# Search, propagation, and learning in sequencing and scheduling problems

#### **Mohamed Siala**

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#### Context

Sequencing and Scheduling: the organization in time of of operations subject to capacity and resource constraints.



## PhD Context

- Combinatorial (optimization) problems
- Constraint satisfaction and optimization
- Laboratory: LAAS-CNRS, Toulouse
- Research Team: ROC
- Supervision: Christian Artigues, and Emmanuel Hebrard
- Funding:



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### Thesis overview

#### Constraint Programming: Search $\oplus$ Propagation

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### Thesis overview

#### Constraint Programming: Search $\oplus$ Propagation $\oplus$ Learning

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#### Thesis overview

#### Constraint Programming: Search $\oplus$ Propagation $\oplus$ Learning

All these aspects are important and must all be taken into account in order to design efficient solution methods

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## Outline

#### Context

#### 2 Background

- Case Study: The Car-Sequencing Problem
  - Propagation
  - Search
  - Learning
- 4 Learning in Disjunctive Scheduling
- Conclusions & Perspectives

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#### A constraint is a finite relation

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#### A constraint is a finite relation

#### Definition

A constraint network (CN) is defined by a triplet  $\mathcal{P} = (\mathcal{X}, \mathcal{D}, \mathcal{C})$  where

- $\mathcal{X} = [x_1, \dots, x_n]$ : finite set of variables
- $\mathcal{D}$ : a domain for  $\mathcal{X}$
- C: finite set of constraints

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#### A constraint is a finite relation

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- CSP is NP-Hard in general

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- Constraint Satisfaction Problem (CSP): deciding whether a constraint network has a solution or not
- CSP is NP-Hard in general
- Complete backtracking algorithms

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• Search: decisions to explore the search tree

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- Search in CP= variable ordering + value ordering

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- Standard or customized

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#### Variable Ordering

## 'Fail-first' principle [Haralick and Elliott, 1980]:"To succeed, try first where you are most likely to fail"

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- Search: decisions to explore the search tree
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#### Variable Ordering

'Fail-first' principle [Haralick and Elliott, 1980]:"To succeed, try first where you are most likely to fail"

#### Value Ordering

'succeed-first' [Geelen, 1992]:

Best chances leading to a solution

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## Propagation

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## Propagation

- Propagation: inferences based on the current state
- Constraint  $\leftrightarrow$  a propagator
- Propagators are executed sequentially before taking any decision
- $\bullet$  The level of pruning  $\leftrightarrow$  local consistency

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#### Propagation

## Propagation

- Propagation: inferences based on the current state
- Constraint  $\leftrightarrow$  a propagator
- Propagators are executed sequentially before taking any decision
- The level of pruning  $\leftrightarrow$  local consistency

#### Arc Consistency

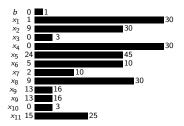
- Let  $\mathcal{D}$  be a domain, and C be a constraint
- C is Arc Consistent (AC) iff for every x in the scope of C, for every value  $v \in \mathcal{D}(x)$  there exists an assignment w in  $\mathcal{D}$  satisfying C in which v is assigned to x

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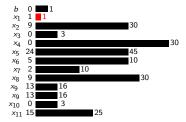
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Background

Learning

 $[\![x_1 = 1]\!]$ 

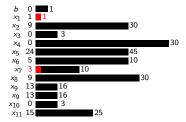
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$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket$$

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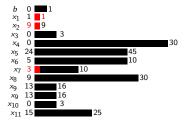
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$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket$$

 $[x_2 = 9]$ 

$$\begin{array}{l} x_1 + x_7 \geq 4 \land \\ x_2 + x_{10} \geq 11 \land \\ x_3 + x_9 = 16 \land \\ x_5 \geq x_8 + x_9 \land \\ b \leftrightarrow (x_9 - x_4 = 14) \land \\ b \rightarrow (x_6 \geq 7) \land \\ b \rightarrow (x_6 + x_7 \leq 9) \land \\ x_{11} \geq x_9 + x_{10} \end{array}$$

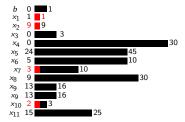


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$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket$$

$$\llbracket x_2 = 9 \rrbracket \longrightarrow \llbracket x_{10} \ge 2 \rrbracket$$

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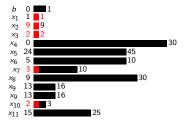
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$$[\![x_1=1]\!] \longrightarrow [\![x_7 \ge 3]\!]$$

$$\llbracket x_2 = 9 \rrbracket \longrightarrow \llbracket x_{10} \ge 2 \rrbracket$$

 $[x_3 = 2]$ 

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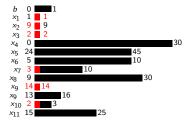
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$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket$$

$$\llbracket x_2 = 9 \rrbracket \longrightarrow \llbracket x_{10} \ge 2 \rrbracket$$

$$\llbracket x_3 = 2 \rrbracket \longrightarrow \llbracket x_9 = 14 \rrbracket$$

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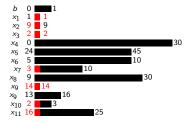


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$$[\![x_1=1]\!] \longrightarrow [\![x_7 \ge 3]\!]$$

$$\llbracket x_2 = 9 \rrbracket \longrightarrow \llbracket x_{10} \ge 2 \rrbracket$$
$$\llbracket x_3 = 2 \rrbracket \longrightarrow \llbracket x_9 = 14 \rrbracket \rightarrow \llbracket x_{11} \ge 16 \rrbracket$$

$$\begin{array}{l} x_1 + x_7 \geq 4 \land \\ x_2 + x_{10} \geq 11 \land \\ x_3 + x_9 = 16 \land \\ x_5 \geq x_8 + x_9 \land \\ b \leftrightarrow (x_9 - x_4 = 14) \land \\ b \rightarrow (x_6 \geq 7) \land \\ b \rightarrow (x_6 + x_7 \leq 9) \land \\ x_{11} \geq x_9 + x_{10} \end{array}$$



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$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket$$
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 $[x_4 = 0]$ 

$$\begin{array}{l} x_1 + x_7 \geq 4 \land \\ x_2 + x_{10} \geq 11 \land \\ x_3 + x_9 = 16 \land \\ x_5 \geq x_8 + x_9 \land \\ b \leftrightarrow (x_9 - x_4 = 14) \land \\ b \rightarrow (x_6 \geq 7) \land \\ b \rightarrow (x_6 + x_7 \leq 9) \land \\ x_{11} \geq x_9 + x_{10} \end{array}$$



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$$\llbracket x_4 = 0 \rrbracket \longrightarrow \llbracket b = 1 \rrbracket$$

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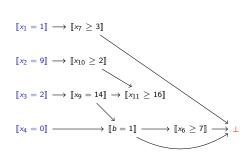
$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket$$
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$$\llbracket x_3 = 2 \rrbracket \longrightarrow \llbracket x_9 = 14 \rrbracket \rightarrow \llbracket x_{11} \ge 16 \rrbracket$$
$$\llbracket x_4 = 0 \rrbracket \longrightarrow \llbracket b = 1 \rrbracket \longrightarrow \llbracket x_6 \ge 7 \rrbracket$$

$$\begin{array}{l} x_1 + x_7 \geq 4 \land \\ x_2 + x_{10} \geq 11 \land \\ x_3 + x_9 = 16 \land \\ x_5 \geq x_8 + x_9 \land \\ b \leftrightarrow (x_9 - x_4 = 14) \land \\ b \rightarrow (x_6 \geq 7) \land \\ b \rightarrow (x_6 + x_7 \leq 9) \land \\ x_{11} \geq x_9 + x_{10} \end{array}$$



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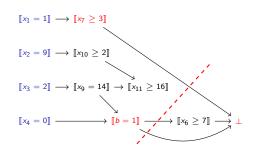
$x_1 + x_7 \ge 4 \land$
$x_2 + x_{10} \ge 11 \land$
$x_3 + x_9 = 16 \wedge$
$x_5 \ge x_8 + x_9 \wedge$
$b \leftrightarrow (x_9 - x_4 = 14) \wedge$
$b \rightarrow (x_6 \geq 7) \land$
$b \rightarrow (x_6 + x_7 \leq 9) \wedge$
$x_{11} \ge x_9 + x_{10}$



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#### Learning



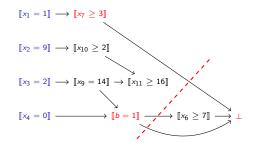
• Conflict analysis:  $\llbracket b = 1 \rrbracket \land \llbracket x_7 \ge 3 \rrbracket \Rightarrow \bot$ 

 $\begin{array}{l} x_1 + x_7 \geq 4 \wedge \\ x_2 + x_{10} \geq 11 \wedge \\ x_3 + x_9 = 16 \wedge \\ x_5 \geq x_8 + x_9 \wedge \\ b \leftrightarrow (x_9 - x_4 = 14) \wedge \\ b \rightarrow (x_6 \geq 7) \wedge \\ b \rightarrow (x_6 + x_7 \leq 9) \wedge \\ x_{11} \geq x_9 + x_{10} \end{array}$ 



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• Conflict analysis:  $\llbracket b = 1 \rrbracket \land \llbracket x_7 \ge 3 \rrbracket \Rightarrow \bot$ 

• New clause: 
$$\llbracket b \neq 0 \rrbracket \lor \llbracket x_7 \leq 2 \rrbracket$$

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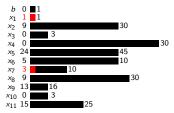
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#### Learning

$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket$$

- Conflict analysis:  $\llbracket b = 1 \rrbracket \land \llbracket x_7 \ge 3 \rrbracket \Rightarrow \bot$
- New clause:  $\llbracket b \neq 0 \rrbracket \lor \llbracket x_7 \le 2 \rrbracket$
- Backtrack to level 1

 $\begin{array}{l} x_1 + x_7 \geq 4 \wedge \\ x_2 + x_{10} \geq 11 \wedge \\ x_3 + x_9 = 16 \wedge \\ x_5 \geq x_8 + x_9 \wedge \\ b \leftrightarrow (x_9 - x_4 = 14) \wedge \\ b \rightarrow (x_6 \geq 7) \wedge \\ b \rightarrow (x_6 + x_7 \leq 9) \wedge \\ x_{11} \geq x_9 + x_{10} \end{array}$ 



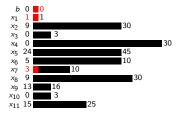
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#### Learning

$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket \longrightarrow \llbracket b = 0 \rrbracket$$

- Conflict analysis:  $\llbracket b = 1 \rrbracket \land \llbracket x_7 \ge 3 \rrbracket \Rightarrow \bot$
- New clause:  $\llbracket b \neq 0 \rrbracket \lor \llbracket x_7 \le 2 \rrbracket$
- Backtrack to level 1
- Propagate the learnt clause

$$\begin{array}{l} x_1 + x_7 \geq 4 \wedge \\ x_2 + x_{10} \geq 11 \wedge \\ x_3 + x_9 = 16 \wedge \\ x_5 \geq x_8 + x_9 \wedge \\ b \leftrightarrow (x_9 - x_4 = 14) \wedge \\ b \rightarrow (x_6 \geq 7) \wedge \\ b \rightarrow (x_6 + x_7 \leq 9) \wedge \\ x_{11} \geq x_9 + x_{10} \end{array}$$



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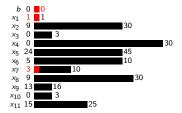
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### Learning

$$\llbracket x_1 = 1 \rrbracket \longrightarrow \llbracket x_7 \ge 3 \rrbracket \longrightarrow \llbracket b = 0 \rrbracket$$

- Conflict analysis:  $\llbracket b = 1 \rrbracket \land \llbracket x_7 \ge 3 \rrbracket \Rightarrow \bot$
- New clause:  $\llbracket b \neq 0 \rrbracket \lor \llbracket x_7 \leq 2 \rrbracket$
- Backtrack to level 1
- Propagate the learnt clause
- Continue exploration

$$\begin{array}{l} x_1 + x_7 \geq 4 \wedge \\ x_2 + x_{10} \geq 11 \wedge \\ x_3 + x_9 = 16 \wedge \\ x_5 \geq x_8 + x_9 \wedge \\ b \leftrightarrow (x_9 - x_4 = 14) \wedge \\ b \rightarrow (x_6 \geq 7) \wedge \\ b \rightarrow (x_6 + x_7 \leq 9) \wedge \\ x_{11} \geq x_9 + x_{10} \end{array}$$



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# Learning in $\operatorname{CP}$

- $\bullet$  Hybrid  ${\rm CP}/{\sf SAT}$
- Based on the notion of explanation
- Conflict Driven Clause Learning (CDCL) [Moskewicz et al., 2001]

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#### Contributions

• Search in car-sequencing

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# Modern CP-Solvers may not underestimate any of the three aspects: search, propagation, and learning

#### Contributions

- Search in car-sequencing
- Propagation in a class of sequencing problems

Modern CP-Solvers may not underestimate any of the three aspects: search, propagation, and learning

#### Contributions

- Search in car-sequencing
- Propagation in a class of sequencing problems
- Learning in car-sequencing

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Modern CP-Solvers may not underestimate any of the three aspects: search, propagation, and learning

#### Contributions

- Search in car-sequencing
- Propagation in a class of sequencing problems
- Learning in car-sequencing
- Revisiting lazy generation

Modern CP-Solvers may not underestimate any of the three aspects: search, propagation, and learning

#### Contributions

- Search in car-sequencing
- Propagation in a class of sequencing problems
- Learning in car-sequencing
- Revisiting lazy generation
- Learning in disjunctive scheduling

### Outline



#### Background

#### 3 Case Study: The Car-Sequencing Problem

- Propagation
- Search
- Learning



#### Conclusions & Perspectives

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### Car-Sequencing



- ROADEF'05 challenge [Solnon et al., 2008]
- RENAULT

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• A class of vehicles is defined by a set of options

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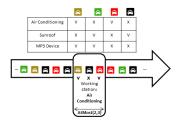
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- A class of vehicles is defined by a set of options
- Each class is associated to a demand

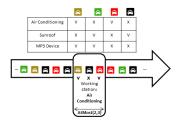
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- A class of vehicles is defined by a set of options
- Each class is associated to a demand
- Capacity constraints: no subsequence of size *q* may contain more than *p* vehicles requiring a given option

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- A class of vehicles is defined by a set of options
- Each class is associated to a demand
- Capacity constraints: no subsequence of size *q* may contain more than *p* vehicles requiring a given option
- Is there a sequence of cars satisfying both demand and capacity constraints?

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### Outline



#### 2 Background

#### 3 Case Study: The Car-Sequencing Problem

- Propagation
- Search
- Learning



Conclusions & Perspectives

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#### Definition

 $\operatorname{ATMOSTSEQCARD}(p,q,d,[x_1,\ldots,x_n]) \Leftrightarrow$ 

$$\bigwedge_{i=0}^{n-q} (\sum_{l=1}^{q} x_{i+l} \leq p) \land (\sum_{i=1}^{n} x_i = d)$$

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#### Definition

 $\operatorname{ATMOSTSEQCARD}(p,q,d,[x_1,\ldots,x_n]) \Leftrightarrow$ 

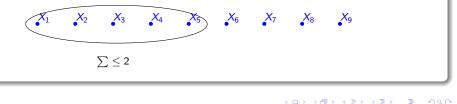
$$\bigwedge_{i=0}^{n-q} (\sum_{l=1}^{q} x_{i+l} \leq p) \land (\sum_{i=1}^{n} x_i = d)$$

$$X_1$$
  $X_2$   $X_3$   $X_4$   $X_5$   $X_6$   $X_7$   $X_8$   $X_9$ 

#### Definition

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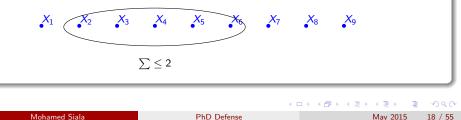


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#### Definition

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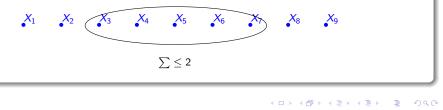
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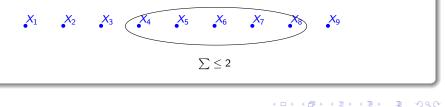


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Example ATMOSTSEQCARD( $2, 5, 4, [x_1, \ldots, x_9]$ )



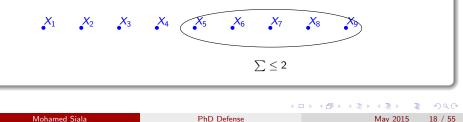
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#### Definition

 $\operatorname{ATMOSTSEQCARD}(p, q, d, [x_1, \ldots, x_n]) \Leftrightarrow$ 

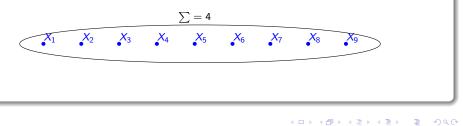
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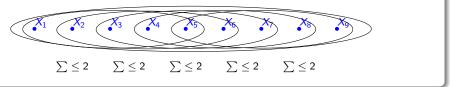


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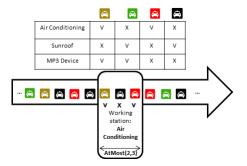
Example ATMOSTSEQCARD(2, 5, 4,  $[x_1, \ldots, x_9]$ )  $\sum = 4$ 



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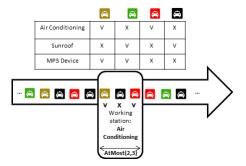
#### Car sequencing



- One ATMOSTSEQCARD per option
- $\bullet$  Capacity constraints  $\oplus$  demand constraints

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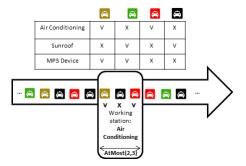
#### Car sequencing



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named	

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#### Arc Consistency

#### $\operatorname{ATMOSTSEQCARD}(p, q, d, [x_1, \ldots, x_n]) \Leftrightarrow$

 $\operatorname{ATMOSTSEQ}(p, q, [x_1, \dots, x_n]) \land \operatorname{Cardinality}(d, [x_1, \dots, x_n])$ 

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#### Arc Consistency

 $\operatorname{ATMOSTSEQCARD}(p, q, d, [x_1, \ldots, x_n]) \Leftrightarrow$ 

 $\mathsf{ATMOSTSEQ}(\textit{p},\textit{q},[x_1,\ldots,x_n]) \land \mathsf{CARDINALITY}(\textit{d},[x_1,\ldots,x_n])$ 

•  $\operatorname{AtMostSeq} \oplus \operatorname{Cardinality}$  is not enough

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### Arc Consistency

 $\operatorname{ATMOSTSEQCARD}(p, q, d, [x_1, \ldots, x_n]) \Leftrightarrow$ 

 $\operatorname{ATMOSTSEQ}(p, q, [x_1, \dots, x_n]) \land \operatorname{Cardinality}(d, [x_1, \dots, x_n])$ 

 $\bullet\ \operatorname{AtMostSeq} \oplus \operatorname{Cardinality}$  is not enough

#### ATMOSTSEQCARD as a particular case?

- COST-REGULAR:  $O(2^q n)$  [van Hoeve et al., 2009]
- GEN-SEQUENCE:  $O(n^3)$  [van Hoeve et al., 2009]
- GEN-SEQUENCE: O(n<sup>2</sup>.log(n)) down a branch ⊕ initial compilation of O(q.n<sup>2</sup>). [Maher et al., 2008].

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# $\operatorname{AC}$ on $\operatorname{ATMOSTSEQCARD}$

Key idea

- $\bullet$  Enforce  $\operatorname{AC}$  on  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
- Complete the filtering based on a greedy rule

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- $\bullet$  Enforce  $\operatorname{AC}$  on  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
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An example with  $\operatorname{ATMOSTSEQCARD}(4, 8, 12, [x_1, \dots, x_{22}])$ . 0 . . . . . 0 1 0 . . . . . . . 1

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Key idea

- $\bullet$  Enforce  $\operatorname{AC}$  on  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
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#### Key idea

- $\bullet$  Enforce  $\operatorname{AC}$  on  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
- Complete the filtering based on a greedy rule

 An example with ATMOSTSEQCARD(4, 8, 12, [x1, ..., x22])

 . 0 . . . . 0 1 0 . . . . . . . . 1

 ATMOSTSEQ and CARDINALITY are AC

 . 0 . . . . 0 1 0

 . 0 . . . . . 0 1 0

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# AC on $\operatorname{AtMostSeqCard}$

Key idea

- $\bullet$  Enforce  $\operatorname{AC}$  on  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
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Key idea

- $\bullet$  Enforce  $\operatorname{AC}$  on  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
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Key idea

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An example with  $\operatorname{ATMOSTSEQCARD}(4, 8, 12, [x_1, \dots, x_{22}])$ 

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# AC on ATMOSTSEQCARD

Key idea

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- Complete the filtering based on a greedy rule

An example with ATMOSTSEQCARD(4, 8, 12,  $[x_1, ..., x_{22}]$ ) . 0 . . . . 0 1 0 . . . . . . . . 1 ATMOSTSEQ and CARDINALITY are AC . 0 . . . . 0 1 0 . . . . . . . 1 1 0 1 1 1 0 0 0 0 1 0 max added = 4 max added 5 1 1 0 0 0 0 1 1 1 1

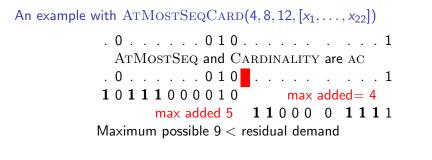
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#### Propagation

# AC on ATMOSTSEQCARD

### Key idea

- $\bullet$  Enforce  $\operatorname{AC}$  on  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
- Complete the filtering based on a greedy rule

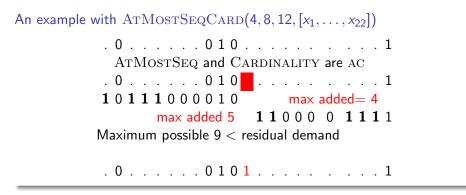


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# Achieving Arc consistency

- leftmost: a greedy rule computing an assignment w of maximum cardinality with respect to ATMOSTSEQ.
- leftmost\_count: a linear implementation returning for each *i* the maximum cardinality that can be added until *i*
- L: leftmost\_count from left to right
- R: leftmost\_count from right to left

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### Achieving AC in linear time

0 AC on  $\operatorname{ATMOSTSEQ}$  and  $\operatorname{Cardinality}$ 

• If 
$$L[n] < d_{res}$$
: failure

- If  $L[n] = d_{res}$ , then  $\forall i$ :
  - If  $L[i] + R[n i + 1] \le d_{res}$ , then  $x_i$  is assigned to 0.
  - If  $L[i-1] + R[n-i] < d_{res}$ , then  $x_i$  is assigned to 1.

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### ATMOSTSEQCARD(4, 8, 12)

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#### ATMOSTSEQCARD(4, 8, 12)

		0		÷		·			0	1	0			÷	·			·				1	
₩[i]	1	0	1	1	1	0	0	0	0	1	0	1	1	1	0	0	0	1	0	1	1	1	

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#### ATMOSTSEQCARD(4, 8, 12)

			0							0	1	0											1	
$\overrightarrow{w}[i]$		1	0	1	1	1	0	0	0	0	1	0	1	1	1	0	0	0	1	0	1	1	1	
L[i]	0	1	1	2	3	4	4	4	4	4	4	4	5	6	7	7	7	7	8	8	9	10	10	

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#### ATMOSTSEQCARD(4, 8, 12)

			0							0	1	0											1
$\overrightarrow{w}[i]$		1	0	1	1	1	0	0	0	0	1	0	1	1	1	0	0	0	1	0	1	1	1
L[i]	0	1	1	2	3	4	4	4	4	4	4	4	5	6	7	7	7	7	8	8	9	10	10
₩[i]		1	0	0	1	1	1	0	0	0	1	0	1	1	1	0	0	0	0	1	1	1	1

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#### ATMOSTSEQCARD(4, 8, 12)

			0							0	1	0											1	
$\overrightarrow{w}[i]$		1	0	1	1	1	0	0	0	0	1	0	1	1	1	0	0	0	1	0	1	1	1	
L[i]	0	1	1	2	3	4	4	4	4	4	4	4	5	6	7	7	7	7	8	8	9	10	10	
₩[i]		1	0	0	1	1	1	0	0	0	1	0	1	1	1	0	0	0	0	1	1	1	1	
R[i]		10	9	9	9	8	7	6	6	6	6	6	6	5	4	3	3	3	3	3	2	1	0	0

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#### ATMOSTSEQCARD(4, 8, 12)

			0							0	1	0											1	
$\overrightarrow{w}[i]$		1	0	1	1	1	0	0	0	0	1	0	1	1	1	0	0	0	1	0	1	1	1	
L[i]	0	1	1	2	3	4	4	4	4	4	4	4	5	6	7	7	7	7	8	8	9	10	10	
$\overleftarrow{w}[i]$		1	0	0	1	1	1	0	0	0	1	0	1	1	1	0	0	0	0	1	1	1	1	
R[i]		10	9	9	9	8	7	6	6	6	6	6	6	5	4	3	3	3	3	3	2	1	0	0
L[i] + R[n - i + 1]		11	10	11	12	12	11	10	10	10	10	10	11	11	11	10	10	10	11	11	11	11	10	
L[i-1] + R[n-i]		9	10	10	10	10	10	10	10	10	10	10	9	9	9	10	10	10	10	10	9	9	10	

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			0							0	1	0											1	
₩[i]		1	0	1	1	1	0	0	0	0	1	0	1	1	1	0	0	0	1	0	1	1	1	
L[i]	0	1	1	2	3	4	4	4	4	4	4	4	5	6	7	7	7	7	8	8	9	10	10	
₩[i]		1	0	0	1	1	1	0	0	0	1	0	1	1	1	0	0	0	0	1	1	1	1	
R[i]		10	9	9	9	8	7	6	6	6	6	6	6	5	4	3	3	3	3	3	2	1	0	0
L[i] + R[n - i + 1]		11	10	11	12	12	11	10	10	10	10	10	11	11	11	10	10	10	11	11	11	11	10	
L[i-1] + R[n-i]		9	10	10	10	10	10	10	10	10	10	10	9	9	9	10	10	10	10	10	9	9	10	
AC		1	0	·		·		0	0	0	1	0	1	1	1	0	0	0		·	1	1	1	

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# Experimental Results

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# Experimental Results

Variables

- Class variables: *n* integer variables  $\{x_1, \ldots, x_n\}$
- Option variables: *nm* Boolean variables  $\{y_1^1, \ldots, y_n^m\}$

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#### Variables

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#### Constraints

- Demand constraints:  $\forall c \in \{1..k\}, |\{i \mid x_i = c\}| = d_c^{class}$ : Global Cardinality Constraint.
- 2 Capacity constraints:
  - **0** A naive decomposition: DECOMPOSITION
  - Ø Global Sequencing Constraint: GSC [Régin and Puget, 1997]
  - **3** AtMostSeqCard: Amsc
  - O Combine AtMostSeqCard and Gsc:  $\texttt{Gsc}\oplus\texttt{AMsc}$
- S Channeling: between option and class variables

## Experimental results: Car-Sequencing

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### Experimental results: Car-Sequencing

	S	et1 (70	$\times$ 42 $\times$ 5	5)	set2 $(4 \times 42 \times 5)$					
	#sol	avg bts	max bts	time	#sol	avg bts	max bts	time		
DECOMPOSITION	8480	231.2K	25.0M	13.93	95	1.4M	15.3M	76.60		
Gsc	11218	1.7K	2.3M	3.60	325	131.7K	1.5M	110.99		
AtMostSeqCard	10702	39.1K	13.8M	4.43	360	690.8K	10.2M	72.00		
GSC⊕AMSC	11243	1.2K	1.1M	3.43	339	118.4K	1.0M	106.53		
		set3 (5	$\times$ 42 $\times$ 5	5)	set4 $(7 \times 42 \times 5)$					
	#sol a	avg bts	max bts	time	#sol	avg bts	max bts	s time		
DECOMPOSITION	0	-	-	> 1200	64	543.3K	i 13.7№	1 43.81		
Gsc	31	55.3K	218.5K	276.06	140	25.2K	321.9k	56.61		
ATMOSTSEQCARD	16	40.3K	83.4K	8.62	153	201.4K	3.2N	1 33.56		
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- Best Models: ATMOSTSEQCARD and  $ATMOSTSEQCARD \oplus GSC$
- $\bullet~\mathrm{GSC}$  saves more backtracks than  $\mathrm{ATMOSTSEQCARD}$  but extremely slow

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- Best Models: ATMOSTSEQCARD and ATMOSTSEQCARD  $\oplus$  GSC
- GSC saves more backtracks than ATMOSTSEQCARD but extremely slow
- [van Hoeve et al., 2009] 65.2% while GSC⊕AMSC 96.20%

## Extensions for $\operatorname{AtMostSeqCard}$

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## Extensions for ATMOSTSEQCARD

 $\texttt{MULTIATMOSTSEQCARD}(p_1,..,p_m,q_1,..,q_m,d,[x_1,\ldots,x_n]) \Leftrightarrow$ 

$$\bigwedge_{k=1}^{m}\bigwedge_{i=0}^{n-q_k}(\sum_{l=1}^{q_k}x_{i+l}\leq p_k)\wedge(\sum_{i=1}^n x_i=d)$$

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#### Propagation

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- The decomposition into *m* ATMOSTSEQCARD is hindering propagation
- The filtering for ATMOSTSEQCARD can be adapted to achieve AC in  $O(m \times n)$
- MULTIATMOSTSEQCARD outperforms the other models in crew-rostering

Mo	hamed	Siala

# Publications

- [Honorable mention] An optimal arc consistency algorithm for a chain of atmost constraints with cardinality Mohamed Siala, Emmanuel Hebrard, and Marie-José Huguet. In Principles and Practice of Constraint Programming - 18th International Conference, CP 2012, Québec City, QC, Canada, October 8-12, 2012
- An optimal arc consistency algorithm for a particular case of sequence constraint
   Mohamed Siala, Emmanuel Hebrard, and Marie-José Huguet. Constraints, 19(1):30–56, 2014

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## Outline



#### Background

### 3 Case Study: The Car-Sequencing Problem

- Propagation
- Search
- Learning



#### Conclusions & Perspectives

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## Related work regarding the search strategy

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• [Smith, 1996]: lex exploration, branching on class variables, evaluation based on: max option, q/p, usage rate  $\frac{d.q/p}{n}$ .

#### Search

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#### Motivation

Can we combine these heuristics in one structure?

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#### Search

## New Classification

• Branching: *class*, option.

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#### Search

## New Classification

- Branching: class, option.
- Exploration: *lex*, *middle*.

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- Branching: class, option.
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- Selection:

• capacity 
$$p_j/q_j$$
  
• demand  $d_j^{opt}$   
• load  $\delta_j = d_j^{opt} \cdot \frac{q_j}{\rho_j}$   
• slack  $\sigma_j = n - (n_j - \delta_j)$   
• usage rate  $\rho_j = \delta_j/n_j$   
• Aggregation:  $\leq_{\sum}, \leq_{Euc}, \leq_{lex}$ .

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- Branching: *class*, *option*.
- Exploration: *lex*, *middle*.
- Selection:
  - a capacity p<sub>j</sub>/q<sub>j</sub>
    demand d<sub>j</sub><sup>opt</sup>
    load δ<sub>j</sub> = d<sub>j</sub><sup>opt</sup>. q<sub>j</sub>/p<sub>j</sub>
    slack σ<sub>j</sub> = n (n<sub>j</sub> δ<sub>j</sub>)
    usage rate ρ<sub>j</sub> = δ<sub>j</sub>/n<sub>j</sub>
- Aggregation:  $\leq_{\sum}, \leq_{Euc}, \leq_{lex}$ .

### **Overall 42 heuristics**

 $\langle \{\textit{class},\textit{option}\}, \{\textit{lex},\textit{middle}\}, \{\textit{q}/\textit{p},\textit{d^{opt}},\delta,\textit{n}-\sigma,\rho,1\}, \{\leq_{\sum}, \leq_{\textit{Euc}}, \leq_{\textit{lex}}\} \rangle$ 

- What is the best configuration?
- What are the important criteria?

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#### Summary

• Many good heuristics raise as untested combinations

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Summary

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#### Summary

- Many good heuristics raise as untested combinations
- Branching and Selection are the most crucial criteria
- The most robust heuristics:  $\langle class, \{lex, middle\}, \delta, \{\leq_{\sum}, \leq_{Euc}, \leq_{lex}\} \rangle$
- Search is as important as propagation based on two metrics *confidence* and *significance*

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## Publication

A study of constraint programming heuristics for the car-sequencing problem.

Mohamed Siala, Emmanuel Hebrard, and Marie-José Huguet. *Engineering* Applications of Artificial Intelligence, 38(0):34 – 44, 2015

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## Outline



### 2 Background

### 3 Case Study: The Car-Sequencing Problem

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Conclusions & Perspectives

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## Hybrid CP/SAT Models

### $\bullet$ Models based on $\operatorname{AtMostSeqCard}$

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## Hybrid $\operatorname{CP}/\mathsf{SAT}$ Models

- $\bullet$  Models based on  $\operatorname{AtMostSeqCard}$
- $\bullet$  We have to explain  $\operatorname{AtMostSeqCard}$

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## Hybrid $\operatorname{CP}/\mathsf{SAT}$ Models

- $\bullet$  Models based on  $\operatorname{AtMostSeqCard}$
- We have to explain ATMOSTSEQCARD

### Explaining ATMOSTSEQCARD?

- $\bullet$  Explain  $\operatorname{AtMostSeQ}$  and  $\operatorname{Cardinality}$
- Explaining the extra filtering: consider the naive explanation, then try to reduce it.

## Explaining failure: key idea

- leftmost: a greedy rule computing an assignment w of maximum cardinality with respect to ATMOSTSEQ.
- *max*: a vector containing for each *i* the maximum cardinality in *w* of all subsequences involving *i*

#### Learning

## Explaining failure: key idea

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- *max*: a vector containing for each *i* the maximum cardinality in *w* of all subsequences involving *i*

#### Observations

Let S:  $1\ 1\ 0\ 0$ . subject to ATMOST(2/5)  $\rightarrow$ leftmost on S gives  $1\ 1\ 0\ 0\ 0$ Consider the sequence  $S_0$ :  $1\ 1\ .\ 0$ .  $\rightarrow$ leftmost on  $S_0$  gives  $1\ 1\ 0\ 0\ 0$ 

#### Learning

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Always true when  $\{ [x_i = 0] \mid max(i) = p \}$ 

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Consider the sequence  $S_2$ : . 1 0 0 . leftmost on  $S_2$  gives 1 1 0 0 0

Always true when  $\{ [x_i = 1] \mid max(i) \neq p \}$ 

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A weaker domain  $\widehat{\mathcal{D}}$  defined as follows:

$$egin{aligned} \widehat{\mathcal{D}}(x_i) &= \{0,1\} & ext{if } \mathcal{D}(x_i) &= \{0\} \wedge max(i) = p \ \widehat{\mathcal{D}}(x_i) &= \{0,1\} & ext{if } \mathcal{D}(x_i) = \{1\} \wedge max(i) \neq p \ \widehat{\mathcal{D}}(x_i) &= \mathcal{D}(x_i) & ext{otherwise} \end{aligned}$$

Image: A matrix

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#### Theorem

If a failure is raised because  $L[n] < d_{res}$  , then the set of assignments in  $\widehat{\mathcal{D}}$  is a valid nogood.

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#### Time Complexity

O(n) since we call leftmost\_count once to built max

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 $Extra filtering \rightarrow Failure$ 

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#### Learning

## Example

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D : w	_	-	0 0																			1			
	Extra filtering $\rightarrow$ Failure																								
max	2	2	2	2	2	2	2	2	2	2	2	2	2	1	1	1	1	1	1	1	1	1	2	2	2
$\widehat{\mathcal{D}}$ :	1	1							1	1					0	0	0	0		0	0				1
W	1	1	0	0	0	0	0	0	1	1	0	0	0	1	0	0	0	0	1	0	0	1	0	0	1

 $Extra filtering \rightarrow Failure$ 

$\mathcal{D}$ :	1	1	0	0	0	0	0	0	1	1	0	0	0	1	0	0	0	0	1	0	0				1
w	1	1	0	0	0	0	0	0	1	1	0	0	0	1	0	0	0	0	1	0	0	1	0	0	1
Extra filtering $\rightarrow$ Failure																									
								Ľ/			LCI	ш <u>ь</u>	1		anto	nc									
	~	~	~	~	~	~	~	~	~	~	~	~	~		_	_	_	_				_	~	~	~
max	2	2	2	2	2	2	2	2	2	2	2	2	2	1	1	1	1	1	1	1	1	1	2	2	2
$\widehat{\mathcal{D}}$ :	1	1							1	1					0	0	0	0		0	0				1
w	1	1	0	0	0	0	0	0	1	1	0	0	0	1	0	0	0	0	1	0	0	1	0	0	1
	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2	-	-	2	-		-	-

Extra filtering  $\rightarrow$  Failure

Size: 22 with naive explanation and 11 with reduced explanation

$\mathcal{D}$ :	1	1	0	0	0	0	0	0	1	1	0	0	0	1	0	0	0	0	1	0	0				1
w	1	1	0	0	0	0	0	0	1	1	0	0	0	1	0	0	0	0	1	0	0	1	0	0	1
Extra filtering $\rightarrow$ Failure																									
								Ľ/	ll d		LEI	ing			anu	ne									
max	2	2	2	2	2	2	2	2	2	2	2	2	2	1	1	1	1	1	1	1	1	1	2	2	2
$\widehat{\mathcal{D}}$ :	1	1							1	1					0	0	0	0		0	0				1
w.																									
vv	T	т	U	U	U	U	U	U	T	T	U	U	U	т	U	U	U	0	T	U	0	т	0	0	T

Extra filtering  $\rightarrow$  Failure

Size: 22 with naive explanation and 11 with reduced explanation

Note: not minimal

#### Learning

### **Experimental Results**

Method	sat[	easy] (7			[hard] (			sat <sup>*</sup> (28	
Wethod	#suc	avg fails	time	#suc	avg fails	time	#suc	avg fails	time
CNFA	370	2073	1.71	28	337194	282.35	85	249301	105.07
CNF <sub>S</sub>	370	1114	0.87	31	60956	56.49	65	220658	197.03
CNF <sub>A+S</sub>	370	612	0.91	34	32711	36.52	77	190915	128.09
hybrid (VSIDS)	370	903	0.23	16	207211	286.32	35	177806	224.78
hybrid (VSIDS/Slot)	370	739	0.23	35	76256	64.52	37	204858	248.24
hybrid (Slot/VSIDS)	370	132	0.04	34	4568	2.50	37	234800	287.61
hybrid (Slot)	370	132	0.04	35	6304	3.75	23	174097	299.24
CP	370	43	0.03	35	57966	16.25	0	-	-
PBO-clauses	277	538743	236.94	0	-	-	43	175990	106.92
PBO-cutting planes	272	2149	52.62	0	-	-	1	5031	53.38

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- Finding solutions quickly: Propagation is very important to find solutions quickly when they exist.
- For proving unsatisfiability: Clause learning is by far the most critical factor.

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### Publication

SAT and Hybrid Models of the Car-Sequencing problem Christian Artigues, Emmanuel Hebrard, Valentin Mayer-Eichberger, Mohamed Siala, and Toby Walsh. In Integration of AI and OR Techniques in Constraint Programming - 11th International Conference, CPAIOR 2014, Cork, Ireland, May 19-23, 2014

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### Outline



#### 2 Background

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### 4 Learning in Disjunctive Scheduling

Conclusions & Perspectives

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#### **Disjunctive Scheduling**

A family of scheduling problems having in common the Unary Resource Constraint.

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A family of scheduling problems having in common the Unary Resource Constraint.

Unary Resource Constraint [Grimes and Hebrard, 2015]

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Unary Resource Constraint [Grimes and Hebrard, 2015]

• Decomposition using the following DISJUNCTIVE constraints:

$$\delta_{kij} = \begin{cases} 0 \iff t_{ik} + p_{ik} \le t_{jk} \\ 1 \iff t_{jk} + p_{jk} \le t_{ik} \end{cases}$$
(1)

(3)

### **Disjunctive Scheduling**

A family of scheduling problems having in common the Unary Resource Constraint.

### Unary Resource Constraint [Grimes and Hebrard, 2015]

• Decomposition using the following DISJUNCTIVE constraints:

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(1)

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#### **Our Contributions**

- Alternative lazy generation approach
- Novel conflict analysis scheme

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#### Standard Lazy Encoding

- Generate atoms lazily when learning new clauses.
- Generate related domain clauses.
- There is a redundancy issue

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#### Standard Lazy Encoding

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## Example Atoms clauses Ø Ø

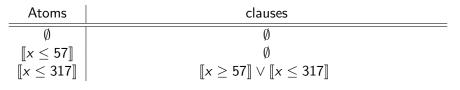
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Atoms	clauses
Ø	Ø
$[X \leq 57]$	Ų

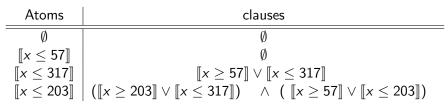
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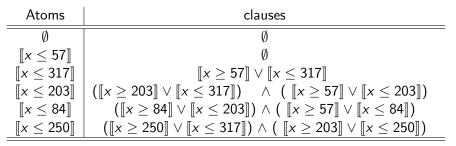
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Atoms	clauses
Ø	Ø
$\llbracket x \le 57 \rrbracket$	Ø
$\llbracket x \le 317 \rrbracket$	$\llbracket x \geq 57  rbracket  \lor \llbracket x \leq 317  rbracket$
$\llbracket x \le 203 \rrbracket$	$(\llbracket x \ge 203  rbracket \lor \llbracket x \le 317  rbracket) \land ( \llbracket x \ge 57  rbracket \lor \llbracket x \le 203  rbracket)$
$\llbracket x \le 84 \rrbracket$	$(\llbracket x \geq 84 \rrbracket \lor \llbracket x \leq 203 \rrbracket) \land ( \ \llbracket x \geq 57 \rrbracket \lor \llbracket x \leq 84 \rrbracket)$

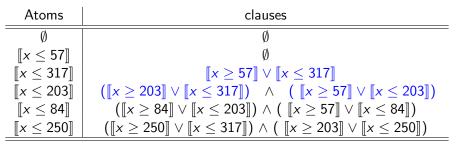
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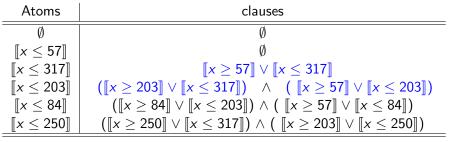
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O(k) redundant clauses

### Avoiding the redundancy via DOMAINFAITHFULNESS

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### Avoiding the redundancy via DOMAINFAITHFULNESS

Key Idea

- Use a single constraint responsible for the consistency of the domain.
- Whenever an atom is generated, we update the internal structure of the constraint

### Avoiding the redundancy via $\operatorname{DOMAINFAITHFULNESS}$

#### Key Idea

- Use a single constraint responsible for the consistency of the domain.
- Whenever an atom is generated, we update the internal structure of the constraint

#### Definition

DomainFaithfulness
$$(x, [b_1 \dots b_n], [v_1, \dots, v_n])$$
:  $\forall i, b_i \leftrightarrow x \leq v_i$ 

### Avoiding the redundancy via $\operatorname{DOMAINFAITHFULNESS}$

#### Key Idea

- Use a single constraint responsible for the consistency of the domain.
- Whenever an atom is generated, we update the internal structure of the constraint

#### Definition

DomainFaithfulness
$$(x, [b_1 \dots b_n], [v_1, \dots, v_n])$$
:  $\forall i, b_i \leftrightarrow x \leq v_i$ 

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#### Arc consistency

Can be enforced in constant amortized time complexity  $(\mathcal{O}(1))$  down a branch of the search tree

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## $\operatorname{DISJUNCTIVE}\text{-}\mathsf{based}$ Learning

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### DISJUNCTIVE-based Learning

- Branch on the reified Boolean variables
- $\rightarrow$  There exists an explanation for every bound literal  $[x \le u]$

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#### $\label{eq:dispersive} Disjunctive-based \ Learning$

Two phases:

- First UIP cut with a reified Boolean variable
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#### $\label{eq:dispersive} Disjunctive-based \ Learning$

Two phases:

- First UIP cut with a reified Boolean variable
- Apply resolution for every bound literal until having a nogood with only reified Boolean variables
- $\oplus$  No domain encoding
- $\oplus$  Scheduling horizon does not manner in size
- $\ominus$  Language of literals is restricted compared to standard approaches

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### Experimental results

#### Protocol

- Mistral-Hybrid: new hybrid solver with
  - backward explanation
  - semantic reductions
  - lazy generation
  - DISJUNCTIVE-based learning

### • https://github.com/siala/Hybrid-Mistral

Job Shop and Open Shop benchmarks

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### Experimental results: Job Shop

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### Experimental results: Job Shop

#### Lawrence results

ſ	Mistra	(task)	Hybrid(	vsids, disj)	Hybrid(	vsids, lazy)	Hybrid(	(task, disj)	Hybrid(	(task, disj)
	Т	%0	Т	%0	Т	%0	Т	%0		%0
L	T 471.97	88.75	396.20	92	602.51	88	410.55	90.50	489.25	89

#### Taillard results

	Mistral( <i>task</i> )			Hybrid(vsids, disj)			Hybrid(vsids, lazy)			Hy	brid(ta	sk, disj)	Hy	Hybrid(task, lazy)		
		М	Size		М	Nodes/S		М	Nodes/S		М	1 Nodes/S		М	Nodes/S	
	%0	Т		%0	Т		%0	Т		%0	Т		%0	Т		
t01-10	90	616.22	8871.32	90	477.79	6814.73	87	999.17	1213.57	90	574.87	4869.45	85	1115.49	1261.70	
		PRD			P	RD	P		PRD	F		RD		P	RD	
t11-20	3.	2381	6509.44	3.	0350	3970.85	1.	8937	520.62	0.	4808	2715.29	0	.1169	539.79	
t21-30	0.	7302	3935.87	0.	2769	2424.16	0.	4756	413.90	0.	2485	1752.05	0	.1557	437.04	
t31-40	1.	7227	4503.78	0.	7109	2598.25	0.	3043	555.36	0.	6016	1517.04	0	.4103	566.18	
t41-50	2.	2161	2570.10	0.	4798	1530.42	0.	3036	413.48	0.	5420	994.61	0	.6163	443.63	
t51-60	2.	0798	1952.51	2.	2847	2602.31	2.	7990	562.71	0.	1621	1131	0	.2419	698.37	
t61-70	3.	2381	1349.73	3.	0350	2183.79	1.	8937	522.25	0.	4808	920.55	0	.1169	584.14	

### • PRD: percentage relative deviation

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### Experimental results: Summary

- $\bullet$  'Light'  ${\rm CP}$  models are extremely efficient with small sized instances
- These models benefit essentially from the fast exploration speed
- The impact of clause learning is more and more glaring when the size of the instance grows
- DISJUNCTIVE-based learning outperforms the other models on medium sized instances

### Experimental results: lower bounds experiments

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### Experimental results: lower bounds experiments

#### Open instances from Taillard benchmark

 $\bullet$  7 new bounds found with  $\mathrm{DISJUNCTIVE}\textsc{-based}$  and VSIDS

tai13		.3	tai21		tai23		tai25		tai26		tai29		tai30	
nev	N	old	new	old										
130	<b>)</b> 5 1	1282	1613	1573	1514	1474	1543	1518	1561	1558	1573	1525	1508	1485

• = • •

### Experimental results: lower bounds experiments

#### Open instances from Taillard benchmark

 $\bullet$  7 new bounds found with  $\mathrm{DISJUNCTIVE}\textsc{-based}$  and VSIDS

tai13		tai21		tai23		tai25		tai26		tai29		tai30	
new	old												
1305	1282	1613	1573	1514	1474	1543	1518	1561	1558	1573	1525	1508	1485
1342		1642		1518		1558		1591		1573		1519	

#### [Vilím et al., 2015]

- IBM CP-Optimizer studio
- 8h20min per instance
- Parallelization: Double threading phase
- Start search with best known bounds as an additional information.

### Outline



- 2 Background
- 3 Case Study: The Car-Sequencing Problem
  - Propagation
  - Search
  - Learning



5 Conclusions & Perspectives

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• Contributions to each of the three aspects of constraint programming that are 'search', 'propagation' and 'learning' for efficiently solving sequencing and scheduling problems.

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Modern constraint programming solvers may not underestimate any of these three aspects

### Future Research

- Car-Sequencing:
  - Application to 'real' industrial situations [Solnon et al., 2008].
- Propagation via ATMOSTSEQCARD:
  - Incrementality?
  - More extensions?
- Explanation for ATMOSTSEQCARD:
  - Minimal explanations?
  - Applications to other sequencing problems.
- Learning in Scheduling Problems:
  - Applications to other scheduling problems.
  - Learning with global constraints.
  - Hand-crafted learning.

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# Thank you.

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