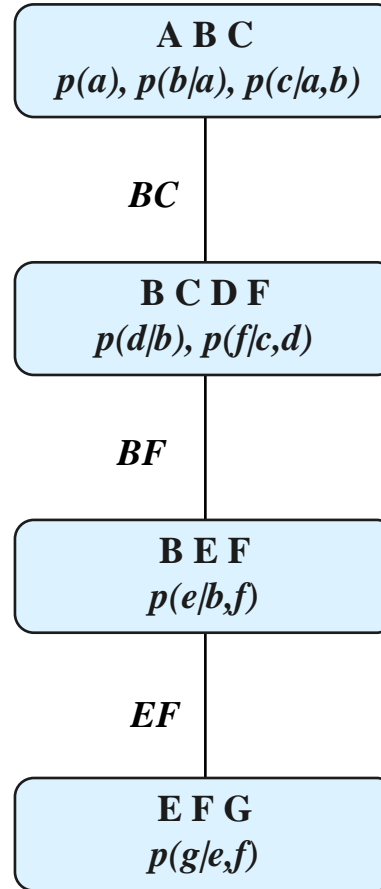
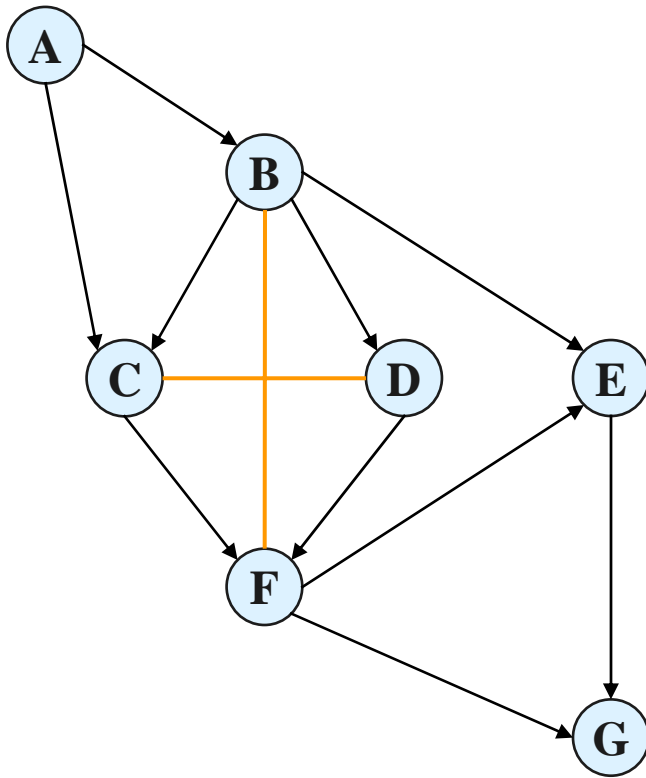


# Overview

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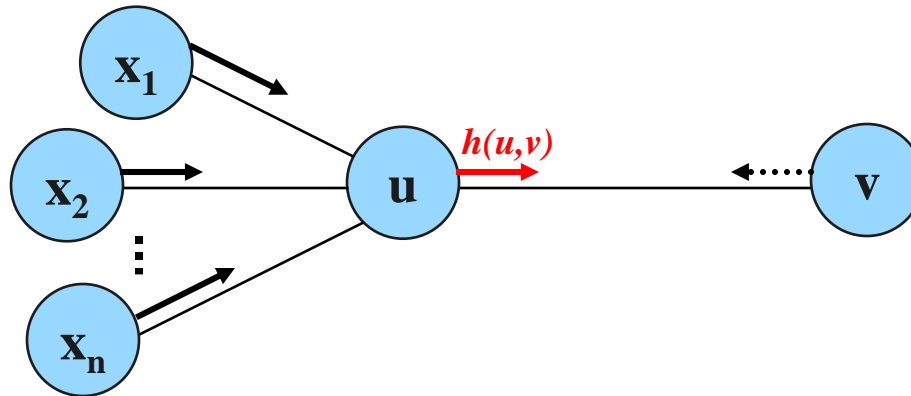
- Introduction and Background
- **Bounded inference:**
  - mini-bucket and mini-clustering
  - Belief propagation: IJGP(i)
- Heuristic generation for Branch and Bound
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- Empirical evaluation on Max-CSPs, MPE, CSP
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# Tree decomposition



- Each function in a cluster
- Satisfy running intersection property

# Belief Propagation

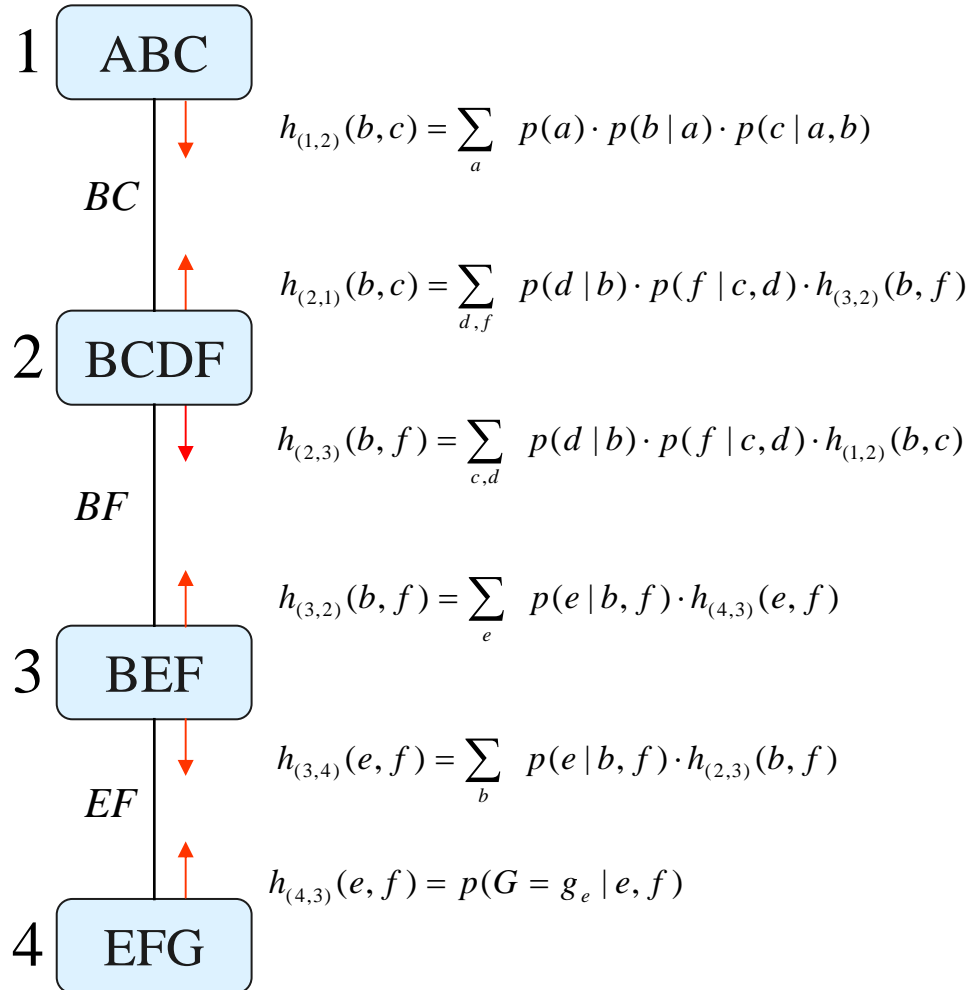
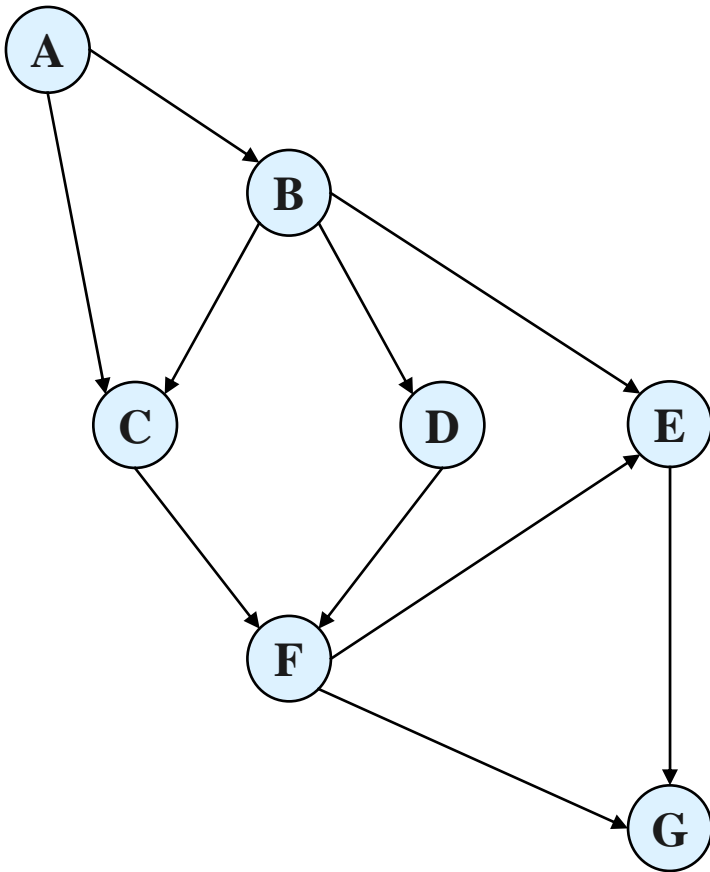


$$\psi(u) \cup \{h(x_1, u), h(x_2, u), \dots, h(x_n, u), h(v, u)\}$$

Compute the message :

$$h(u, v) = \sum_{\text{elim}(u, v)} \prod_{f \in \text{cluster}(u) - \{h(v, u)\}} f$$

# CTE: Cluster Tree Elimination

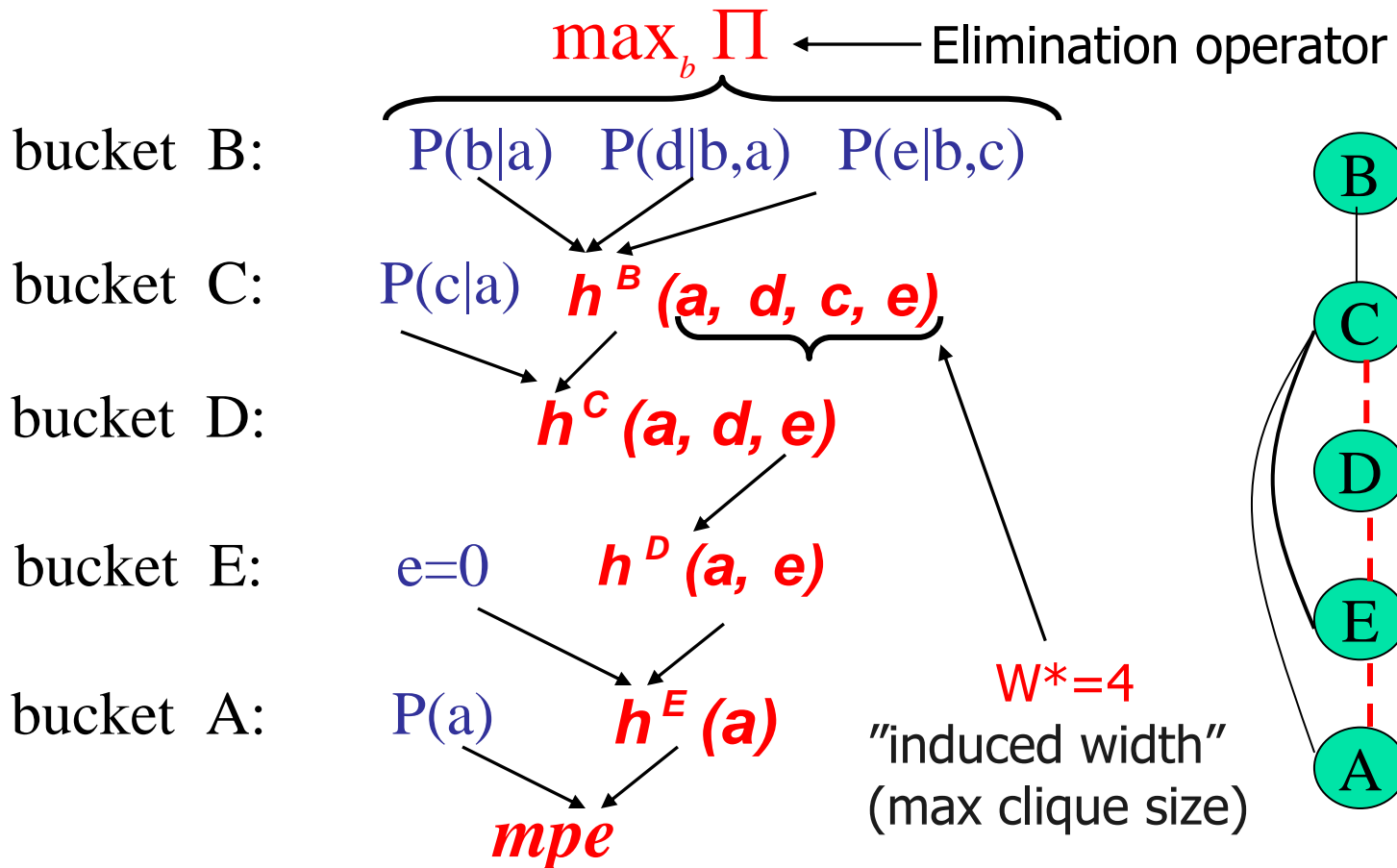


Time:  $O(\exp(w^* + 1))$   
 Space:  $O(\exp(sep))$

For each cluster  $P(X|e)$  is computed

# Bucket elimination

Algorithm *Elim-MPE* (Dechter 1996)



# Two Principles for Bounded Inference

- **Bounded-Partitioning**
  - mini-bucket(i), MC(i)
  - Computes a bound
  - Exp(i) time space

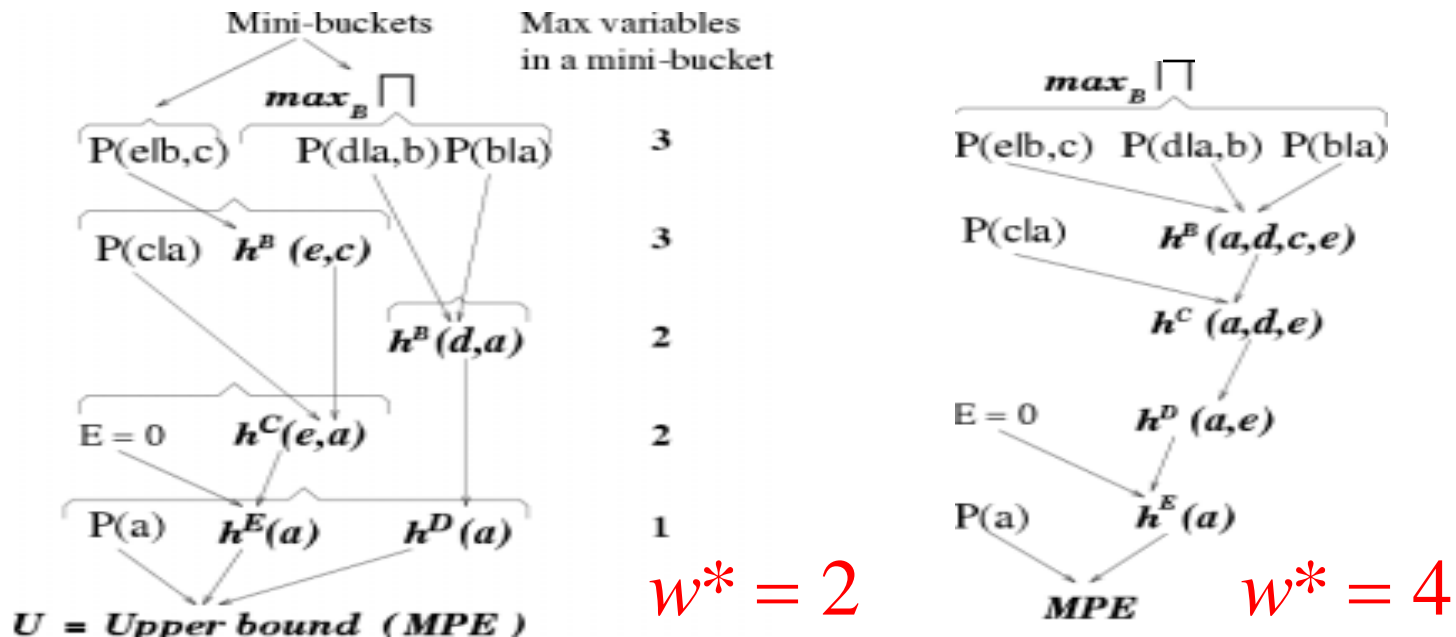
$$\begin{aligned} & \mathbf{bucket}(X) = \\ & \{ \mathbf{h}_1, \dots, \mathbf{h}_r, \mathbf{h}_{r+1}, \dots, \mathbf{h}_n \} \\ & \mathbf{h}^X = \max_X \prod_{i=1}^n \mathbf{h}_i \\ & \{ \mathbf{h}_1, \dots, \mathbf{h}_r \} \quad \{ \mathbf{h}_{r+1}, \dots, \mathbf{h}_n \} \\ & \mathbf{g}^X = \left( \max_X \prod_{i=1}^r \mathbf{h}_i \right) \cdot \left( \max_X \prod_{i=r+1}^n \mathbf{h}_i \right) \\ & \downarrow \\ & \mathbf{h}^X \leq \mathbf{g}^X \end{aligned}$$

# Approx-mpe(i)

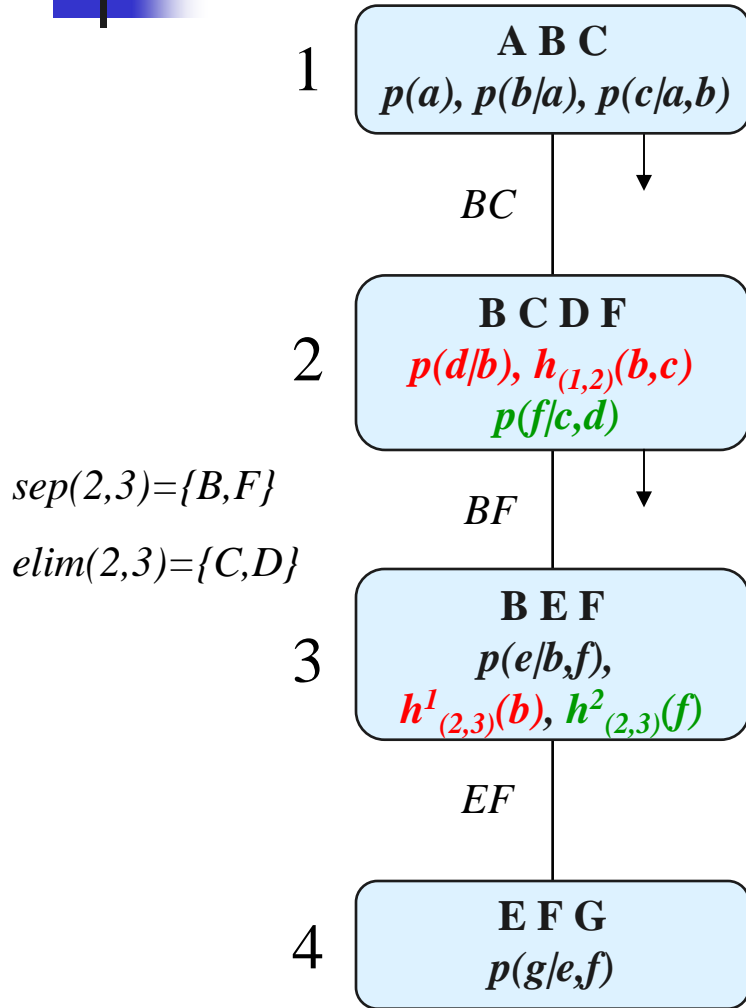
Algorithm *Approx-MPE* (Dechter&Rish 1997)

- Input:  $i$  – max number of variables allowed in a mini-bucket
- Output: [lower bound (P of a sub-optimal solution), upper bound]

Example: *approx-mpe(3)* versus *elim-mpe*



# Mini-Clustering idea



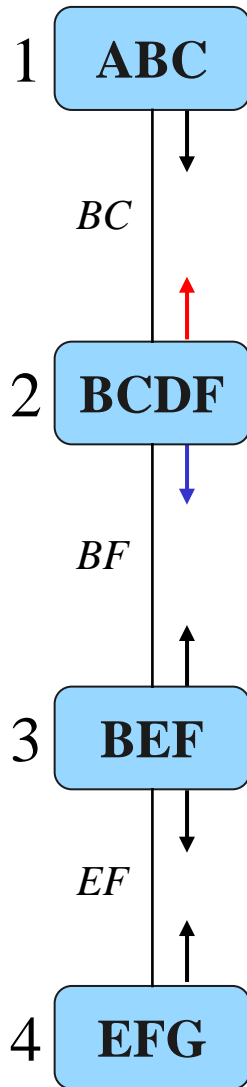
$$h^1_{(1,2)}(b, c) = \sum_a p(a) \cdot p(b | a) \cdot p(c | a, b)$$

$$h^1_{(2,3)}(b) = \sum_{c,d} p(d | b) \cdot h^1_{(1,2)}(b, c)$$

$$h^2_{(2,3)}(f) = \max_{c,d} p(f | c, d)$$



# Mini-Clustering – MCTE(i)



$$H_{(1,2)} \quad h_{(1,2)}^1(b, c) := \sum_a p(a) \cdot p(b | a) \cdot p(c | a, b)$$

$$H_{(2,1)} \quad \begin{aligned} h_{(2,1)}^1(b) &:= \sum_{d,f} p(d | b) \cdot h_{(3,2)}^1(b, f) \\ h_{(2,1)}^2(c) &:= \sum_{d,f} p(f | c, d) \end{aligned}$$

$$H_{(2,3)} \quad \begin{aligned} h_{(2,3)}^1(b) &:= \sum_{c,d} p(d | b) \cdot h_{(1,2)}^1(b, c) \\ h_{(2,3)}^2(f) &:= \sum_{c,d} p(f | c, d) \end{aligned}$$

$$H_{(3,2)} \quad h_{(3,2)}^1(b, f) := \sum_e p(e | b, f) \cdot h_{(4,3)}^1(e, f)$$

$$H_{(3,4)} \quad h_{(3,4)}^1(e, f) := \sum_b p(e | b, f) \cdot h_{(2,3)}^1(b) \cdot h_{(2,3)}^2(f)$$

$$H_{(4,3)} \quad h_{(4,3)}^1(e, f) := p(G = g_e | e, f)$$



# Properties of MC(i)

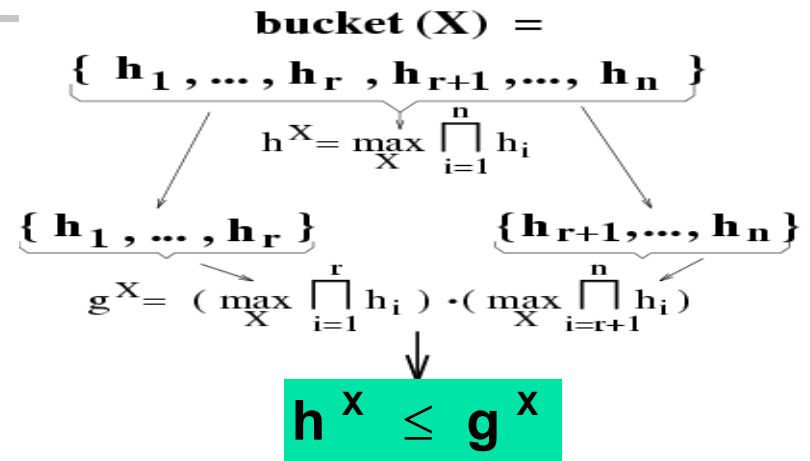
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- MCTE(i) computes a bound on the exact value  
:  $\otimes_{f \in M_{(u,v)}} f$  is an approximation of  $m_{(u,v)}$ .
- Time & space complexity:  $O(N \times hw^* \times d^i)$
- Approximation improves with  $i$  but takes more time

# Two Principles for Bounded Inference

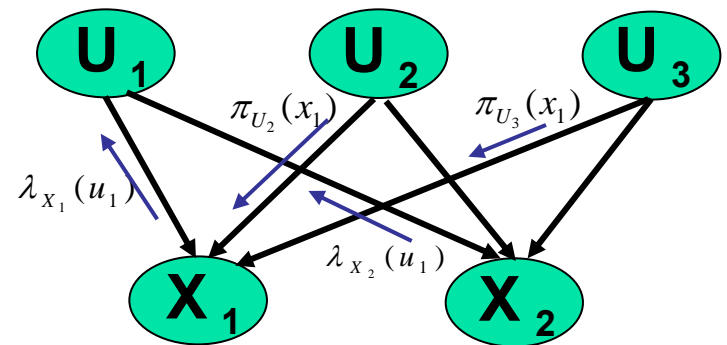
- **Bounded-Partitioning**

- mini-bucket(i), MC(i)
- Computes a bound
- Exp(i) time space

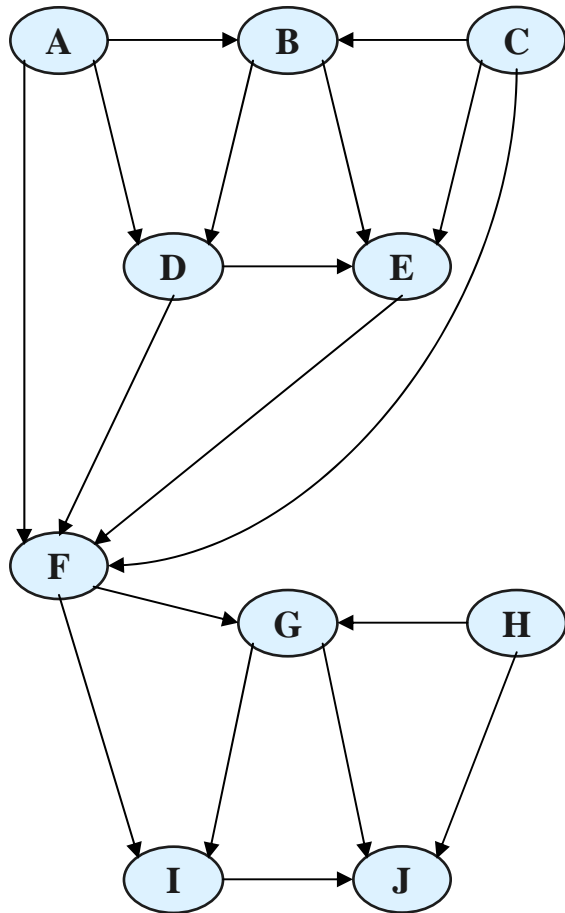


- **Belief propagation on join-graphs**

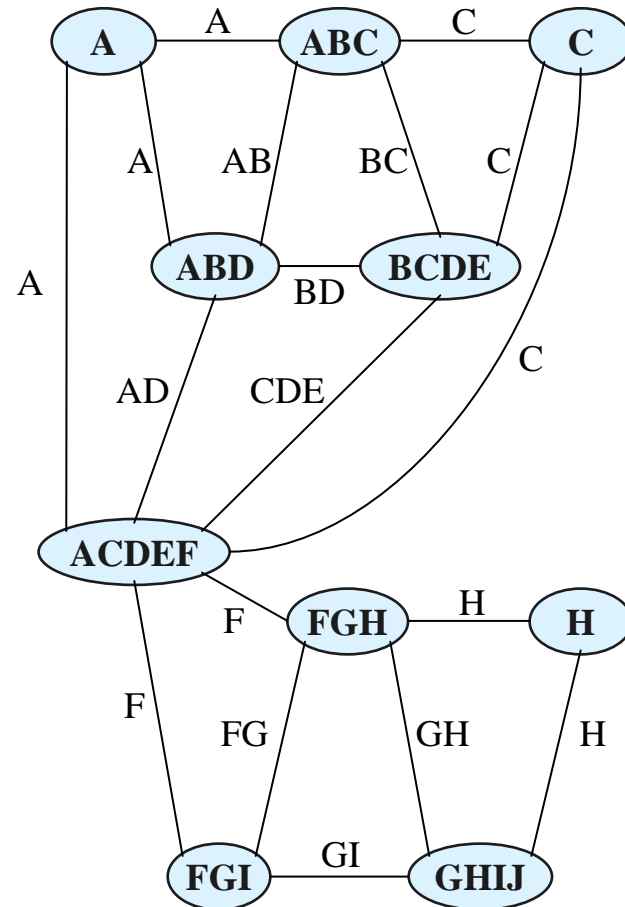
- IBP, IJGP(i)
- No guarantees
- Each iteration is exp(i)



# Iterative Join-Graph Propagation

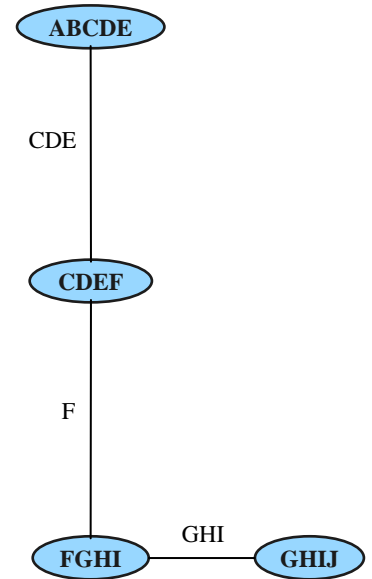
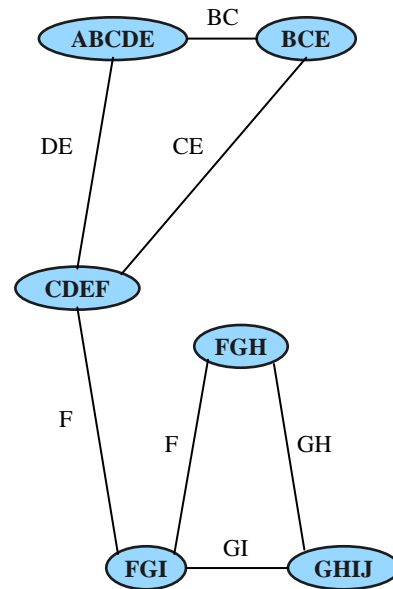
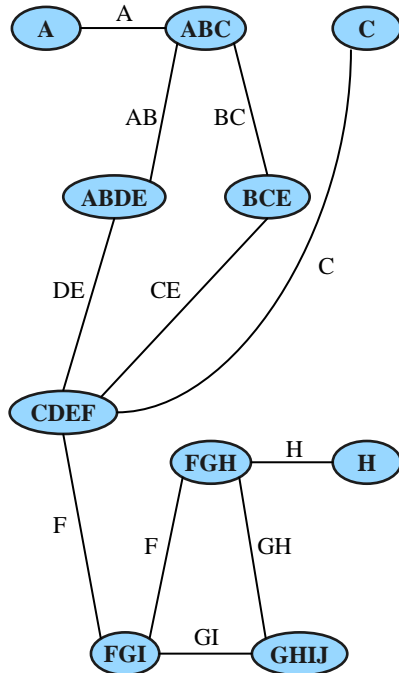
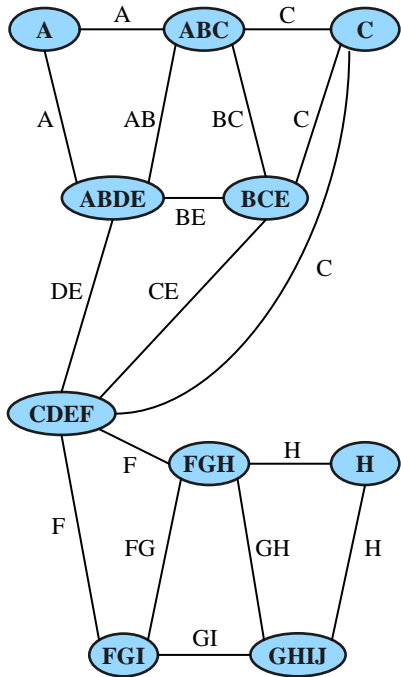


a) Belief network



a) The graph IBP works on

# Join-graphs



more accuracy



less complexity



# Empirical results showed:

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- **Mini-bucket(i) and MC(i)**
  - Accuracy/time increase with i-bound
  - Compute bounds.
  - demonstrate impressive performance for many problem classes for both optimization and belief updating.
- **IJGP(i) is generally superior to MC for belief updating. But no bound.**



# BnB for Constraint Optimization

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- Max-CSP
- MPE
- CSP



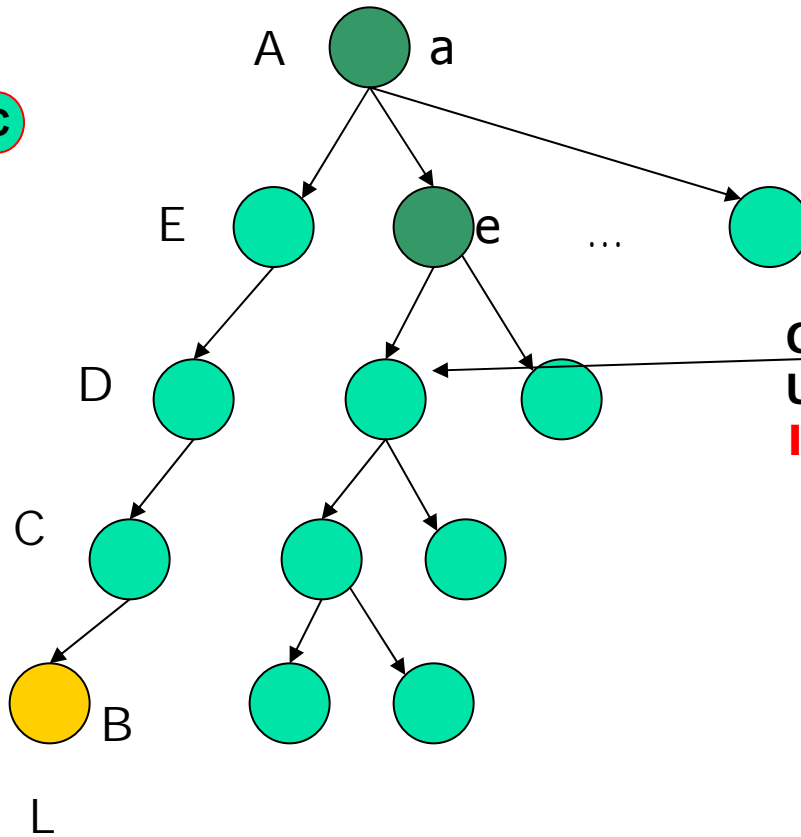
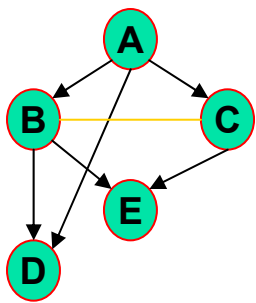
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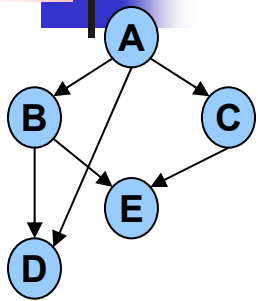
# BnB with inferred heuristics



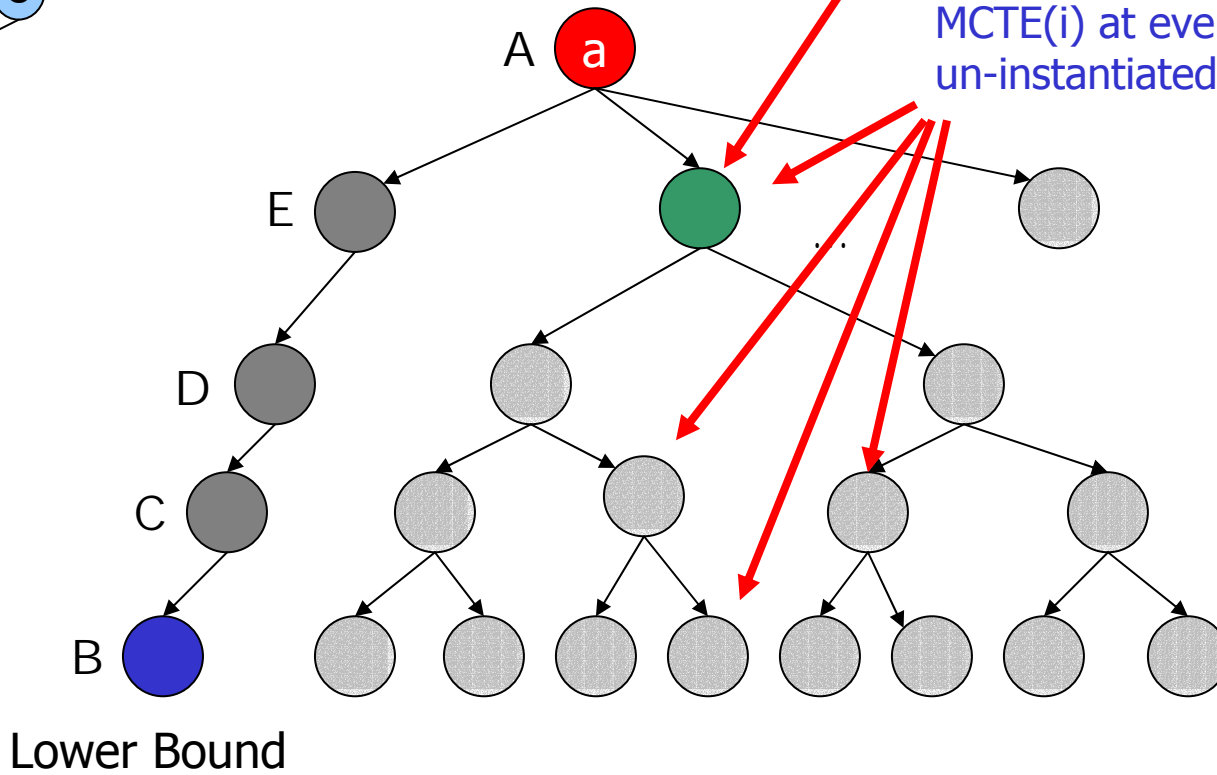
Guiding heuristic evaluation function  
Upper-bound  $h(x)$ .

**If  $h < L$  search is pruned.**

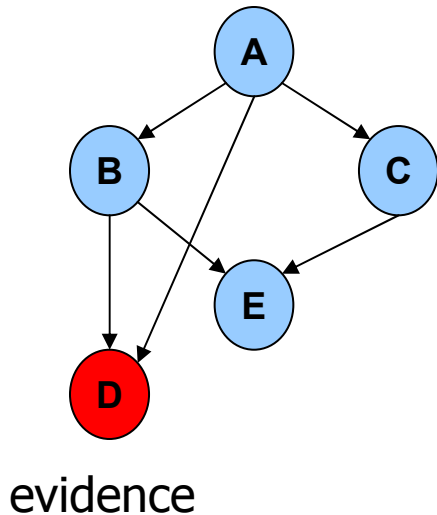
# Two BnB schemes



**BBMB(i):**  $h(x)$  computed by MB(i), before search, static ordering  
**BBBT(i):**  $h(x)$ , computed via MCTE(i) at every node for every un-instantiated variable



# Optimization Task



- The *Most Probable scenario* problem is to find a most probably complete assignment that is consistent with the evidence *e*.
- **Systematic Search** (BnB)
- **Non-Systematic Search** (SLS, BP)

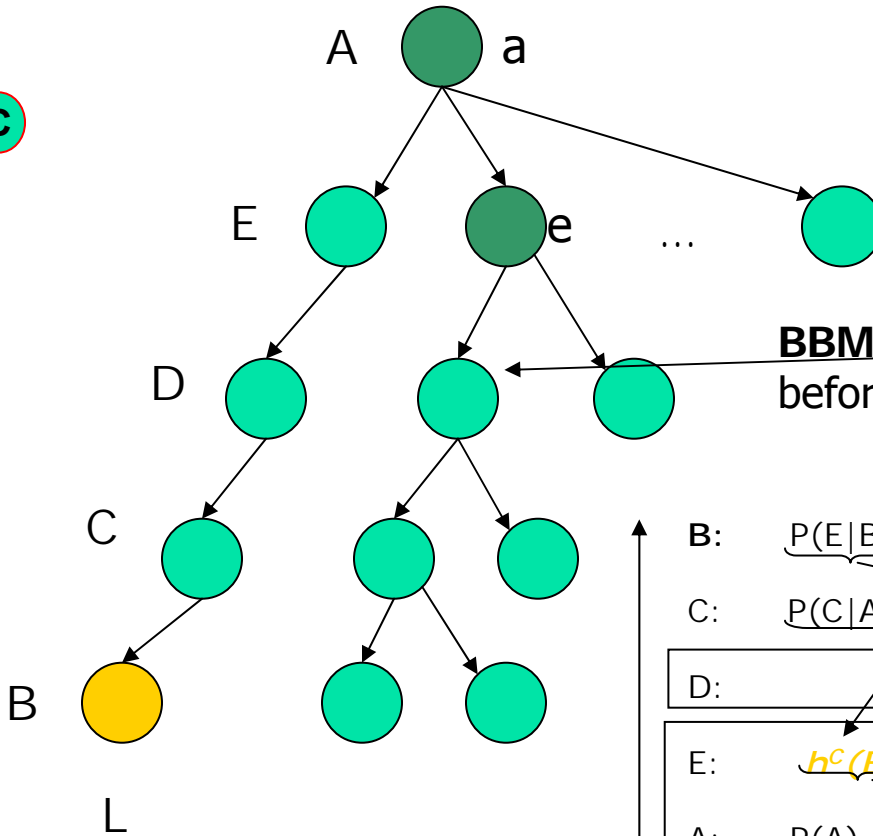
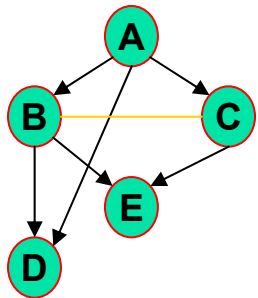


# The main idea

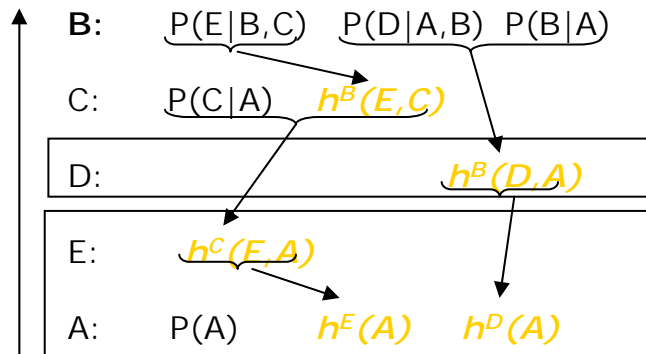
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- BnB with exact heuristic:
  - $h(x_1, \dots, x_i)$  if equals max-cost extension of partial solution,  $(x_1, \dots, x_i)$  will yield backtrack-free search
- Idea:
  - mini-bucket(i) compiles an upper bound  $h(x_1, \dots, x_i)$  for max-cost extensions of  $(x_1, \dots, x_i)$  for every partial solution along the fixed ordering.
- $\rightarrow$  Run MB(i), then run BnB in reverse order using the mini-bucket heuristics

# BBMB



**BBMB(i):**  $h(x)$  computed by MB(i), before search, static ordering



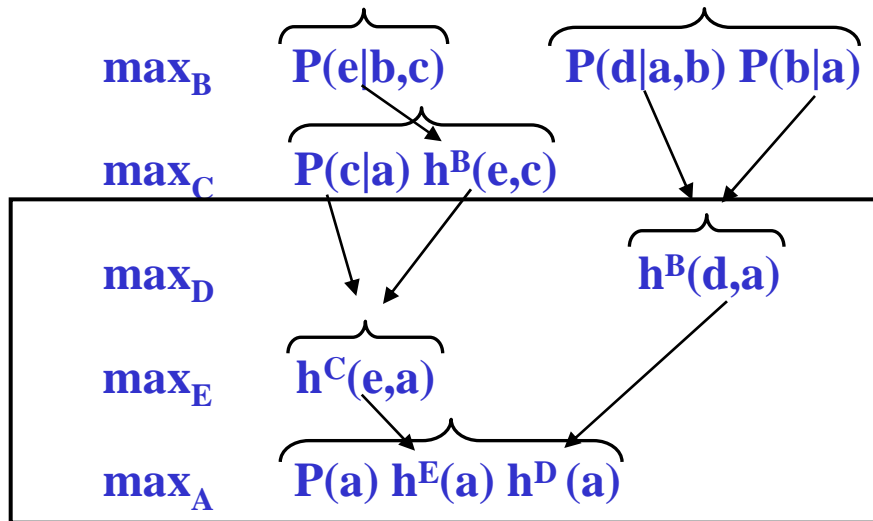
$$f(a,e,D) = P(a) \cdot h^B(D,a) \cdot h^C(e,a)$$

# Heuristic Function

The evaluation function  $f(x^p)$  can be computed using function recorded by the Mini-Bucket scheme and can be used to estimate the probability of the best extension of partial assignment  $x^p = \{x_1, \dots, x_p\}$ ,

$$f(x^p) = g(x^p) \cdot H(x^p)$$

For example,



$$H(a,e,d) = h^B(d,a) \cdot h^C(e,a)$$

$$g(a,e,d) = P(a)$$



# Properties

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- Heuristic is monotone, admissible
- Heuristic is computed in linear time
- **IMPORTANT:**
  - Mini-buckets generate heuristics of varying strength using  $i$ .
  - Higher  $i$ -bound  $\Rightarrow$  more pre-processing  $\Rightarrow$  stronger heuristic  $\Rightarrow$  less search.
  - **Allows controlled trade-off between preprocessing and search**



# Experimental Methodology

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## Test networks:

- Random Coding (Bayesian)
- CPCS (Bayesian)
- Random (CSP)

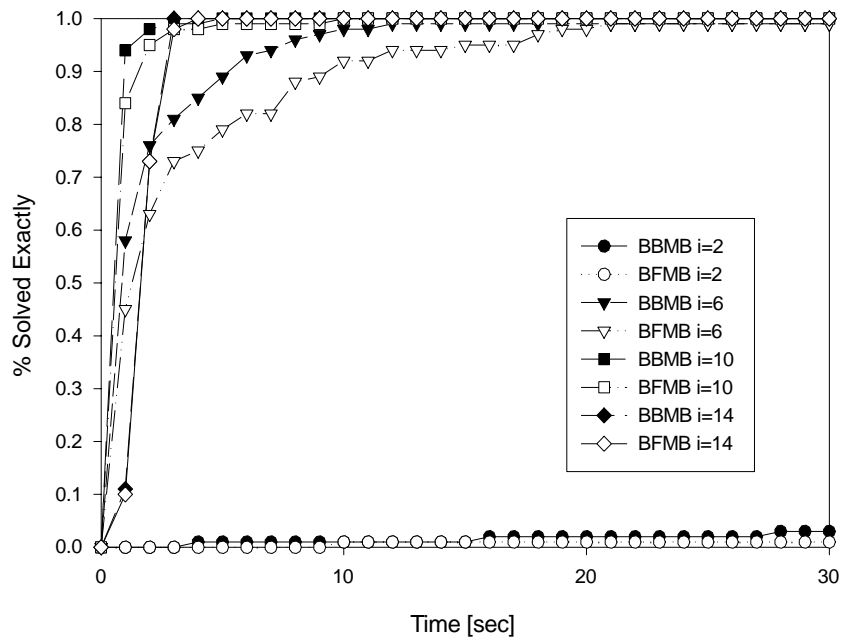
## Measures of performance

- Compare in terms of accuracy given a fixed amount of time - how close is the probability/cost of the assignment they find to the probability/cost of the optimal solution
- Compare trade-off performance as a function of time

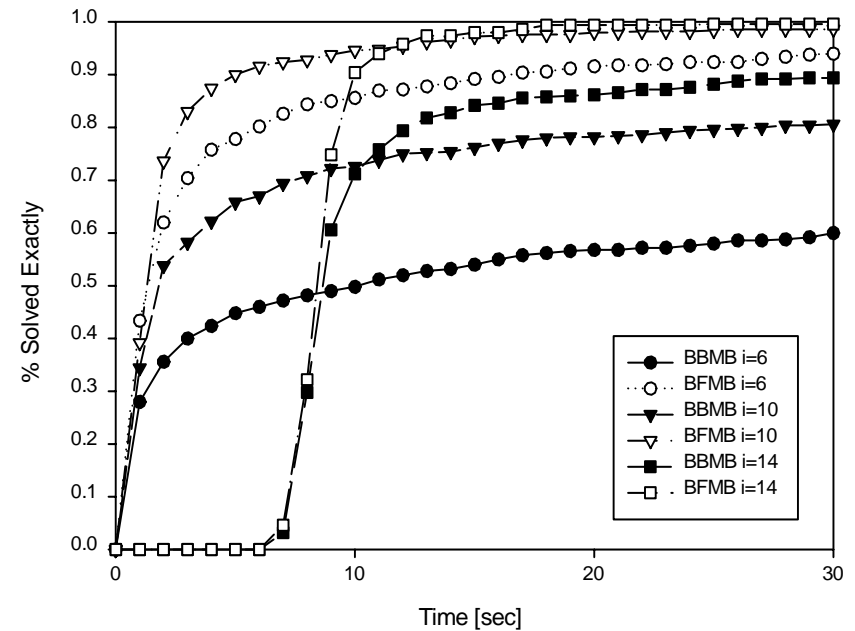


# Empirical Evaluation of mini-bucket heuristics

Random Coding,  $K=100$ , noise=0.28



Random Coding,  $K=100$ , noise=0.32



# Max-CSP experiments

(Kask and Dechter, 2000)

T	MBE BBMB BFMB i=2 #/time	MBE BBMB BFMB i=4 #/time	MBE BBMB BFMB i=6 #/time	MBE BBMB BFMB i=8 #/time	MBE BBMB BFMB i=10 #/time	MBE BBMB BFMB i=12 #/time	PFC-MRDAC #/time
N=100, K=3, C=200. Time bound 1 hr. Avg $w^*=21$ . Sparse network.							
1	70/0.03 90/12.5 80/0.03	90/0.06 <b>100/0.07</b> <b>100/0.07</b>	100/0.32 100/0.33 100/0.33	100/2.15 100/2.16 100/2.15	100/15.1 100/15.1 100/15.1	100/116 100/116 100/116	100/0.08
2	0/- 0/- 0/-	0/- 0/- 0/-	4/0.35 96/644 56/131	20/2.28 <b>92/41</b> 88/170	20/15.6 96/69 92/135	24/123 100/125 100/130	100/757
3	0/- 0/- 0/-	0/- 0/- 0/-	0/- 100/996 16/597	0/- 100/326 60/462	4/14.4 <b>100/94.6</b> 88/344	4/114 100/190 84/216	100/2879
4	0/- 0/- 0/-	0/- 0/- 0/-	0/- 52/2228 4/2934	0/- 88/1042 8/540	4/14.9 92/396 28/365	8/120 <b>100/283</b> 60/866	100/7320

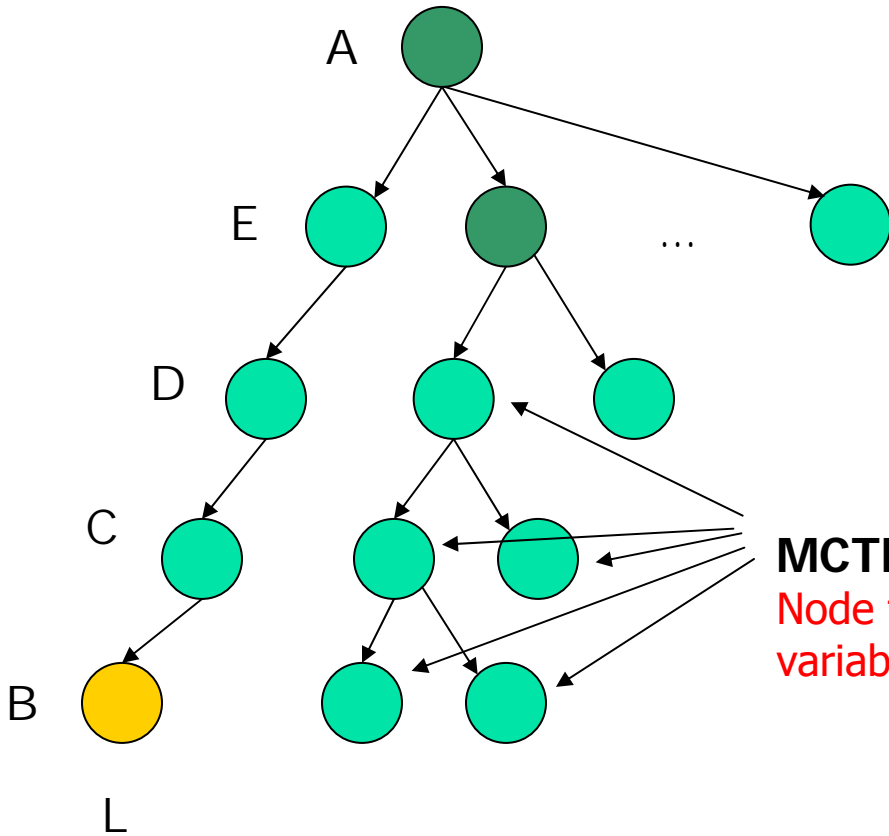


# BBBT(i) – Search Space

- Branch-and-Bound search where MCTE(i) is executed at each visited node

- Domain pruning
- Dynamic variable ordering
- Dynamic value ordering

**MCTE(i)** computes  $h(x)$ , at every Node for every uninstantiated variable.



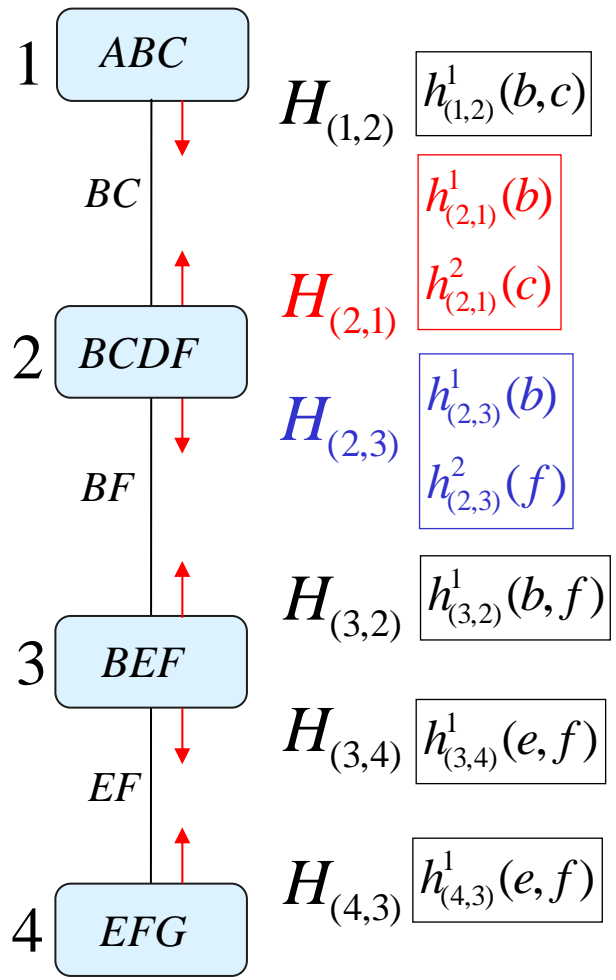
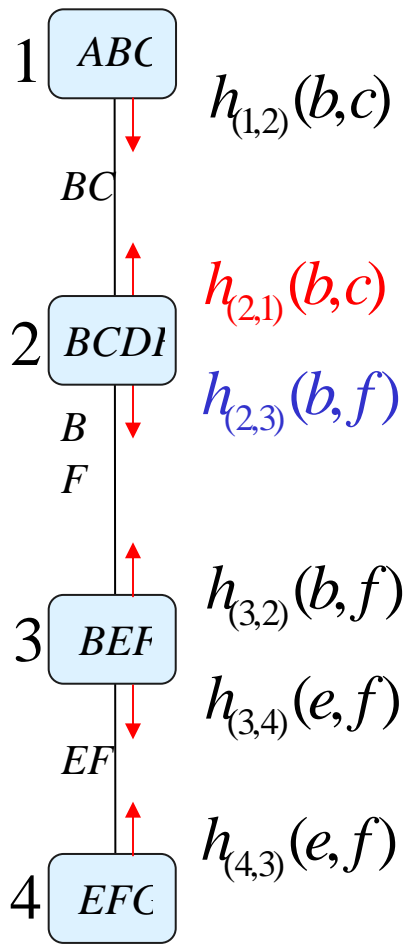


# BBBT and the singleton optimality task

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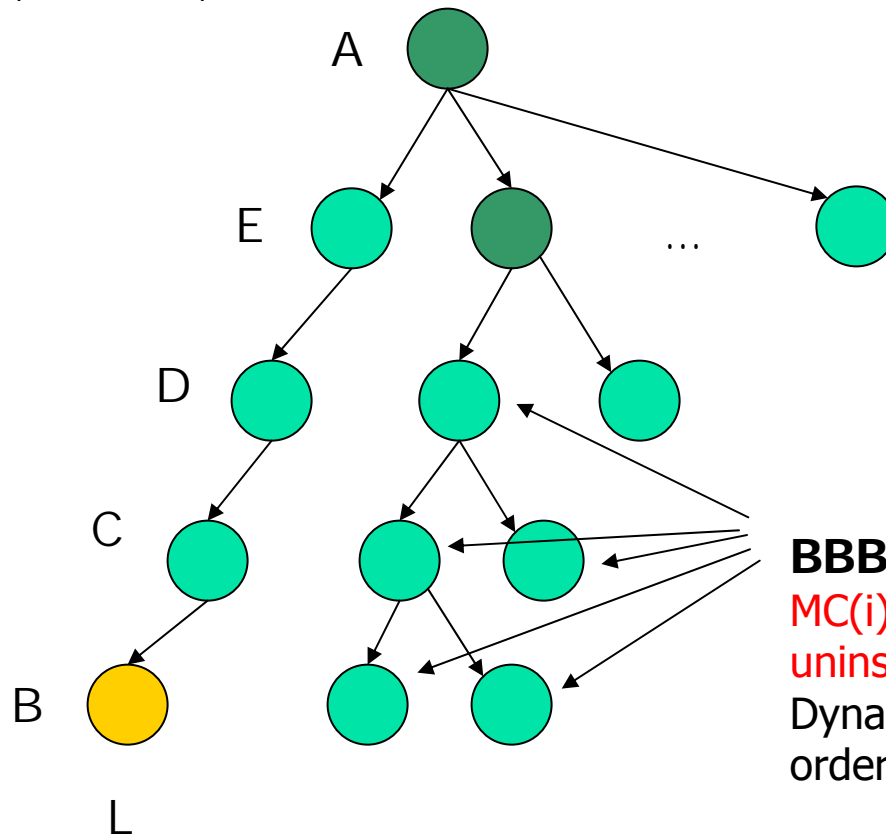
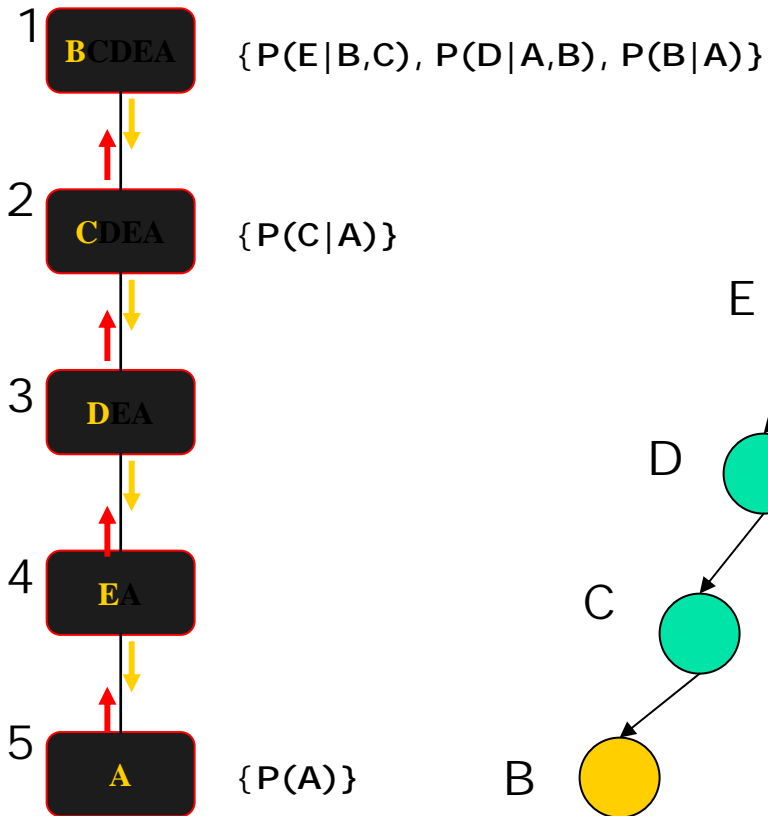
- Computes for each variable and each value the max-cost extension for the rest of the free variable given the instantiated ones.

# Cluster Tree Elimination vs. Mini Clustering



**Compute bounds to singleton optimality task for every var-val**

# BBBT – Search Space



**BBBT(i):**  $h(x)$ , computed via  $MC(i)$  at every Node for every uninstantiated variable.  
Dynamic, Variable and value ordering



# BBBT: BnB Search with MBTE( $i$ ) Heuristics

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- Main Idea:

- During search, maintain Lower Bound  $L$  (the best MPE cost so far).
- When processing variable  $X_p$ :
  - Compute heuristic estimates  $mZ_j$  for all un-instantiated variables (using MBTE( $i$ )).
  - Use the costs to prune the domains of un-instantiated variables.
  - Backtrack when an empty domain occurs, otherwise expand the current assignment (smallest domain variable).



# BnB with Lower Bound Heuristics

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- BBMB(i), the earlier algorithm:
  - Heuristic, computed by MB(i), is static, variable ordering fixed.
- BBBT(i), the new algorithm:
  - Lower bound is computed at each node of the search by MCTE(i).
  - Used for dynamic variable and value ordering.
  - Domain pruning.





# Non-Systematic Algorithms

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- Stochastic Local Search [Park, 2002]
  - Guided Local Search (GLS) [Mills and Tsang, 2000]
  - Discrete Lagrange Multipliers (DLM) [Wah and Shang, 1997]
  - Stochastic Local Search (SLS) [Kask and Dechter, 1999]
- Iterative Belief Propagation
  - Iterative Join Graph Propagation (*max*-IJGP)



# Stochastic Local Search (I)

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- **Discrete Lagrange Multipliers (DLM)** [Wah and Shang, 1997]
  - For each clause  $C$ : weight  $w_C$ , Lagrange multiplier  $\lambda_C$   
Cost function:  $sum(w_C + \lambda_C)$ .
  - At local maxima, increase  $\lambda$ s of all unsatisfied clauses.
- **Guided Local Search (GLS)** [Mills and Tsang, 2000]
  - For each clause  $C$ : weight  $w_C$ , Lagrange multiplier  $\lambda_C$
  - Cost function:  $sum(\lambda_C)$ .
  - At local maxima, increase  $\lambda$ s of the unsatisfied clauses with maximum utility.



# Stochastic Local Search (II)

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- **Stochastic Local Search (SLS)** [Kask and Dechter, 1999]
  - At each step performs either a hill climbing or a stochastic variable change.
  - Periodically, the search is restarted in order to escape local maxima.

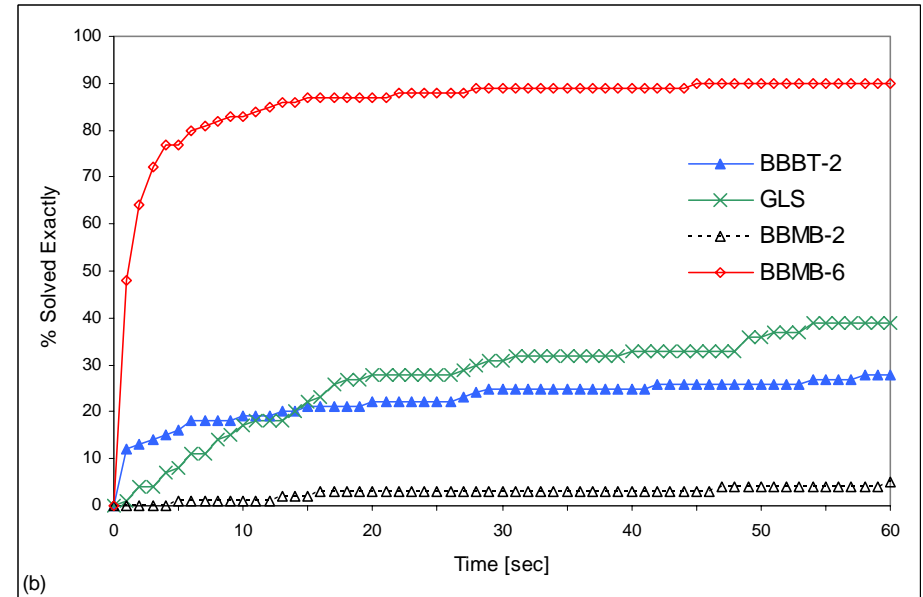
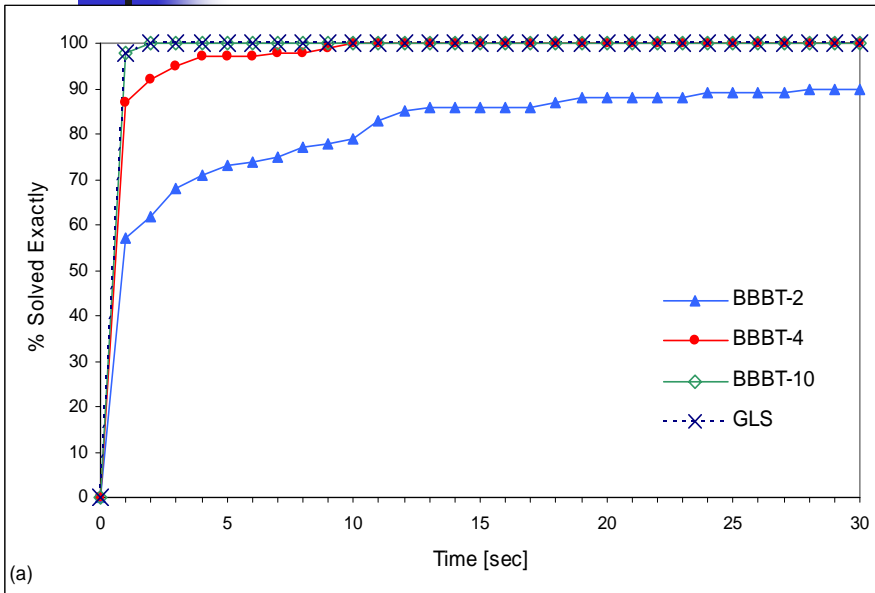


# Experimental Results

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- Algorithms:
  - Complete
    - BBBT(i)
    - BBMB(i)
  - Incomplete, competing methods
    - DLM
    - GLS
    - SLS
    - IJGP
    - IBP (coding)
  
- Benchmarks:
  - Coding networks
  - Bayesian Network Repository
  - Grid networks (N-by-N)
  - Random noisy-OR networks
  - Random networks
  
- Measures:
  - Time
  - Accuracy (% exact)
  - #Backtracks
  - Bit Error Rate (coding)

# Random Networks – Average Accuracy



Average Accuracy. Random Bayesian ( $N=100$ ,  $C=90$ ,  $P=2$ ),  $w^* = 17$   
100 samples, 10 observations

(a)  $K = 2$ , (b)  $K = 3$ .

**We see:** GLS is good for small domains,  
GLS is poor for large domains  
BBMB is best for strong heuristics  
BBBT exploit better weak heuristics

# Grid Networks – Accuracy and Time

K	BBBT / BBMB i=2 %[time]	BBBT / BBMB i=4 %[time]	BBBT / BBMB i=6 %[time]	BBBT / BBMB i=8 %[time]	BBBT / BBMB i=10 %[time]	GLS %[time]	DLM %[time]	SLS %[time]
2	51[17.7] 1[29.9]	99[2.62] 13[23.7]	100[0.66] 93[2.16]	100[0.48] 92[0.08]	<b>100[0.42]</b> 95[0.02]	100[1.54]	0[30.01]	0[30.01]
3	3[58.7] 0[60.01]	28[47.4] 1[58.9]	80[19.5] 25[50.9]	93[14.8] 89[8.63]	<b>94[23.2]</b> 92[0.73]	4[58.7]	0[60.01]	0[60.01]
4	1[118.8] 0[120]	12[108.3] 0[120]	46[78.4] 6[113.4]	61[88.5] 72[46.4]	33[136] <b>85[9.91]</b>	0[120]	0[120]	0[120]

Average Accuracy and Time. Random Grid (N=100),  $w^* = 15$ ,  
100 samples, 10 observations

# Random Coding Networks – Bit Error Rate

$\sigma$	BBBT BBMB IJGP	BBBT BBMB IJGP	BBBT BBMB IJGP	BBBT BBMB IJGP	BBBT BBMB IJGP	IBP GLS SLS
	i=2 BER[time]	i=4 BER[time]	i=6 BER[time]	i=8 BER[time]	i=10 BER[time]	BER[time]
0.32	0.0056[3.18]	0.0104[2.87]	0.0072[1.75]	0.0034[0.72]	0.0034[0.59]	<b>0.0034[0.01]</b>
	0.0034[0.07]	0.0034[0.08]	0.0034[0.03]	0.0034[0.01]	0.0034[0.02]	0.2344[60.01]
	0.0034[0.16]	0.0034[0.18]	0.0034[0.33]	0.0034[0.92]	0.0034[3.02]	0.4980[60.01]
0.40	0.0642[19.4]	0.0400[12.8]	0.0262[6.96]	0.0148[4.52]	0.0190[4.34]	<b>0.0108[0.01]</b>
	0.0114[0.63]	0.0114[0.53]	0.0114[0.12]	0.0114[0.05]	0.0114[0.04]	0.2084[60.01]
	0.0114[0.16]	0.0138[0.18]	0.0118[0.33]	0.0116[0.91]	0.0120[3.02]	0.5128[60.01]
0.52	0.1920[48.1]	0.1790[42.0]	0.1384[31.3]	0.1144[21.4]	0.1144[19.7]	<b>0.0894[0.01]</b>
	0.0948[1.35]	0.0948[1.47]	0.0948[0.36]	0.0948[0.11]	0.0948[0.05]	0.2462[60.02]
	0.1224[0.08]	0.1242[0.09]	0.1256[0.16]	0.1236[0.47]	0.1132[1.54]	0.5128[60.01]

Average BER. Random Coding ( $N=200$ ,  $P=4$ ),  $w^*=22$ ,  
100 samples, 60 seconds



# Real World Benchmarks

Network	# vars	avg. dom.	max dom.	BBBT/ BBMB/ IJGP i=2 %[time]	BBBT/ BBMB/ IJGP i=4 %[time]	BBBT/ BBMB/ IJGP i=6 %[time]	BBBT/ BBMB/ IJGP i=8 %[time]	GLS % [time]	DLM % [time]	SLS % [time]
Mildew	35	17	100	<b>100[0.28]</b> 30[10.5] 90[3.59]	<b>100[0.56]</b> 95[0.18] 97[33.3]	- - -	- - -	15 [30.02]	0 [30.02]	90 [30.02]
Munin2	1003	5	21	95[1.65] 95[30.3] 95[2.44]	95[1.65] 95[30.5] 95[5.17]	95[2.32] 95[31.3] 95[64.9]	<b>100[1.97]</b> <b>100[1.84]</b> -	0 [30.01]	0 [30.01]	0 [30.01]
Pigs	441	3	3	<b>90[15.2]</b> 0[30.01] 80[0.31]	<b>100[3.73]</b> 60[4.85] 77[0.53]	<b>100[2.36]</b> 80[0.02] 80[1.43]	<b>100[0.58]</b> 95[0.04] 83[6.27]	10 [30.02]	0 [30.02]	0 [30.02]
CPCS360b	360	2	2	100[0.17] <b>100[0.04]</b> 100[10.6]	100[0.27] <b>100[0.03]</b> 100[10.5]	100[0.21] <b>100[0.03]</b> 100[9.82]	100[0.19] <b>100[0.03]</b> 100[8.59]	100 [30.02]	100 [30.02]	100 [30.02]

Average Accuracy and Time. 30 samples, 10 observations, 30 seconds





# Empirical Results: Max-CSP

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- **Random Binary Problems:**  $\langle N, K, C, T \rangle$ 
  - N: number of variables
  - K: domain size
  - C: number of constraints
  - T: Tightness
- **Task:** Max-CSP

# BBBT(i) vs BBMB(i), N=50

$N = 50, K = 5, C = 150. w^* = 17.6. 10 \text{ instances. time} = 600\text{sec.}$

T	BBMB					BBBT	PFC-MPRDAC
	i=2	i=3	i=4	i=5	i=6	i=2	
	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks
5	6 45 1.11M	7 54 1.51M	6 6.2 177K	9 75 2.29M	10 6.2 123K	10 1.9 55	10 0.01 436
7	4 134 5.86M	5 150 4.62M	7 213 5.3M	8 208 5.14M	9 97 2.1M	10 2.5 94	10 1.7 15K
9	-	-	1 325 7.4M	3 227 4.97M	3 229 4.85M	10 14.3 2.1K	10 27.3 242K

BBBT(i) vs. BBMB(i)

# BBBT(*i*) vs BBMB(*i*), N=100

$N = 100, K = 5, C = 300. w^* = 33.9. 10 \text{ instances. time} = 600\text{sec.}$

T	BBMB						BBBT	PFC-MPRDAC
	i=2	i=3	i=4	i=5	i=6	i=7	i=2	
	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks	# solved time backtracks
3	6	6	6	6	8	8	10	10
	6	6	6	5	6.8	15	7.73	0.03
	150K	150K	150K	115K	115K	8	60	750
5	2	2	2	2	3	3	10	10
	36	32	24	5.3	38	33	14.3	0.06
	980K	880K	650K	130K	870K	434K	114	1.5K
7	0	0	0	0	0	0	10	6
							29	267
							331	1.6M

BBBT(*i*) vs. BBMB(*i*).



# A new BnB search algorithm for solving CSPs

---

- Method

- Solution Counting heuristic is computed by Iterative Join Graph Propagation (IJGP)

- Hypothesis

- Better scalability than competing BnB for CSP

- Results

- Competitive with CSP, best algorithm in practice for random CSPs; SLS is incomplete, our new algorithm is complete.
- Strength: quickly finding a solution if one exists



# Min-Conflict Heuristic

---

- Each constraint  $C(X_i)$  is represented by a cost function:
  - $f_C(X_i)=0$ , iff  $C(X_i)$  not violated, 1 otherwise
  - Solution is when  $\sum f_j = 0$
- Basic function of interest used to guide BnB
  - $MC = \min (\sum f_j \mid E, X_i) =$  lowest cost over assignments that agree with evidence  $E$  and assignment  $X_i$
- **BnB Search:** Compute mc heuristic, lower bound on MC
  - Prune nodes  $S_i$  whose  $mc(S_i) > 0$
  - Allows dynamic variable ordering
  - Does not allow value ordering (all legal nodes have  $mc=0$ )

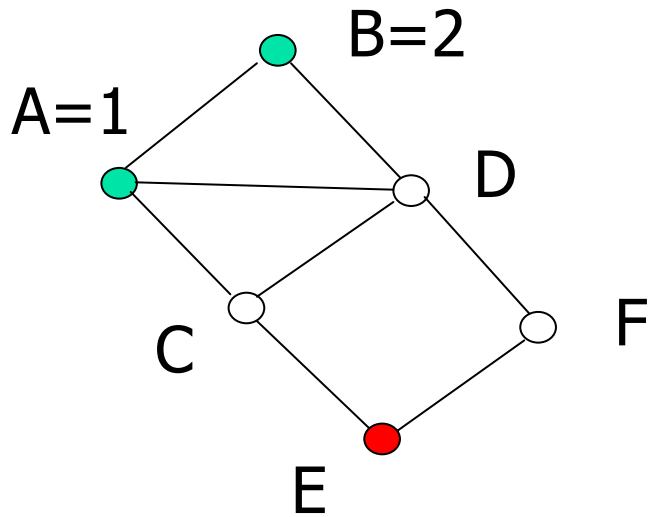


# Solution-Count Heuristic

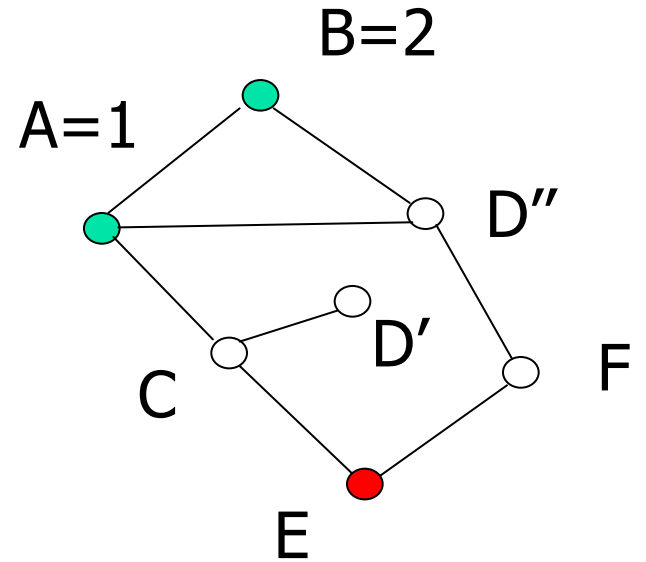
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- Each constraint  $C(X_i)$  is represented by a solution count function:
  - $f_c(X_i)=1$ , iff  $C(X_i)$  not violated, 0 otherwise
  - Solution is when  $\prod f_j = 1$
- Basic function of interest used to guide BnB
  - $SC = \text{sum} (\prod f_j \mid E, X_i) =$  number of solutions that agree with evidence  $E$  and assignment  $X_i$
- BnB Search
  - Compute sc heuristic, lower bound on SC
  - Prune nodes  $S_i$  whose  $mc(S_i)=0$
  - Allows dynamic variable and value ordering

# Example



Computation bound is 2



E=1   E=2   E=3

MC:	0	1	0
SC:	1	0	2

E=1   E=2   E=3

mc:	0	0	0
sc:	.4	.2	.4



# Heuristics & Algorithms

---

- Need lower bounds for BnB
- Compute
  - $\min (\sum f_j \mid E, X_i)$  – min conflicts
  - $\text{sum} (\prod f_j \mid E, X_i)$  – solution count
- Using
  - MC(i)
  - IJGP(i)

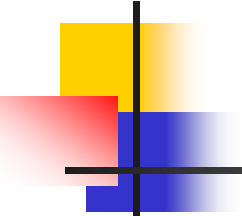




# BnB Search

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- IJGP [MC, SC] + MBTE [MC, SC]
  - **IJGP-SC**
  - IJGP-MC
  - **MBTE-SC**
  - **MBTE-MC**
  - **MBTE-MC + IJGP-SC**
  - etc.



$N=200, K=4, C=760, T=4, 5 \text{ min}$

	Time	$w^*$	# cons	# incons	# nodes	# BTs
BnB IJGP-SC w-pruning 2	56	81	60	0	744	406
BnB IJGP-SC w-pruning 3	28	81	60	0	300	71
BnB MBTE-MC 0 IJGP-SC 2	83	81	30	0	311	290
BnB MBTE-MC 0 IJGP-SC 3	116	81	40	0	325	301
SLS	25	81	70		350238	
BnB MBTE-SC 2	75	81	10	0	453	210
BnB MBTE-SC 3	183	81	10	0	762	464

$N=200, K=4, C=765, T=4, 5 \text{ min}$

		Time	w*	# cons	# incons	# nodes	# BTs
IJGP-SC	BnB IJGP-SC w-pruning 2	29	82.8	30	0	424	167
	BnB IJGP-SC w-pruning 3	21	82.8	20	0	278	59
	BnB IJGP-SC w-pruning 4	31	82.8	30	0	309	88
MBTE-MC	BnB MBTE-MC 0 IJGP-SC 2	38	82.8	10	0	200	200
	BnB MBTE-MC 0 IJGP-SC 3	67	82.8	10	0	231	224
	BnB MBTE-MC 0 IJGP-SC 4						
	SLS	39	82.8	30		525176	
MBTE-SC	BnB MBTE-SC 2	95	82.8	20	0	500	240
	BnB MBTE-SC 3	85	82.8	20	0	358	131
	BnB MBTE-SC 4	91	82.8	20	0	272	54





# Summary

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- A new algorithm for solving CSP, based on Solution Counting heuristic computed by IJGP
- Competitive with CSP, best algorithm in practice for random CSPs; SLS is incomplete, our new algorithm is complete
- Strength: good for consistent problems
- Weakness: not as good for inconsistent problem



# Conclusions

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- We introduce two general BnB schemes that generate bounding heuristics automatically.
- BBT and BBMB do not dominate each other.
  - When large *i-bounds* are effective, BBMB is more powerful.
  - However, when space is at issue, BBT with small *i-bound* is often more powerful.
- BBT/BBMB together are often superior to stochastic local search, except in cases when the domain size is small, in which case they are competitive.
- BBT/BBMB as complete algorithms can prove optimality if given enough time, unlike SLS.
- BBT can be extended to CSPs: heuristics based on approximate counting are very promising.