

Exploiting Combinatorial Structure in Constraint Programming: Beyond Domain Filtering to Counting and Marginals

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Satisfiability: Theory, Practice, and Beyond
Simons Institute, UC Berkeley, USA
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- 1 Exposed Combinatorial Structure in CP
- 2 (Weighted) Counting
 - Compact representation of the solution set
 - Sampling (interleaved with domain filtering)
 - Use existing theoretical result
 - Domain relaxation
- 3 CP-BP Framework
 - A Small Example
 - Branching for Combinatorial Search
 - (Near-)Uniform Sampling
 - Neuro-Symbolic AI
- 4 Conclusion

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Model-based combinatorial solving paradigms

SAT

lots of

$$x_1 \vee x_2 \vee \overline{x_3}$$

Integer Programming

lots of

$$3x_1 - 2x_2 + 5x_3 \leq 10$$

Constraint Programming

not so many

constraints in heterogeneous syntax

Constraint Programming Models

Round-robin tournament (TTPPV)

```
array[Teams,Rounds] of var Teams:  opponent;
array[Teams,Rounds] of var 1..2:  venue;
forall (i in Teams, k in Rounds) (venue[i,k] = pv[i,opponent[i,k]]);
forall (i in Teams, k in Rounds) (opponent[i,k] ≠ i);
forall (i in Teams, k in Rounds) (opponent[opponent[i,k],k] = i);
forall (i in Teams) (alldifferent([opponent[i,k] | k in Rounds]));
forall (i in Teams) (regular( [venue[i,k] | k in Rounds], automaton));
```

Moving furniture

```
array[Objects] of var 0..availableTime:  start;
var 0..availableTime:  end;
cumulative(start, duration, handlers, availableHandlers);
cumulative(start, duration, trolleys, availableTrolleys);
forall (o in Objects) (start[o] + duration[o] ≤ end);
solve minimize end;
```

Q- What is the distinctive driving force behind CP?

A- Direct access to problem structure from high-level constraints

Constraint Programming

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How does one nominate these high-level constraints?

- **complex enough** to provide structural insight
- **simple enough** for some desired computing tasks to remain tractable

Constraint Programming

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How does one nominate these high-level constraints?

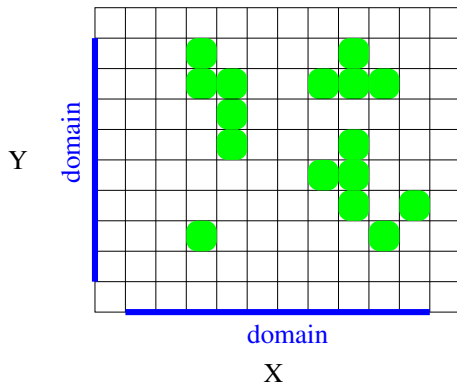
- **complex enough** to provide structural insight
- **simple enough** for some desired computing tasks to remain tractable

What sort of thing does one wish to compute about constraints?

- satisfiability: “Is there any solution to constraint c ?”
- **domain filtering**: “Any solution to c s.t. variable x takes value d ?”
- ...
- **“How many solutions are there to c ?”**
- **“How many solutions in which $x = d$?”**

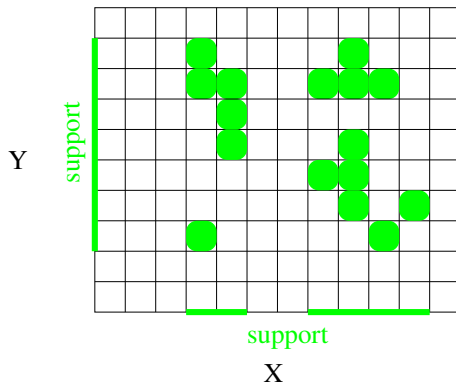
Using Global Constraints (a.k.a. Structure) in CP

Consider a simple constraint on finite-domain variables X and Y .



Using Global Constraints (a.k.a. Structure) in CP

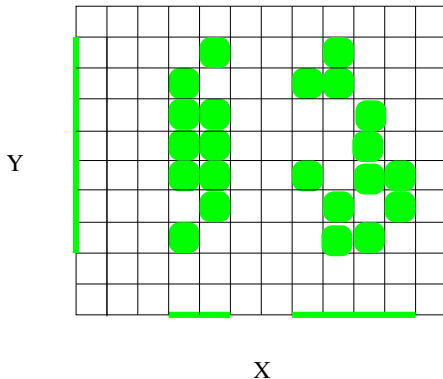
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domain filtering \equiv projecting solutions on individual variables

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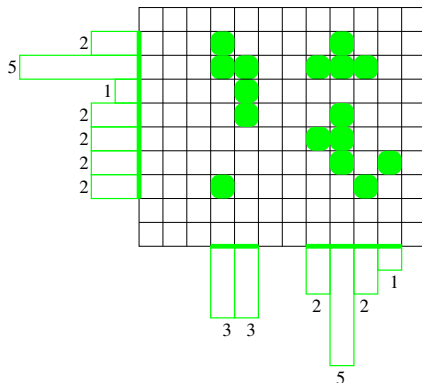
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same "outside information", but very different set of solutions

Using Global Constraints (a.k.a. Structure) in CP

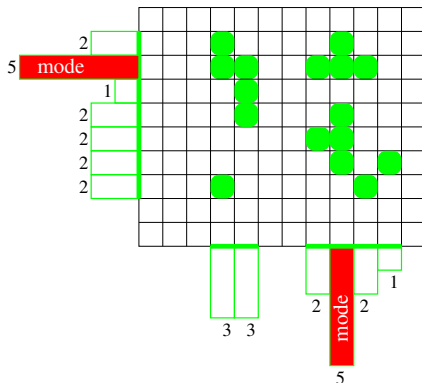
Now consider the set of solutions as a **multivariate discrete distribution**.



marginals \equiv projecting that distribution on individual variables

Using Global Constraints (a.k.a. Structure) in CP

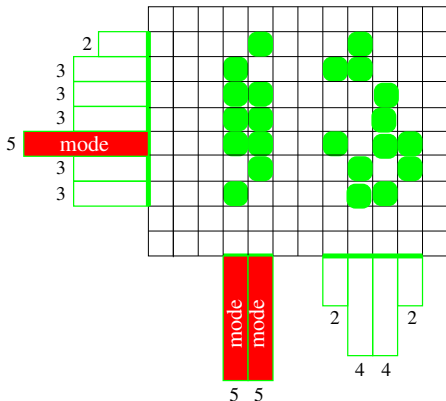
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A possible branching heuristic: on a mode of the marginal distributions

Using Global Constraints (a.k.a. Structure) in CP

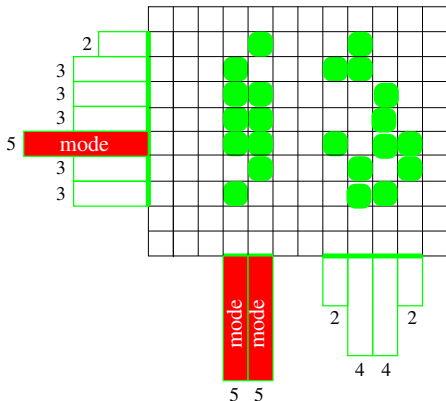
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A possible branching heuristic: on a mode of the marginal distributions

Using Global Constraints (a.k.a. Structure) in CP

Now consider the set of solutions as a **multivariate discrete distribution**.



Technically, we need to **count solutions**: 5 out of 22 solutions

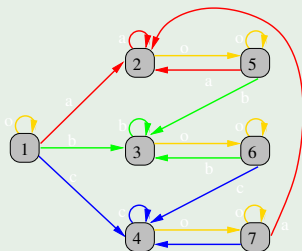
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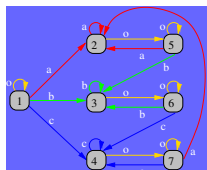
Definition

The $\text{regular}(X, \Pi)$ constraint holds if the values taken by the (finite) sequence of finite-domain variables $X = \langle x_1, x_2, \dots, x_k \rangle$ spell out a word belonging to the regular language defined by the deterministic finite automaton $\Pi = (Q, \Sigma, \delta, q_0, F)$

Example



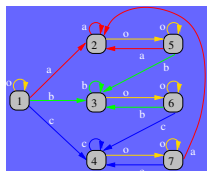
Domain Filtering on regular constraints



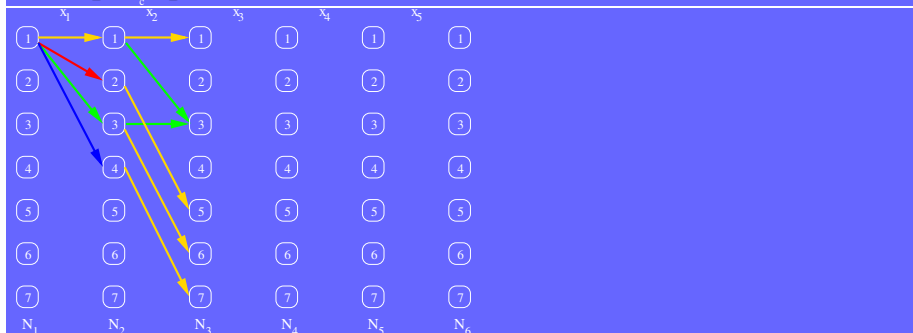
	x_1	x_2	x_3	x_4	x_5
a					
b					
c					
o					

	x_1	x_2	x_3	x_4	x_5
1	1				
2	2				
3	3				
4	4				
5					
6					
7					
N_1	N_2	N_3	N_4	N_5	N_6

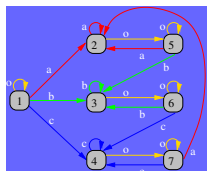
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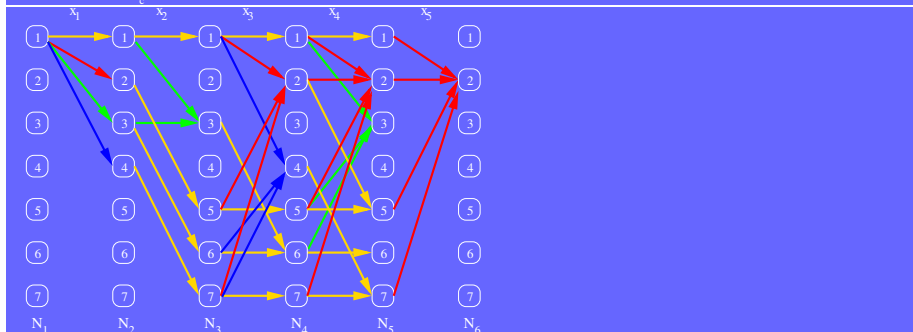
	x_1	x_2	x_3	x_4	x_5
a					
b					
c					
o					



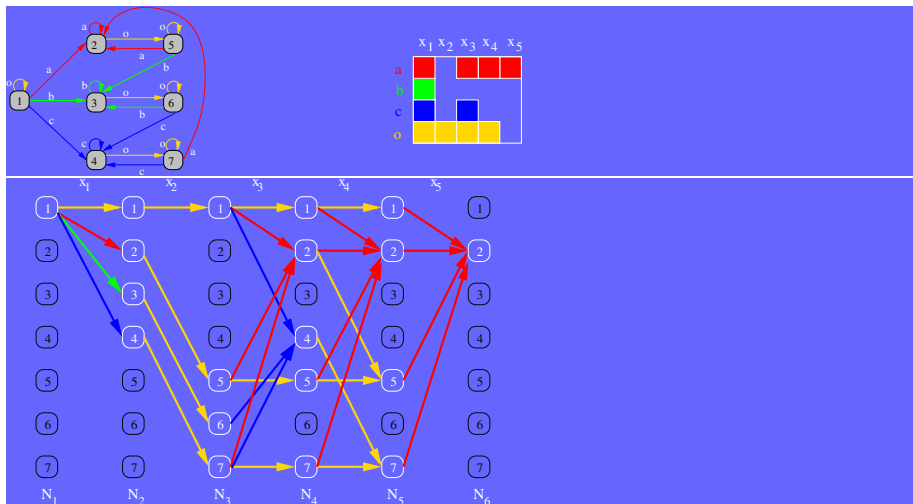
Domain Filtering on regular constraints



	x_1	x_2	x_3	x_4	x_5
a					
b					
c					
o					



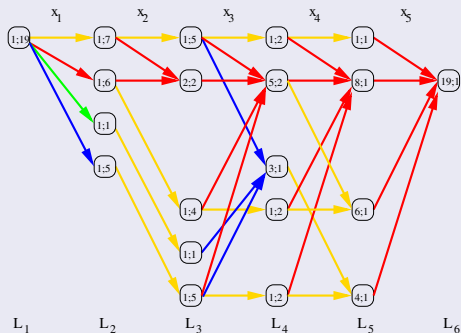
Domain Filtering on regular constraints



One-to-one correspondence between paths and solutions

Counting Solutions of regular constraints

Layered graph



Each node contains:

" $\#ip; \#op$ "

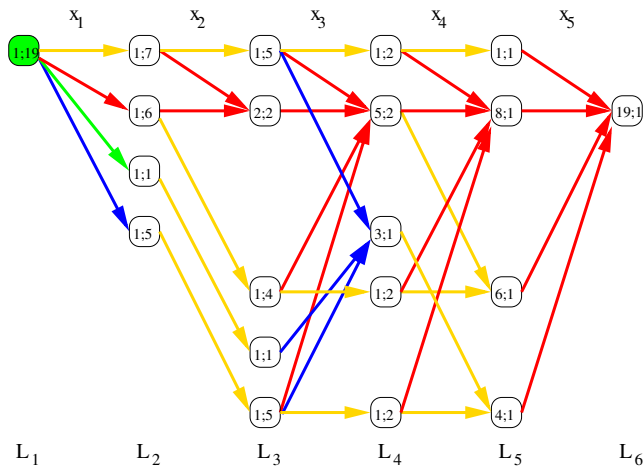
$\#ip$ nb of incoming paths
from initial state

$\#op$ nb of outgoing paths to
final state

Recurrence relation

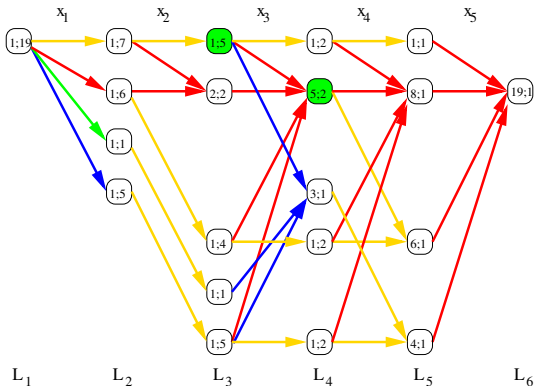
$$\begin{aligned} \#ip(1, q_0) &= 1 \\ \#ip(\ell + 1, q') &= \sum_{(v_\ell, q, v_{\ell+1}, q') \in A} \#ip(\ell, q), \quad 1 \leq \ell \leq n \end{aligned}$$

Counting All Solutions



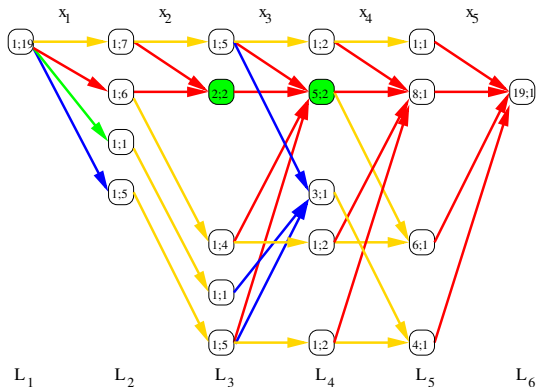
Counting solutions such that $x_3 = \text{red}$ (marginal, bias)

$$\theta_{x_3}(\text{red}) = \frac{2}{19}$$



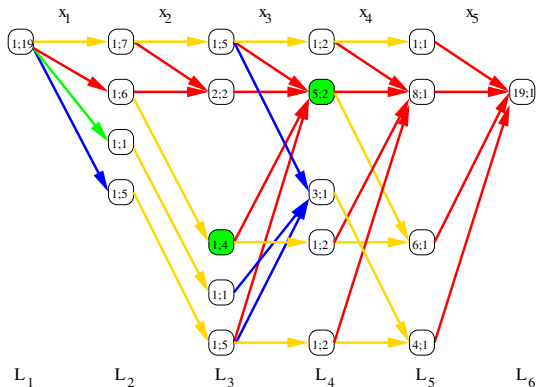
Counting solutions such that $x_3 = \text{red}$ (marginal, bias)

$$\theta_{x_3}(\text{red}) = \frac{2+4}{19}$$



Counting solutions such that $x_3 = \text{red}$ (marginal, bias)

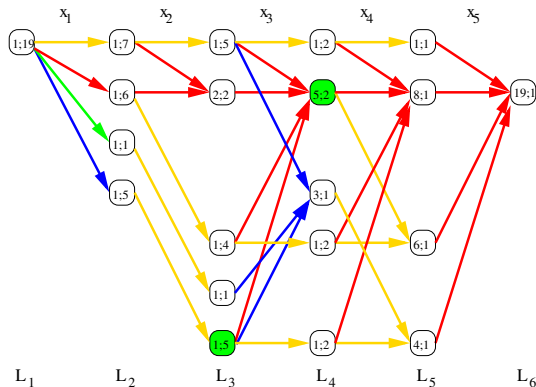
$$\theta_{x_3}(\text{red}) = \frac{2+4+2}{19}$$



Counting solutions such that $x_3 = \text{red}$ (marginal, bias)

$$\theta_{x_3}(\text{red}) =$$

$$\frac{2+4+2+2}{19} = \frac{10}{19}$$

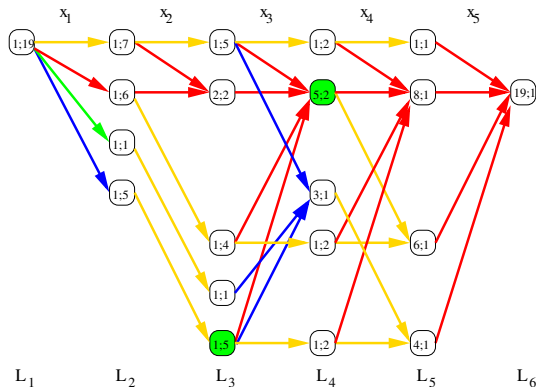


Marginal probability of $x_3 = \text{red}$ in a solution chosen uniformly at random

Counting solutions such that $x_3 = \text{red}$ (marginal, bias)

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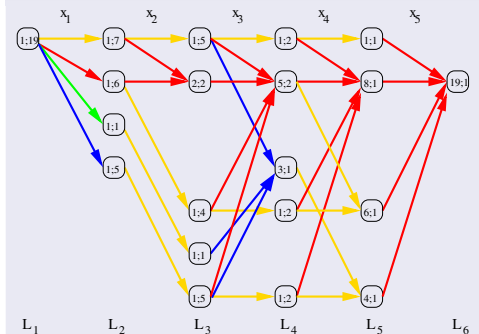


Marginal probability of $x_3 = \text{red}$ in a solution chosen uniformly at random

So, counting solutions doesn't cost much more here.

Weighted Counting

Layered graph



each arc a now has a positive weight w_a
weight of path = product of arc weights

Each node contains:

$\#ip$ sum of weighted incoming paths from initial state

$\#op$ sum of weighted outgoing paths to final state

Recurrence relation

$$\#ip(1, q_0) = 1$$

$$\#ip(\ell + 1, q') = \sum_{a: (v_\ell, q, v_{\ell+1}, q') \in A} w_a \times \#ip(\ell, q), \quad 1 \leq \ell \leq n$$

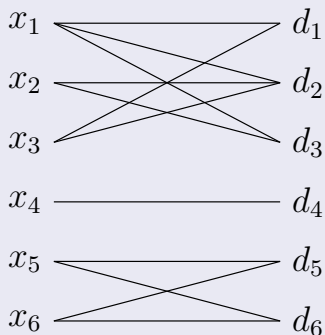
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alldifferent constraint

Definition

The $\text{alldifferent}(X)$ constraint holds if the values taken by the set of finite domain variables $X = \{x_1, x_2, \dots, x_k\}$ are distinct.

Value graph



Adjacency Matrix

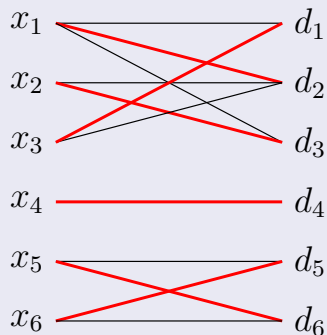
$$\mathbf{A} = \begin{pmatrix} 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 & 1 \end{pmatrix}$$

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Domain filtering

bipartite graph matching + depth-first search

Domain filtering

bipartite graph matching + depth-first search

But now counting solutions cost significantly more

Counting with alldifferent

Its number of solutions is the same as...

- the number of perfect matchings in the bipartite graph
- the permanent of the adjacency matrix

$$\text{per}(A) = \sum_{\sigma \in S_n} \prod_i a_{i, \sigma(i)}$$

Counting with alldifferent

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$$\text{per}(A) = \sum_{\sigma \in S_n} \prod_i a_{i, \sigma(i)}$$

Remark

It is a $\#P$ -complete problem, that is, it cannot be computed in polynomial time (under reasonable theoretical assumptions)

Rasmussen's Estimator

if $n = 0$ **then**

| $X_A = 1$

else

| $W = \{j : a_{1,j} = 1\}$

| **if** $W = \emptyset$ **then**

| | $X_A = 0$

| **else**

| | Choose j u.a.r. from W

| | Compute $X_{A_{1,j}}$

| | $X_A = |W| \cdot X_{A_{1,j}}$

Example

$$\mathbf{A} = \begin{pmatrix} 1 & 1 & \mathbf{1} & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 & 1 \end{pmatrix}$$

$$\begin{array}{l} |W| \\ 3 \end{array}$$

Example

$$\mathbf{A} = \begin{pmatrix} 0 & \mathbf{1} & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{pmatrix}$$

$$|W|$$
$$\begin{array}{c} 3 \\ 1 \end{array}$$

Rasmussen's estimator

Example

$$\mathbf{A} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{pmatrix}$$

$$|W|$$

3
1
1

Properties

- It works well for “almost” all dense matrices
- **Poor results in some special cases**

$$\mathbf{U} = \begin{pmatrix} 1 & 1 & \dots & 1 \\ & 1 & \dots & 1 \\ & & \ddots & \vdots \\ & & & 1 \end{pmatrix}$$

Modified Rasmussen

if $n = 0$ **then**

| $X_A = 1$

else

Domain filtering on A

Choose i u.a.r. from $\{1 \dots n\}$

$W = \{j : a_{i,j} = 1\}$

if $W = \emptyset$ **then**

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else

| *Choose j u.a.r. from W*

| *Compute $X_{A_{i,j}}$*

| $X_A = |W| \cdot X_{A_{i,j}}$

helps avoiding dead ends
($W = \emptyset$)

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Number of solutions

$$\#\text{alldiff}(x_1, \dots, x_n) \approx E(X_A)$$

Marginals by sampling

$$\theta_{x_i}(d) \approx \frac{|S_{x_i,d}|}{|S|}$$

Weighted Rasmussen

if $n = 0$ **then**

| $X_A = 1$

else

Domain filtering on A

Choose i u.a.r. from $\{1 \dots n\}$

$W = \{j : a_{i,j} > 0\}$

if $W = \emptyset$ **then**

| $X_A = 0$

else

Choose j from W randomly
according to the distribution
of weights

Compute $X_{A_{i,j}}$

$X_A = (\sum_{j \in W} a_{i,j}) \cdot X_{A_{i,j}}$

nonnegative matrix entries $a_{i,j}$
as weights

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Counting with alldifferent

`alldifferent`(X_1, X_2, X_3, X_4)

$X_1 \in \{a, b, c\}$			a	b	c	d
$X_2 \in \{b, d\}$	\implies	A:	1	1	1	0
$X_3 \in \{b, d\}$			0	1	0	1
$X_4 \in \{a, c, d\}$			0	1	0	1
			1	0	1	1

There are known upper bounds for the permanent of 0-1 matrices.

Minc-Brègman

$$\text{perm}(A) \leq \prod_{i=1}^m (r_i!)^{1/r_i}$$

where $r_i =$ number of 1's in row i

Liang-Bai

$$\text{perm}(A)^2 \leq \prod_{i=1}^m q_i (r_i - q_i + 1)$$

where $q_i = \min\{\lceil \frac{r_i+1}{2} \rceil, \lceil \frac{i}{2} \rceil\}$

Weighted Counting with alldifferent

alldifferent(X_1, X_2, X_3, X_4)

$X_1 \in \{a, b, c\}$	$\Rightarrow A :$		a	b	c	d
$X_2 \in \{b, d\}$		X_1	.3	.6	.1	0
$X_3 \in \{b, d\}$		X_2	0	.2	0	.8
$X_4 \in \{a, c, d\}$		X_3	0	.5	0	.5
		X_4	.4	0	.3	.3

Upper bound for the permanent of nonnegative matrices:

Soules (U^3)

$$\text{perm}(A) \leq \prod_{i=1}^m t_i \cdot g(s_i/t_i)$$

where s_i = sum of elements in row i
and t_i = maximum element in row i

Weighted Counting with alldifferent

$\text{alldifferent}(X_1, X_2, X_3, X_4)$

$X_1 \in \{a, b, c\}$	$\xrightarrow{\theta_{X_1}(a)?}$	$A :$		a	b	c	d
$X_2 \in \{b, d\}$			X_1	.3	.6	.1	0
$X_3 \in \{b, d\}$			X_2	0	.2	0	.8
$X_4 \in \{a, c, d\}$			X_3	0	.5	0	.5
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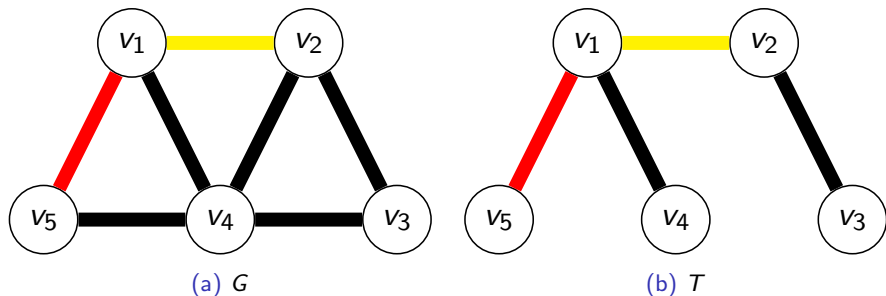
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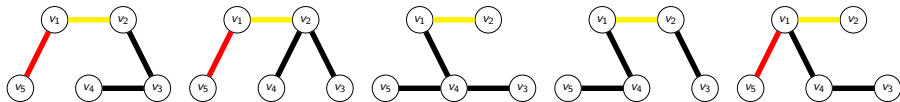
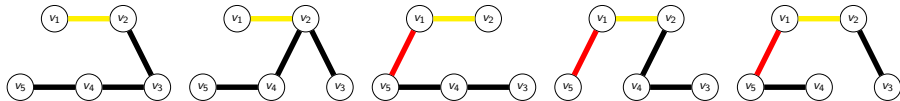
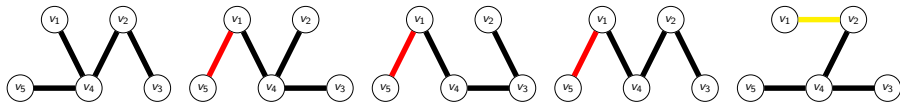
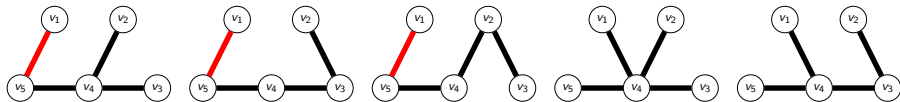
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spanning_tree constraint

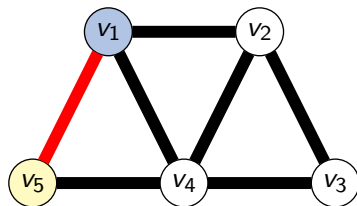
Definition

Given an undirected graph $G(V, E)$ and set variable $T \subseteq E$, constraint $\text{spanning_tree}(G, T)$ restricts T to be a spanning tree of G .





Matrix-Tree Theorem



Laplacian matrix of the graph:

$$\begin{pmatrix} 3 & -1 & 0 & -1 & -1 \\ -1 & 3 & -1 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ -1 & -1 & -1 & 4 & -1 \\ -1 & 0 & 0 & -1 & 2 \end{pmatrix}$$

Counting all solutions

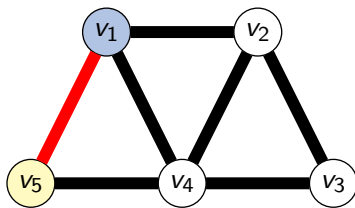
Kirchhoff's Matrix-Tree Theorem

Any minor of the Laplacian is equal to the number of spanning trees (in absolute value)

$$\begin{vmatrix} 3 & -1 & 0 & -1 & -1 \\ -1 & 3 & -1 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ -1 & -1 & -1 & 4 & -1 \\ -1 & 0 & 0 & -1 & 2 \end{vmatrix} = 21$$

Counting solutions excluding a given edge (i, j)

$$\frac{\#\text{spanning trees}(G \setminus \{(1,5)\})}{\#\text{spanning trees}(G)}$$



$$\begin{pmatrix} 3 & -1 & 0 & -1 & -1 \\ -1 & 3 & -1 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ -1 & -1 & -1 & 4 & -1 \\ -1 & 0 & 0 & -1 & 2 \end{pmatrix}$$

Laplacian(G)

$$\begin{pmatrix} 2 & -1 & 0 & -1 & 0 \\ -1 & 3 & -1 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ -1 & -1 & -1 & 4 & -1 \\ 0 & 0 & 0 & -1 & 1 \end{pmatrix}$$

Laplacian($G \setminus \{(1,5)\}$)

Counting solutions excluding a given edge (i, j)

let's take a minor with row/column i removed (here, $i = 1$) :

$$\begin{vmatrix} 2 & -1 & 0 & -1 & 0 \\ -1 & 3 & -1 & -1 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ -1 & -1 & -1 & 4 & -1 \\ 0 & 0 & 0 & -1 & 1 \end{vmatrix}$$

this determinant differs in only one entry from that for G

Counting solutions excluding a given edge (i, j)

Sherman-Morrison formula

$$\det(M') = (1 + e_j^\top M^{-1}(u - (M)_j))\det(M).$$

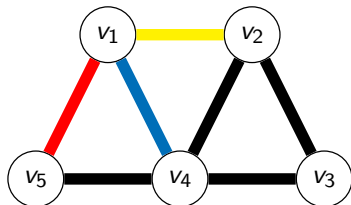
In our case this simplifies to $\det(M') = (1 - m_{jj}^{-1})\det(M)$.

So

$$\frac{\#\text{spanning trees}(G \setminus \{(i, j)\})}{\#\text{spanning trees}(G)} = \frac{(1 - m_{jj}^{-1})\det(M)}{\det(M)} = 1 - m_{jj}^{-1}$$

Counting solutions excluding a given edge (i, j)

One matrix inversion for all edges incident to a given vertex

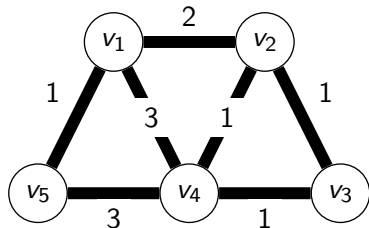


Example

Let M be the sub-matrix of L obtained by removing its first row and

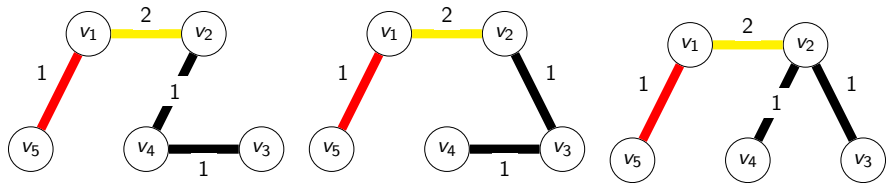
column as before. Then $M^{-1} = \begin{pmatrix} 12/21 & 9/21 & 8/21 & 3/21 \\ 9/21 & 19/21 & 8/21 & 4/21 \\ 6/21 & 8/21 & 10/21 & 5/21 \\ 3/21 & 4/21 & 5/21 & 13/21 \end{pmatrix}$

minimum_spanning_tree constraint

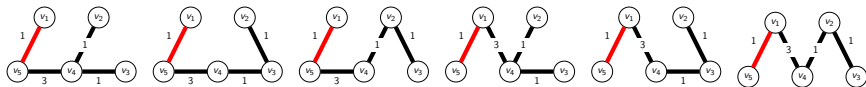


- 3 spanning trees of cost 5.
- 6 spanning trees of cost 6.
- 7 spanning trees of cost 7.
- 3 spanning trees of cost 8.
- 2 spanning trees of cost 9.

minimum_spanning_tree constraint

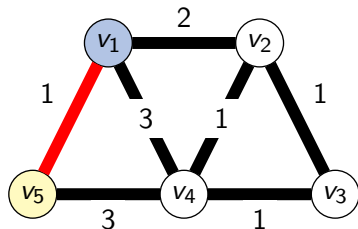


Trees of cost 5



Trees of cost 6

Generalized Matrix-Tree Theorem



Generalized Laplacian matrix of the graph:

$$\begin{pmatrix} x^2 + x^3 + x^1 & -x^2 & 0 & -x^3 & -x^1 \\ -x^2 & x^2 + 2x^1 & -x^1 & -x^1 & 0 \\ 0 & -x^1 & 2x^1 & -x^1 & 0 \\ -x^3 & -x^1 & -x^1 & 2x^3 + 2x^1 & -x^3 \\ -x^1 & 0 & 0 & -x^3 & x^1 + x^3 \end{pmatrix}$$

Generalized Matrix-Tree Theorem

$$\begin{vmatrix} x^2 + x^3 + x^1 & -x^2 & 0 & -x^3 & -x^1 \\ -x^2 & x^2 + 2x^1 & -x^1 & -x^1 & 0 \\ 0 & -x^1 & 2x^1 & -x^1 & 0 \\ -x^3 & -x^1 & -x^1 & 2x^3 + 2x^1 & -x^3 \\ -x^1 & 0 & 0 & -x^3 & x^1 + x^3 \end{vmatrix}$$

$$= 3x^5 + 6x^6 + 7x^7 + 3x^8 + 2x^9$$

Generalized Matrix-Tree Theorem

$$3x^5 + 6x^6 + 7x^7 + 3x^8 + 2x^9$$

- 3 spanning trees of cost 5
- 6 spanning trees of cost 6
- 7 spanning trees of cost 7
- 3 spanning trees of cost 8
- 2 spanning trees of cost 9

Generalized Matrix-Tree Theorem

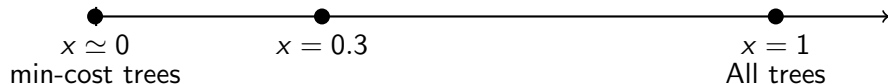
$$3x^5 + 6x^6 + 7x^7 + 3x^8 + 2x^9$$

- 3 spanning trees of cost 5
- 6 spanning trees of cost 6
- 7 spanning trees of cost 7
- 3 spanning trees of cost 8
- 2 spanning trees of cost 9

Counting (good) solutions

In practice we don't compute determinants or inverses over matrices with polynomial entries:

we fix x to some real value in $]0, 1[$. . .



. . . fall back to scalar entries and then invert some matrices.

1 Exposed Combinatorial Structure in CP

2 (Weighted) Counting

- Compact representation of the solution set
- Sampling (interleaved with domain filtering)
- Use existing theoretical result
- **Domain relaxation**

3 CP-BP Framework

- A Small Example
- Branching for Combinatorial Search
- (Near-)Uniform Sampling
- Neuro-Symbolic AI

4 Conclusion

Definition

The knapsack($\mathbf{x}, \mathbf{c}, \ell, u$) constraint holds if $\ell \leq \sum_{i=1}^n c_i x_i \leq u$.

To count solutions, we can proceed as for regular constraints (compact representation of solutions) but it now runs in pseudo-polynomial time (w.r.t. ℓ and u).

Can still be fine if numerical values are not too large, and otherwise...

- Express variable in terms of other variables:

$\ell \leq \sum_{i=1}^n c_i x_i \leq u$ is rewritten as

$$x_j = \frac{1}{c_j} (x_{n+1} - \sum_{i=1}^{j-1} c_i x_i - \sum_{i=j+1}^n c_i x_i) \text{ with } x_{n+1} \in [\ell, u].$$

- Relax domains to intervals
- Assume values in domains are equiprobable (uniform distribution)
- x_j follows normal distribution (C.L.T.)

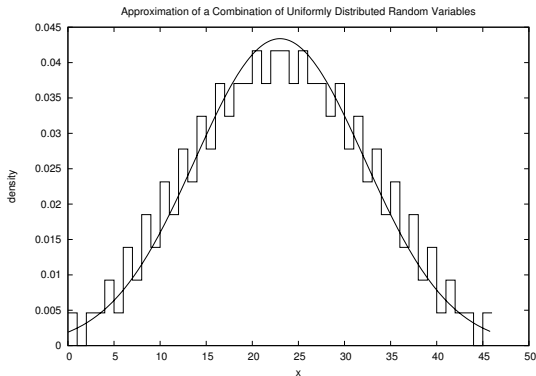
But our assumption doesn't hold for weighted counting

Counting for knapsack

Example

Histogram is actual distribution of $3x + 4y + 2z$ for $x, y, z \in [0, 5]$.

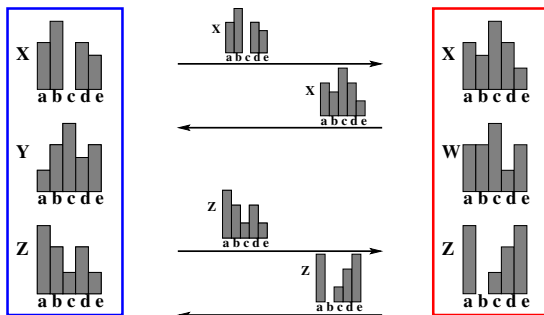
Curve is approximation given by Gaussian curve with mean $\mu = 22.5$ and variance $\sigma^2 = 84.583$.



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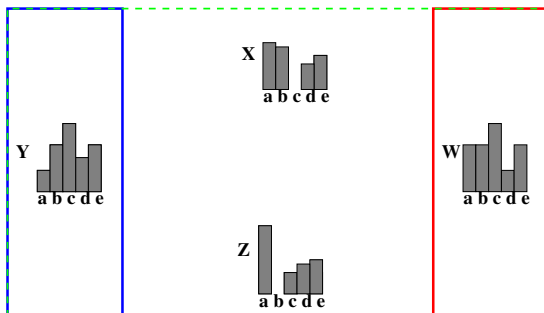
Moving beyond
standard support propagation
to
belief (marginal) propagation

Marginal (Belief) Propagation



- propagate marginal distributions over single variables
- iteratively adjust each constraint's marginals
- until some stopping criterion

Marginal (Belief) Propagation



- propagate marginal distributions over single variables
- iteratively adjust each constraint's marginals
- until some stopping criterion

How do we compute such marginal distributions?

Corresponds to **weighted model counting** *on each constraint*

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Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

i **alldifferent**(a, b, c)

ii $a + b + c + d = 7$

iii $c \leq d$

$\theta_c^{iii}(3)$

support (solution)	weight
$d = 3$	1
$d = 4$	1
<hr/>	
	$\sum = 2$

2 out of 10 solutions to *iii*

Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

i **alldifferent**(a, b, c)

ii $a + b + c + d = 7$

iii $c \leq d$

		1	2	3	4
a	θ_a^i	1/4	1/4	1/4	1/4
	θ_a^{ii}	10/20	6/20	3/20	1/20
b	θ_b^i	1/4	1/4	1/4	1/4
	θ_b^{ii}	10/20	6/20	3/20	1/20
c	θ_c^i	1/4	1/4	1/4	1/4
	θ_c^{ii}	10/20	6/20	3/20	1/20
	θ_c^{iii}	4/10	3/10	2/10	1/10
d	θ_d^{ii}	10/20	6/20	3/20	1/20
	θ_d^{iii}	1/10	2/10	3/10	4/10

Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

i **alldifferent**(a, b, c)

ii $a + b + c + d = 7$

iii $c \leq d$

		1	2	3	4
c	θ_c^i	1/4	1/4	1/4	1/4
	θ_c^{ii}	10/20	6/20	3/20	1/20
	θ_c^{iii}	4/10	3/10	2/10	1/10
	θ_c	40/800	18/800	6/800	1/800

Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

- i **alldifferent**(a, b, c)
- ii $a + b + c + d = 7$
- iii $c \leq d$

		1	2	3	4
c	θ_c^i	1/4	1/4	1/4	1/4
	θ_c^{ii}	10/20	6/20	3/20	1/20
	θ_c^{iii}	4/10	3/10	2/10	1/10
	θ_c	.62	.28	.09	.01

Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

i **alldifferent**(a, b, c)

ii $a + b + c + d = 7$

iii $c \leq d$

Iteration 1

	1	2	3	4
θ_a	.50	.30	.15	.05
θ_b	.50	.30	.15	.05
θ_c	.62	.28	.09	.01
θ_d	.29	.34	.26	.11

Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

- i **alldifferent**(a, b, c)
- ii $a + b + c + d = 7$
- iii $c \leq d$

		1	2	3	4
d	θ_d^i	10/20	6/20	3/20	1/20

$\theta_c^{iii}(3)$

support (solution)	weight
$d = 3$	3/20
$d = 4$	1/20
<hr/>	
	$\Sigma = 4/20$

Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

i **alldifferent**(a, b, c)

ii $a + b + c + d = 7$

iii $c \leq d$

Iteration 10

	1	2	3	4
θ_a	.01	.52	.46	.01
θ_b	.01	.52	.46	.01
θ_c	.98	.02	.00	.00
θ_d	.90	.10	.00	.00

Belief Propagation over the CP Model

constraints over variables $a, b, c, d \in \{1, 2, 3, 4\}$:

i **alldifferent**(a, b, c)

ii $a + b + c + d = 7$

iii $c \leq d$

True marginals (solutions 2,3,1,1 and 3,2,1,1)

	1	2	3	4
θ_a	0	1/2	1/2	0
θ_b	0	1/2	1/2	0
θ_c	1	0	0	0
θ_d	1	0	0	0

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Branching for Combinatorial Search

Binary branching: $x_i = d_j \quad \vee \quad x_i \neq d_j$

min-entropy

- 1 choose variable minimizing the entropy of the marginal distribution over its domain:

$$i = \operatorname{argmin}_{x \in X} - \sum_{d \in D(x)} \theta_x(d) \log(\theta_x(d))$$

- 2 choose value maximizing the marginal:

$$j = \operatorname{argmax}_{d \in D(x_i)} \theta_{x_i}(d)$$

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(Near-)Uniform Sampling

sample solutions uniformly at random

Given true marginal distributions:

pick any variable;

pick a value according to its marginal distribution;

adjust distributions and repeat.

CP Belief Propagation could lead to near-uniform sampling.

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Neural networks (NN) dealing with hard/deterministic combinatorial structure

Ex: computer code generation, safe robotics, drug discovery

Data-driven + Model-driven

Combinatorial solvers

- can tell whether or not a NN output satisfies the constraints
- are expensive to run (answer an \mathcal{NP} -hard question)

Neural networks (NN) dealing with hard/deterministic combinatorial structure

Ex: computer code generation, safe robotics, drug discovery

Data-driven + Model-driven

CP (among combinatorial solvers)

- can identify certain NN outputs that cannot satisfy the constraints
- runs in polytime because we don't ask for a SAT check

Neural networks (NN) dealing with hard/deterministic combinatorial structure

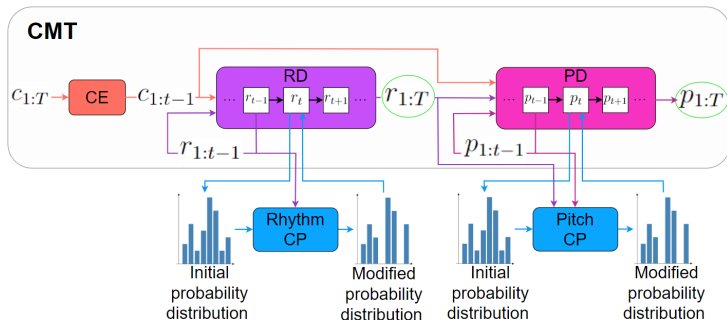
Ex: computer code generation, safe robotics, drug discovery

Data-driven + Model-driven

Marginals-augmented CP

- more discriminating between possible NN outputs
- combines more naturally with NN outputs
- runs in polytime as well

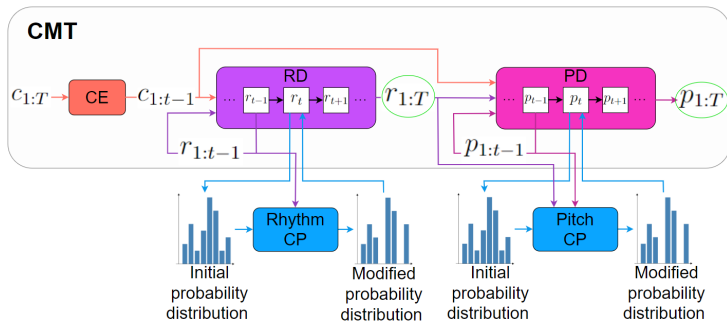
Inference: Adjusting NN's Learned PMF given Constraints



inputs to CP-BP solver

- constraints that you wish to enforce
- sequence so far (fixed variables)
- probability mass function for next token (unary constraint)

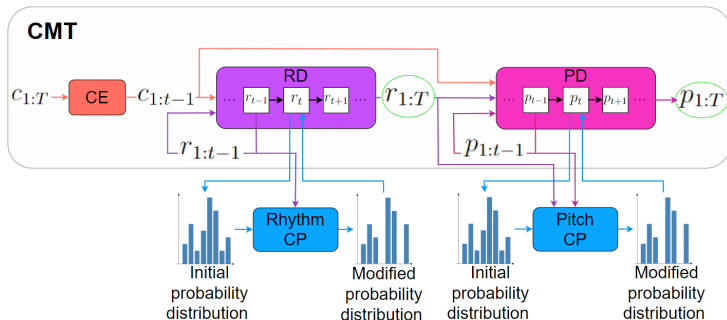
Inference: Adjusting NN's Learned PMF given Constraints



output of CP-BP solver, after iterated BP (no branching)

- adjusted probability mass function (marginals), from which the next token is sampled

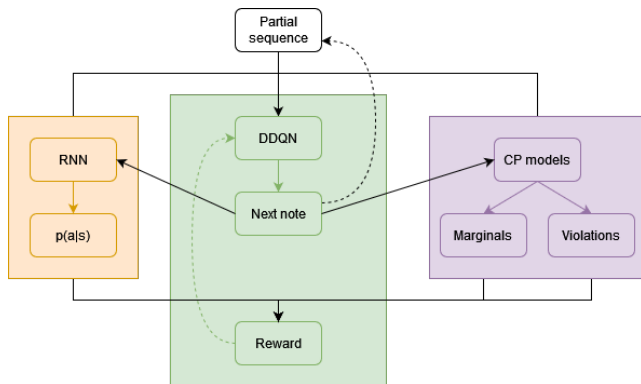
Inference: Adjusting NN's Learned PMF given Constraints



results

- generated sequence satisfies constraints without straying too far from training data

Training: Fine-Tuning an RNN given Constraints, using RL



reward function for action a

$$\text{rnn} + \text{marginals} + \text{violations}: \log(p(a|s)) + c_1 \cdot (c_2 \cdot \hat{\theta}(a) - \sum v(a))$$

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Q- What is the distinctive driving force behind CP?

A- **Direct access to problem structure** from high-level constraints

What can we do with this knowledge?

- stronger search-space reduction
- better guidance to find solutions
- near-uniform sampling of solution set
- natural interface with neural networks
- ...

Acknowledgements

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