

Constraint Programming

Functional programming describes computation using **functions**

$$f : A \rightarrow B$$

Computation proceeds in **one direction**: from inputs (A) to outputs (B)

e.g. $f(x) = x / 2$ is a function that maps x to $x/2$

A more general view, **constraint programming**, works with **relations**

$$r \subseteq A \times B$$

which state only constraints between the quantities

e.g. $y + y = x$ is constraint between x and y

We can interpret a constraint as either mapping x to y , or mapping y to x

We discuss how to do constraint programming in a functional language

Why this is interesting

First part: constraint propagation networks

- It builds on the idea of discrete event simulation:
re-compute only what is needed
- Useful patterns, often used in user interface design

Second part: SAT solvers

- a method to check satisfiability of propositional formulas
- many useful problems can be reduced to SAT

Example: Ohm's Law

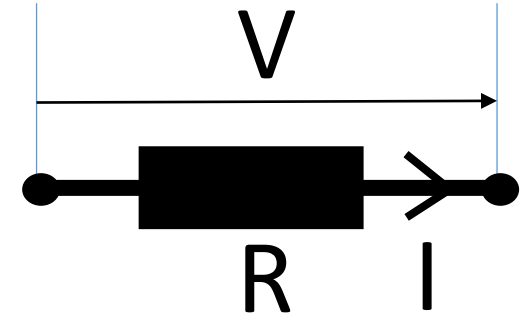
$$I \cdot R = V$$

where the meaning of symbols is:

I - current flowing through the wire

V - the voltage between endpoints of the wire

R - resistance of the wire



The constraint applies regardless which ones of V , I , R are known

It encodes several functions, depending on what is known:

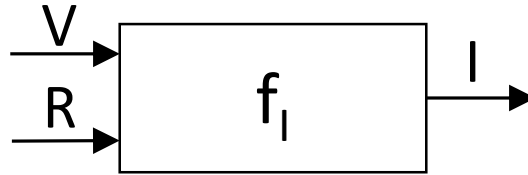
$$f_I(V, R) = V / R$$

$$f_V(I, R) = I \cdot R$$

$$f_R(V, I) = V / I$$

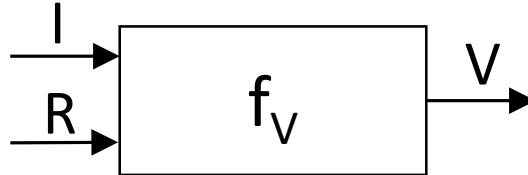
Schematic Display of Constraints vs Functions

$$f_I(V, R) = V / R$$



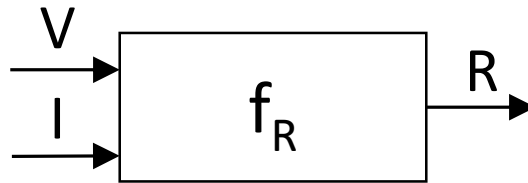
```
def fI(v:Double, r:Double) =  
    v/r
```

$$f_V(I, R) = I \cdot R$$



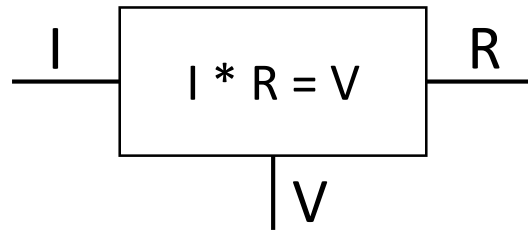
```
def fV(i:Double, r:Double) =  
    i*r
```

$$f_R(V, I) = V / I$$



```
def fR(v:Double, i:Double) =  
    v/i
```

$$I \cdot R = V$$

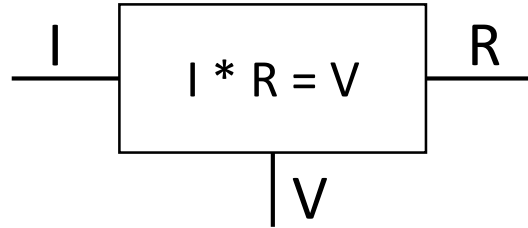


today:

```
Multiplier(I, R, V)  
replaces all of above
```

How to Use Constraints

$$I \cdot R = V$$



Multiplier(I, R, V)

We define Multiplier as a class whose construction establishes the constraint.

To allow dynamically setting which one of I,R,V is known, we define I,R,V as **Quantities**: objects that model the variables that participate in constraints

val I, R, V = **new** Quantity
Multiplier(I, R, V)

V setValue 220

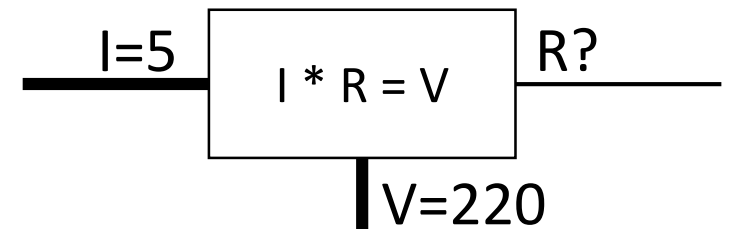
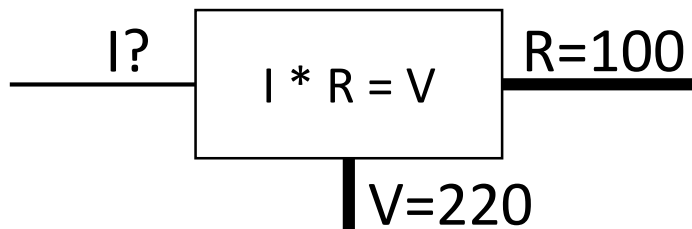
R forgetValue

R setValue 100

I setValue 5

I getValue → Some(2.2)

R getValue → Some(44)

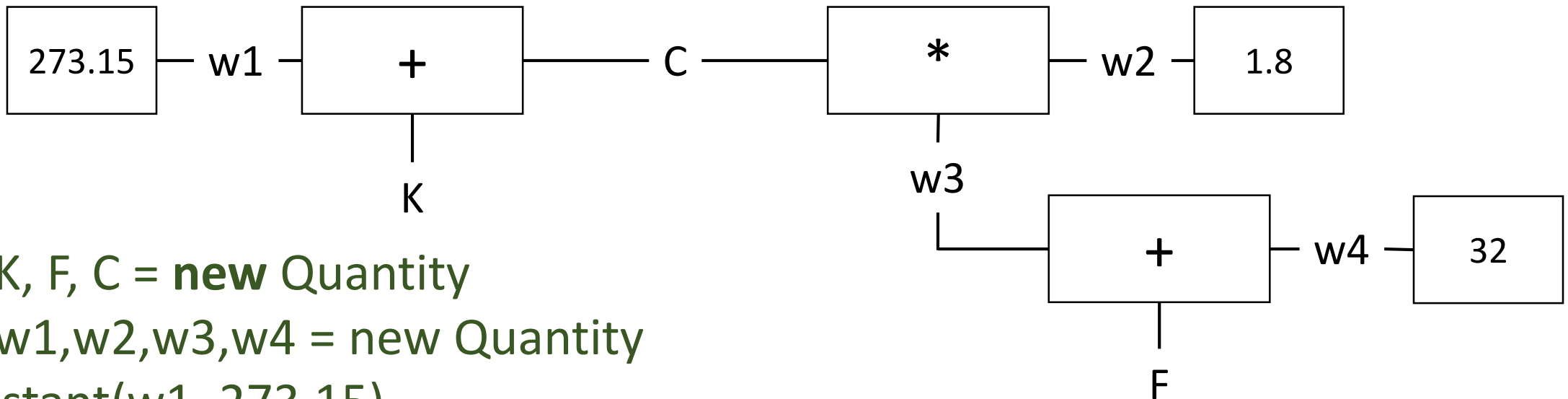


Connecting Constraints: Temperature Converter

$$K = C + 273.15$$

$$F = C * 1.8 + 32$$

each variable determines the other two
K – Kelvin, C – Celsius, F – Fahrenheit



val K, F, C = **new** Quantity

val w1,w2,w3,w4 = new Quantity

Constant(w1, 273.15)

Adder(w1, C, K)

Constant(w2, 1.8); Multiplier(C,w2,w3)

Adder(w3, w4, F); Constant(w4, 32)

F setValue 451

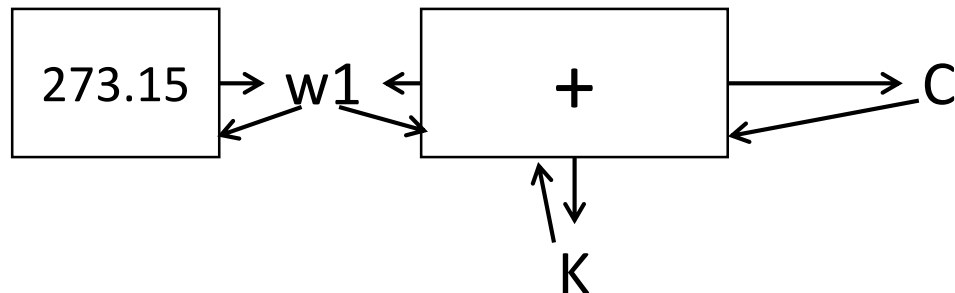
K getValue ➔ Some(505.93)

Quantities and Constraints are Doubly-Linked Objects

Quantities optionally store a value, if known:

```
class Quantity {  
  private var value: Option[Double] = None  
  def getValue: Option[Double] = value  
  def setValue(v: Double) = setValue(v, NoConstr)  
  def setValue(v : Double, setter : Constraint)  
  def forgetValue = forgetValue(NoConstr)  
  def forgetValue(retractor : Constraint)  
  private var constraints: List[Constraint] = List()  
  def connect(c : Constraint) }
```

Value can be set by a constraint, or by setValue



val K, C, w1 = **new** Quantity

Quantities start unconstrained

They can be **connected** to any number of **constraints**

Constraints create rules to set some quantities if others change.

Constant(w1, 273.15)

Keeps w1 set to 273.15

Adder(w1, C, K)

If two quantities are known, sets the third.

A Constraint Can Update and Reset Quantities

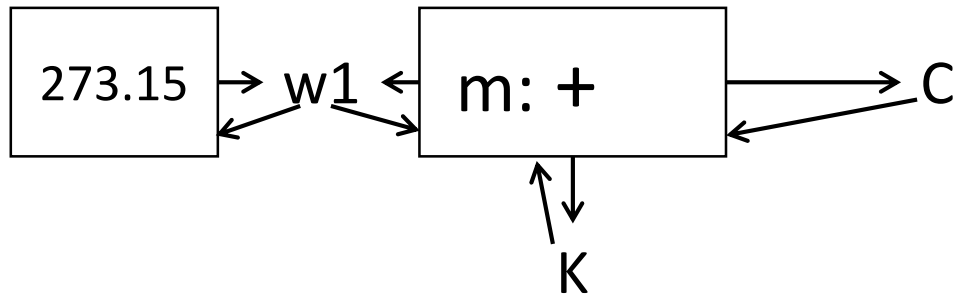
```
abstract class Constraint {
```

```
// subclasses have fields pointing to Quantities of the constraint
```

```
def newValue: Unit // rules to compute quantities from known ones
```

```
def dropValue: Unit // forgetValue-s all quantities of the constraint
```

```
}
```



C setValue 100

→ m.newValue

→ K.setValue(373.15, m)

C forgetValue

→ m.dropValue

→ K.forgetValue(m)

Implementation of the Adder Constraint

```
case class Adder(a1: Quantity, a2: Quantity, sum: Quantity) extends Constraint {
```

```
  def newValue = (a1.getValue, a2.getValue, sum.getValue) match {
```

```
    case (Some(x1), Some(x2), _) => sum.setValue(x1 + x2, this)
```

```
    case (Some(x1), _, Some(r)) => a2.setValue(r - x1, this)
```

```
    case (_, Some(x2), Some(r)) => a1.setValue(r - x2, this)
```

```
    case _ =>
```

```
  }
```

```
  def dropValue {
```

```
    // quantities ignore irrelevant forgetValue calls, so we can just call it on all of them
```

```
    a1.forgetValue(this); a2.forgetValue(this); sum.forgetValue(this)
```

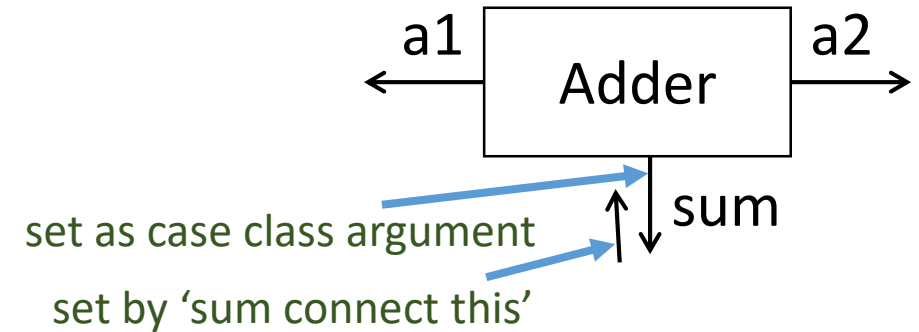
```
  }
```

```
  a1 connect this           // tell each quantity to add a back link to us
```

```
  a2 connect this
```

```
  sum connect this
```

```
}
```

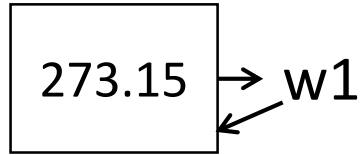


Implementation of the Multiplier Constraint

```
case class Multiplier(a1: Quantity, a2: Quantity, prod: Quantity) extends  
Constraint {
```

```
  def newValue = (a1.getValue, a2.getValue, prod.getValue) match {  
    case (Some(0), _, _) => prod.setValue(0, this) // optional  
    case (_, Some(0), _) => prod.setValue(0, this) // optional  
    case (Some(x1), Some(x2), _) => prod.setValue(x1 * x2, this)  
    case (Some(x1), _, Some(r)) => a2.setValue(r / x1, this)  
    case (_, Some(x2), Some(r)) => a1.setValue(r / x2, this)  
    case _ =>  
  }
```

Constant Constraint



`Constant(w1, 273.15)`

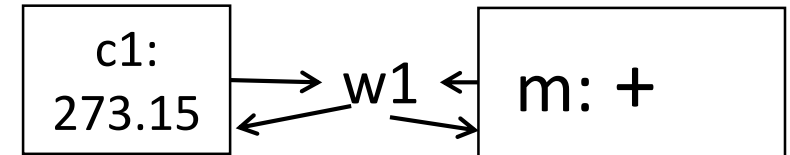
```
case class Constant(q: Quantity, v: Double) extends Constraint {  
  def newValue: Unit = ???  
  def dropValue: Unit = ???  
  q connect this  
  q.setValue(v, this)  
}
```

- Constants cannot be redefined or forgotten
- That's why `newValue` and `dropValue` produce an error – w1 will never call them
- Constants immediately give a value to the attached quantity.

More on Quantities: Summary of Their Fields

```
class Quantity {  
  private var value: Option[Double] = None  
  private var constraints: List[Constraint] = List()  
  private var informant: Constraint = NoConstr; ... }  
object NoConstr extends Constraint { } // not an actual constraint
```

```
w1:  value = Some(273.15)  
      constraints = List(c1, m)  
      informant = c1
```



More on Quantities: setValue

```
def setValue(v: Double, setter: Constraint) = value match {  
  case Some(v1) => if (v != v1) error("Error! contradiction: " + v + " and " + v1)  
  case None => informant = setter; value = Some(v)  
    for (c <- constraints if c != informant) c.newValue  
}
```

Signals an error when one tries to modify a value that is already defined

Otherwise, it propagates the change by calling `newValue` on all the attached constraints, except the informant that called it

It remembers the informant, so it knows who is responsible for the value

More on Quantities: forgetValue

```
def forgetValue(retractor: Constraint): Unit =  
  if (retractor == informant) {  
    value = None  
    for (c <- constraints if c != informant) c.dropValue  
  }
```

Forgets the value (by resetting it to `None`) only if the call comes from the constraint that the value originated from

It propagates the modification by calling `dropValue` on all the attached constraints, except the informant

A call to `forgetValue` coming from somewhere else than the informant is ignored

More on Quantities: connect

```
def connect(c: Constraint) : Unit = {  
  constraints = c :: constraints  
  value match {  
    case Some(_) => c.newValue  
    case None =>  
  }  
}
```

Adds the constraint to the list `constraints`

If the quantity has a value, it also calls `newValue` on the new constraint

Callbacks to Monitor Changes

What if we want to take an action when some quantity gets a new value?

We could keep traversing all quantities, but that is inefficient and unnecessary

```
case class Notification(q: Quantity, action : Option[Double] => Unit)
  extends Constraint {
    def newValue: Unit = action(q.getValue)
    def dropValue: Unit = action(None)
    q connect this
  }
```

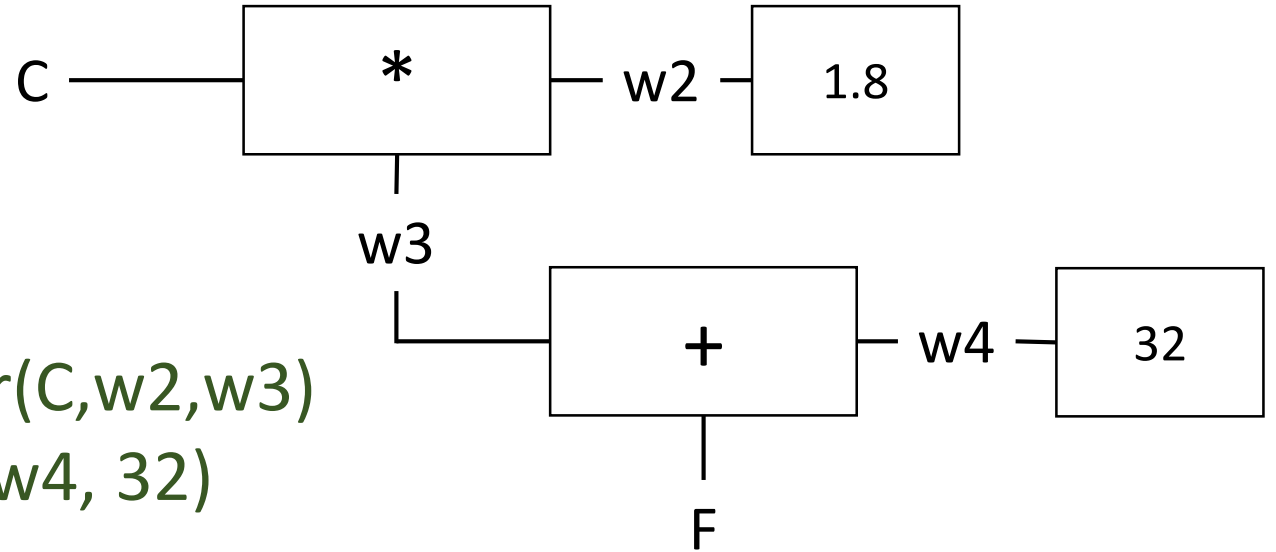
Example: print quantity C when it changes:

Notification(C, println(_))

Notation: Constraints vs Math

math:

$$F = C * 1.8 + 32$$



Scala:

```
Constant(w2, 1.8); Multiplier(C,w2,w3)  
Adder(w3, w4, F); Constant(w4, 32)
```

Can we make our Scala code more like math?

Yes, it is possible to write e.g.

$$F == (C * k(1.8)) + k(32)$$

How?

F == (C * k(1.8)) + k(32)

Notation: Constraints vs Math

Introduce additional binary methods on quantities:

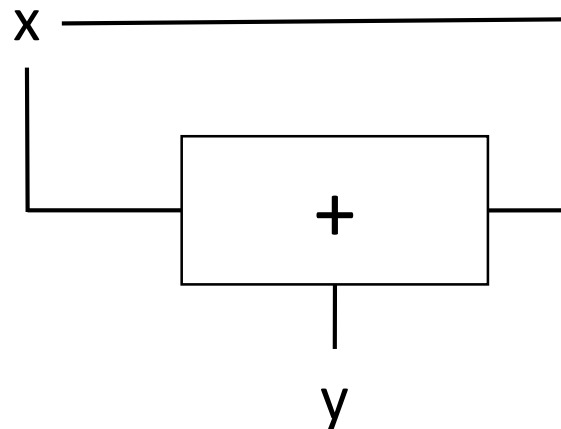
```
class Quantity { ...  
  def +(that: Quantity): Quantity = {  
    val sum = new Quantity  
    Adder(this, that, sum)  
    sum  
  }  
  def *(that: Quantity): Quantity = {  
    val product = new Quantity  
    Multiplier(this, that, product)  
    product  
  }  
  def ===(that: Quantity): Unit =  
    Equalizer(this, that)  
}
```

```
def k(x : Double) : Quantity = {  
  val qx = new Quantity  
  Constant(qx, x); qx  
}  
case class Equalizer(left: Quantity, right: Quantity)  
  extends Constraint {  
  def newValue = (left.getValue, right.getValue) match {  
    case (Some(l), _) => right.setValue(l)  
    case (_, Some(r)) => left.setValue(r)  
    case _ =>  
  }  
  def dropValue {  
    left.forgetValue(this); right.forgetValue(this)  
  }  
  left connect this  
  right connect this  
}
```

Remarks on Constraint Propagation Networks

- They work well and are fast when constraints have structure of **trees**
- Current implementation does not make it easy to remove constraints or add them only temporarily and revert to previous state
- Propagation is limited as a solving technique: it does not produce results for directed acyclic graphs with sharing, even if they are uniquely determined:

Adder(x, x, y); y.setValue(10); x.getValue → None



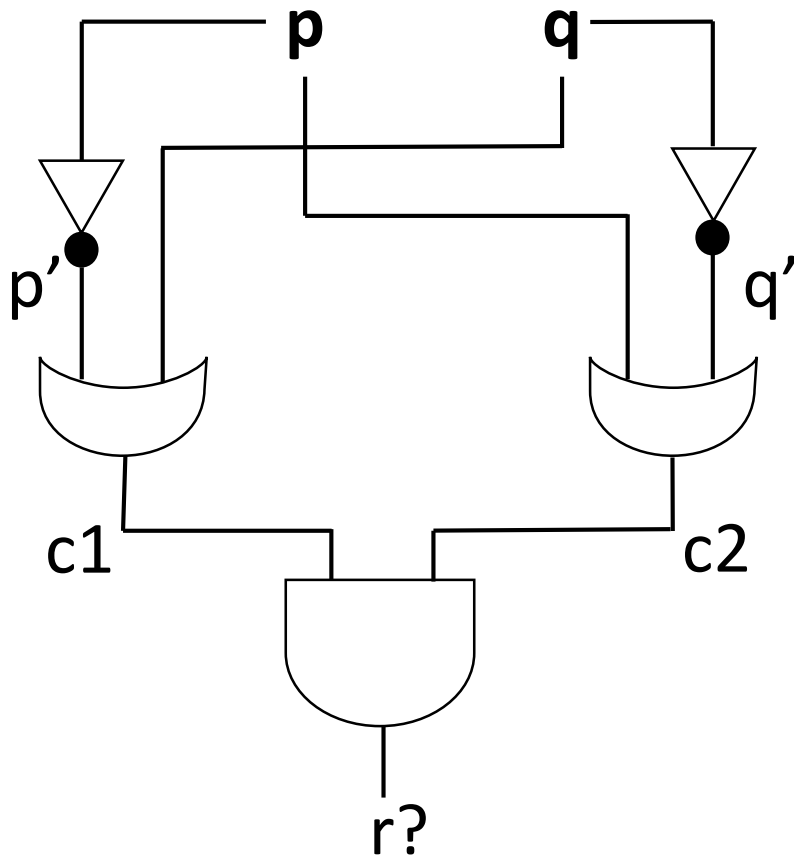
How to Solve More General Constraints?

Depends on the type of **Quantities** and types of **Constraints** we have

- **Double-s** with approximate precision: numerical analysis techniques (e.g. iterative solvers for non-linear equations, Newton's method, ...)
- **rational** numbers with only **Adders** and constants: Gaussian elimination
- **BigInts** where with only **Adders** and constants: solving Diophantine equations
- BigInts with Adders, Multipliers, constants: there can be no general algorithm (Hilbert's 10th problem, final step in 1970ies shown by Matiyasevich)
- For **finite domains**: we could try all possibilities, but in practice we use combinatorial search technique, often **Satisfiability (SAT) Solvers**
- Solutions are not always unique, here we are interested in any solution
 - to enumerate all solutions, one could use streams

Combinational Circuits as Constraint Networks

Propagation values from inputs to outputs in a DAG is evaluation and works



p setValue 1

q setValue 0

Propagation can compute:

→ p' setValue 0

→ q' setValue 1

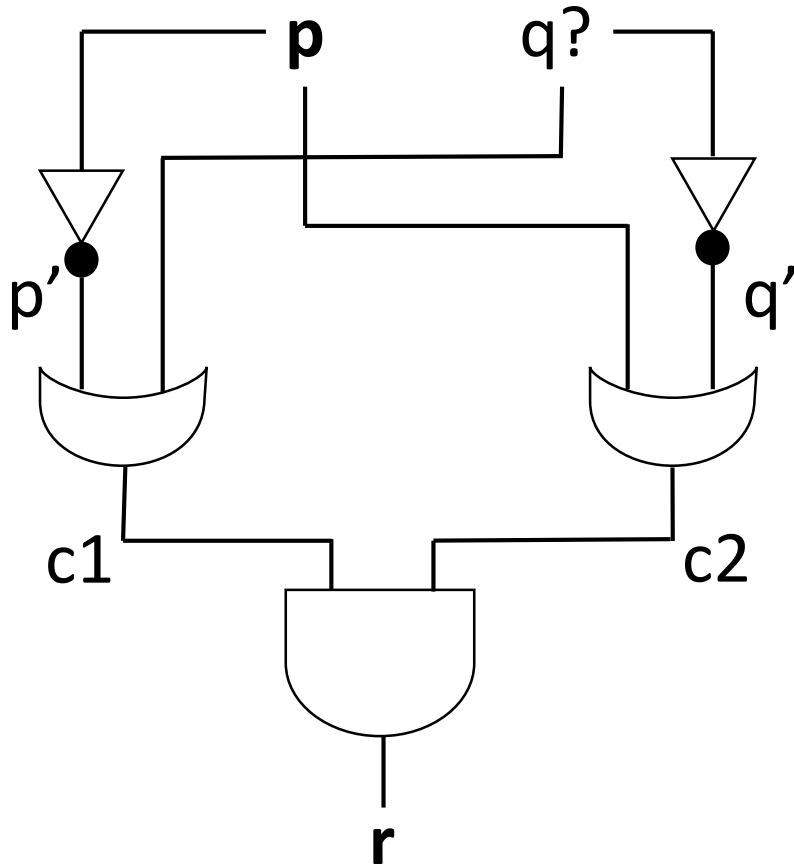
→ c1 setValue 0

→ c2 setValue 1

→ r setValue 0

Computing Backwards Can Also Work Sometimes

What if instead we set p and r and ask for q?



p setValue 1

r setValue 0

Propagation can compute:

→ p' setValue 0 (inverter)

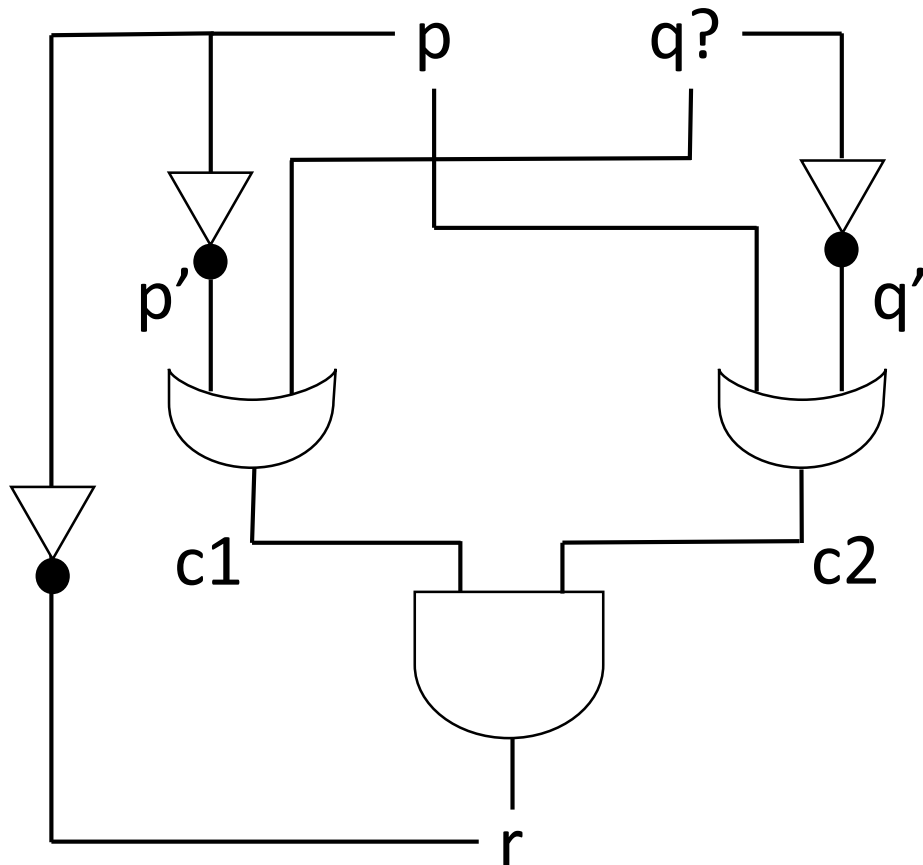
→ c2 setValue 1 (or)

→ c1 setValue 0 (and)

→ q setValue 0 (or)

Propagation Alone is Not Sufficient

What if instead we just ask for p to be inverse of r? What is the value of q?



Nothing is set, nothing propagates

So we must speculate (“decide”)

q setValue 1

→ q' setValue 0

→ c1 setValue 1

Nothing more propagates. But it does not mean that q is the right value. We need to find examples of p,r

p setValue 1

→ r setValue 0

→ p' setValue 0

→ c2 setValue 1

→ r setValue 1

CONFLICT

p setValue 0

→ r setValue 1

→ p' setValue 1

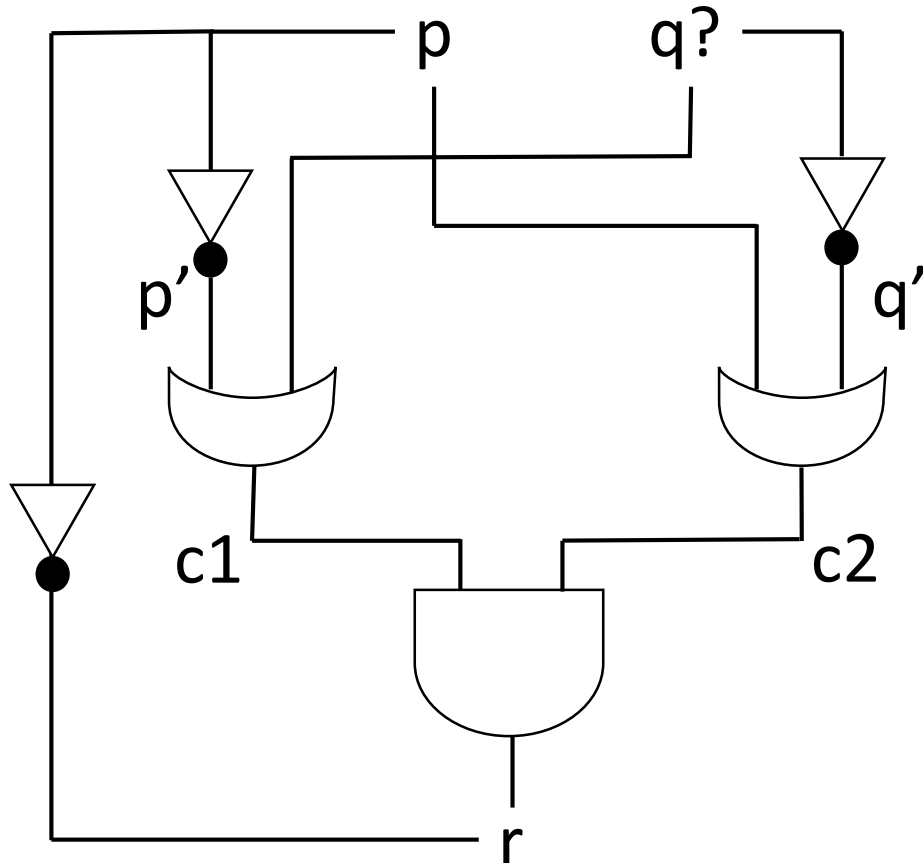
→ c2 setValue 0

→ r setValue 0

CONFLICT

Chosen Value of q Was Wrong. Had to try p to see that

What if instead we just ask for p to be inverse of r? What is the value of q?



Nothing is set, nothing propagates

So we must speculate ("decide")

q setValue 1

← wrong decision

→ q' setValue 0

→ c1 setValue 1

Nothing more propagates. But it does not mean that q is the right value. We need to find examples of p,r

p setValue 1

→ r setValue 0

→ p' setValue 0

→ c2 setValue 1

→ r setValue 1

CONFLICT

p setValue 0

→ r setValue 1

→ p' setValue 1

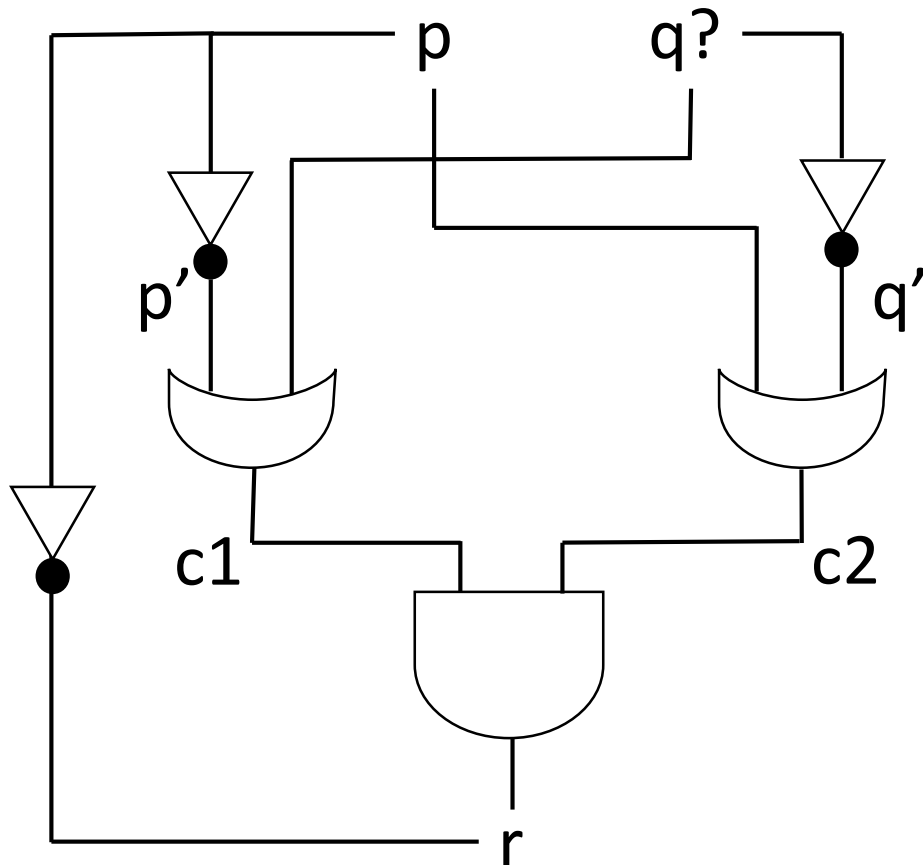
→ c2 setValue 0

→ r setValue 0

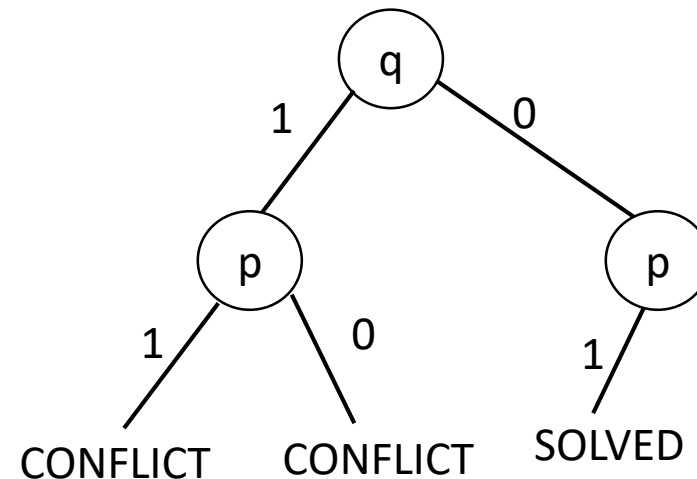
CONFLICT

Search Tree

What if instead we just ask for p to be inverse of r ? What is the value of q ?



Nothing is set, nothing propagates
The only alternative (if there is any):
 $q \text{ setValue } 0$



$\rightarrow q' : 1$
 $\rightarrow c2 : 1$
Decide $p : 1$
 $\rightarrow p' : 0$
 $\rightarrow c1 : 0$
 $\rightarrow r : 0$
All values assigned!
All constraints true!

We found a solution $q:0, p:1, r:0$

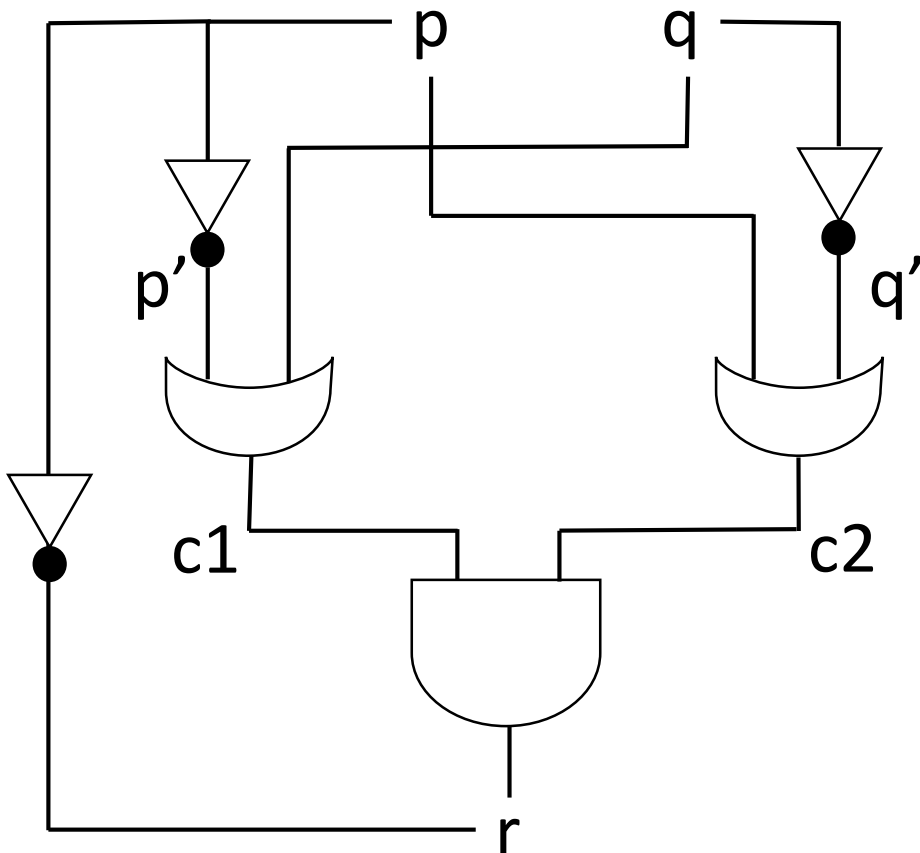
SAT Solver

Given an arbitrary circuit, a **SAT solver** needs to answer one of these two:

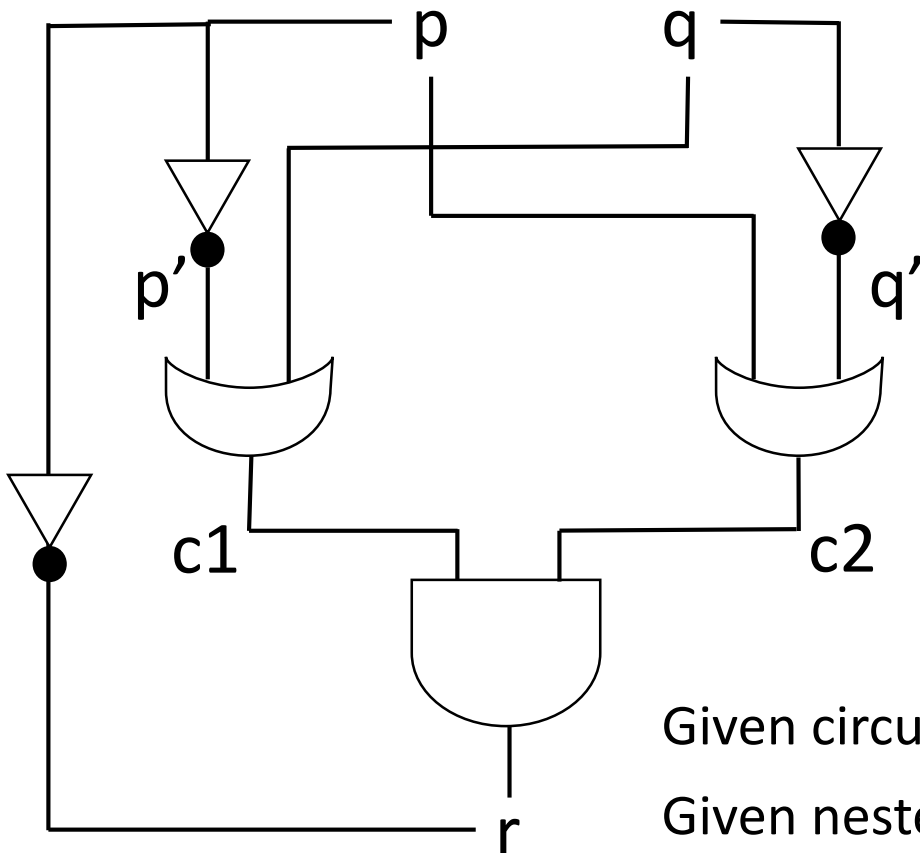
1. SAT: Gives back a satisfying assignment of 0/1 to all Boolean quantities such that all constraints hold
2. UNSAT: Says “there are no satisfying assignments”

Techniques in SAT solvers:

- constraint propagation: always deduce consequences of current decisions; use efficient data structures such as “2-watched literals scheme”
- backtracking search: always maintain candidate partial solution and update it
- clause learning (CDCL): deduce new clause representing minimal reason for a conflict
- heuristics on which variable to decide
- restarts if no progress after some time



SAT for Circuits = SAT for Propositional Formulas



$r == !p$ $\&\&$

$p' == !p$ $\&\&$

$c1 == p' || q$ $\&\&$

$q' == !q$ $\&\&$

$c2 == p || q'$ $\&\&$

$r == c1 \&\& c2$

Given circuit: write each constraint, conjoin them all

Given nested formula: introduce fresh variables to denote subformulas, express operations using $\&\&$, $||$, $!$ - obtain a circuit.

SAT for Propositional Formulas = SAT for CNF

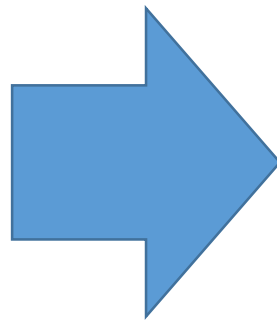
CNF = Conjunctive Normal Form, formula is conjunction of **clauses**

A **clause** is a disjunction of **literals**

A **literal** is a propositional variable or its negation

Converting to CNF: $L == R$ becomes $(!L \mid \mid R) \&\& (L \mid \mid !R)$

$r == !p$	$\&\&$
$p' == !p$	$\&\&$
$c1 == p' \mid \mid q$	$\&\&$
$q' == !q$	$\&\&$
$c2 == p \mid \mid q'$	$\&\&$
$r == c1 \&\& c2$	



$(!r \mid \mid !p) \&\& (r \mid \mid p) \&\&$
$(!p' \mid \mid !p) \&\& (p' \mid \mid p) \&\&$
$(!c1 \mid \mid p' \mid \mid q) \&\& (c1 \mid \mid !p') \&\& (c1 \mid \mid !q) \&\&$
$(!q' \mid \mid !q) \&\& (q' \mid \mid q) \&\&$
$(!c2 \mid \mid p \mid \mid q') \&\& (c2 \mid \mid !p) \&\& (c2 \mid \mid !q') \&\&$
$(!r \mid \mid c1) \&\& (!r \mid \mid c2) \&\& (r \mid \mid !c1 \mid \mid !c2)$

“DIMACS format for CNF formulas”

Encoding Constraints on Finite Domains

$D = \{a_0, a_2, \dots, a_{N-1}\}$ arbitrary finite set of N elements.

Let $\otimes \subseteq D \times D \times D$ be constraint on D

Let M be such that $2^M \geq N$

Using M bits we can represent all numbers $1, \dots, N$

Represent a_k using binary representation of number k , e.g., for $N=6$, $M=3$

a_0 000

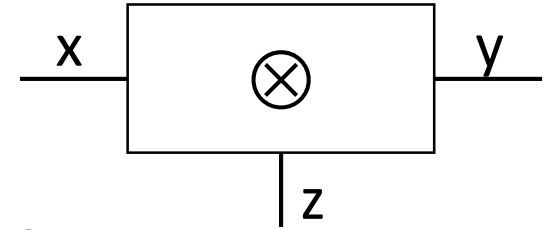
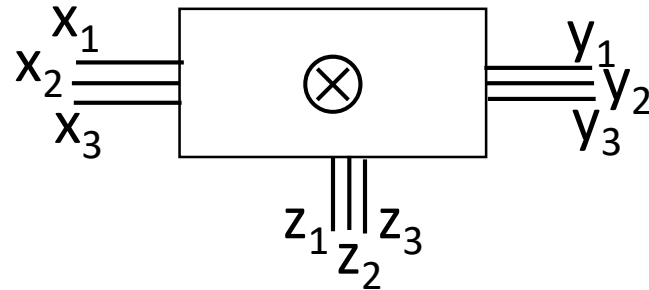
a_1 001

a_2 010

a_3 011

a_4 100

a_5 101



Represent each finite-domain variable using M Boolean variables

Represent the constraint $\otimes$ using a circuit

Applications of SAT

- Scheduling problems
- Checking plugin dependencies in Eclipse IDE
- Checking pattern matching in Scala compiler
- Checking correctness of microprocessors before they are fabricated (verification tools of companies such as Cadence, Synopsys, Mentor Graphics)
- Solving puzzles: e.g. Sudoku solver
- Solving planning problems in AI: find a sequence of actions to meet the goal
- ...

In your homework you will be using a SAT solver written in Scala

What if domains are not finite?

We can use extension of SAT called SMT

SMT = Satisfiability Modulo Theories

Constraints involving not only Booleans but also a mixture of

- linear integer/real constraints (Simplex algorithm, branch and cut, ...)
- fixed-width integers
- arrays, sequences/strings
- finite trees (unification constraints) – we will see them in later lectures

A convenient way to use constraint solving in Scala is the Leon system:

<http://leon.epfl.ch>

which comes with online documentation. See the **choose** construct.

Example in <http://leon.epfl.ch>

```
import leon.lang._
import leon.lang.synthesis._
import leon.annotation._
object Example {
  def R(x:BigInt, y:BigInt) = {
    x + x == y
  }
  def test1 = choose((y:BigInt) => R(10,y))           // gives 20
  def test2 = choose((x:BigInt) => R(x,10))           // gives 5
}
```

Conclusions

- Constraint propagation networks can solve certain classes of constraints
- They are graphs consisting of quantity objects and constraint objects
- Propagation of quantities is done by setting and invalidating quantities according to the meaning of local constraints
- More complex constraints require search or algebraic reasoning
- It is worth considering to use an outside solver and express your problem in its constraint language
- An important class of constraint solvers are SAT solvers, which we can use to solve constraints over finite domains
- SAT solvers perform propagation but also search and have many heuristics