

International Workshop on Mathematics of Constraint Satisfaction: Algebra, Logic and Graph Theory

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www.comlab.ox.ac.uk/mathscsp

Constraints & Algebra *What's the connection?*

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Outline

- Constraint satisfaction problems
- Constraint languages
- Complexity of different languages
- Algebraic properties of constraint languages
- Polymorphisms and clones
- Clones and complexity
- Soft constraints and their complexity

Further reading...

• For more mathematics see:

<u>Classifying the complexity of constraints using finite algebras</u> Andrei Bulatov, Peter Jeavons and Andrei Krokhin Appears in: SIAM Journal on Computing **34**, (2005), <u>pp. 720-742</u>

• For more constraint satisfaction see:

<u>The Complexity of Constraint Languages</u> David Cohen and Peter Jeavons To appear in: <u>Handbook of Constraint Programming</u>

http://web.comlab.ox.ac.uk/oucl/research/areas/constraints/publications

Question

What do these problems have in common?

- Drawing up a timetable for a conference
- Choosing frequencies for a mobile-phone network
- Checking the satisfiability of a logical formula
- Fitting a protein structure to measurements
- Laying out components on a circuit board
- Finding a DNA sequence from a set of contigs
- Scheduling a construction project
- Solving a system of linear equations

Answer

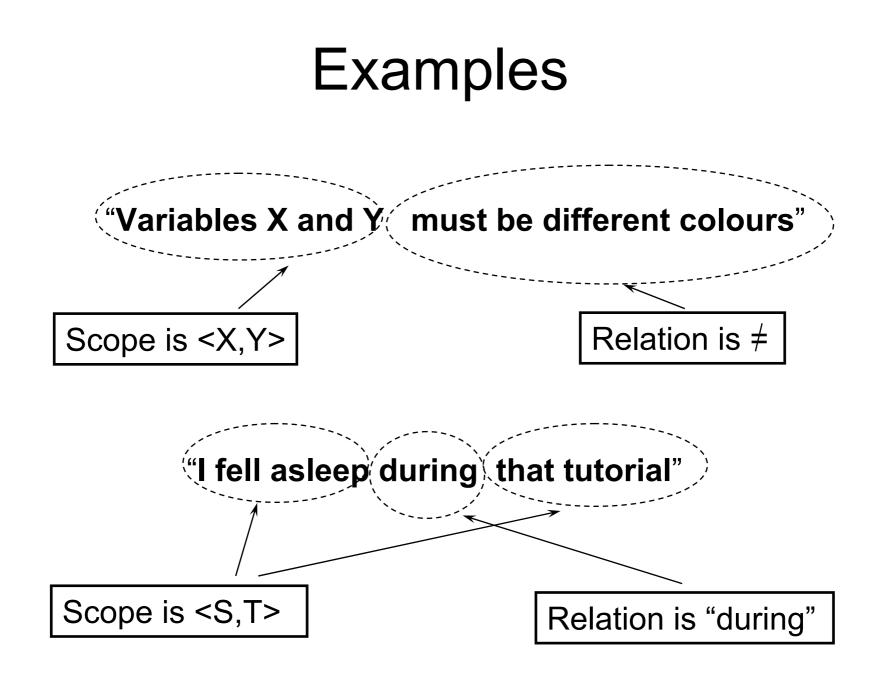
What do these problems have in common?

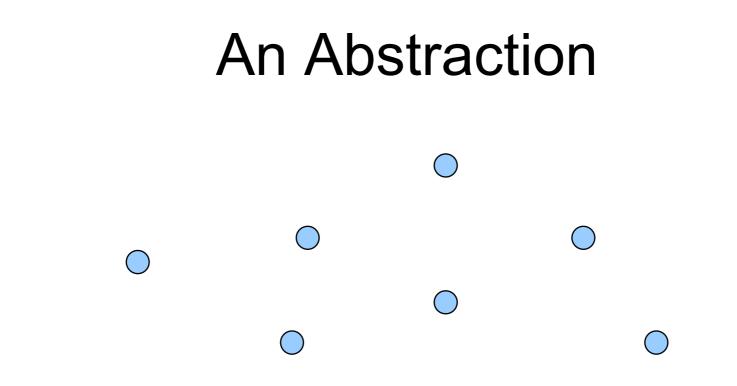
 Drawing up a timetable for a conference - Choosing frequencies for a mobile-phone network They all involve searching for a solution which satisfies Finding a a set of constraints Scheduling a construction project Solving a system of linear equations

What is a constraint?

- A constraint has two parts:
 - A list of variables that are constrained, which we call the scope
 - -A relation

this relation specifies the *allowed combinations of values* for the variables in the scope

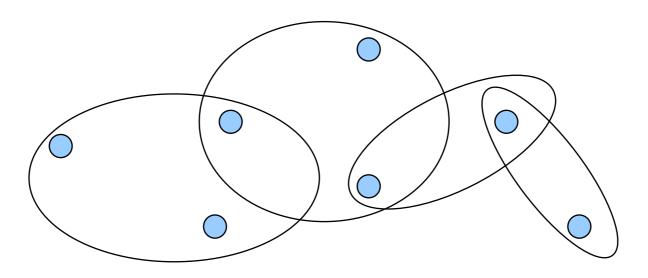




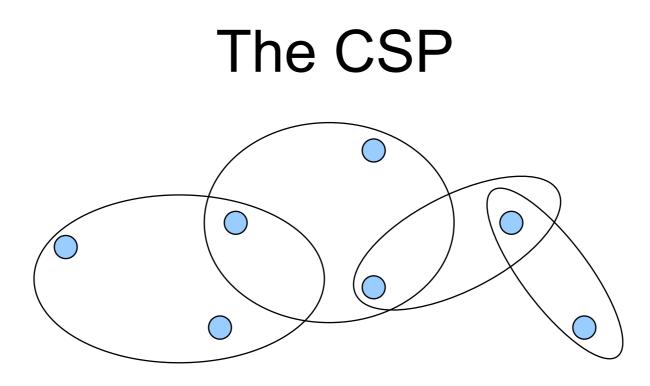
Variables

Talks to be scheduled at conference
Transmitters to be assigned frequencies
Amino acids to be located in space
Circuit components to be placed on a chip

An Abstraction



Constraints \bigcirc = All talks on logic on different days No interference between near transmitters x + y + z > 0Foundations dug before walls built



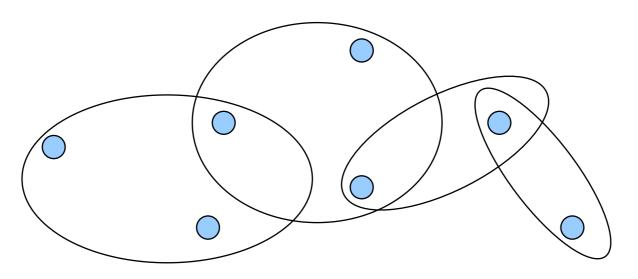
A set of constraints defines an instance of a constraint satisfaction problem (CSP)

General Question

 Having a general formulation for this kind of problem allows us to ask general structural questions:

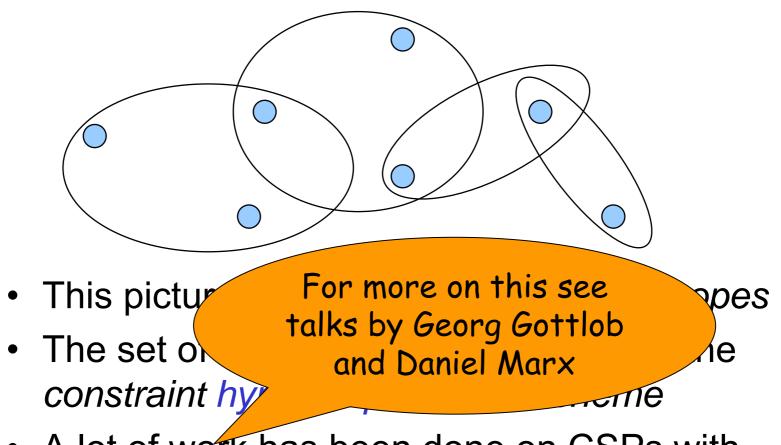
When is the CSP tractable?

Half of the Story...

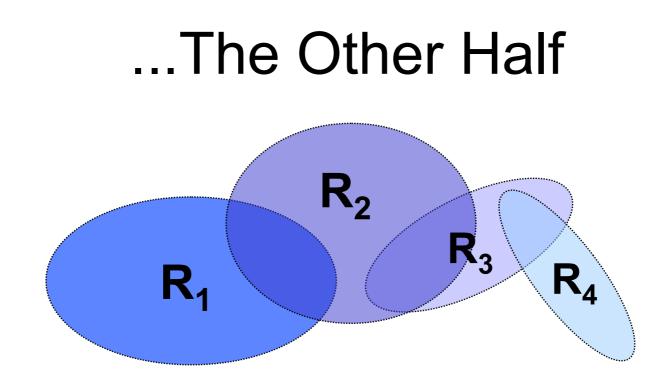


- This picture illustrates the constraint scopes
- The set of scopes is sometimes called the constraint hypergraph, or the scheme
- A lot of work has been done on CSPs with restricted schemes (such as trees)

Half of the Story...



 A lot of work has been done on CSPs with restricted schemes (such as trees)



• The picture now emphasises the constraint *relations*

What do we call the set of constraint relations?

Constraint Languages

Definition: A *constraint language* is a set of relations over a finite set D.

For every constraint language, L, we have a corresponding class of problems, CSP(L)...

Definition of CSP(L)

Definition 1a:

- An *instance* of CSP(L) is a 3-tuple (V,D,C), where
 - V is a set of variables
 - D is a single domain of possible values
 - C is a set of constraints
 - Each constraint in **C** is a pair (**s**,**R**) where
 - **s** is a *list of variables* defining the scope
 - R is a *relation* from L defining the allowed combinations of values
- The *question* is whether each variable in V can be assigned a value in D so that all constraints in C are satisfied

Definition of CSP(Γ)

Definition 1a:

- An *instance* of CSP(Γ) is a 3-tuple (V,D,C), where
 − V is a set of variables
 - D is a single domain of possible values
 - C is a set of constraints
 - Each constraint in **C** is a pair (**s**,**R**) where
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 - R is a *relation* from allowed
 Combinations of values
- The *question* is whether each variable in V can be assigned a value in D so that all constraints in C are satisfied

Alternative Definition of CSP(L)

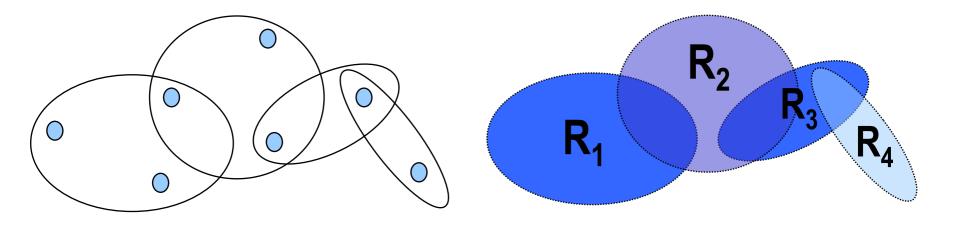
Definition 1b:

• An *instance* of CSP(L) is defined to be a first order formula:

$$\mathbf{F} = R_1(\underline{s}_1) \land R_2(\underline{s}_2) \land \dots \land R_m(\underline{s}_m)$$
where each $R_i \in L$

• The *question* is whether the formula can be satisfied by finding an assignment of values to the variables

Another Alternative View



$(V, E_1, E_2, E_3, E_4) \longrightarrow (D, R_1, R_2, R_3, R_4)$

Solution = Mapping from V to D such that the image of each tuple related by E_i is related by R_i

Alternative Definition of CSP(L)

Definition 1c:

• An instance of CSP(L) is defined to be a pair of similar relational structures:

$$(V, E_1, \dots, E_m)$$
, (D, R_1, \dots, R_m) where each $R_i \in L$

 The *question* is whether there exists a homomorphism from V to D

Example

 If L contains just the binary disequality relation, over the set D = {1,2,...,k}, then CSP(L) is the graph k-colouring problem

$$\mathbf{G} \qquad \mathbf{F} = (\mathbf{v}_1 \neq \mathbf{v}_2) \land (\mathbf{v}_2 \neq \mathbf{v}_5) \land \dots \land (\mathbf{v}_4 \neq \mathbf{v}_7)$$

$$\mathbf{G} \qquad \mathbf{K}_k$$

$$(\mathbf{V}, \mathbf{E}) \xrightarrow{\mathbf{P}} (\mathbf{D}, \neq)$$

Example

 If L contains all Boolean relations defined by ternary clauses, then CSP(L) is the 3-satisfiability problem

$$F = (v_1 \lor v_2 \lor \neg v_3) \land \dots \land (\neg v_3 \lor \neg v_4 \lor v_7)$$

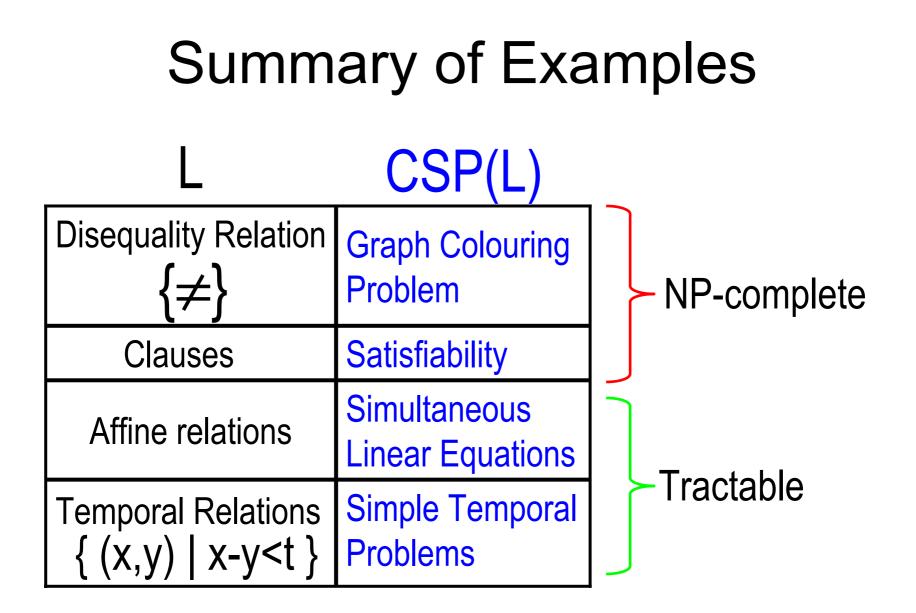
$$H \qquad C_3$$

$$(V, E_1, \dots, E_8) \xrightarrow{?} (D, R_1, \dots, R_8)$$

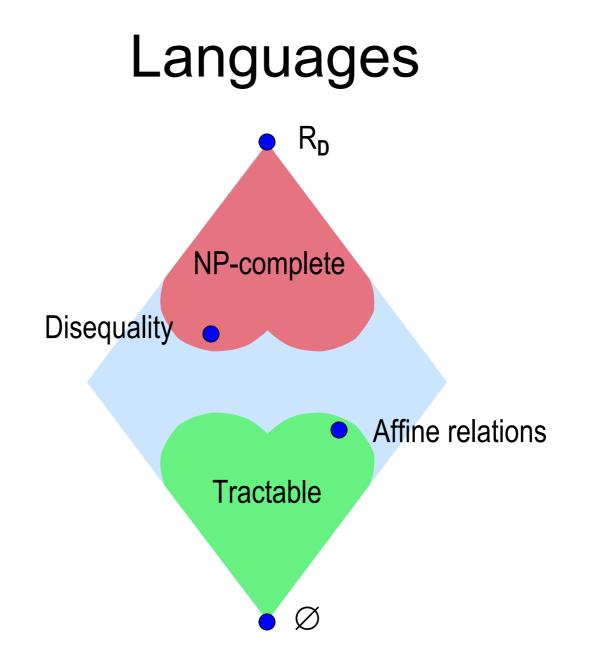
Examples

 If L contains all relations defined by linear equations over some field K, then CSP(L) is the problem of solving simultaneous linear equations over K

 If L contains all relations R(t) over the reals, where R(t) = {(x,y)|x-y<t}, then CSP(L) is the problem of solving a "simple temporal problem"



Complexity of CSP(L)

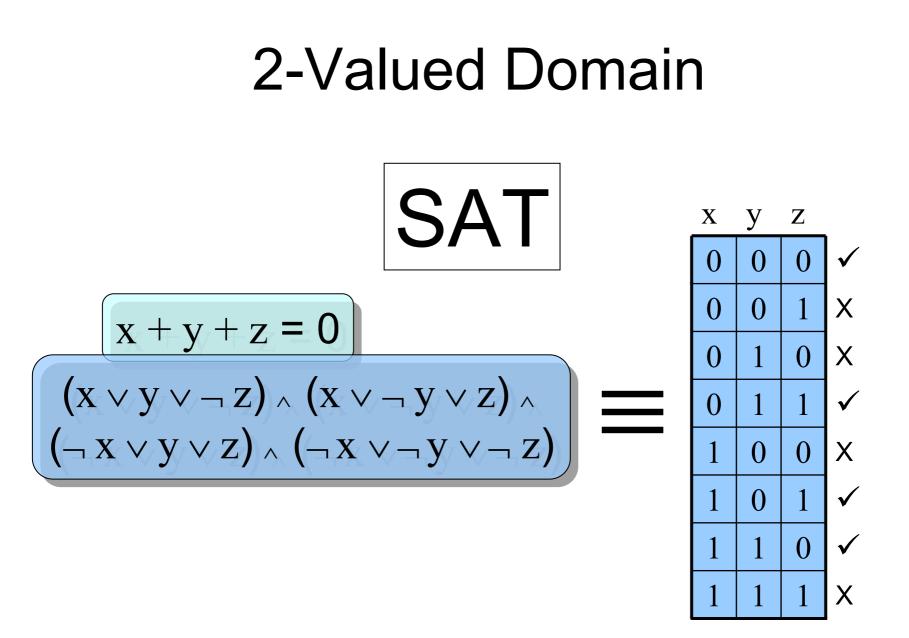


Complexity of CSP(L)

There have been a lot of papers investigating the complexity of CSP(L) for different sets of relations L:

- Schaefer, STOC'78,
- Hell and Nesetril, JCTB, 1990,
- Feder and Vardi, STOC'93,
- Kirousis, AIJ, 1993,
- Cooper et al, AIJ, 1994,
- Jeavons et al, JACM, 1997,
- Dalmau and Pearson, CP'99,
- Cohen et al, JACM, 2000,
- Bulatov et al, STOC'01,
- Bulatov, FOCS'02,

2-valued domains binary symmetric rels 3 families – logic, groups implicative constraints 0/1/all constraints algebraic theory set functions disjunctive constraints maximal tractable sets 3-valued domains



Complexity – Boolean Case

Schaefer (1978) showed that when L is a set of Boolean relations, CSP(L) is tractable in exactly the following 6 cases:

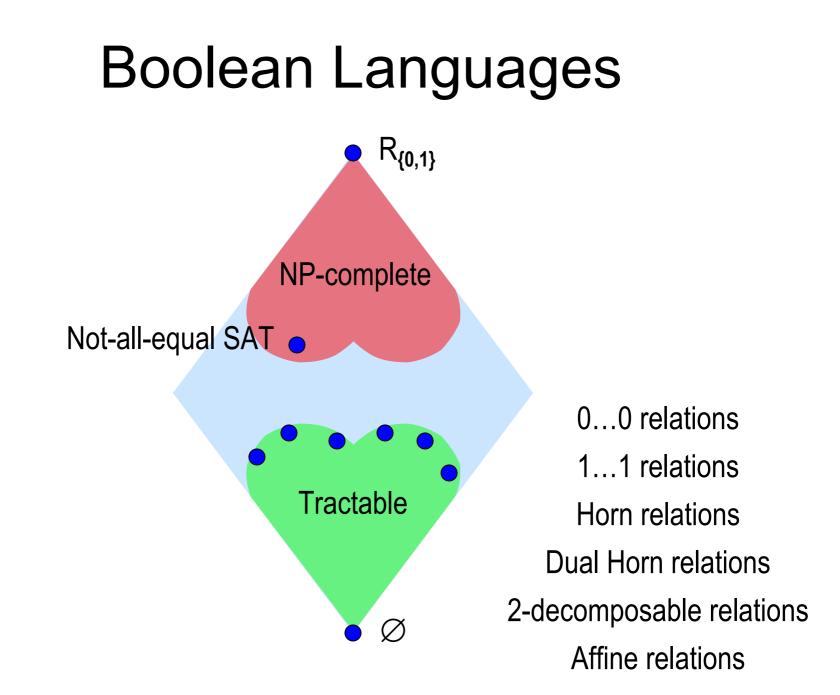
- Every R in L contains (0,0,...,0)
- Every R in L is definable by a CNF formula in which each conjunct has at most one un-negated literal (Horn clauses)
- Every R in L is definable by a CNF formula in which each conjunct has at most 2 literals

- Every R in L contains (1,1,...,1)
- Every R in L is definable by a CNF formula in which each conjunct has at most one negated literal (dual Horn)
- Every R in L holds over an affine set in GF(2)

Complexity – Boolean Case

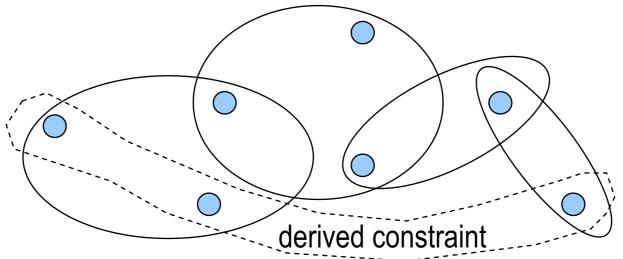
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- Every R in L is definable by a CNF formula in which each conjunct has at most 2 literals
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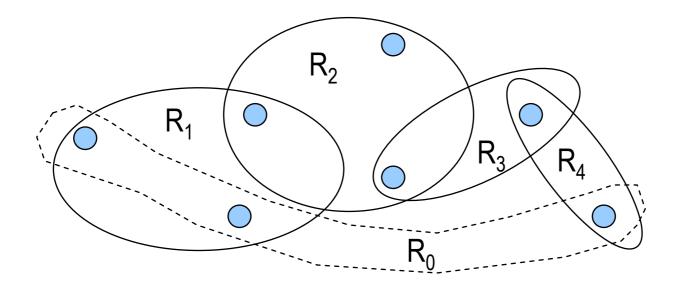
Expressive Power

- The idea of Schaefer's proof was to consider what relations are "expressible" using relations from L
- This makes use of the fact that new constraints can be derived from the combined effect of specified constraints

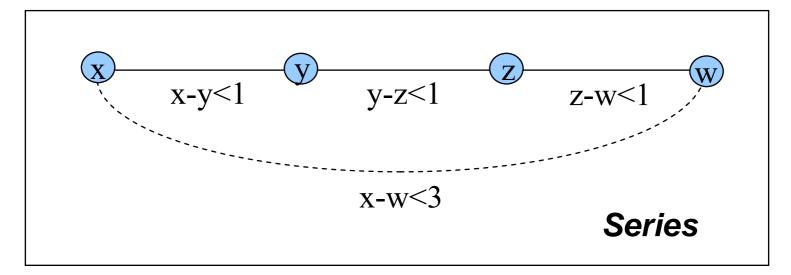


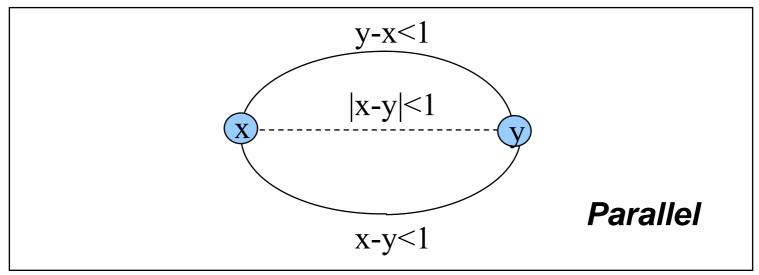
Expressive Power

 If we can combine the relations
 R₁,R₂,...,R_k to obtain a derived constraint
 relation R₀, then we say that R₀ can be
 expressed using R₁,R₂,...,R_k



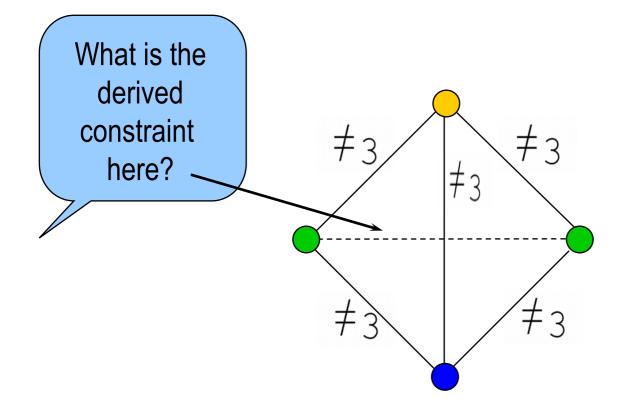
Two (Binary) Constructions





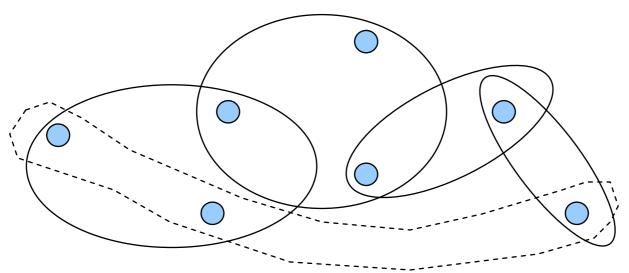
Example

• What constraints can be expressed using just the disequality relation on a 3 element domain?



General Constructions

- To include all possible constructions we need to allow arbitrary *join* operations, followed by a *projection* operation
- Then we can construct any derived constraint



Expressive Power

Definition 2a:

The "expressive power" of a constraint language L, denoted $\langle L \rangle$, is defined to be the set of relations that can be expressed using:

- Relations in L
- Relational join operations
- Projection onto some subset of variables

Expressive Power

Definition 2b:

The "expressive power" of a constraint language L, denoted $\langle L \rangle$, is defined to be the set of relations that can be expressed using:

- Relations in L
- The equality relation over the domain of L
- Conjunction
- Existential quantification

Properties of Languages

- If we have very few relations in our language, L, then it may be impossible to *describe* the problem we want to solve
- If we have too many relations in our language, L, then CSP(L) may be intractable
- There is a trade-off between expressive power and tractability

Expressive Power and Reduction

Theorem: For any constraint language L,

and any finite constraint language L', if $L' \subseteq \langle L \rangle$

then CSP(L') is polynomial-time reducible to CSP(L)

Expressive Power and Reduction

Theorem: For any constraint language L,

and any finite constraint language L', if $L' \subseteq \langle L \rangle$ then CSP(L') is polynomial-time reducible to CSP(L)

Corollary: We can add any of the relations in $\langle L \rangle$ to L without changing the complexity of CSP(L).

Corollary: If $\langle L_1 \rangle = \langle L_2 \rangle$ then $CSP(L_1)$ is polynomial-time equivalent to $CSP(L_2)$.

Expressive Power and Reduction

Theorem: For any constraint language L,

and any finite constraint language L', if $L' \subseteq \langle L \rangle$

then CSP(L') is polynomial-time reducible to CSP(L)

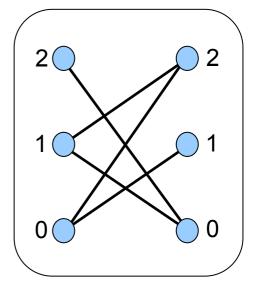
$\langle L \rangle$ is more important than L

Example

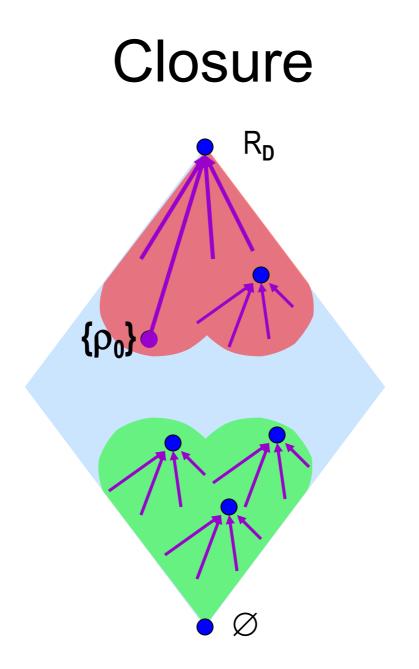
Consider the language consisting of a single binary relation ρ_0 over D = {0,1,2,...,n}, where ρ_0 contains the following tuples:

$$-(i,i+1)$$
 for all $1 \le i \le n-1$
 $-(0,i), (i,0)$ for all $1 \le i \le n$

It is known that $\langle \{ \rho_0 \} \rangle$ contains all possible relations over D

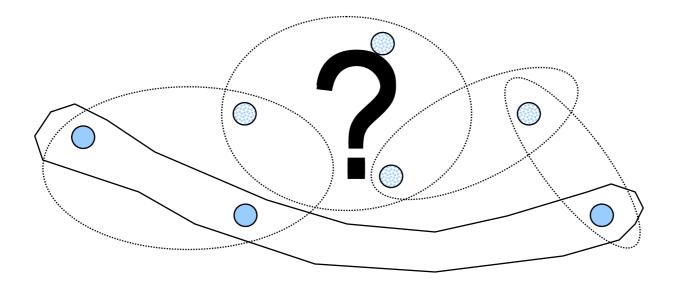


Hence CSP({p₀}) is NP-complete



Calculating $\langle L \rangle$

- A relation is in (L) if and only if it can be expressed somehow using the relations in L
- For a given relation, how can we decide if it can or cannot be expressed in L?



Polymorphisms and Clones

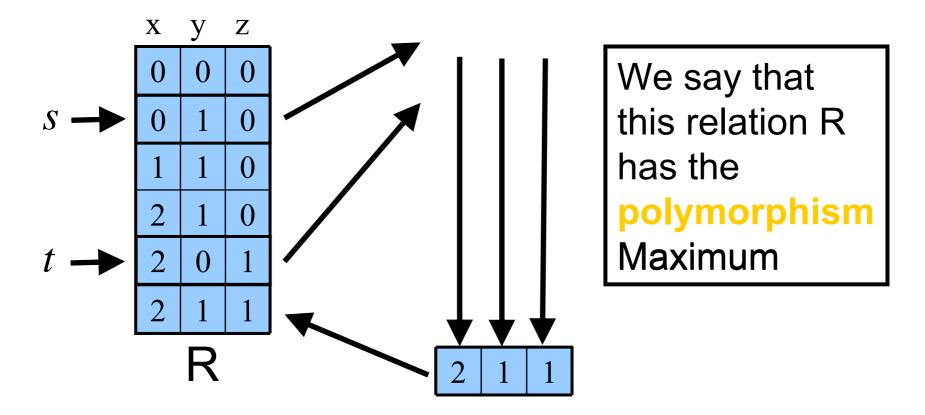
Algebraic Invariance

Definition: A relation R is *invariant* under a *k*-ary operation ϕ , if, for any tuples $\underline{a}_1, \underline{a}_2, \dots, \underline{a}_k \in \mathbb{R}$, the tuple obtained by applying ϕ co-ordinatewise is a member of R.

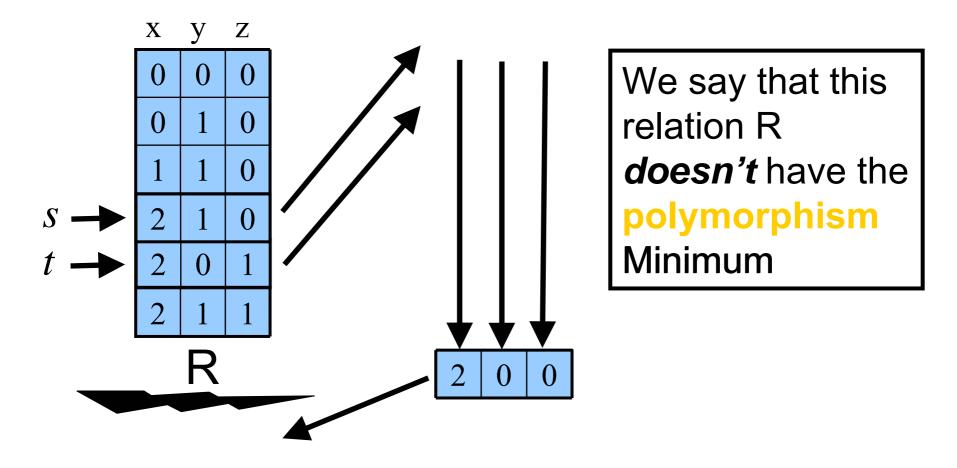
If R is invariant under ϕ , then ϕ is called a *polymorphism* of R.

Example of Polymorphism

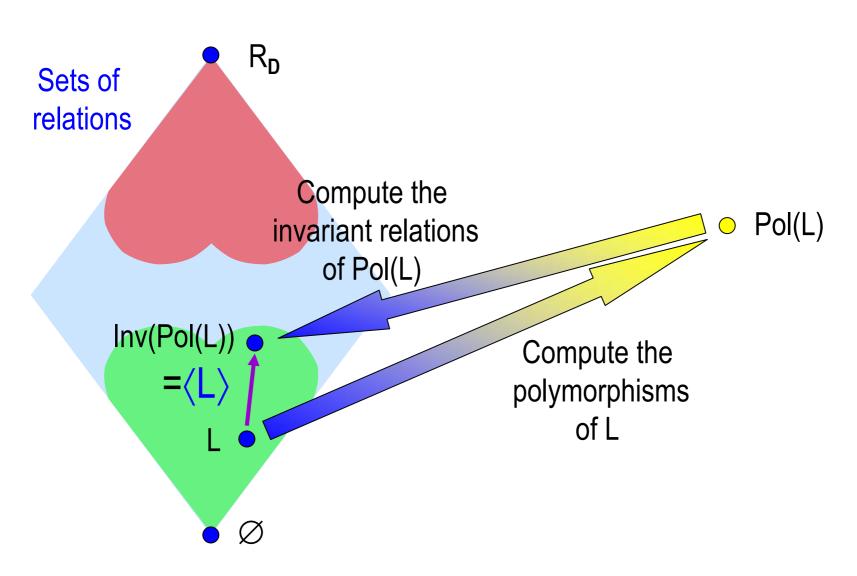
 $\forall s,t \text{ if } s \text{ and } t \text{ are in } R, \text{ then } Max(s,t) \text{ is in } R$



Example of non-Polymorphism



Pol and Inv



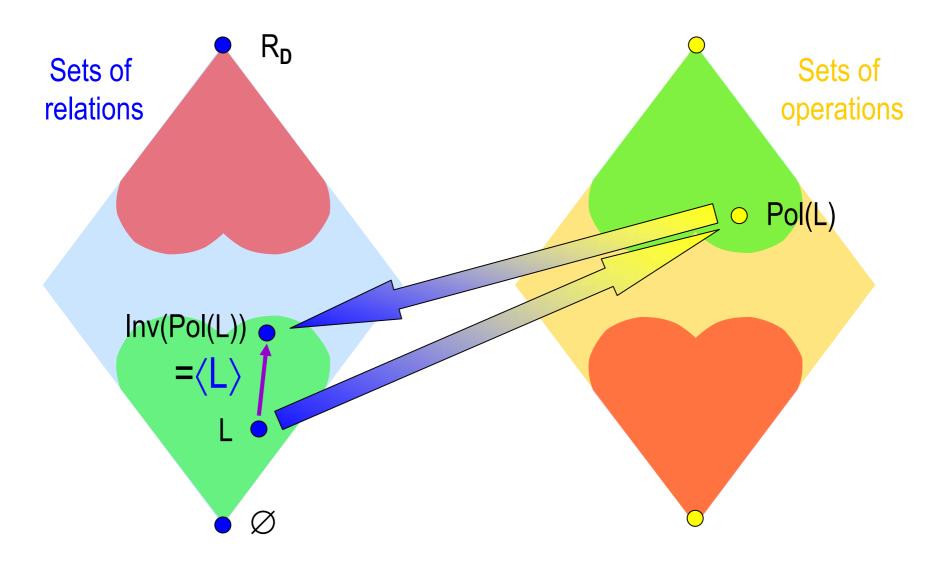
Expressive Power

Theorem (Geiger): For any constraint language L, over a finite domain, $\langle L \rangle = Inv(Pol(L))$

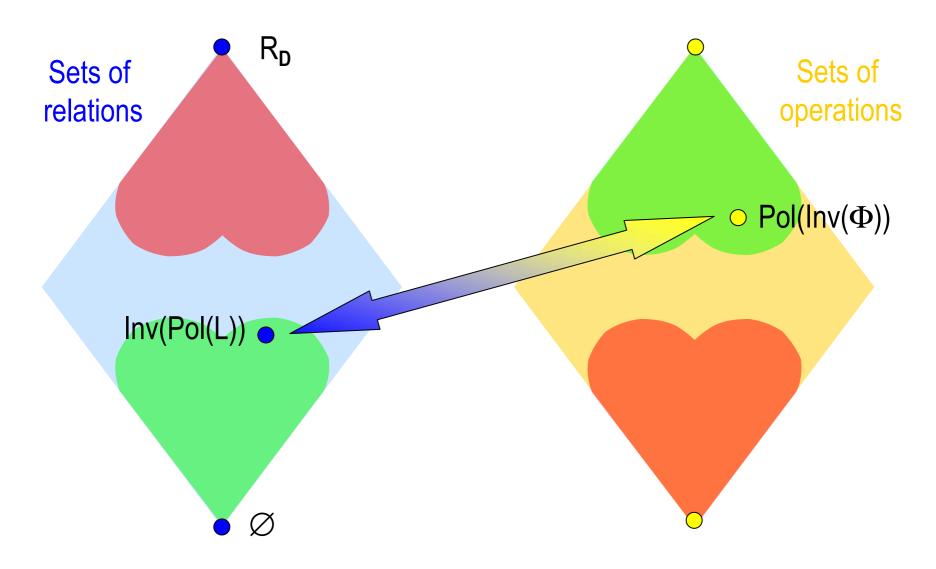
and independently by Bodnarchuk, Kaluzhnin, Kotov and Romov

Corollary: For any finite constraint language L, over a finite domain, the complexity of CSP(L) is determined by Pol(L)

Galois Connection



Galois Connection



Clones

Definition: A

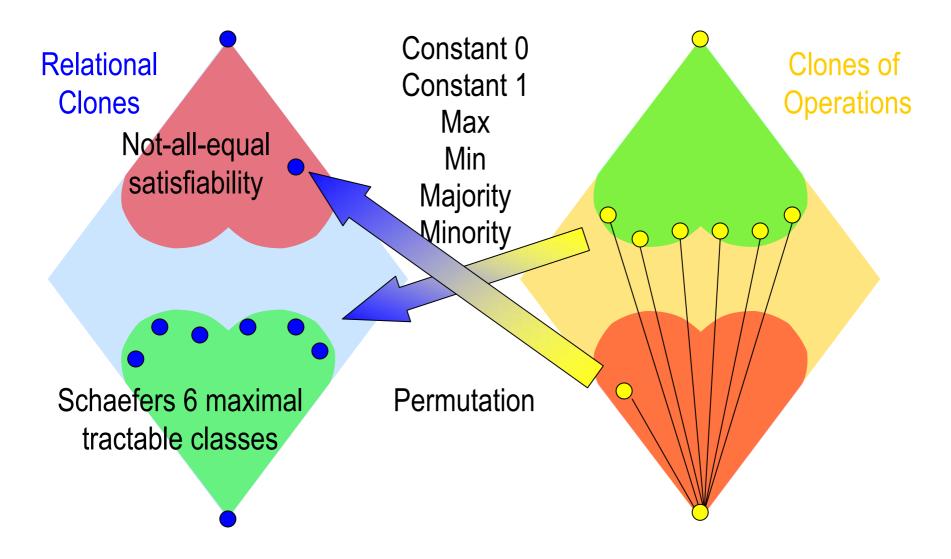
relational clone is a set of relations which is closed under relational join and projection.

Definition: A *clone* is a set of operations which is closed under composition and contains all projection operations.

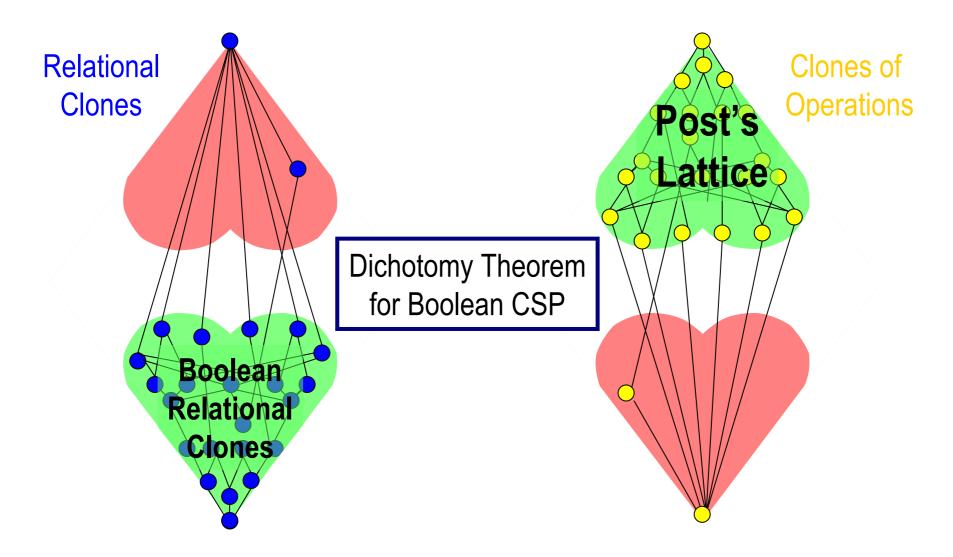
Every relational clone is of the form $Inv(\Phi)$ for some Φ

Every clone is of the form Pol(L) for some L

Boolean Operations



Boolean Operations



General Case

For domains larger than 2, the lattice of clones is uncountable, and not yet fully characterised...

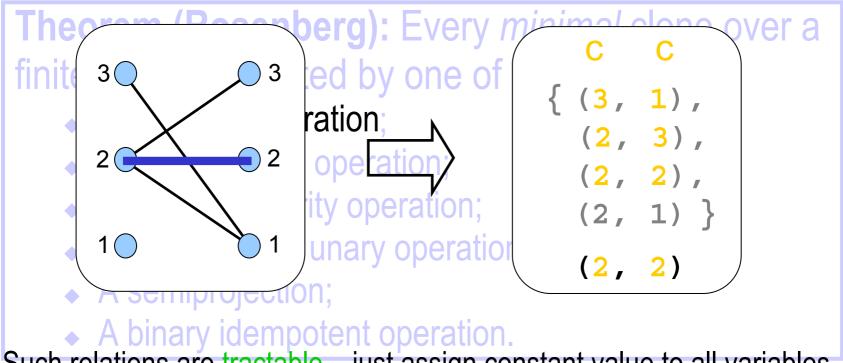
Theorem (Rosenberg): Every *minimal* clone over a finite set is generated by one of the following:

- A constant operation;
- A ternary affine operation;
- A ternary majority operation;
- A non-identical unary operation;
- A semiprojection;
 - A binary idempotent operation.

Constant Operations

What kinds of relations are invariant under

e.g. c(x,y,z) = 2?



Such relations are tractable – just assign constant value to all variables

Affine Operations

e.g. f(x,y,z) = x-y+z?

What kinds of relations are invariant under

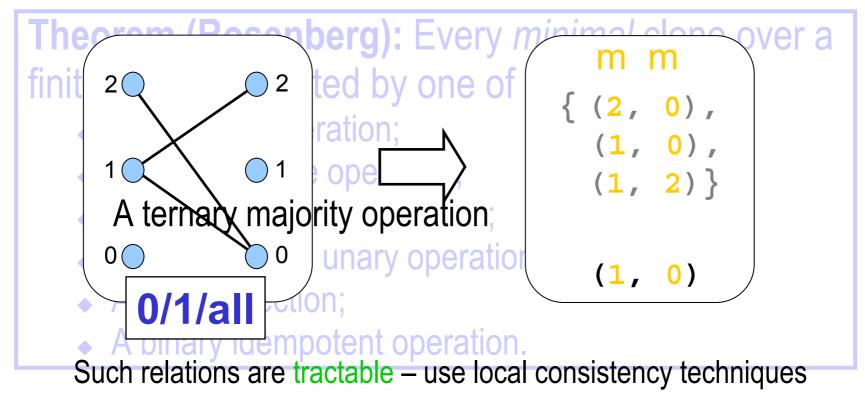
(mod 3) inim berg): Every er a ted bv one o[.] (2, 0), (1, 2),operatio (0, 1)(mod 3 peratic (1, 2)A binary idempotent operation.

Such relations are tractable – use Gaussian elimination on linear equations

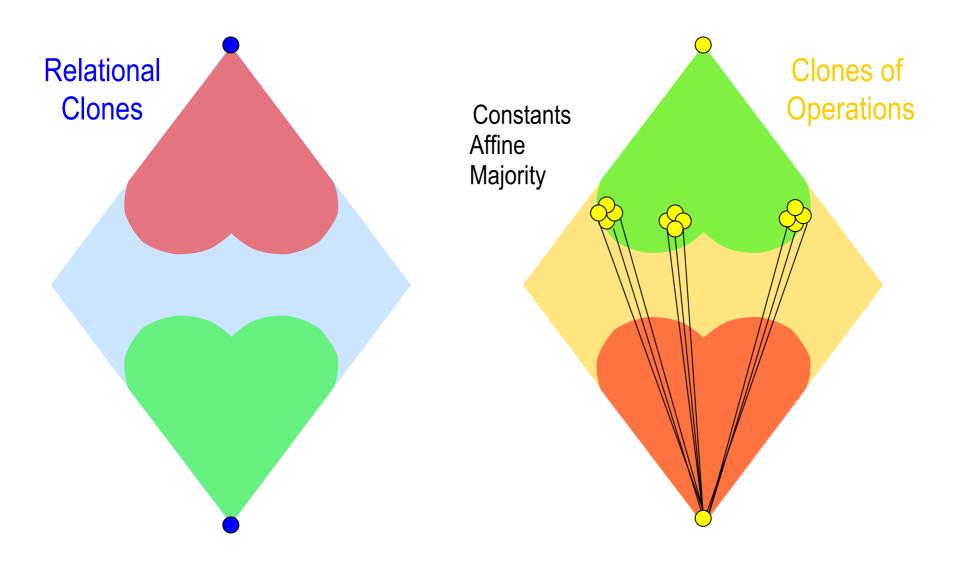
Majority Operations

What kinds of relations are invariant under



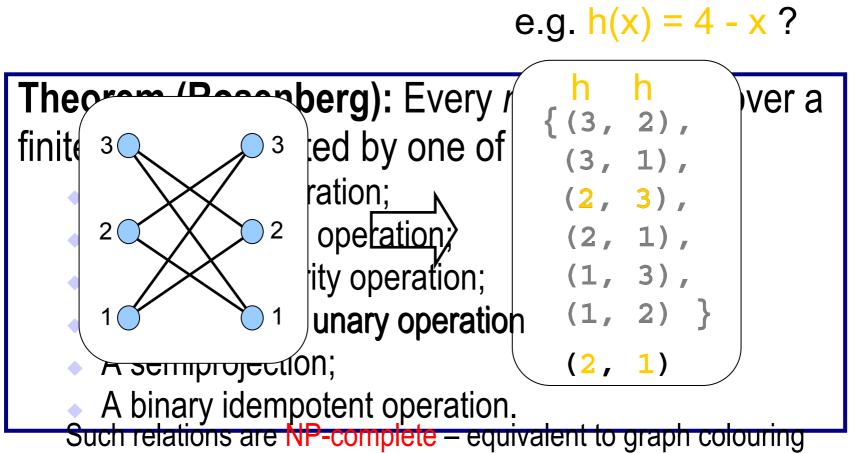


Galois Connection

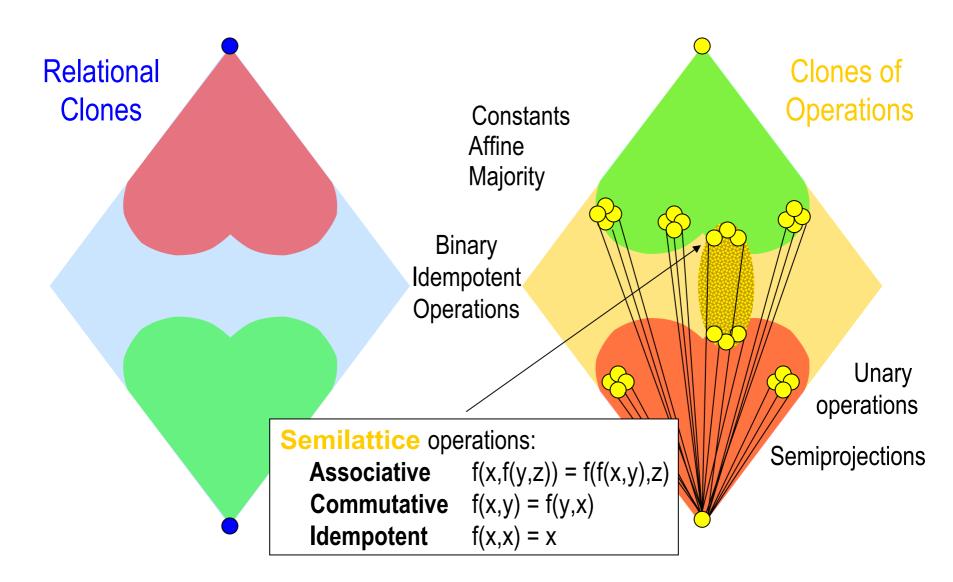


Unary Operations

What kinds of relations are invariant under



Galois Connection



Examples

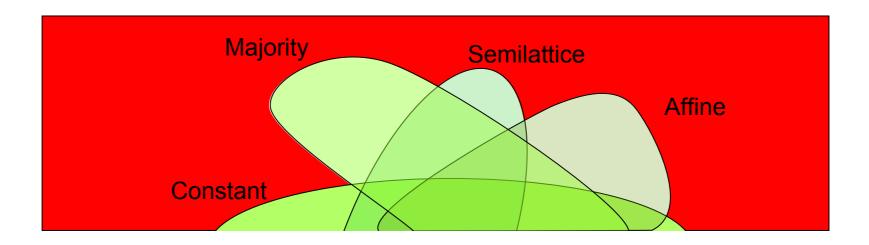
Any constraint language (over a finite ordered set) whose relations can be expressed as *a conjunction of pairwise disjunctions of upper/lower bounds* is invariant under a **majority operation** (median), and hence tractable.

For example, $\rho_2 = \{ (x,y,z) \mid (x<3) \lor (y>5) \land (x>2) \lor (z<4) \}$

Any constraint language (over a finite ordered set) whose relations can be expressed as *a disjunction of upper bounds together with at most one lower bound* is invariant under a semilattice operation (maximum), and hence tractable.

For example, $\rho_3 = \{ (x,y,z) \mid (x<3) \lor (y<5) \lor (z>4) \}$

Islands of tractability



- In the Boolean case this is a complete description (2 constants, 1 majority, 2 semilattice, 1 affine)
- For larger domains this is **not** a complete description...

Islands of tractability

Majority operations have been generalised to near-unanimity operations where

m(x,x,...,x,y) = m(x,...x,y,x) = ... = m(y,x,...x) = x

Near-unanimity operations and Mal'tsev operations have both been generalised further to majority/minority operations where on each 2-element subset the operation is either majority or Mal'tsev (Dalmau, LICS 2005) Semilattice operations have been generalised to set functions and 2-semilattices

Affine operations have been generalised to Mal'tsev operations where f(y, y, x) = f(x, y, y) = x

Islands of tractability

Majority operations have been generalised to Semilattice operations near-unanimity operations where have been m(x,x,...,x,y) = (x,...,x,y,x) = ... = m(y,x,...x) = xgeneralised to set functions and For more on this see milattices talk by Benoit Larose Near-unanim, and Mal'tsev operations Affine operations have have both been generalised further to been generalised to majority/minority operations where Mal'tsev operations where on each 2-element subset the f(y, y, x) = f(x, y, y) = xoperation is either majority or Mal'tsev (Dalmau, LICS 2005)

From Clones to Algebras

From Clones to Algebras

For every constraint language L over D there is an associated algebra

$$\mathbf{A} = (\mathsf{D},\mathsf{Pol}(\mathsf{L}))$$

For every algebra $\mathbf{A} = (D, \mathbf{\Phi})$ there is an associated constraint problem

$$CSP(\boldsymbol{A}) = CSP(Inv(\boldsymbol{\Phi}))$$

Hence we can classify constraint problems by classifying algebras...

Unary Relations and Subalgebras

Let L be a constraint language over a set D, and let A_L be the algebra (D,Pol(L)).

The following are equivalent:

- The unary relation R is invariant under Pol(L);
- The unary relation R belongs to $\langle L \rangle$;
- The set of elements of R is a subalgebra of A_{L}

If L contains all unary relations, then A_L has every subset as a subalgebra and is called conservative

Conservative Algebras

<u>Bulatov (2003)</u> showed that when L is a set of relations containing all unary relations, then CSP(L) is tractable precisely when every 2-element subalgebra of $A_L = (D, Pol(L))$ is tractable.

Theorem (Bulatov): A conservative algebra $\mathcal{A} = (D, \Phi)$ is tractable if and only if, for every 2-element subset B of D, there exists f in Pol(Inv(Φ)) such that f|_B is either:

- A semilattice operation;
- A ternary affine operation;
 - A ternary majority operation.

Classifying Algebras

Theorem: Tractability of an algebra *A* is preserved by: taking factors

- taking subalgebras
 taking homomorphic images
- taking finite powers

(By reduction to CSP(A))

Every finite algebra whose operations are permutations is NP-complete. (By reduction from COLOURING)

Conjecture: An idempotent algebra is NP-complete if it has a factor containing only permutations. Otherwise it is tractable.

Classifying Algebras

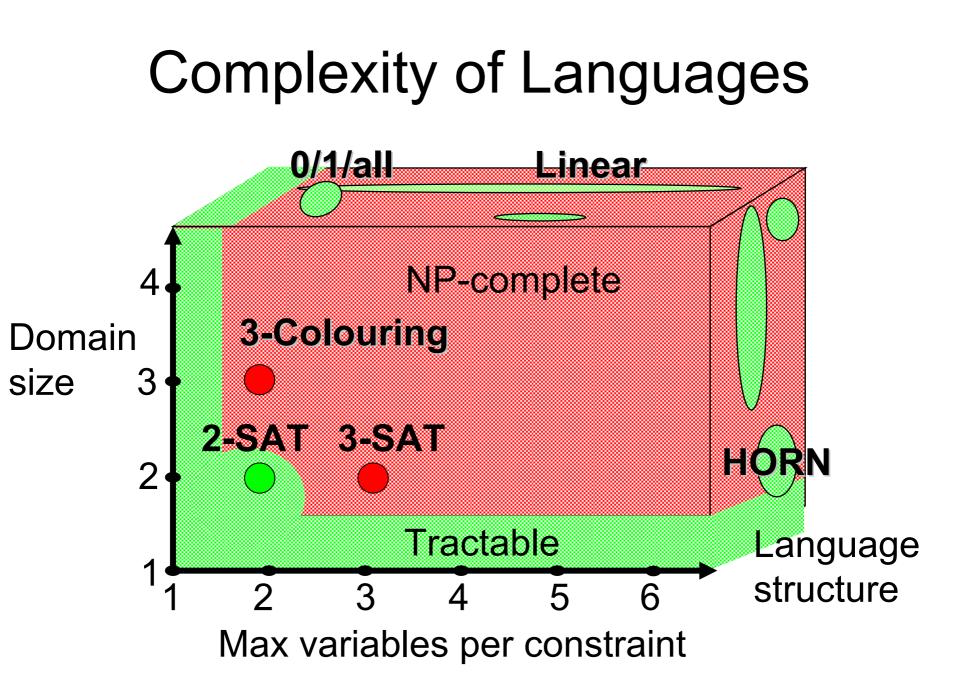
Theorem: Tractability of an algent of a spreserved by:
taking subalgebras
taking homomorphic images
taking finite direct products

For more on this see talk by Andrei Bulatov

Every finite algebra whose operations are permutationsis NP-complete.(By reduction from COLOURING)

Conjecture: An algebra is NP-complete if it has a factor containing only permutations. *Otherwise it is tractable*.

Complexity of Languages NP-complete **3-Colouring** Domain 3 size 2-SAT 3-SAT 2 Tractable 2 3 5 6 Max variables per constraint



Constraints & Algebra

What are the advantages of this approach?

- Gives a unified way to characterise sets of structures/classes of problems
- Links each efficient algorithm to a structural property/polymorphism
- Gives hardness proofs without reductions
- Brings a rich algebraic theory to bear
- Suggests new approaches for infinite domains and soft constraints...

Soft Constraints

Definition of CSP(L)

Definition 1a:

- An *instance* of CSP(L) is a 3-tuple (V,D,C), where
 - V is a set of variables
 - D is a single domain of possible values
 - C is a set of constraints

Each constraint in **C** is a pair (**s**,**R**) where

- s is a list of variables defining the scope
- R is a relation from L defining the allowed combinations of values

Definition of VCSP(L)

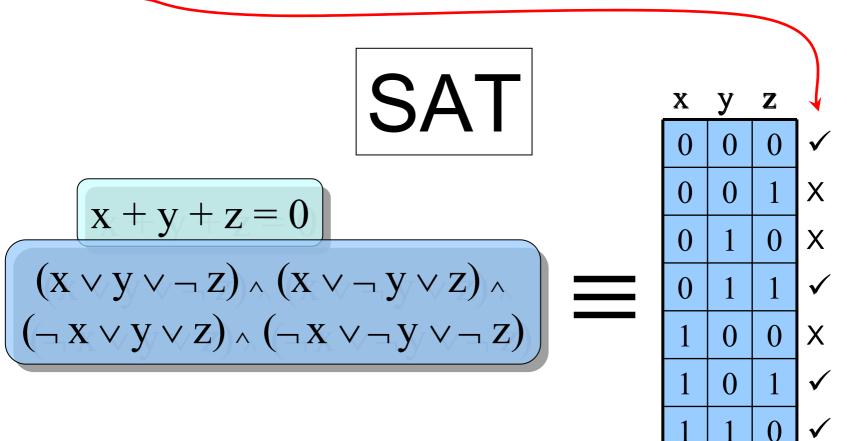
Definition 1a:

- An *instance* of VCSP(L) is a 4-tuple (V,D,C,Ω), where
 - V is a set of variables
 - D is a single domain of possible values
 - C is a set of constraints
 - $-\Omega$ is a set of *costs*

Each constraint in **C** is a pair $(\mathbf{s}, \boldsymbol{\phi})$ where

- **s** is a list of variables defining the scope
- φ is a function from L defining the cost associated with each combination of values

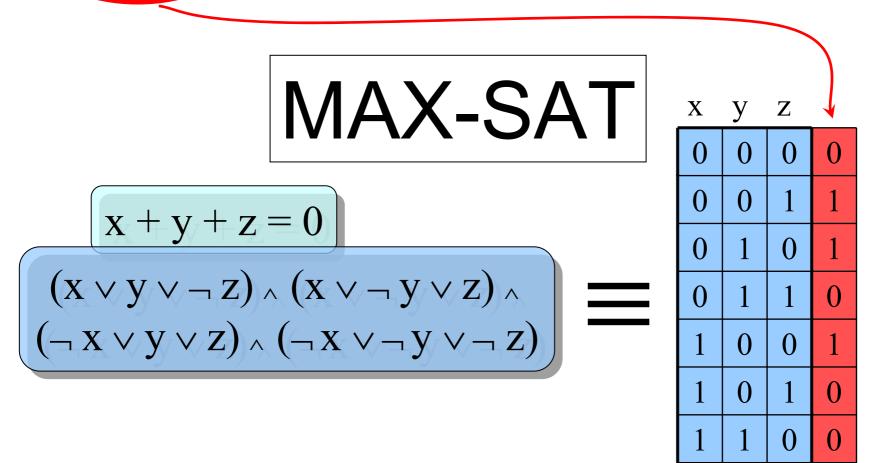




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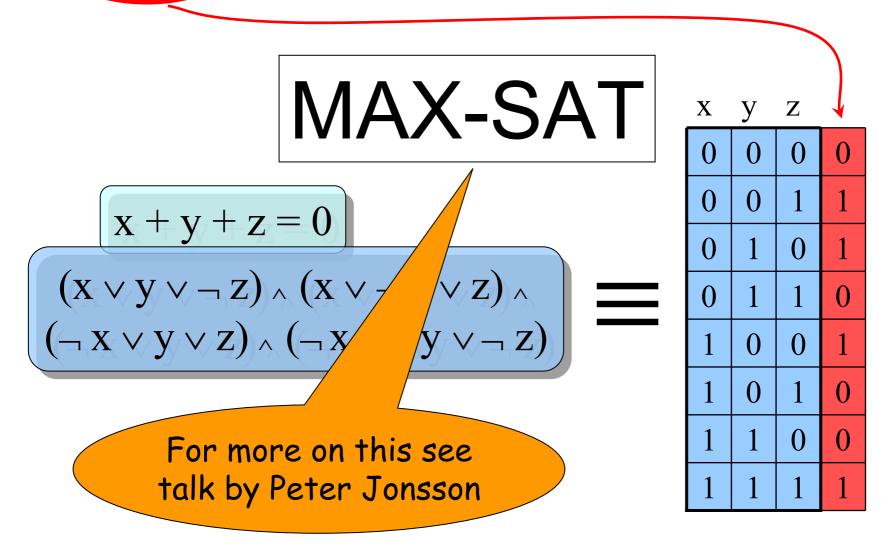
Х

valued Boolean constraints



1

valued Boolean constraints

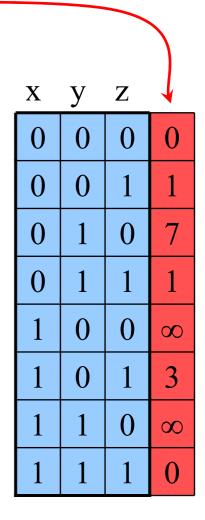


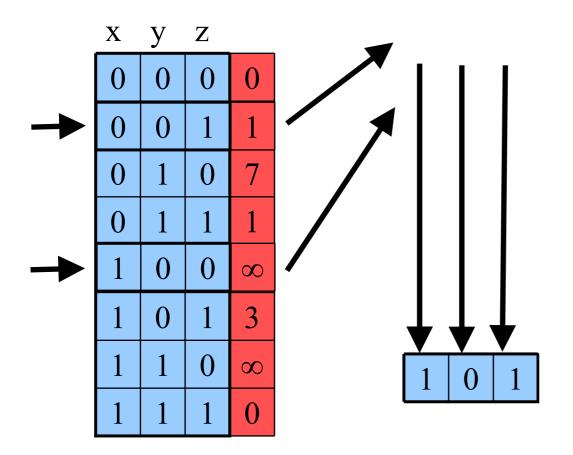


VSAT

Very general discrete optimization problem

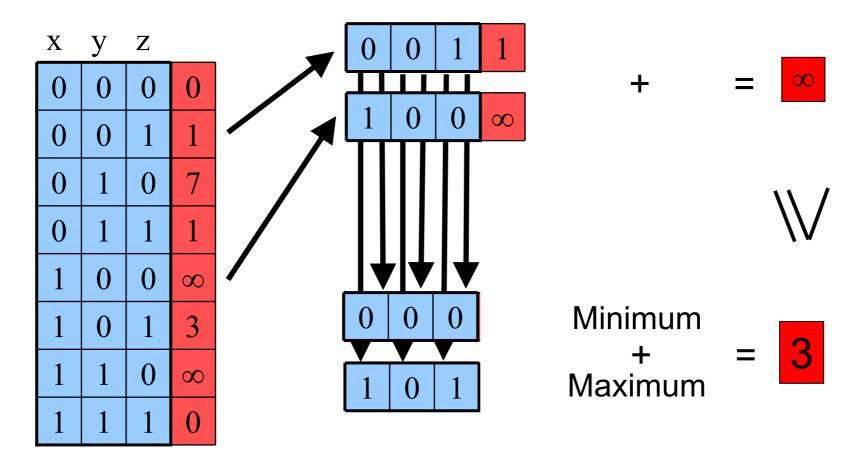
> NP-hard

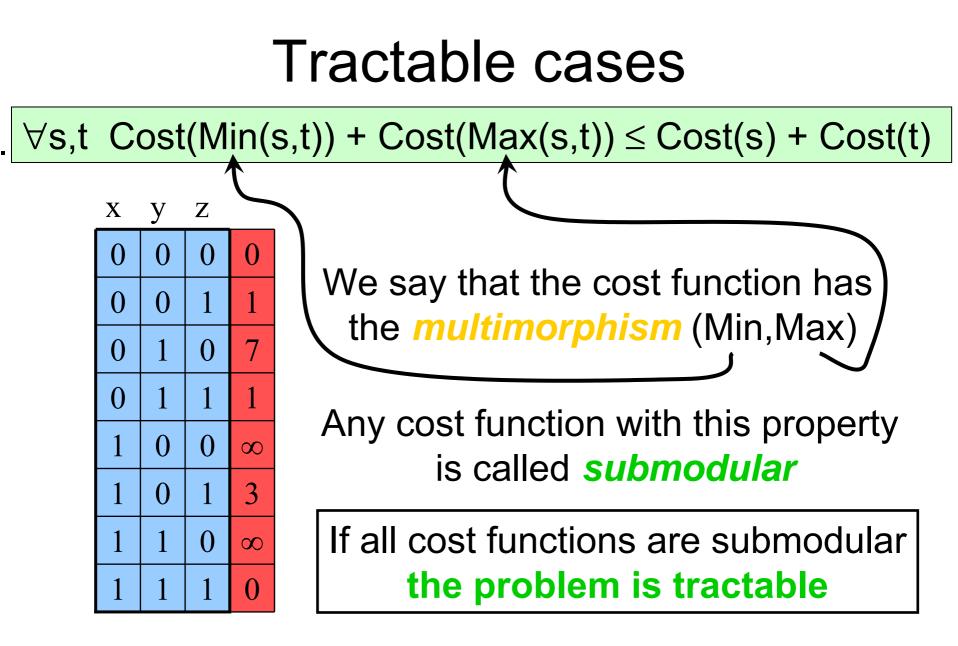


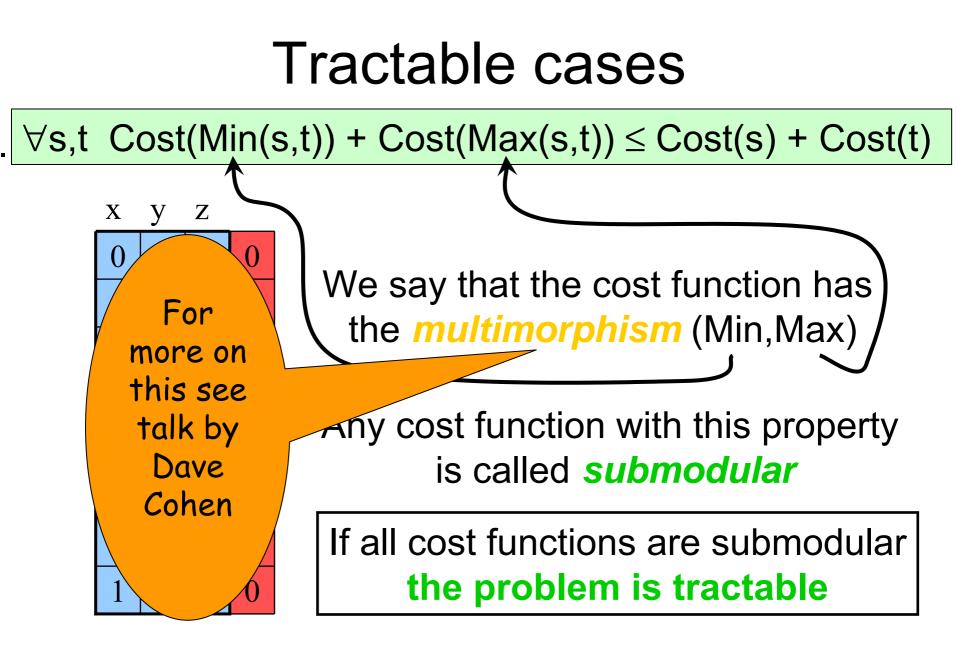


Maximum

 \forall s,t Cost(Min(s,t)) + Cost(Max(s,t)) \leq Cost(s) + Cost(t)





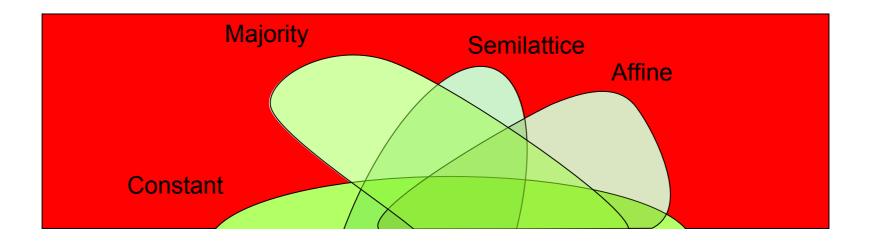


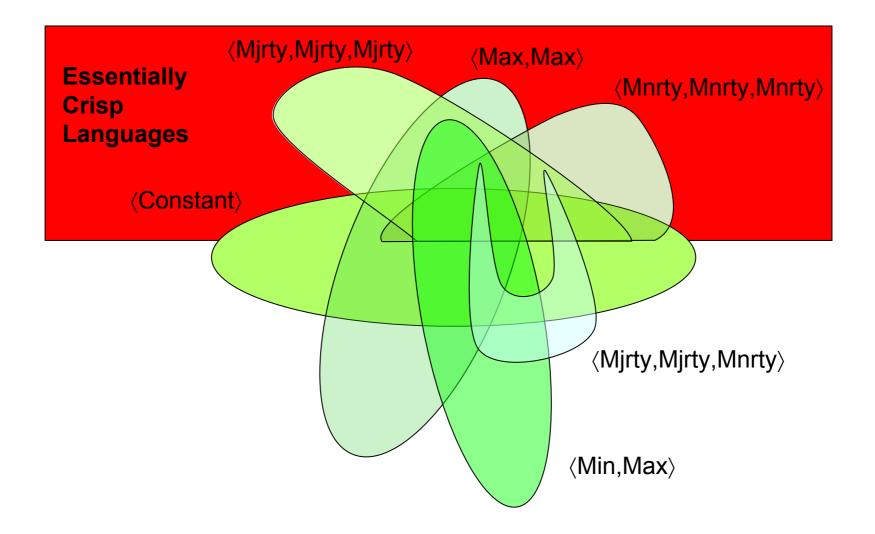
If the cost functions all have one of these eight multimorphisms, then the problem is tractable:

- 1) (Min,Max)
- 2) (Max,Max)
- 3) (Min,Min)
- 4) (Majority, Majority, Majority)
- 5) (Minority, Minority, Minority)
- 6) (Majority, Majority, Minority)
- 7) (Constant 0)
- 8) (Constant 1)

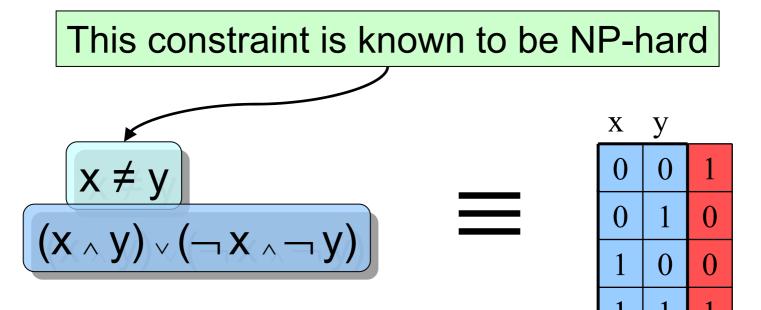
Note: These are tractable cases for all finite domains

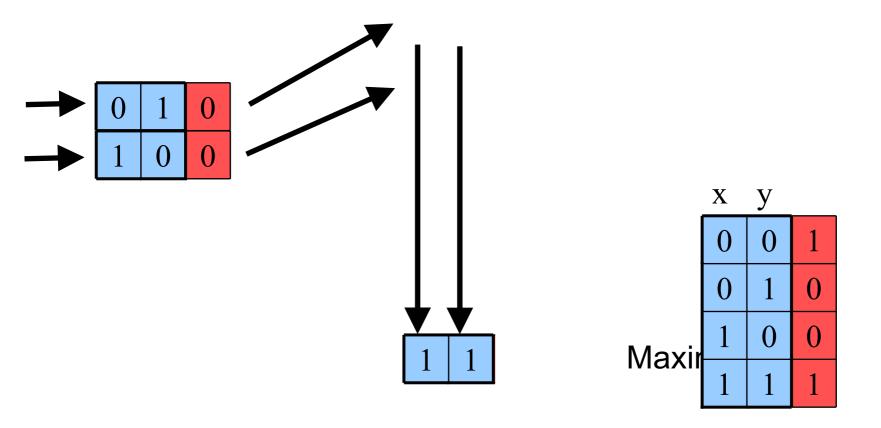
Cohen et al CP'03



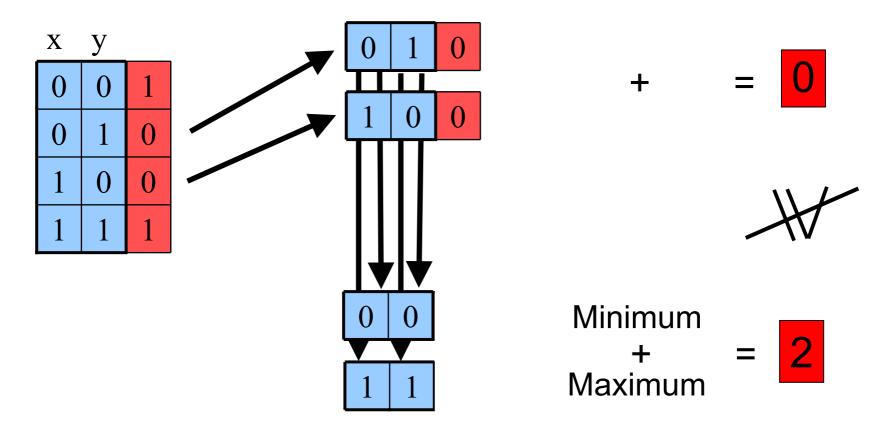




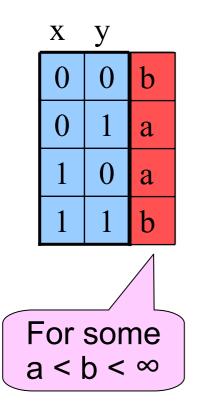




This cost function has **NO** significant multimorphisms



This cost function has **NO** significant multimorphisms



Any set of Boolean cost functions which doesn't have a multimorphism from the list of 8 can be combined to express this form of cost function and hence is NP-hard

Cohen, Cooper, Jeavons CP'04

Dichotomy Theorem

If the cost functions all have one of these eight multimorphisms, then the problem is tractable:

- 1) (Min,Max)
- 2) (Max,Max)
- 3) (Min,Min)
- 4) (Majority, Majority, Majority)
- 5) (Minority, Minority, Minority)
- 6) (Majority, Majority, Minority)
- 7) (Constant 0)
- 8) (Constant 1)

In all other (Boolean) cases the cost functions have **NO** significant common multimorphisms and the problem is **NP-hard**.

Summary on soft constraints

- Valued constraints are a general framework for discrete optimization including SAT, MAX-SAT and VSAT.
- These problems are NP-hard in general.
- In the Boolean case:
 - there are exactly 8 tractable cases, each characterized by a multimorphism.
 - Any set of cost functions which doesn't have one of these 8 has no significant multimorphisms and is NP-hard.

Current challenges/Open problems

- Complete the classification of constraint languages over a finite domain
- Combine analysis of constraint languages with structural aspects of constraint problems to identify broader tractable classes
- Extend the algebraic theory to infinite domains
- Show that the expressive power of valued constraints is determined by their multimorphisms
- Link to practical constraint programming systems ("global constraints")

Complexity of CSP

