

# SOLVING COMPLEX PROBLEMS: GRAPHS, CONSTRAINTS, AND MACHINE LEARNING IN ACTION

ModRef 2023

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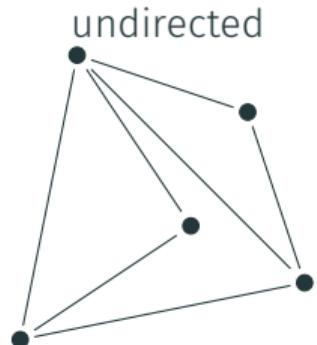


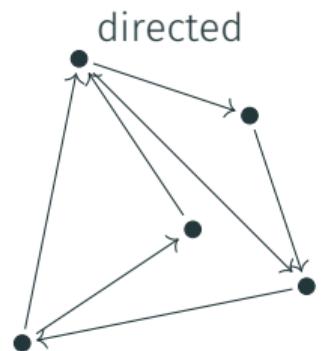
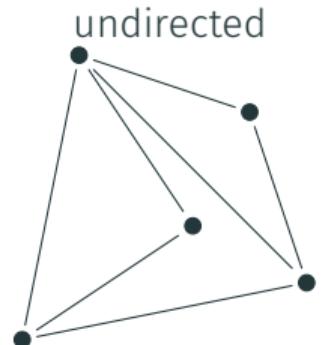
CP

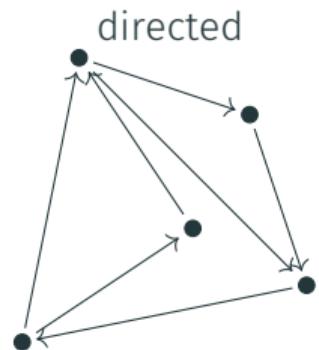
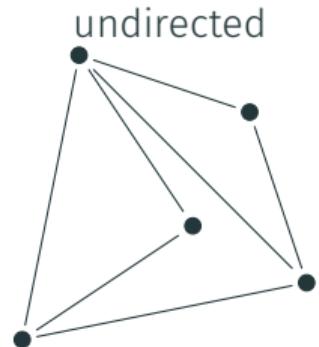
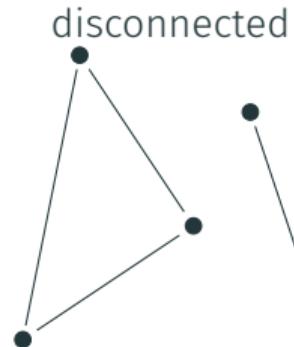


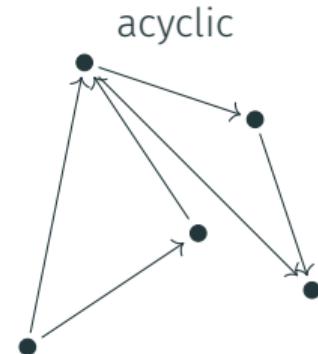
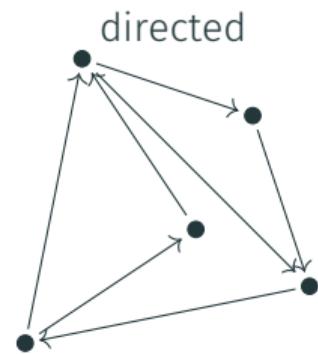
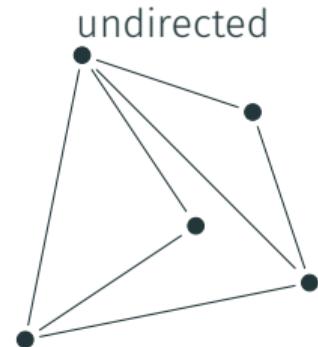
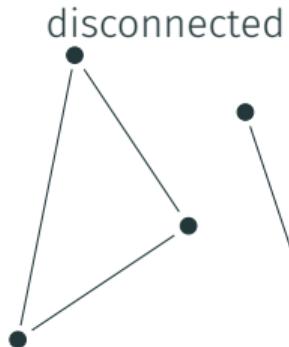
ML

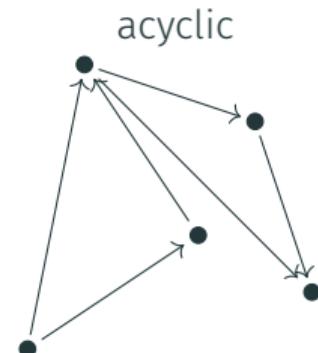
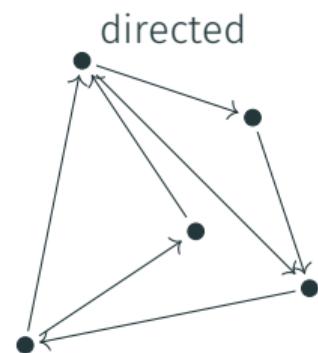
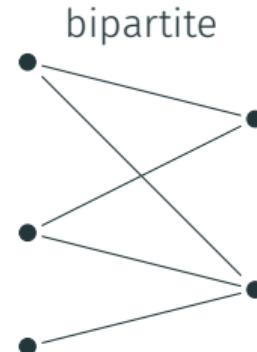
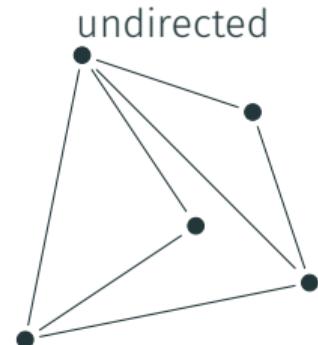
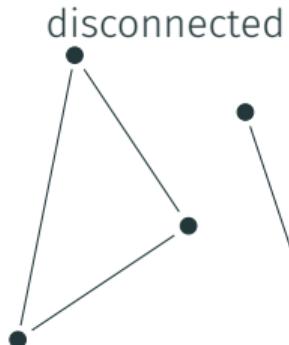
Source of the icons: <https://thenounproject.com/>, designer Abd Majd, Smashing Stocks, and HAZHA

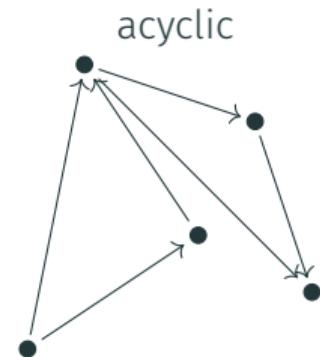
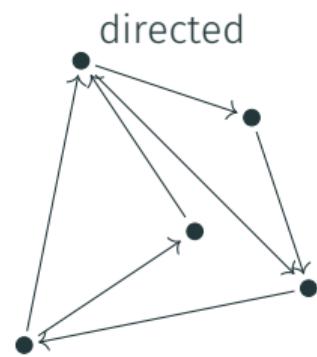
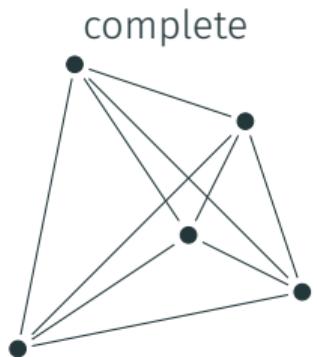
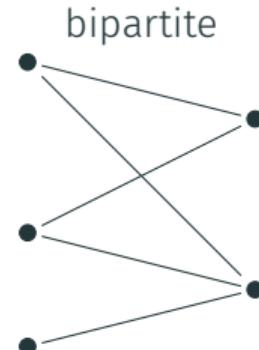
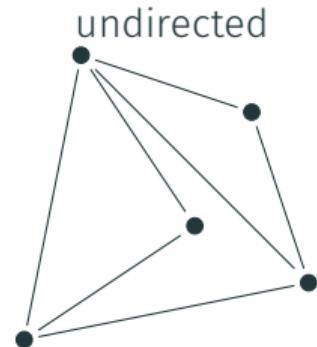
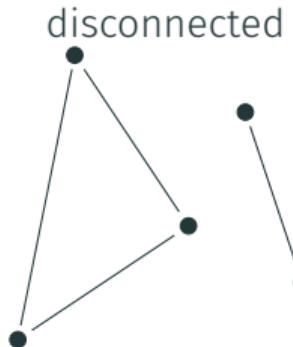










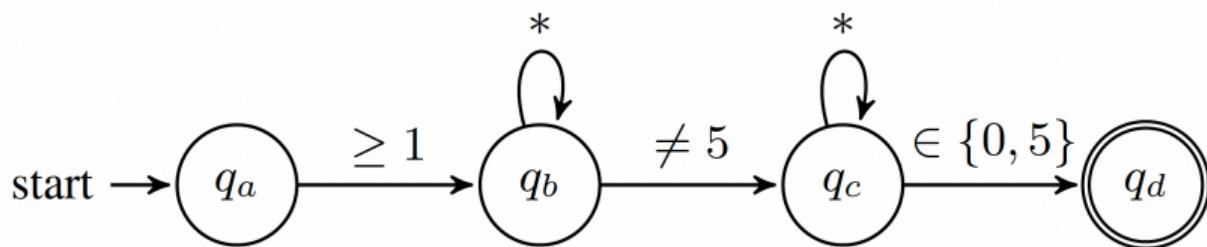


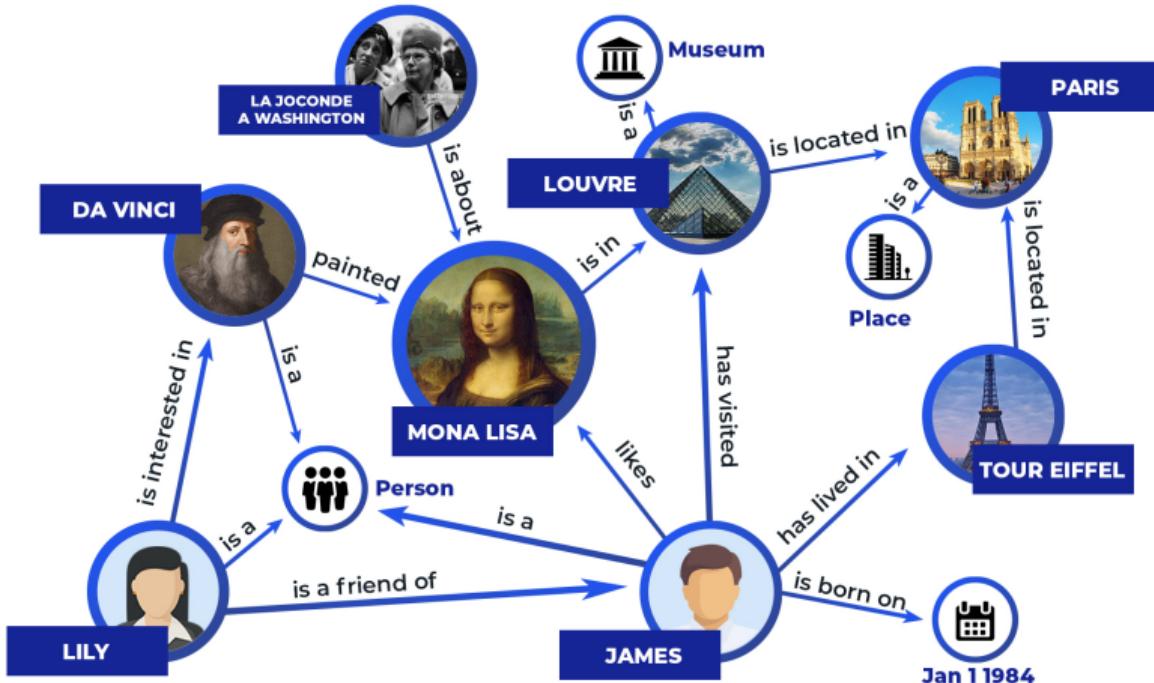
- undirected
- directed
- disconnected
- acyclic
- bipartite
- regular
- complete
- homogeneous
- tree
- planar
- heterogeneous
- Eulerian
- weighted
- ⋮

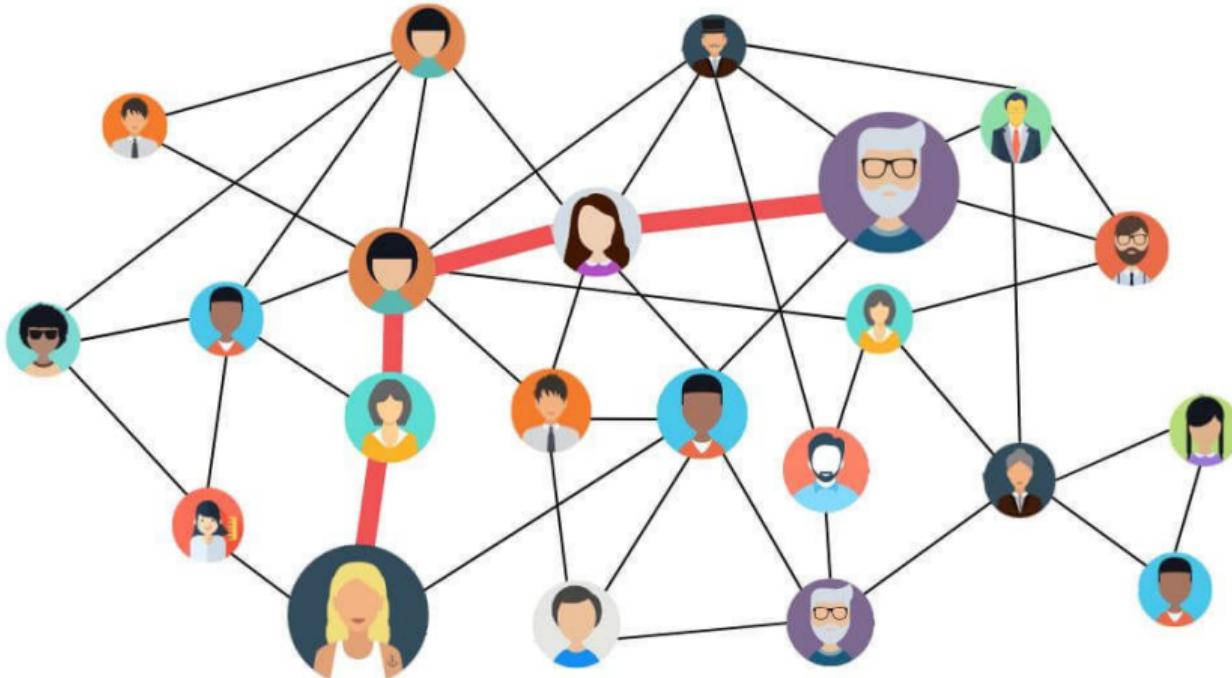
# GRAPHS AS MODELING TOOL: EXAMPLES



Source: [https://www.huffpost.com/archive/qc/entry/le-roadtrip-ultime-aux-tats-unis-voici-le-trajet-ideal-pour-50\\_n\\_6852036](https://www.huffpost.com/archive/qc/entry/le-roadtrip-ultime-aux-tats-unis-voici-le-trajet-ideal-pour-50_n_6852036)

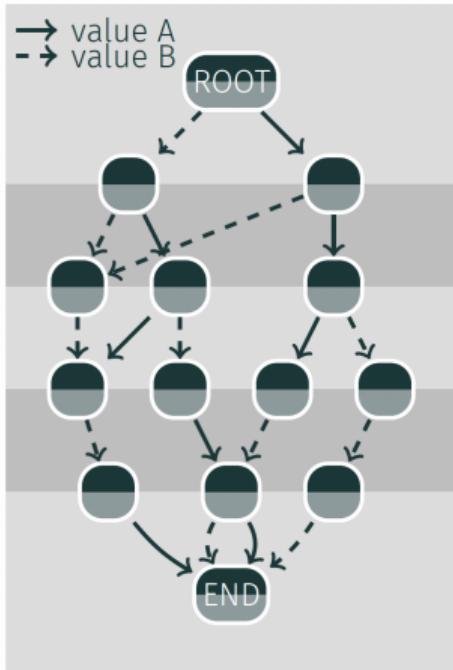




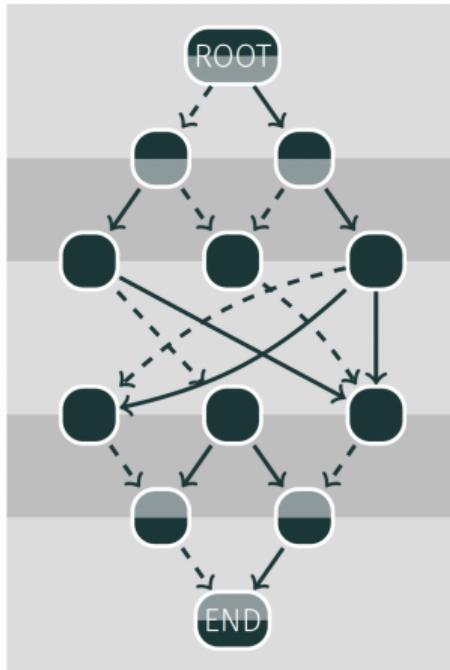


Source: <https://greatpeopleinside.com/networking-particularities-men-women/>

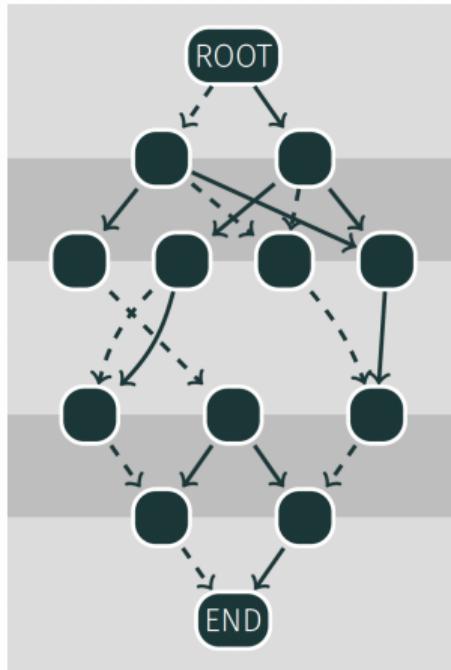
MDD



sMDD



MVD



in-nd &amp; out-nd



in-nd &amp; out-d



in-d &amp; out-nd

## Model + Search



- Goal: Find (optimal) solution wrt some constraints
- Pro: Exact method
- Con: Difficulties in dealing with huge inputs

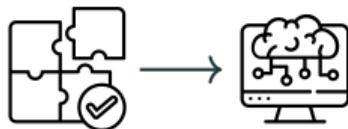
## (Big) Data + algorithms



- Goal: Learn from examples
- Pro: Good with huge quantities of data
- Con: Difficulties to satisfy (hard) constraints in outputs

Can we get the best of both worlds?

Yes, by combining them!



CP for ML

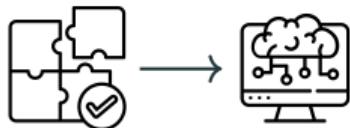


ML for CP

- Modeling ML problems  
(e.g., clustering using CP)
- Joint inference on NN output  
(e.g., visual sudoku problem)
- Improving the learning of NN  
(e.g., PLS experiment)

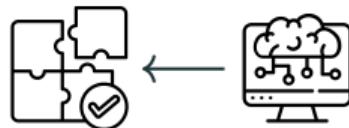
- Algorithm configuration  
(e.g., Sunny-CP solver)
- Learning to branch  
(e.g., SeaPearl project)
- Constraint acquisition  
(e.g., ClassAcq approach)

And many many other examples ...



CP for ML

- Optimal decision trees
- CP-BP for learning



ML for CP

- Solving RCPSP using GNNs

## WHEN CP HELPS ML: OPTIMAL DECISION TREES

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| Database |          |          |          |          |          |
|----------|----------|----------|----------|----------|----------|
| $f_1$    | $f_2$    | $f_3$    | $\dots$  | $f_n$    | $c$      |
| 1        | 0        | 1        | $\dots$  | 1        | +        |
| 0        | 1        | 0        | $\dots$  | 1        | -        |
| 1        | 1        | 0        | $\dots$  | 0        | +        |
| 0        | 0        | 0        | $\dots$  | 0        | +        |
| 1        | 0        | 0        | $\dots$  | 0        | +        |
| 0        | 1        | 1        | $\dots$  | 1        | -        |
| 1        | 1        | 1        | $\dots$  | 0        | -        |
| $\vdots$ | $\vdots$ | $\vdots$ | $\ddots$ | $\vdots$ | $\vdots$ |
| 1        | 1        | 1        | $\dots$  | 1        | +        |

- already a binary database

| is green | produce gum | has flowers | poisonous? |
|----------|-------------|-------------|------------|
| yes      | yes         | no          | +          |
| no       | yes         | yes         | -          |

- binarization required

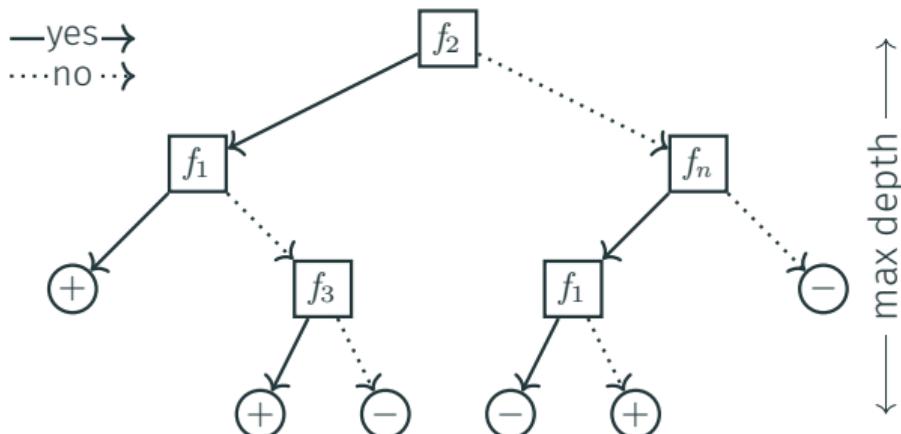
| height | age | F    | sick? |
|--------|-----|------|-------|
| 134    | 34  | 1.45 | +     |
| 178    | 23  | 3.66 | -     |

| height < 150 | height < 180 | F < 1 | $\dots$ | sick? |
|--------------|--------------|-------|---------|-------|
| yes          | yes          | no    | $\dots$ | +     |
| no           | yes          | no    | $\dots$ | -     |

| Database |       |       |         |       |     |
|----------|-------|-------|---------|-------|-----|
| $f_1$    | $f_2$ | $f_3$ | $\dots$ | $f_n$ | $c$ |
| 1        | 0     | 1     | ...     | 1     | +   |
| 0        | 1     | 0     | ...     | 1     | -   |
| 1        | 1     | 0     | ...     | 0     | +   |
| 0        | 0     | 0     | ...     | 0     | +   |
| 1        | 0     | 0     | ...     | 0     | +   |
| 0        | 1     | 1     | ...     | 1     | -   |
| 1        | 1     | 1     | ...     | 0     | -   |
| :        | :     | :     | ⋮       | :     | ⋮   |
| 1        | 1     | 1     | ...     | 1     | +   |

# THE PROBLEM: LEARNING OPTIMAL DECISION TREES

| Database |       |       |     |       |     |
|----------|-------|-------|-----|-------|-----|
| $f_1$    | $f_2$ | $f_3$ | ... | $f_n$ | $c$ |
| 1        | 0     | 1     | ... | 1     | +   |
| 0        | 1     | 0     | ... | 1     | -   |
| 1        | 1     | 0     | ... | 0     | +   |
| 0        | 0     | 0     | ... | 0     | +   |
| 1        | 0     | 0     | ... | 0     | +   |
| 0        | 1     | 1     | ... | 1     | -   |
| 1        | 1     | 1     | ... | 0     | -   |
| ⋮        | ⋮     | ⋮     | ⋮   | ⋮     | ⋮   |
| 1        | 1     | 1     | ... | 1     | +   |

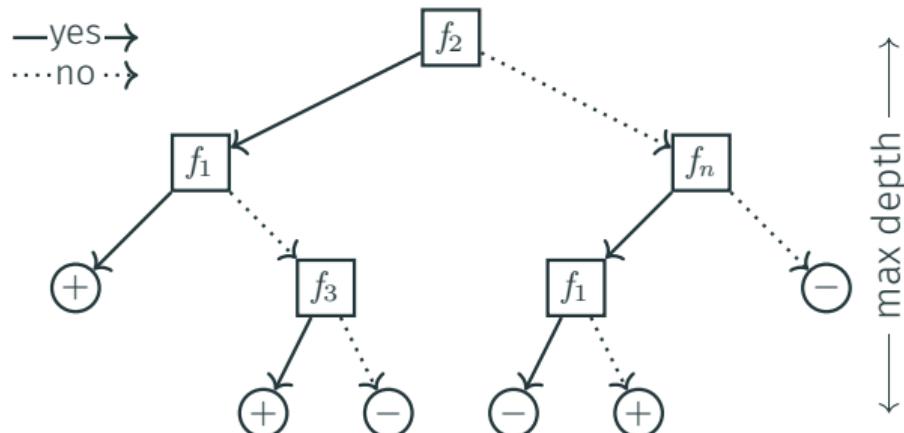


$$\min \sum (pred(i) - c(i))$$

# THE PROBLEM: LEARNING OPTIMAL DECISION TREES

| Database |       |       |     |       |     |
|----------|-------|-------|-----|-------|-----|
| $f_1$    | $f_2$ | $f_3$ | ... | $f_n$ | $c$ |
| 1        | 0     | 1     | ... | 1     | +   |
| 0        | 1     | 0     | ... | 1     | -   |
| 1        | 1     | 0     | ... | 0     | +   |
| 0        | 0     | 0     | ... | 0     | +   |
| 1        | 0     | 0     | ... | 0     | +   |
| 0        | 1     | 1     | ... | 1     | -   |
| 1        | 1     | 1     | ... | 0     | -   |
| ⋮        | ⋮     | ⋮     | ⋮   | ⋮     | ⋮   |
| 1        | 1     | 1     | ... | 1     | +   |

| New sample |   |   |     |   |   |
|------------|---|---|-----|---|---|
| 0          | 0 | 1 | ... | 0 | ? |

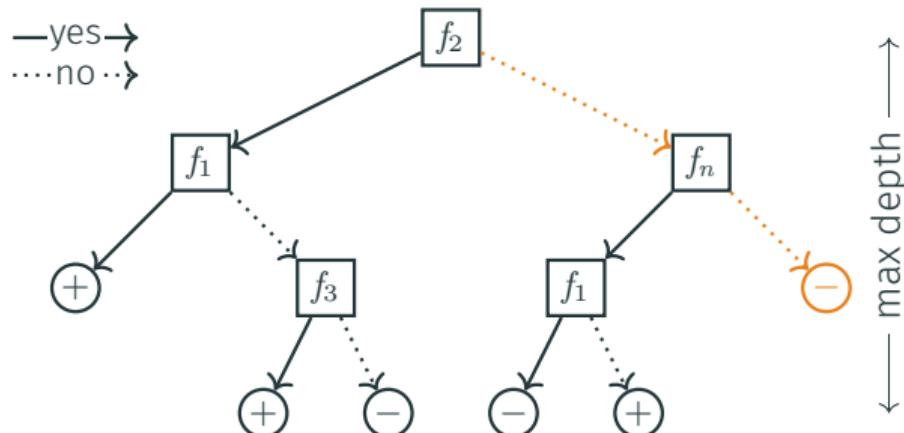


$$\min \sum (pred(i) - c(i))$$

# THE PROBLEM: LEARNING OPTIMAL DECISION TREES

| Database |       |       |     |       |     |
|----------|-------|-------|-----|-------|-----|
| $f_1$    | $f_2$ | $f_3$ | ... | $f_n$ | $c$ |
| 1        | 0     | 1     | ... | 1     | +   |
| 0        | 1     | 0     | ... | 1     | -   |
| 1        | 1     | 0     | ... | 0     | +   |
| 0        | 0     | 0     | ... | 0     | +   |
| 1        | 0     | 0     | ... | 0     | +   |
| 0        | 1     | 1     | ... | 1     | -   |
| 1        | 1     | 1     | ... | 0     | -   |
| ⋮        | ⋮     | ⋮     | ⋮   | ⋮     | ⋮   |
| 1        | 1     | 1     | ... | 1     | +   |

| New sample |   |   |     |   |   |
|------------|---|---|-----|---|---|
| 0          | 0 | 1 | ... | 0 | - |

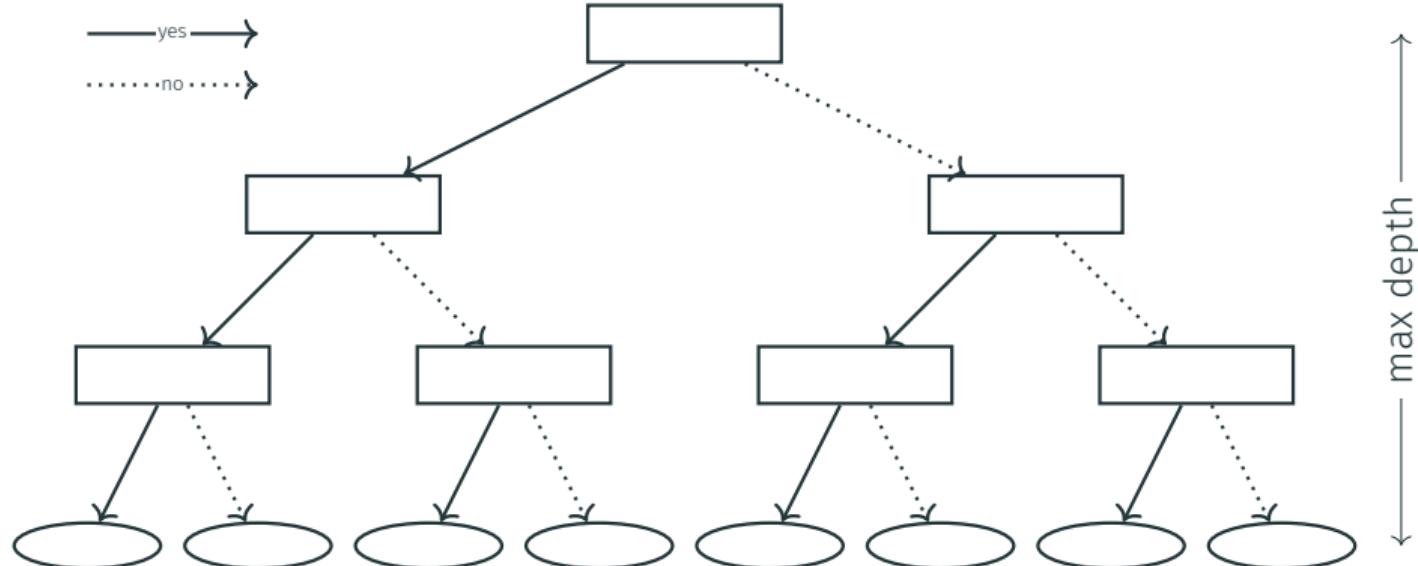


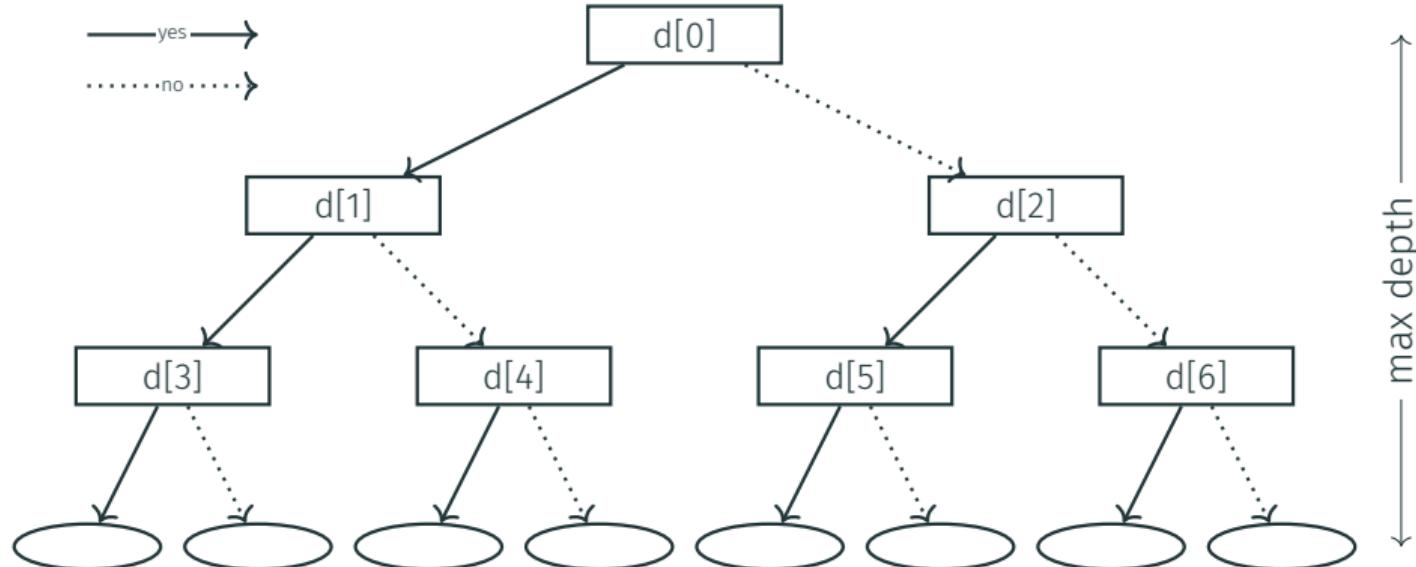
$$\min \sum (pred(i) - c(i))$$

Greedy methods:

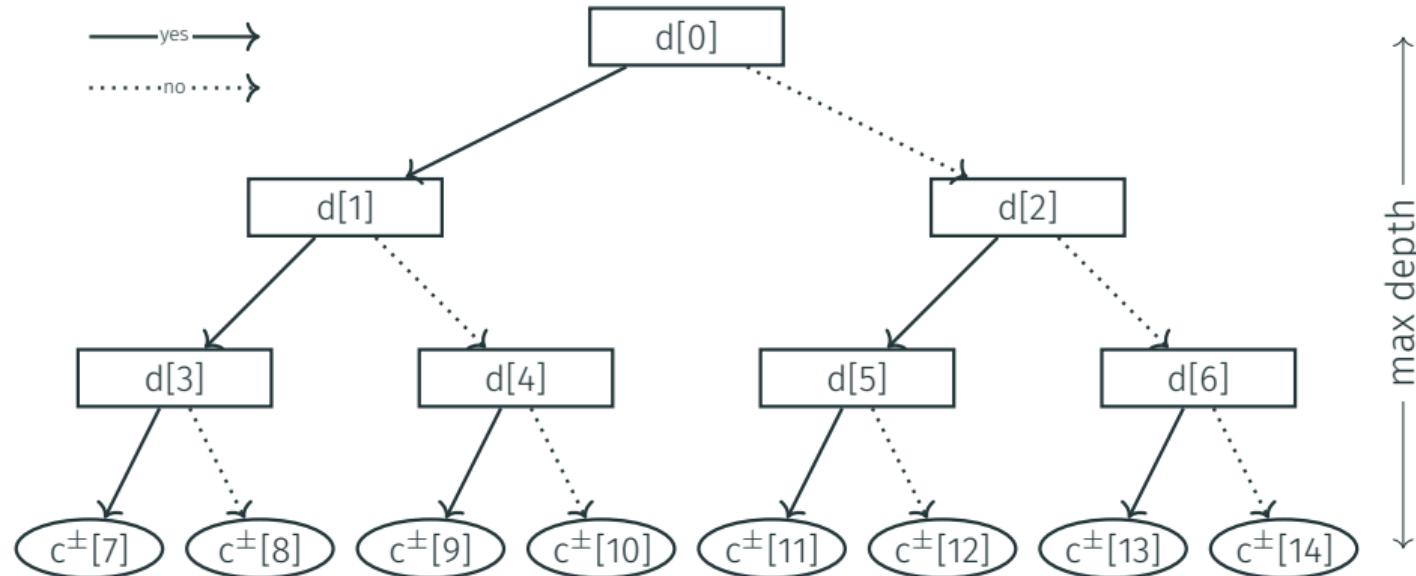
- ✓ easy construction
- ✗ hard to impose additional constraints
- ✗ potentially unnecessarily complex tree

- Mining optimal decision trees from itemset lattices, Nijssen, S., Fromont, E., 2007
- Minimising decision tree size as combinatorial optimisation, Bessiere, C., Hebrard, E., O'Sullivan, B., 2009
- Optimal constraint-based decision tree induction from itemset lattices, Nijssen, S., Fromont, É., 2010
- **Optimal classification trees**, Bertsimas, D., Dunn, J., 2017
- Learning optimal decision trees with sat, Narodytska, N., Ignatiev, A., Pereira, F., Marques-Silva, J., RAS, I., 2018
- Learning optimal and fair decision trees for non-discriminative decision-making, Aghaei, S., Azizi, M.J., Vayanos, P., 2019
- Learning optimal classification trees using a binary linear program formulation, Verwer, S., Zhang, Y., 2019



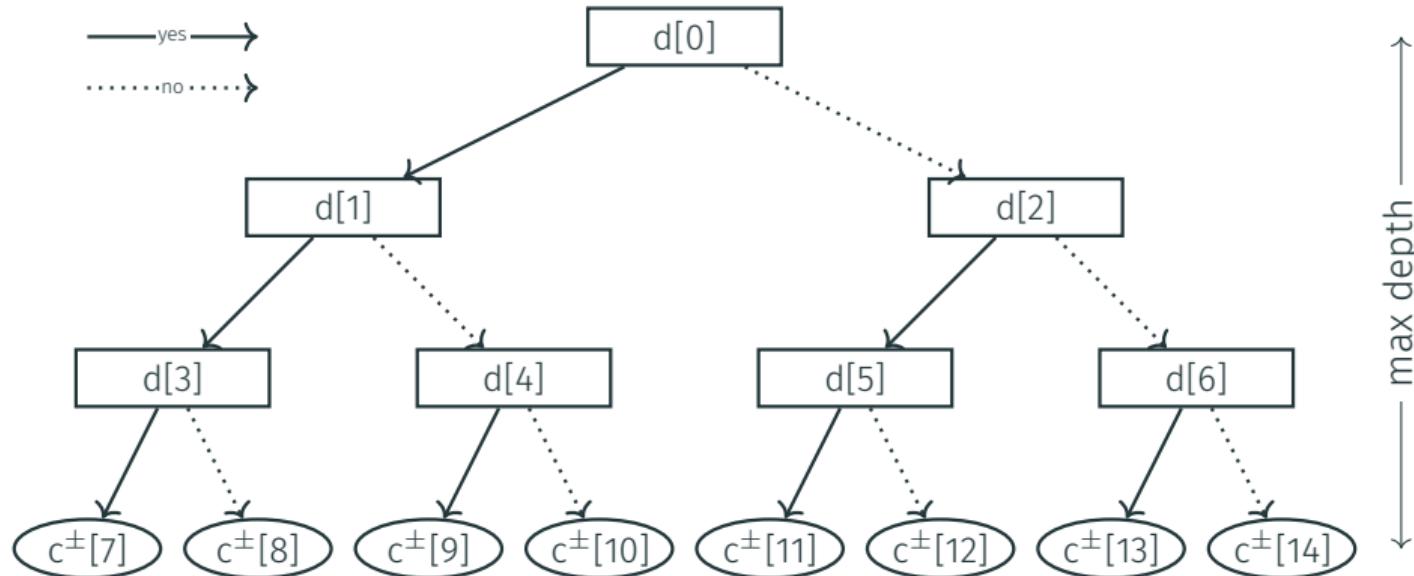


$$\text{dom}(d[i]) = \{1, \dots, n\}$$



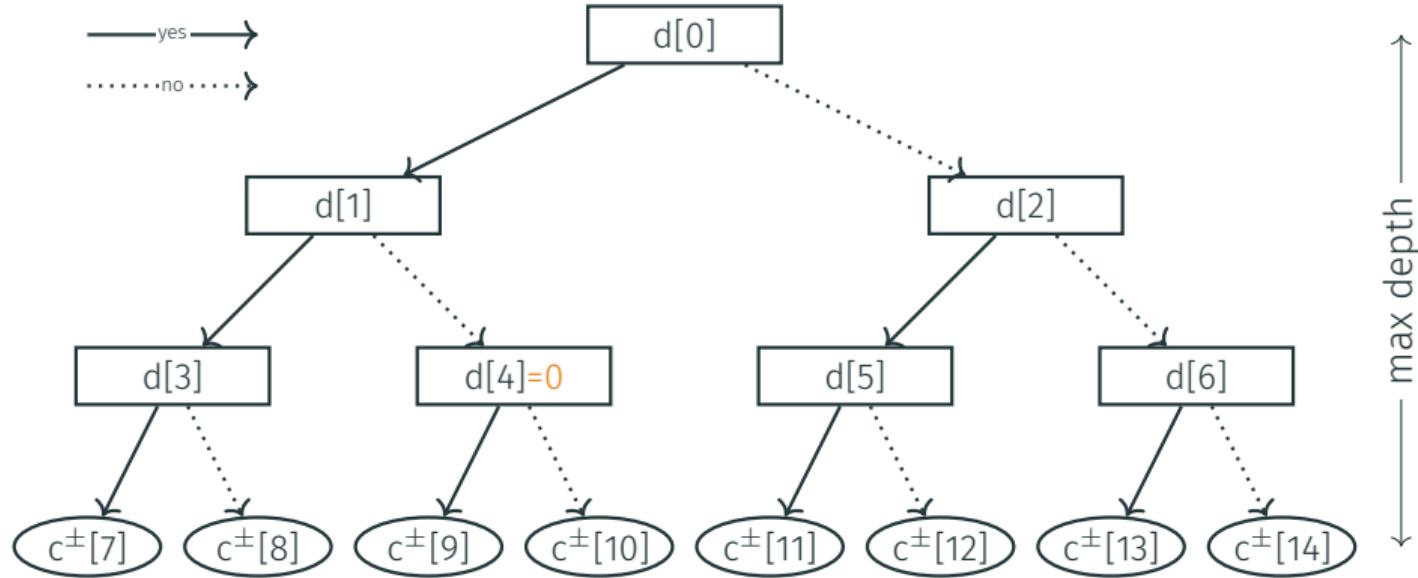
$$\text{dom}(d[i]) = \{1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



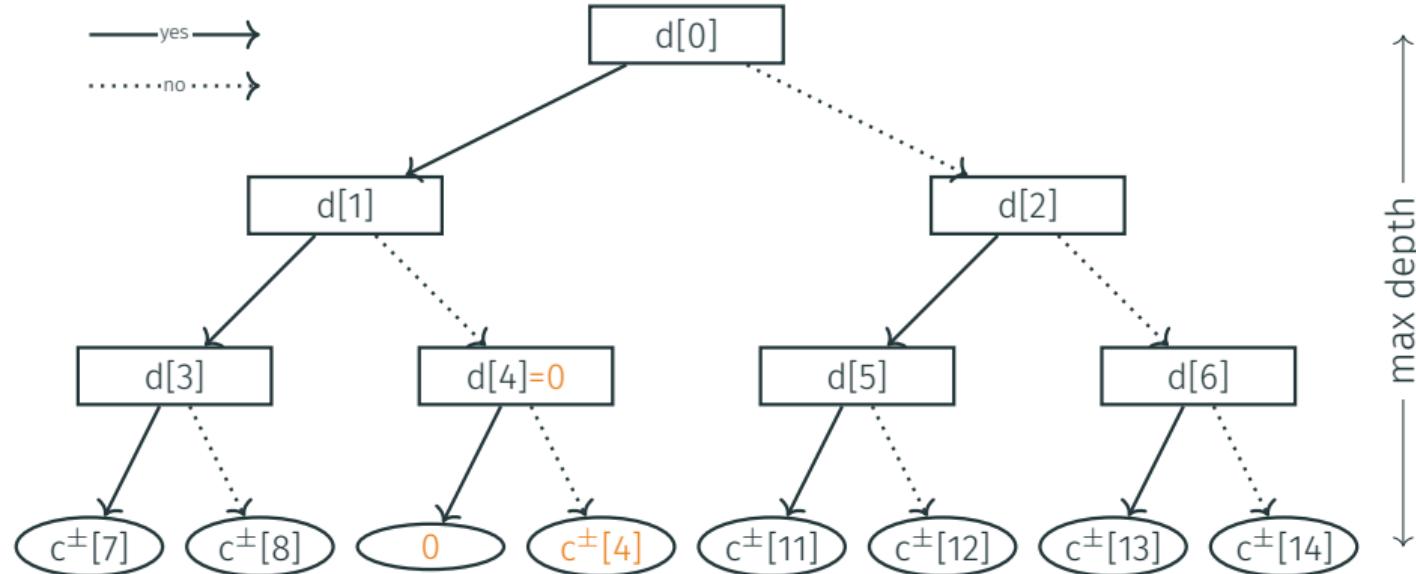
$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



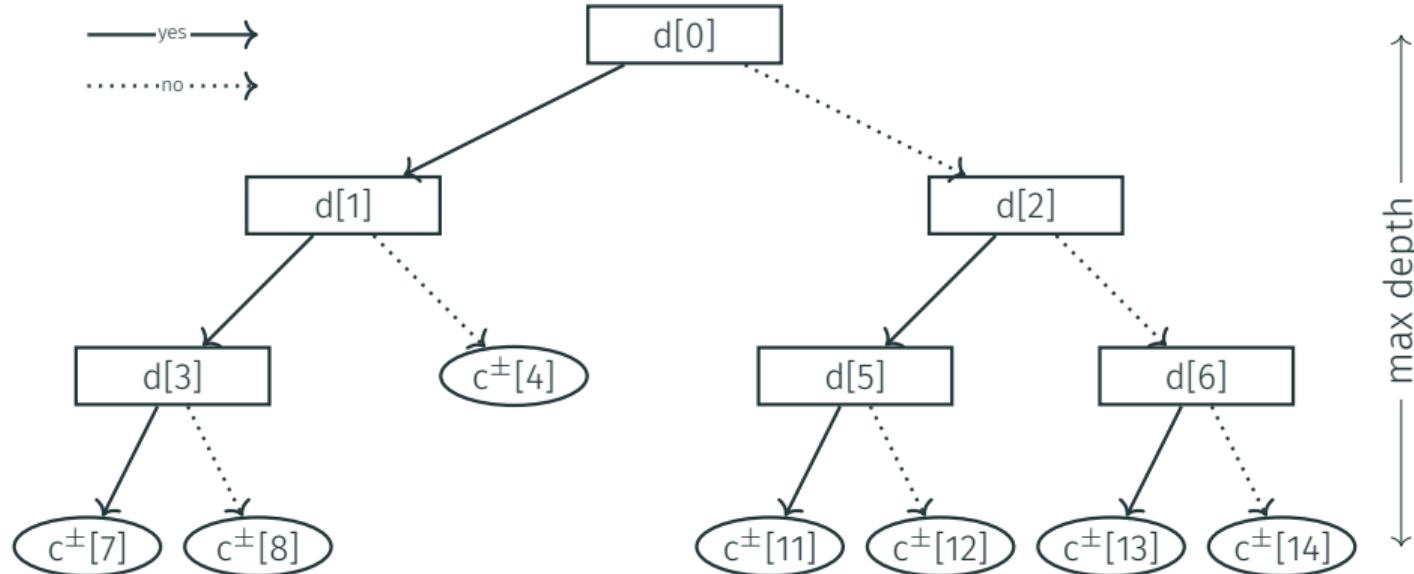
$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



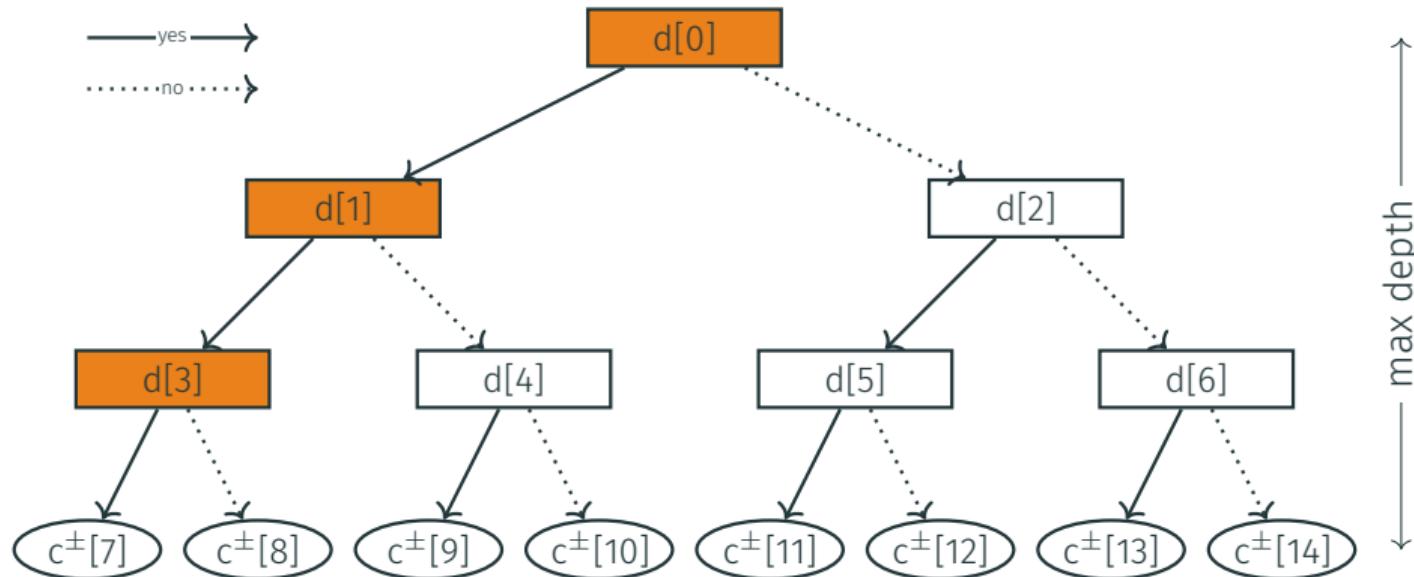
$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



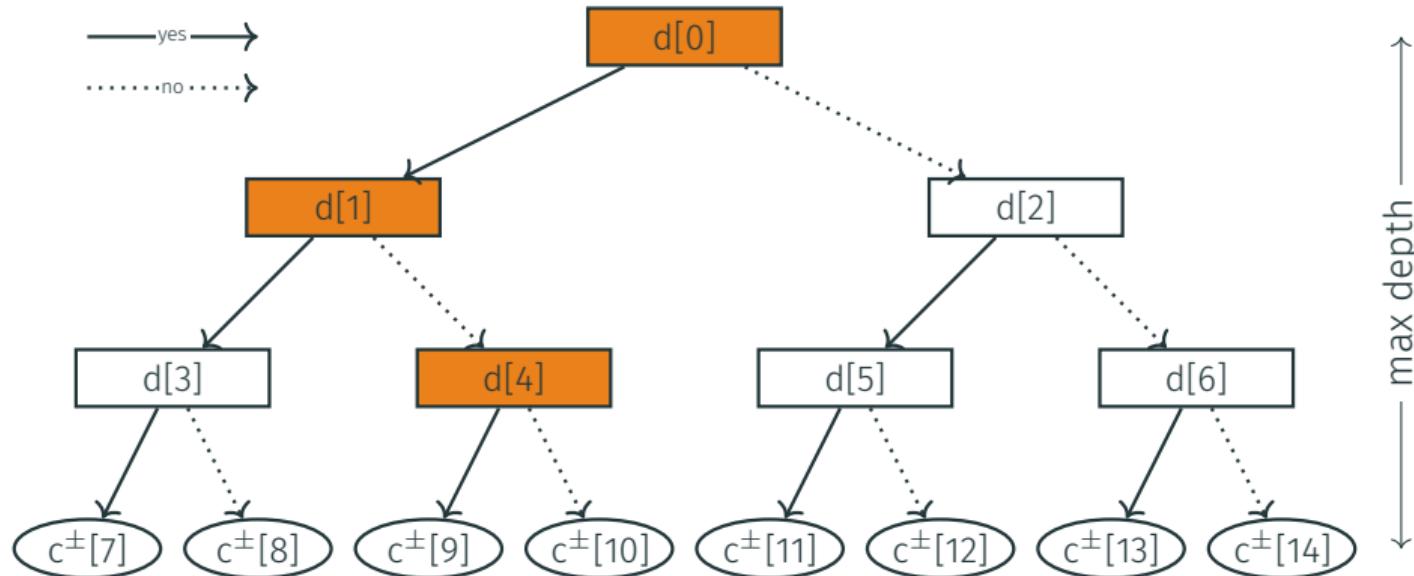
$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



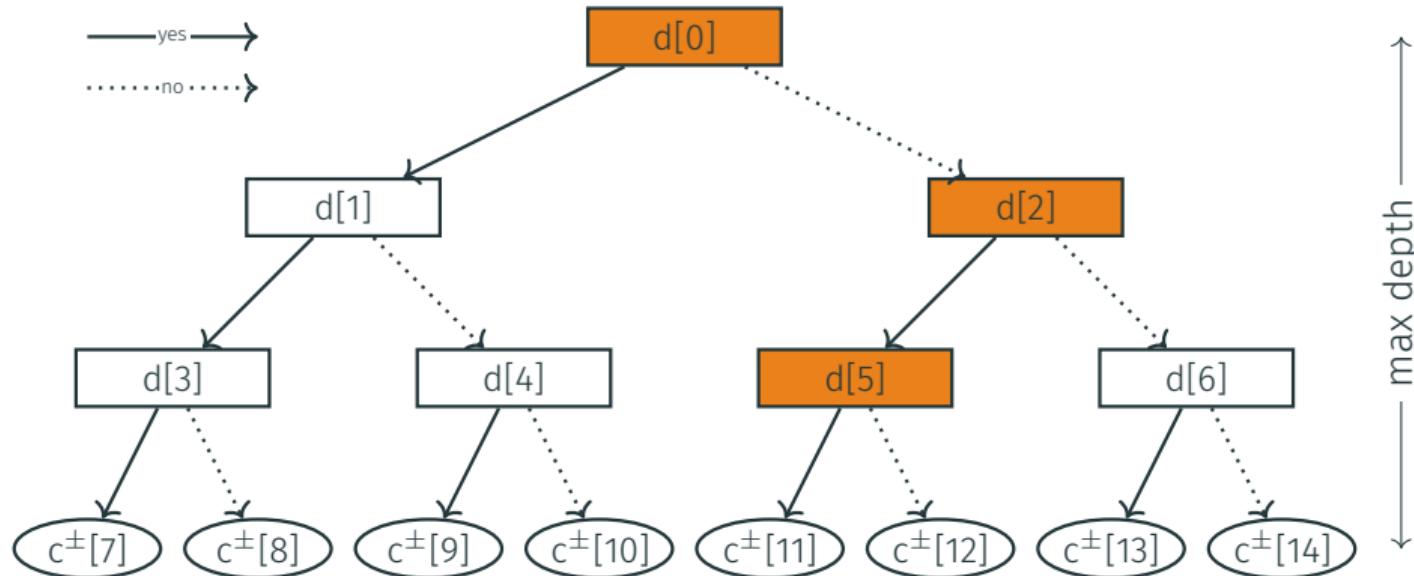
$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



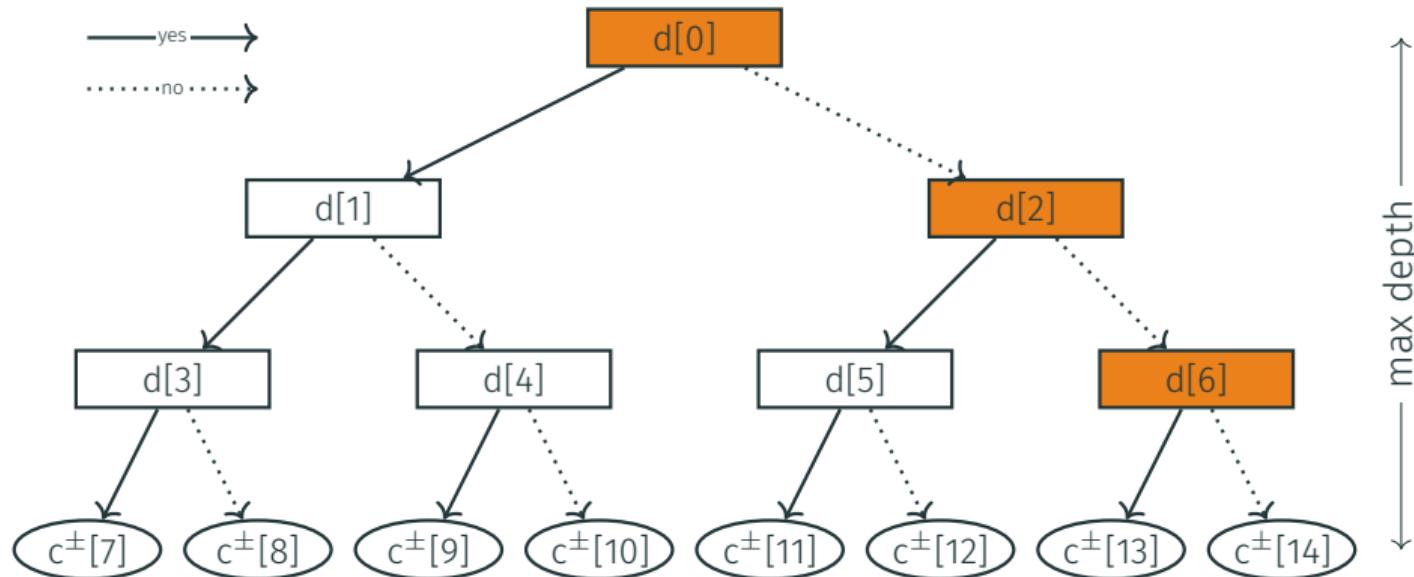
$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$



$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$

| $f_1$ | $f_2$ | $f_3$ | $f_4$ |
|-------|-------|-------|-------|
| 1     | 0     | 1     | 1     |
| 0     | 1     | 0     | 1     |
| 1     | 1     | 0     | 0     |
| 0     | 0     | 0     | 0     |
| 1     | 0     | 0     | 0     |
| 0     | 1     | 1     | 1     |
| 1     | 1     | 1     | 0     |
| 1     | 1     | 1     | 1     |

| Features<br>(Dense) |       |       |       | Counter |
|---------------------|-------|-------|-------|---------|
| $x_1$               | $x_2$ | $x_3$ | $x_4$ |         |
|                     |       |       |       |         |

P. Schaus, J. Aoga, and T. Guns. "Coversize: A global constraint for frequency-based itemset mining". In CP 2017.

| $f_1$ | $f_2$ | $f_3$ | $f_4$ |
|-------|-------|-------|-------|
| 1     | 0     | 1     | 1     |
| 0     | 1     | 0     | 1     |
| 1     | 1     | 0     | 0     |
| 0     | 0     | 0     | 0     |
| 1     | 0     | 0     | 0     |
| 0     | 1     | 1     | 1     |
| 1     | 1     | 1     | 0     |
| 1     | 1     | 1     | 1     |

| Features<br>(Dense) |       |       |       | Counter |
|---------------------|-------|-------|-------|---------|
| $x_1$               | $x_2$ | $x_3$ | $x_4$ |         |
| 0                   | 1     | 0     | 1     |         |

P. Schaus, J. Aoga, and T. Guns. "Coversize: A global constraint for frequency-based itemset mining". In CP 2017.

| $f_1$ | $f_2$ | $f_3$ | $f_4$ |
|-------|-------|-------|-------|
| 1     | 0     | 1     | 1     |
| 0     | 1     | 0     | 1     |
| 1     | 1     | 0     | 0     |
| 0     | 0     | 0     | 0     |
| 1     | 0     | 0     | 0     |
| 0     | 1     | 1     | 1     |
| 1     | 1     | 1     | 0     |
| 1     | 1     | 1     | 1     |

| Features<br>(Dense) |       |       |       | Counter |
|---------------------|-------|-------|-------|---------|
| $x_1$               | $x_2$ | $x_3$ | $x_4$ |         |
| 0                   | 1     | 0     | 1     | 3       |

P. Schaus, J. Aoga, and T. Guns. "Coversize: A global constraint for frequency-based itemset mining". In CP 2017.

| $f_1$ | $f_2$ | $f_3$ | $f_4$ |
|-------|-------|-------|-------|
| 1     | 0     | 1     | 1     |
| 0     | 1     | 0     | 1     |
| 1     | 1     | 0     | 0     |
| 0     | 0     | 0     | 0     |
| 1     | 0     | 0     | 0     |
| 0     | 1     | 1     | 1     |
| 1     | 1     | 1     | 0     |
| 1     | 1     | 1     | 1     |

| Features<br>(Dense) |       |       |       | Counter |
|---------------------|-------|-------|-------|---------|
| $x_1$               | $x_2$ | $x_3$ | $x_4$ |         |
| 0                   | 1     | 0     | 1     | 3       |

- Dense representation
- No feature rejection

| $f_1$ | $f_2$ | $f_3$ | $f_4$ |
|-------|-------|-------|-------|
| 1     | 0     | 1     | 1     |
| 0     | 1     | 0     | 1     |
| 1     | 1     | 0     | 0     |
| 0     | 0     | 0     | 0     |
| 1     | 0     | 0     | 0     |
| 0     | 1     | 1     | 1     |
| 1     | 1     | 1     | 0     |
| 1     | 1     | 1     | 1     |

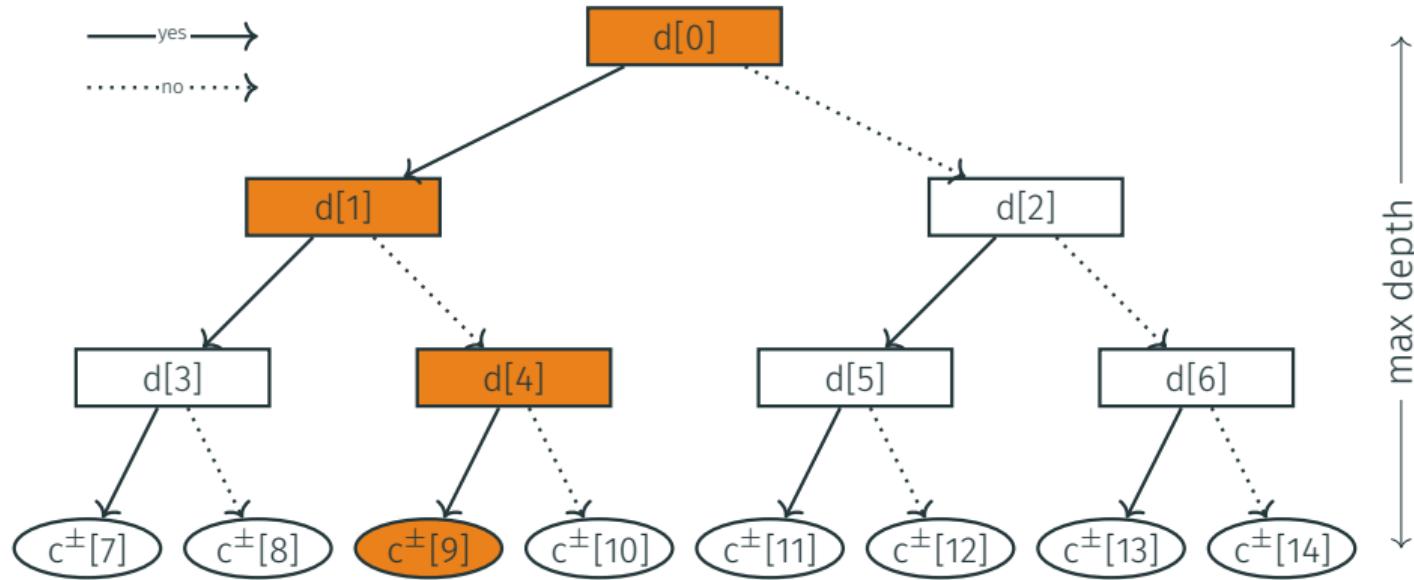
| Features<br>(Sparse) |       | Counter |
|----------------------|-------|---------|
| $y_1$                | $y_2$ |         |
| 2                    | 4     | 3       |

- Dense representation
- No feature rejection

| $f_1$ | $f_2$ | $f_3$ | $f_4$ |
|-------|-------|-------|-------|
| 1     | 0     | 1     | 1     |
| 0     | 1     | 0     | 1     |
| 1     | 1     | 0     | 0     |
| 0     | 0     | 0     | 0     |
| 1     | 0     | 0     | 0     |
| 0     | 1     | 1     | 1     |
| 1     | 1     | 1     | 0     |
| 1     | 1     | 1     | 1     |

| ✓ Features<br>(Sparse) |       | ✗ Features<br>(Sparse) |  | Counter |
|------------------------|-------|------------------------|--|---------|
| $y_1$                  | $y_2$ | $z_1$                  |  |         |
| 2                      | 4     | 3                      |  | 1       |

- ~~Dense representation~~
- ~~No feature rejection~~



*Coversize*( $\{d[0], d[4]\}$ ,  $\{d[1]\}$ ,  $c^+[9]$ )

*Coversize*( $\{d[0], d[4]\}$ ,  $\{d[1]\}$ ,  $c^-[9]$ )

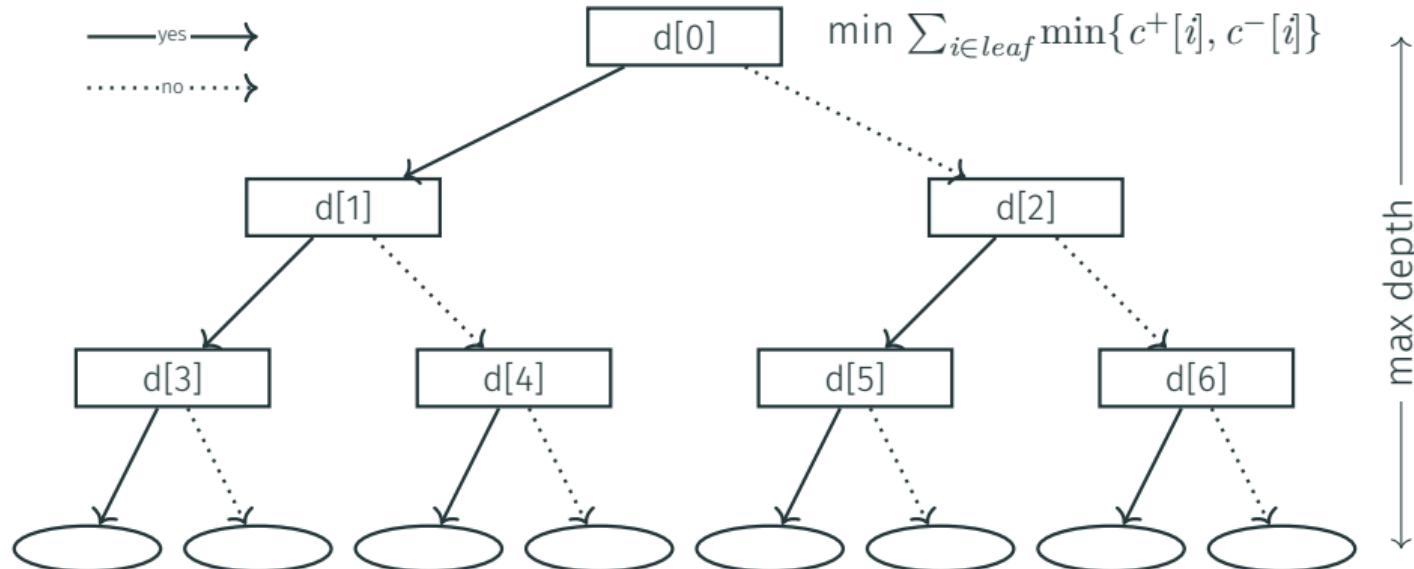
- constraints imposing minimum at leaf

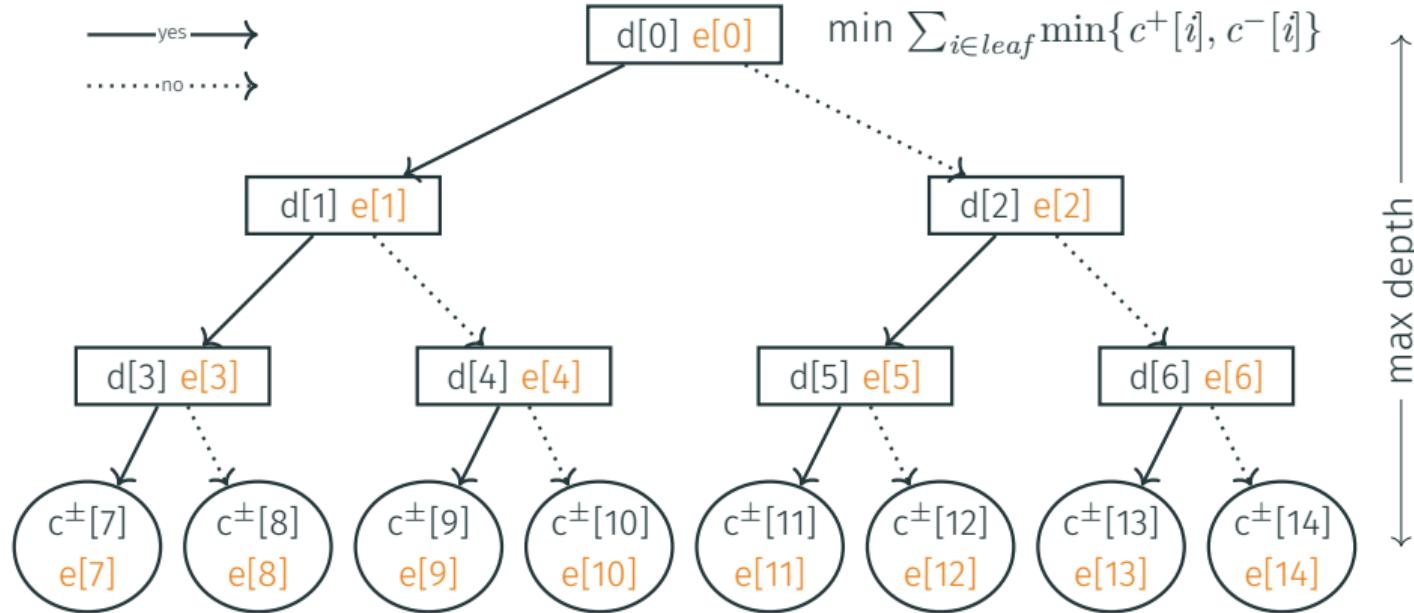
$$c^+[i] + c^-[i] \geq N_{min}$$

- constraints avoiding useless decisions



- redundant constraints improving speed

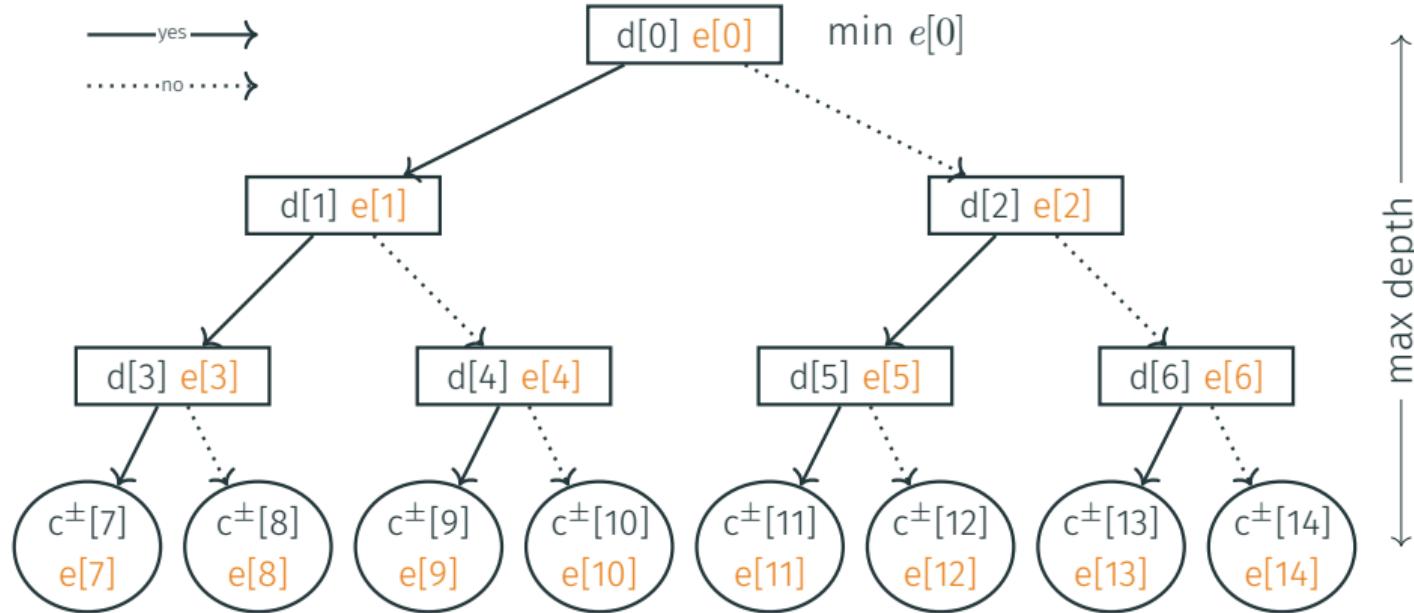




$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

$$\text{dom}(c[i]) = \{0, \dots, N\}$$

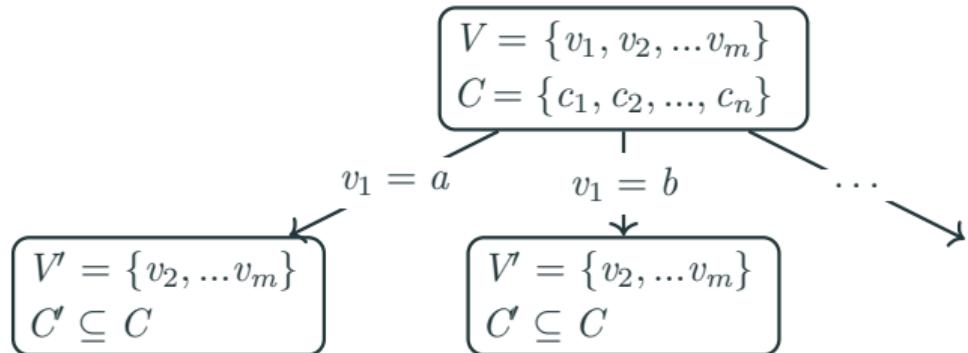
$$\text{dom}(e[i]) = \{0, \dots, N\}$$



$$\text{dom}(d[i]) = \{0, 1, \dots, n\}$$

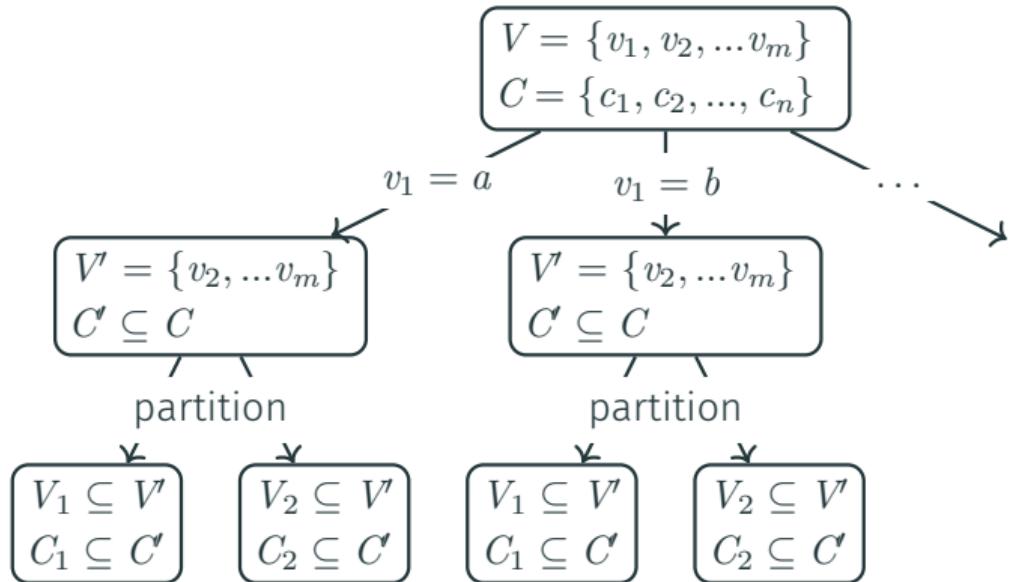
$$\text{dom}(c[i]) = \{0, \dots, N\}$$

$$\text{dom}(e[i]) = \{0, \dots, N\}$$



OR nodes

$SOL = SOL_1 \text{ or } SOL_2 \text{ or } \dots$

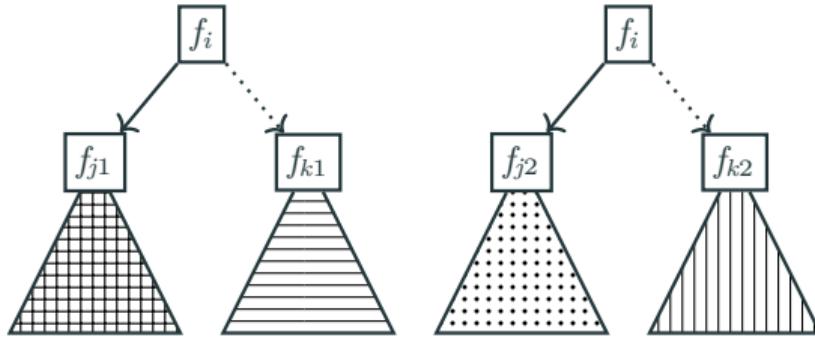


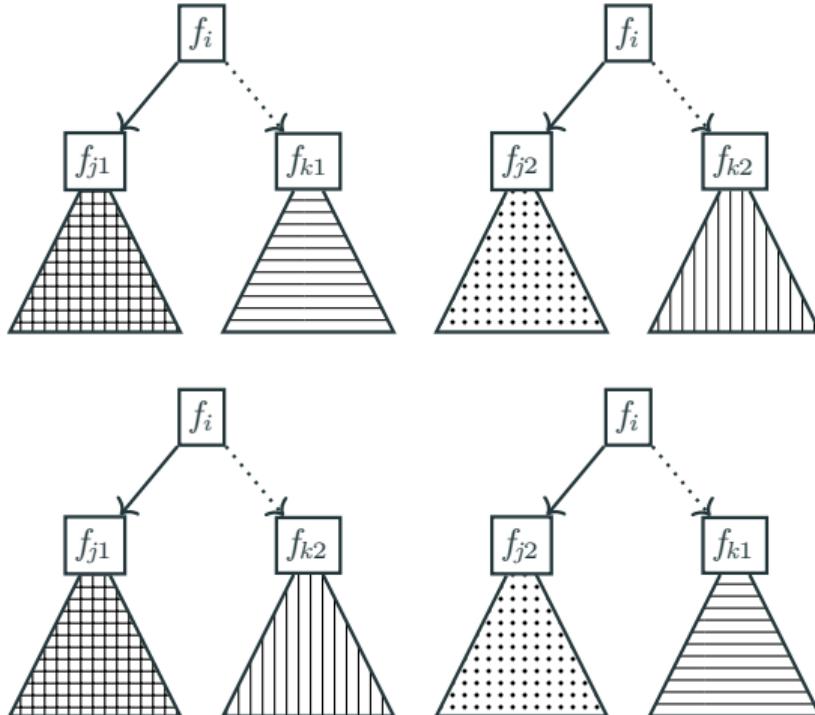
OR nodes

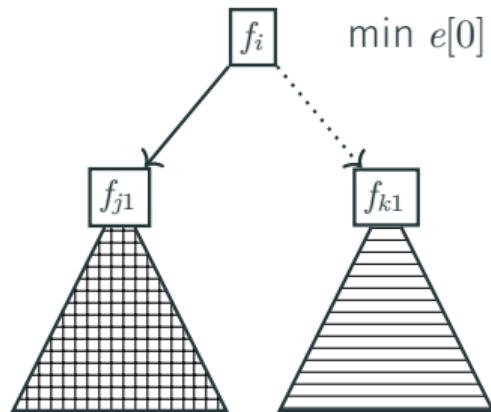
$SOL = SOL_1 \text{ or } SOL_2 \text{ or } \dots$

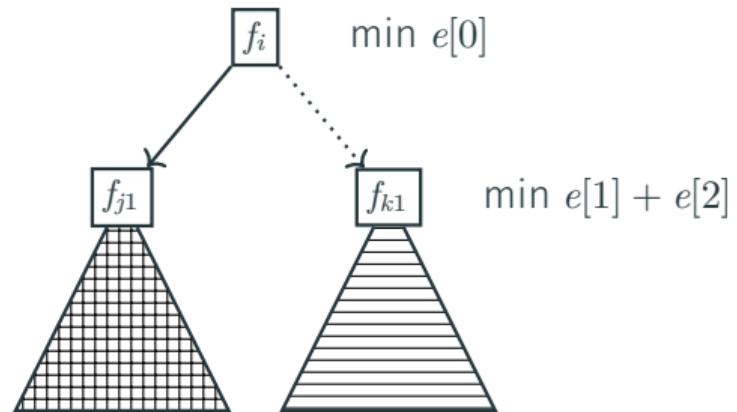
AND nodes

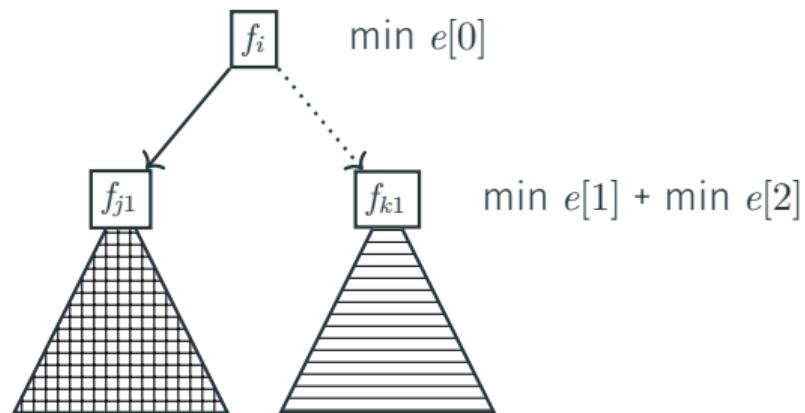
$SOL = SOL_1 \text{ and } SOL_2 \text{ and } \dots$

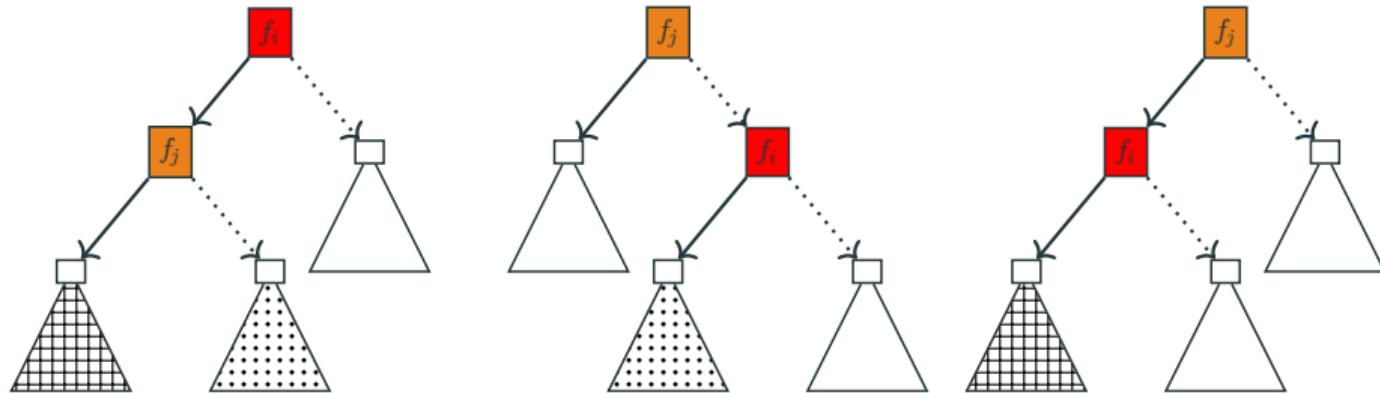


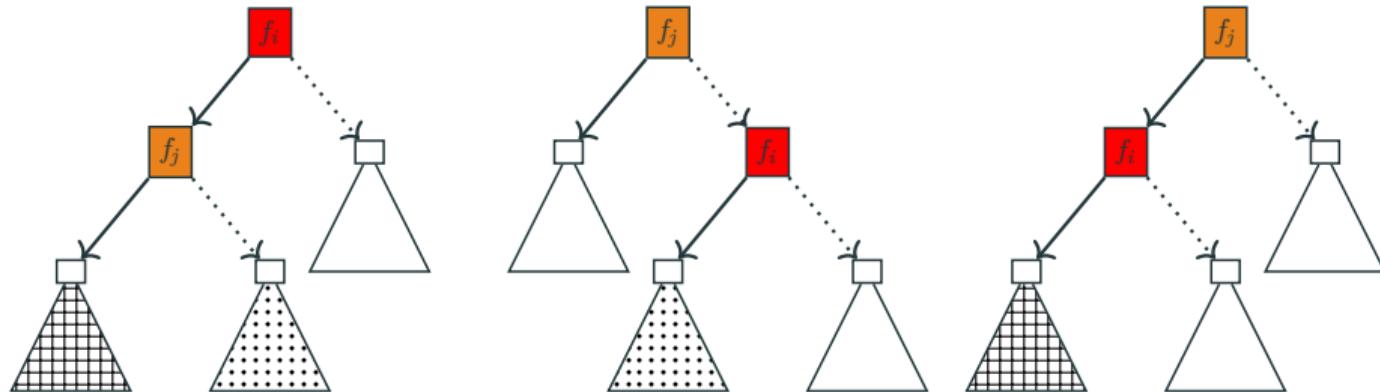












|  | yes         | no    | hash         |
|--|-------------|-------|--------------|
|  | $f_i$ $f_j$ |       | $f_i, f_j -$ |
|  | $f_i$       | $f_j$ | $f_i - f_j$  |

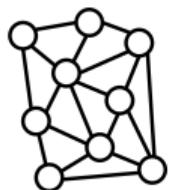
|                     | $N_{\min} = 1$ |         |                  | $N_{\min} = 5$ |                 |                 |                 |
|---------------------|----------------|---------|------------------|----------------|-----------------|-----------------|-----------------|
|                     | DL8            | BinOCT  | CP               | DL8            | CP              | CP-c            | CP-m            |
| Proven optimality   | 49(64%)        | 13(17%) | <b>57</b> (75%)  | 54(71%)        | 56(74%)         | 56(74%)         | <b>58</b> (76%) |
| Best solution found | 49(64%)        | 21(28%) | <b>76</b> (100%) | 54(71%)        | <b>74</b> (97%) | <b>74</b> (97%) | 70(92%)         |
| Fastest             | 23(30%)        | 11(14%) | <b>49</b> (64%)  | 28(37%)        | <b>40</b> (53%) | 33(43%)         | 22(29%)         |
| Time out            | 27(36%)        | 63(83%) | <b>19</b> (25%)  | 22(29%)        | 21(28%)         | 21(28%)         | <b>19</b> (25%) |

23 instances, depths from 2 to 5, 10 min TO

DL8: Dynamic programming approach using frequent itemsets mining

BinOCT: MIP-based approach running on CPLEX

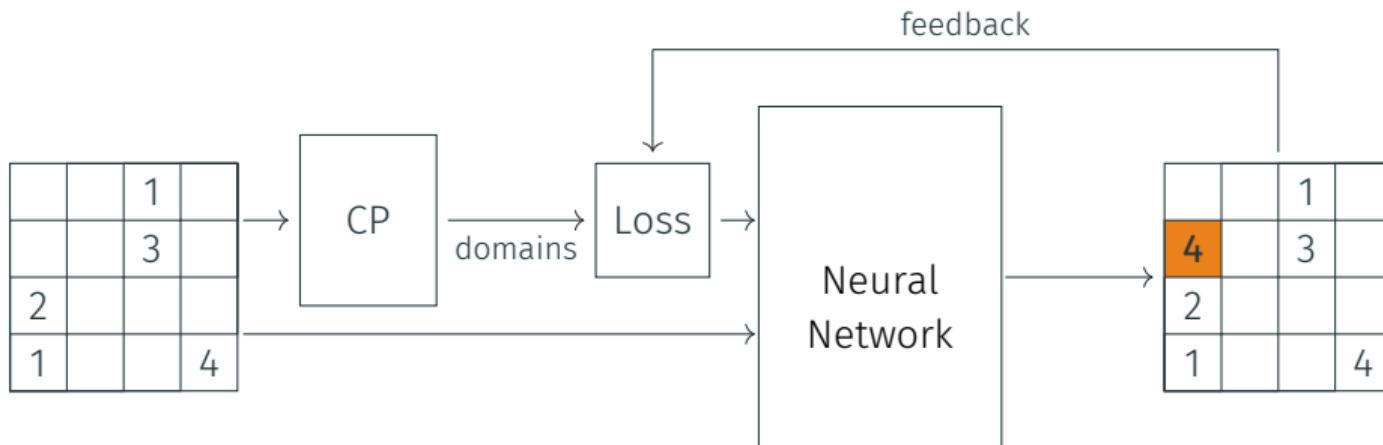
- Type of graph used: Decision trees
- Key properties:
  - Sub-tree independence
  - Path equivalence
- How this helps:
  - Reduction of symmetries
  - Caching possible



## WHEN CP HELPS ML: CP-BP FOR LEARNING

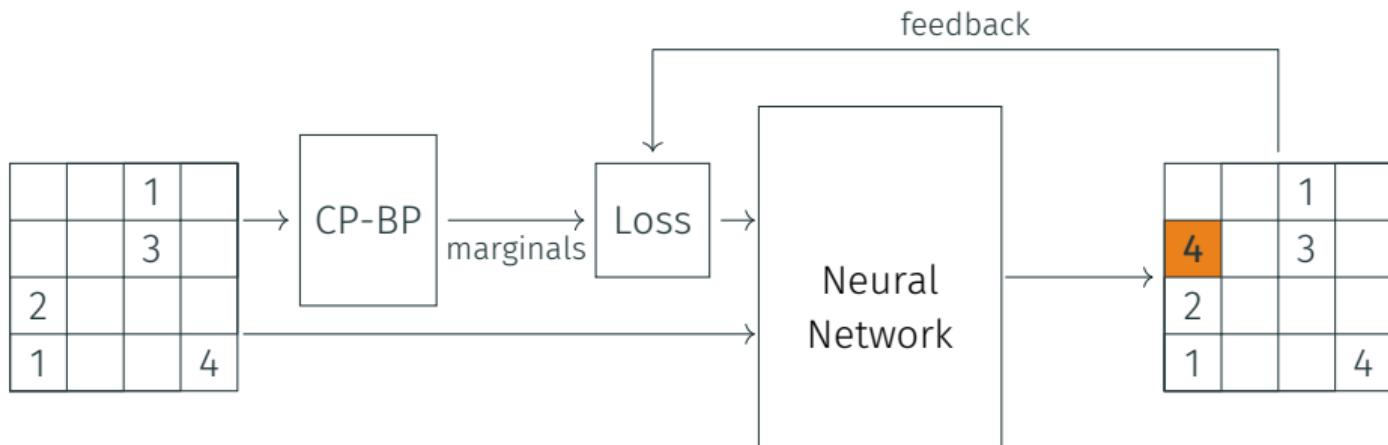
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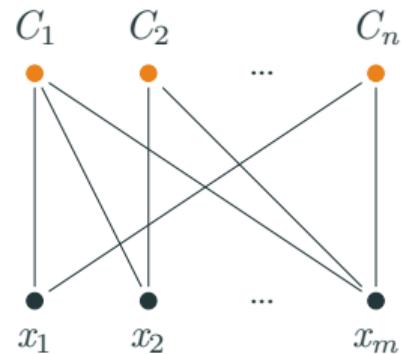
# THE PROBLEM: MAKE NN OUTPUT SATISFY CONSTRAINTS



M. Silvestri, M. Lombardi, and M. Milano. "Injecting domain knowledge in neural networks: a controlled experiment on a constrained problem". In CPAIOR 2021.

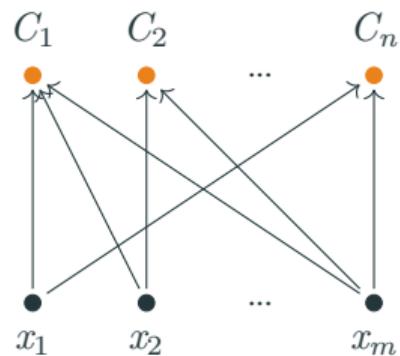
# THE PROBLEM: MAKE NN OUTPUT SATISFY CONSTRAINTS





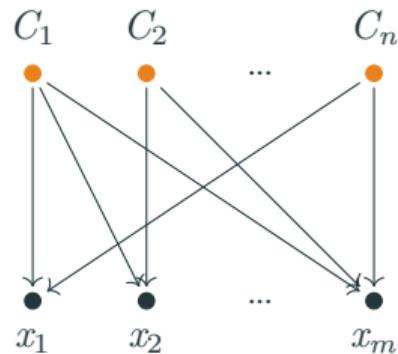
G. Pesant. "From support propagation to belief propagation in constraint programming". In JAIR 2019.

Message passing between variables and constraints



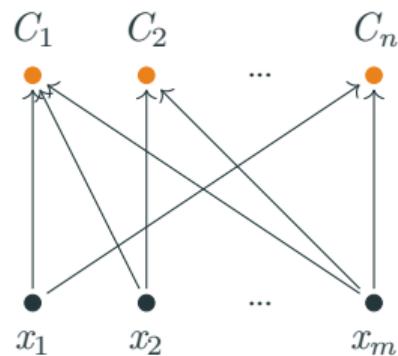
G. Pesant. "From support propagation to belief propagation in constraint programming". In JAIR 2019.

Message passing between variables and constraints



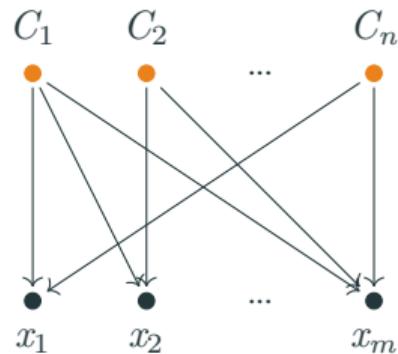
G. Pesant. "From support propagation to belief propagation in constraint programming". In JAIR 2019.

Message passing between variables and constraints



G. Pesant. "From support propagation to belief propagation in constraint programming". In JAIR 2019.

Message passing between variables and constraints



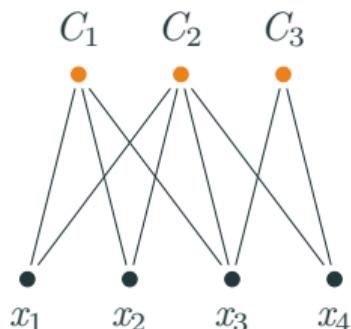
G. Pesant. "From support propagation to belief propagation in constraint programming". In JAIR 2019.

Variables:  $x_a, x_b, x_c, x_d$

- $D_{x_a} = D_{x_b} = D_{x_c} = D_{x_d} = \{1, 2, 3, 4\}$

Constraints:

- $C_1 := \text{AllDifferent}(x_a, x_b, x_c)$
- $C_2 := x_a + x_b + x_c + x_d = 7$
- $C_3 := x_c \leq x_d$



True marginals (target)

|                | 1 | 2  | 3  | 4 |
|----------------|---|----|----|---|
| $\theta_{x_a}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_b}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_c}$ | 1 | 0  | 0  | 0 |
| $\theta_{x_d}$ | 1 | 0  | 0  | 0 |

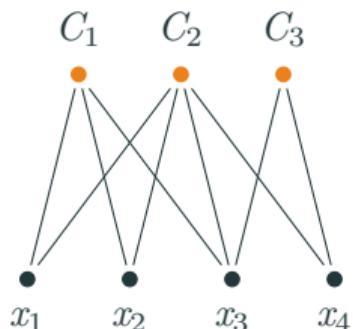
Two solutions:  $(2, 3, 1, 1)$  and  $(3, 2, 1, 1)$

Variables:  $x_a, x_b, x_c, x_d$

- $D_{x_a} = D_{x_a} = D_{x_a} = D_{x_a} = \{1, 2, 3, 4\}$

Constraints:

- $C_1 := \text{AllDifferent}(x_a, x_b, x_c)$
- $C_2 := x_a + x_b + x_c + x_d = 7$
- $C_3 := x_c \leq x_d$



Two solutions:  $(2, 3, 1, 1)$  and  $(3, 2, 1, 1)$

True marginals (target)

|                | 1 | 2  | 3  | 4 |
|----------------|---|----|----|---|
| $\theta_{x_a}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_b}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_c}$ | 1 | 0  | 0  | 0 |
| $\theta_{x_d}$ | 1 | 0  | 0  | 0 |

Marginals at iteration 0

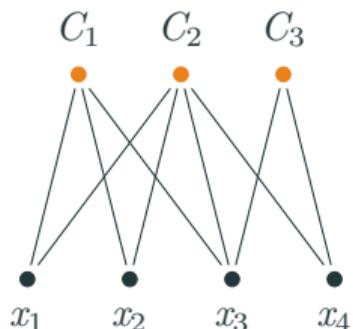
|                      | 1   | 2   | 3   | 4   |
|----------------------|-----|-----|-----|-----|
| $\hat{\theta}_{x_a}$ | .25 | .25 | .25 | .25 |
| $\hat{\theta}_{x_b}$ | .25 | .25 | .25 | .25 |
| $\hat{\theta}_{x_c}$ | .25 | .25 | .25 | .25 |
| $\hat{\theta}_{x_d}$ | .25 | .25 | .25 | .25 |

Variables:  $x_a, x_b, x_c, x_d$

- $D_{x_a} = D_{x_a} = D_{x_a} = D_{x_a} = \{1, 2, 3, 4\}$

Constraints:

- $C_1 := \text{AllDifferent}(x_a, x_b, x_c)$
- $C_2 := x_a + x_b + x_c + x_d = 7$
- $C_3 := x_c \leq x_d$



Two solutions:  $(2, 3, 1, 1)$  and  $(3, 2, 1, 1)$

True marginals (target)

|                | 1 | 2  | 3  | 4 |
|----------------|---|----|----|---|
| $\theta_{x_a}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_b}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_c}$ | 1 | 0  | 0  | 0 |
| $\theta_{x_d}$ | 1 | 0  | 0  | 0 |

Marginals at iteration 1

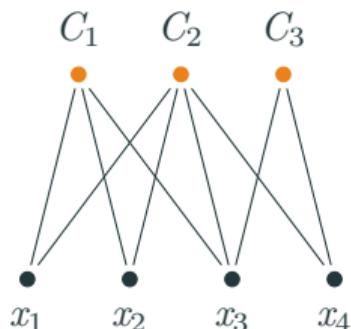
|                      | 1   | 2   | 3   | 4   |
|----------------------|-----|-----|-----|-----|
| $\hat{\theta}_{x_a}$ | .50 | .30 | .15 | .05 |
| $\hat{\theta}_{x_b}$ | .50 | .30 | .15 | .05 |
| $\hat{\theta}_{x_c}$ | .62 | .28 | .09 | .01 |
| $\hat{\theta}_{x_d}$ | .29 | .34 | .26 | .11 |

Variables:  $x_a, x_b, x_c, x_d$

- $D_{x_a} = D_{x_a} = D_{x_a} = D_{x_a} = \{1, 2, 3, 4\}$

Constraints:

- $C_1 := \text{AllDifferent}(x_a, x_b, x_c)$
- $C_2 := x_a + x_b + x_c + x_d = 7$
- $C_3 := x_c \leq x_d$



Two solutions:  $(2, 3, 1, 1)$  and  $(3, 2, 1, 1)$

True marginals (target)

|                | 1 | 2  | 3  | 4 |
|----------------|---|----|----|---|
| $\theta_{x_a}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_b}$ | 0 | .5 | .5 | 0 |
| $\theta_{x_c}$ | 1 | 0  | 0  | 0 |
| $\theta_{x_d}$ | 1 | 0  | 0  | 0 |

Marginals at iteration 10

|                      | 1   | 2   | 3   | 4   |
|----------------------|-----|-----|-----|-----|
| $\hat{\theta}_{x_a}$ | .01 | .52 | .46 | .01 |
| $\hat{\theta}_{x_b}$ | .01 | .52 | .46 | .01 |
| $\hat{\theta}_{x_c}$ | .98 | .02 | .00 | .00 |
| $\hat{\theta}_{x_d}$ | .90 | .10 | .00 | .00 |

Domains

|           | 1 | 2 | 3 | 4 |
|-----------|---|---|---|---|
| $D_{x_a}$ | 0 | 1 | 1 | 0 |
| $D_{x_b}$ | 0 | 1 | 1 | 0 |
| $D_{x_c}$ | 1 | 0 | 0 | 0 |
| $D_{x_d}$ | 1 | 0 | 0 | 0 |

Marginals

|                      | 1   | 2   | 3   | 4   |
|----------------------|-----|-----|-----|-----|
| $\hat{\theta}_{x_a}$ | .01 | .52 | .46 | .01 |
| $\hat{\theta}_{x_b}$ | .01 | .52 | .46 | .01 |
| $\hat{\theta}_{x_c}$ | .98 | .02 | .00 | .00 |
| $\hat{\theta}_{x_d}$ | .90 | .10 | .00 | .00 |

$$Loss(x, y) = \underbrace{-\langle y, \log(\frac{1}{Z} \overbrace{f(x)}^{\hat{y}}) \rangle}_{\text{cross entropy}} + \underbrace{\lambda}_{\substack{\text{weight} \\ \text{CP}}} \cdot \underbrace{t(x)}_{\text{feedback}}$$

Domains

Marginals

$$t(x) = L_1(x, C) = \sum_k |C_k(x) - f_k(x)|$$

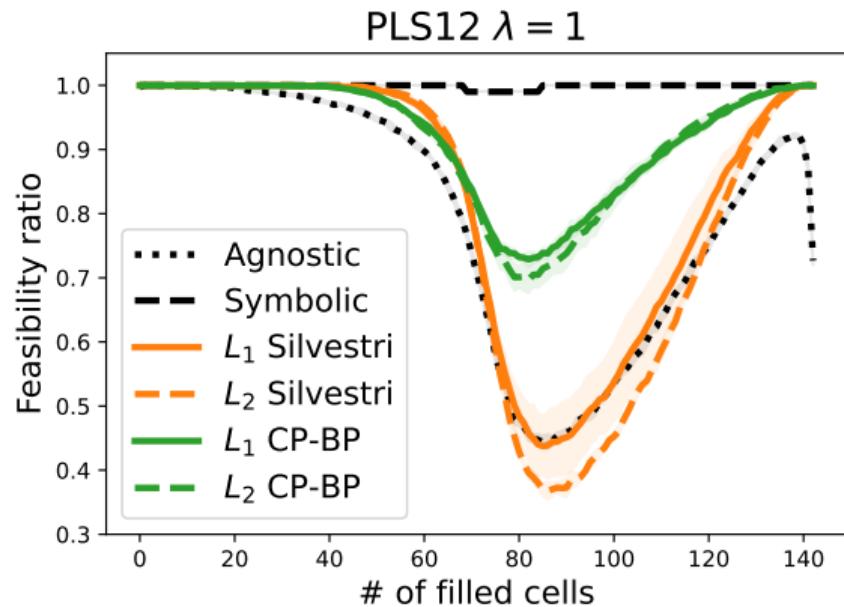
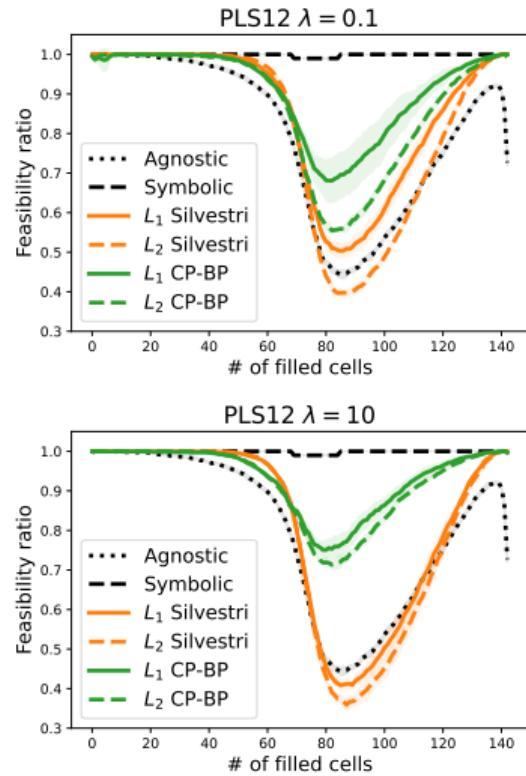
$$t(x) = L_1(x, \hat{\theta}) = \sum_k |\hat{\theta}_k(x) - f_k(x)|$$

$$t(x) = L_2(x, C) = \sum_k (C_k(x) - f_k(x))^2$$

$$t(x) = L_2(x, \hat{\theta}) = \sum_k (\hat{\theta}_k(x) - f_k(x))^2$$

$$C_k(x) \in \{0, 1\}$$

$$\hat{\theta}_k(x) \in [0, 1]$$



$$\text{Loss}(x, y) = \underbrace{-\langle y, \log(\frac{1}{Z} f(x)) \rangle}_{\text{cross entropy}} + \lambda \underbrace{\text{weight}}_{\text{CP feedback}} t(x).$$

## Domains

## Marginals

$$t(x) = L_1(x, C) = \sum_k |C_k(x) - f_k(x)|$$

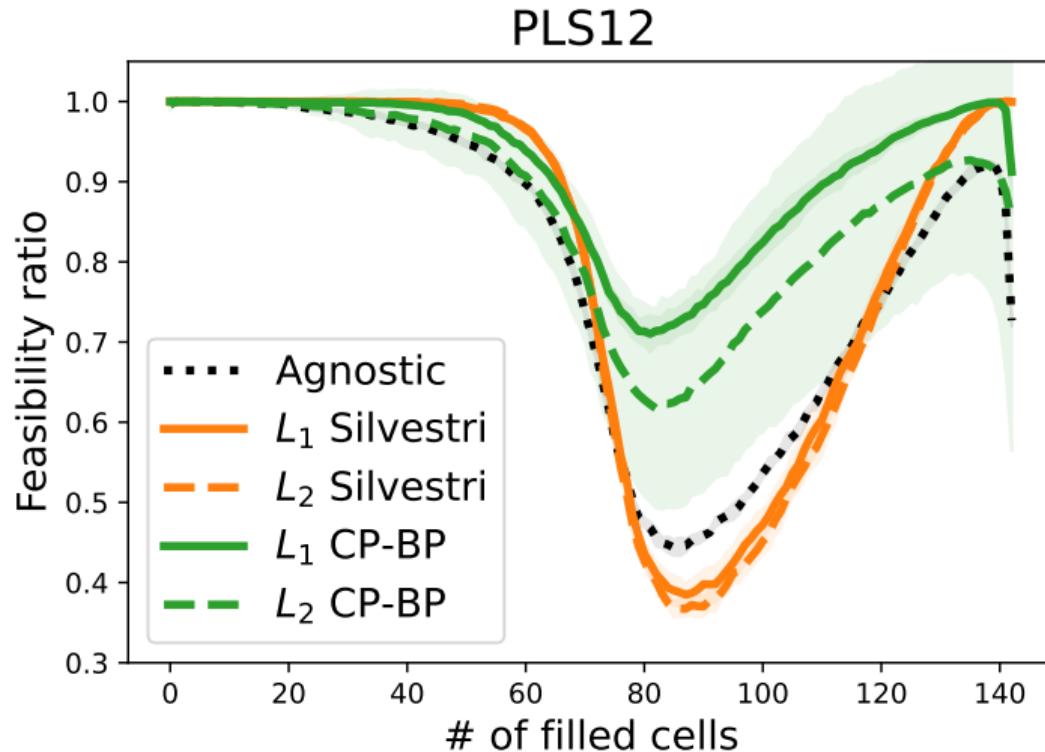
$$t(x) = L_1(x, \hat{\theta}) = \sum_k |\hat{\theta}_k(x) - f_k(x)|$$

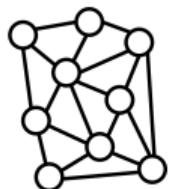
$$t(x) = L_2(x, C) = \sum_k (C_k(x) - f_k(x))^2$$

$$t(x) = L_2(x, \hat{\theta}) = \sum_k (\hat{\theta}_k(x) - f_k(x))^2$$

$$C_k(x) \in \{0, 1\}$$

$$\hat{\theta}_k(x) \in [0, 1]$$





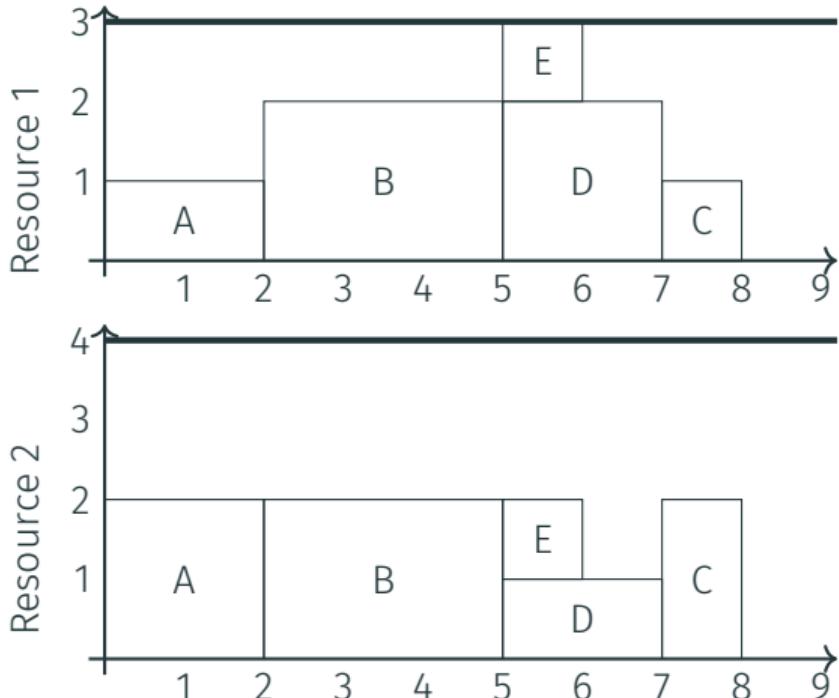
- Type of graph used: Bipartite heterogeneous graph
- Key technology:
  - Message passing
- How this helps:
  - Computation of marginals

## WHEN ML HELPS CP: RCPSP USING GNNS

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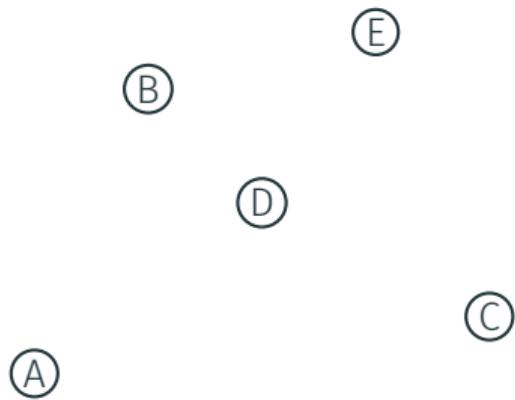
| Task | $p_i$ | $c_{ir_1}$ | $c_{ir_2}$ | SUCC  |
|------|-------|------------|------------|-------|
| A    | 2     | 1          | 2          | B C D |
| B    | 3     | 2          | 2          | E     |
| C    | 1     | 1          | 2          |       |
| D    | 2     | 2          | 1          | C     |
| E    | 1     | 1          | 1          | C     |

$C_{r_1} = 3$  and  $C_{r_2} = 4$



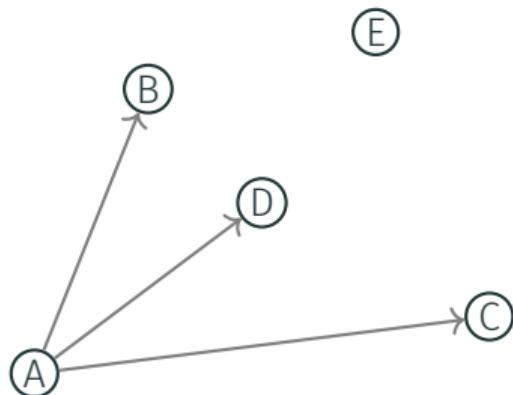
| Task | $p_i$ | $c_{ir_1}$ | $c_{ir_2}$ | SUCC  |
|------|-------|------------|------------|-------|
| A    | 2     | 1          | 2          | B C D |
| B    | 3     | 2          | 2          | E     |
| C    | 1     | 1          | 2          |       |
| D    | 2     | 2          | 1          | C     |
| E    | 1     | 1          | 1          | C     |

$C_{r_1} = 3$  and  $C_{r_2} = 4$



| Task | $p_i$ | $c_{ir_1}$ | $c_{ir_2}$ | SUCC  |
|------|-------|------------|------------|-------|
| A    | 2     | 1          | 2          | B C D |
| B    | 3     | 2          | 2          | E     |
| C    | 1     | 1          | 2          |       |
| D    | 2     | 2          | 1          | C     |
| E    | 1     | 1          | 1          | C     |

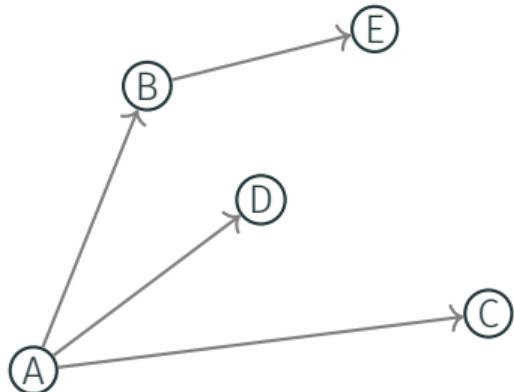
$C_{r_1} = 3$  and  $C_{r_2} = 4$



## PRECEDENCE GRAPH

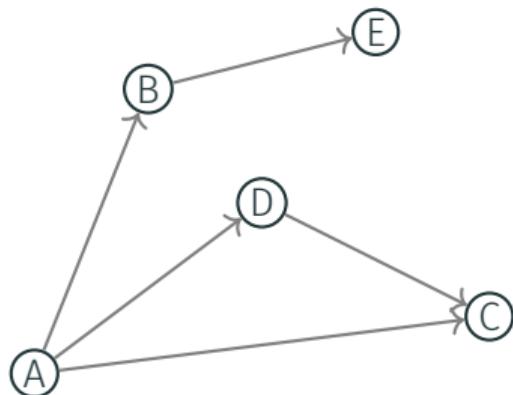
| Task | $p_i$ | $c_{ir_1}$ | $c_{ir_2}$ | SUCC  |
|------|-------|------------|------------|-------|
| A    | 2     | 1          | 2          | B C D |
| B    | 3     | 2          | 2          | E     |
| C    | 1     | 1          | 2          |       |
| D    | 2     | 2          | 1          | C     |
| E    | 1     | 1          | 1          | C     |

$C_{r_1} = 3$  and  $C_{r_2} = 4$



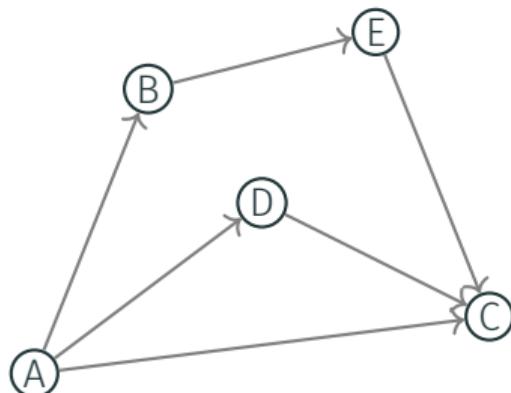
| Task | $p_i$ | $c_{ir_1}$ | $c_{ir_2}$ | SUCC  |
|------|-------|------------|------------|-------|
| A    | 2     | 1          | 2          | B C D |
| B    | 3     | 2          | 2          | E     |
| C    | 1     | 1          | 2          |       |
| D    | 2     | 2          | 1          | C     |
| E    | 1     | 1          | 1          | C     |

$C_{r_1} = 3$  and  $C_{r_2} = 4$



| Task | $p_i$ | $c_{ir_1}$ | $c_{ir_2}$ | SUCC  |
|------|-------|------------|------------|-------|
| A    | 2     | 1          | 2          | B C D |
| B    | 3     | 2          | 2          | E     |
| C    | 1     | 1          | 2          |       |
| D    | 2     | 2          | 1          | C     |
| E    | 1     | 1          | 1          | C     |

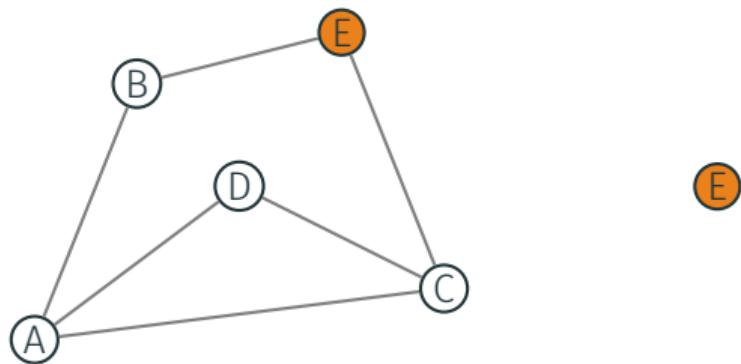
$C_{r_1} = 3$  and  $C_{r_2} = 4$

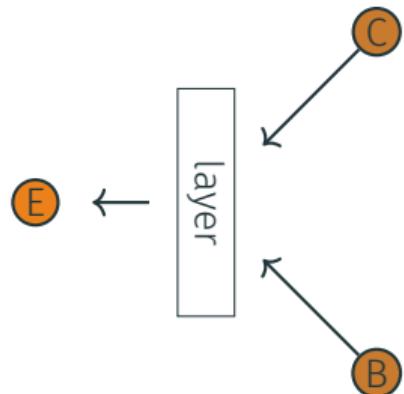
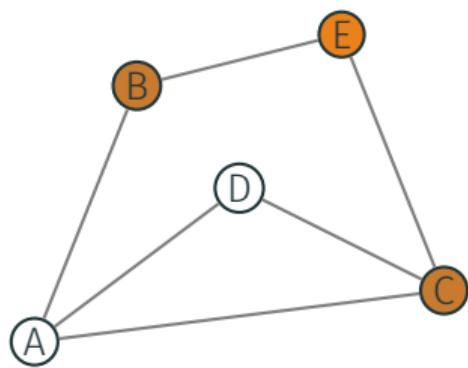


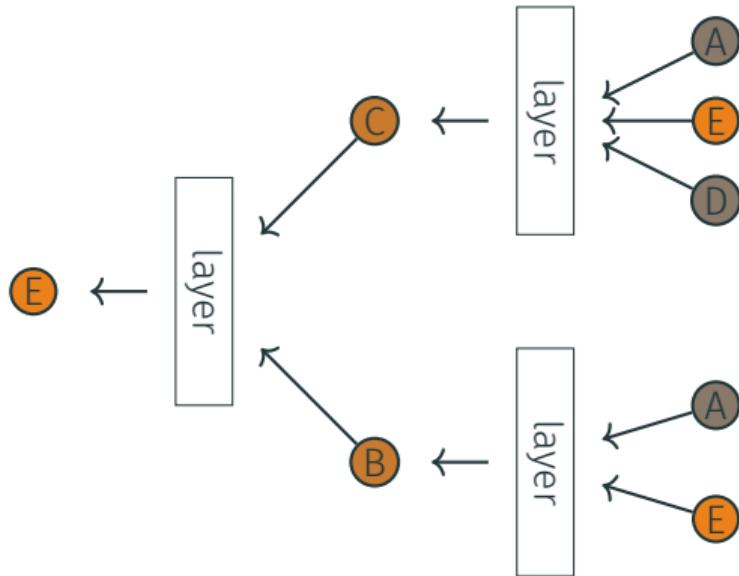
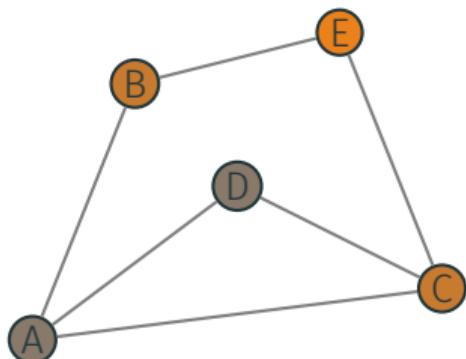
Main principle: for each node, creating an embedding of its neighborhood

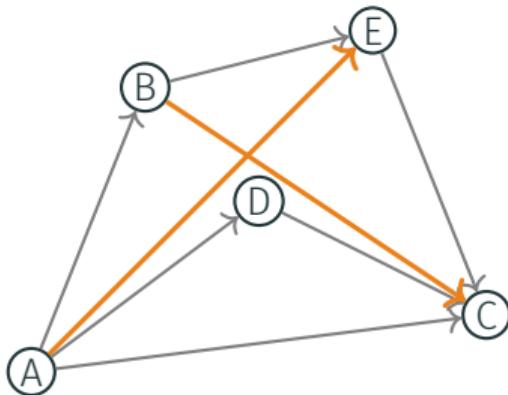
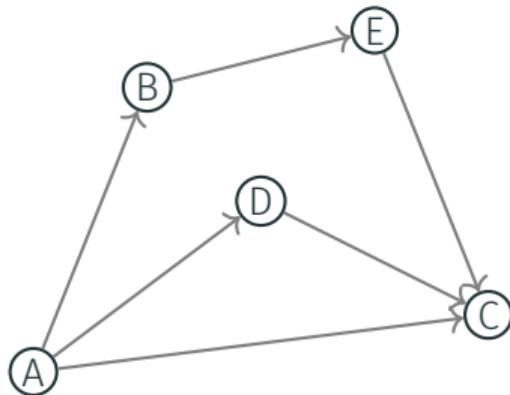
Tasks:

- Graph classification
- Node prediction
- Link prediction

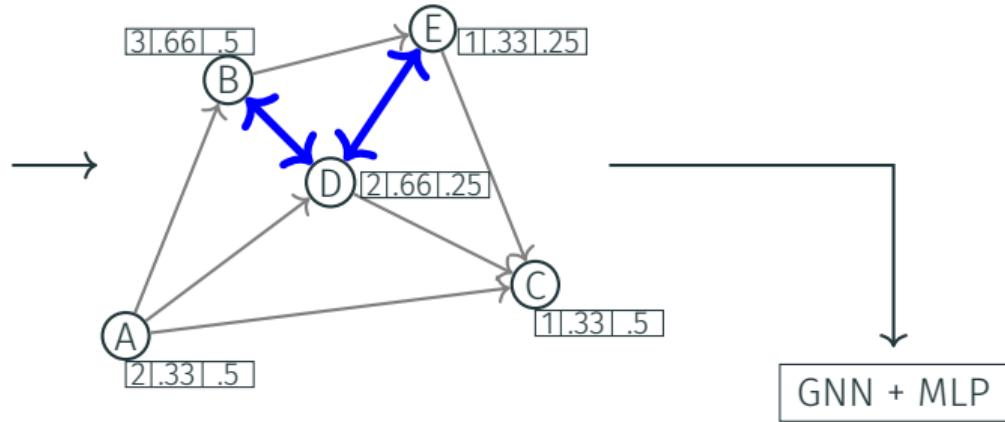








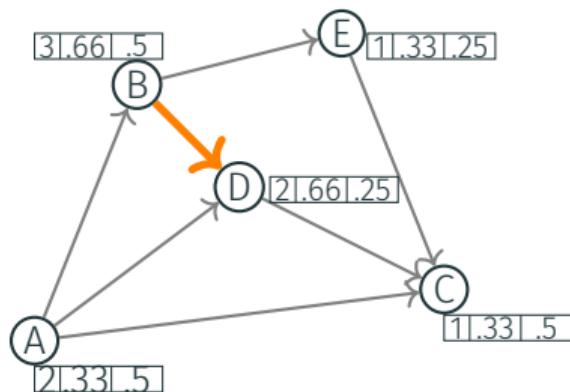
| Task | $p_i$ | $c_{ir_1}$ | $c_{ir_2}$ | SUCC  |
|------|-------|------------|------------|-------|
| A    | 2     | 1          | 2          | B C D |
| B    | 3     | 2          | 2          | E     |
| C    | 1     | 1          | 2          |       |
| D    | 2     | 2          | 1          | C     |
| E    | 1     | 1          | 1          | C     |



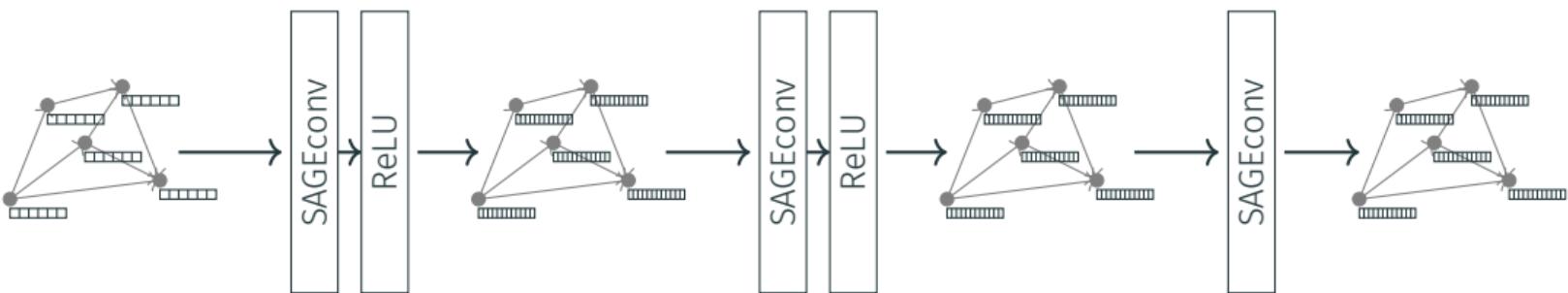
GNN + MLP

solution

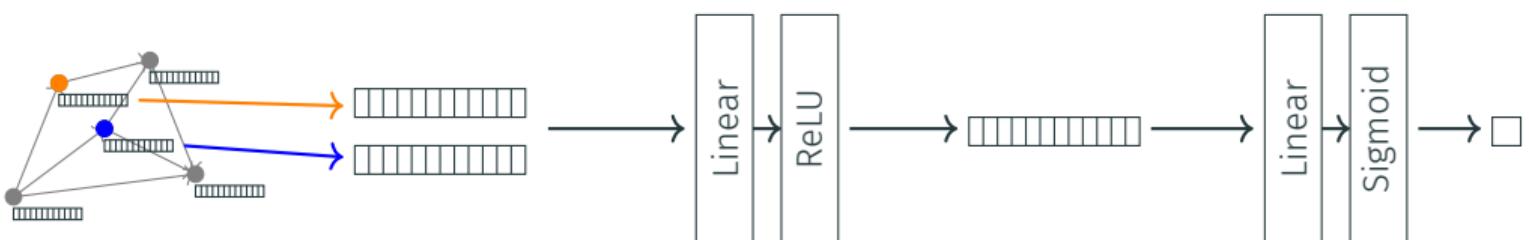
solver



Goal: creates, for each node, embedding of the neighborhood



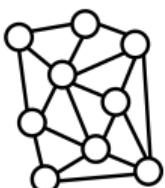
Goal: evaluate, given a candidate edge, its likeliness to exist



Two usages of the learned precedences:

- additional constraints:
  - reduces search space
  - restriction of the problem
  - improve solution for a few instances
- task ordering:
  - preserve solutions
  - best first solution

- Type of graph used: Homogeneous directed graphs
- Key technology:
  - GNNs
- Key operation:
  - Transitive closure
- How this helps:
  - Reduction of the diameter
  - Better generalization
  - Computation of embeddings



## CONCLUSION

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CP helps ML

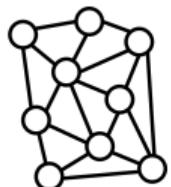
- Help with satisfying (hard) constraint



ML helps CP

- Deal with (big) data

Always look at the graph side of problems



- Designs benefits from properties of underlying graphs
- Lots of tools/library/algorithms for graphs ready to use
- Known operations can create the graph you need



<https://youtube.com/playlist?list=PLcByDTr7vRTYJ2s6DL-3bzjGwtQif33y3>

Thank you for listening!

Any questions?

<https://hverhaeghe.bitbucket.io/>

## ML for CP

- Sunny-CP: R. Amadini, M. Gabbrielli, and J. Mauro. "A Multicore Tool for Constraint Solving". In IJCAI 2015.
- SeaPearl: F. Chalumeau, I. Coulon, Q. Cappart, and L.-M. Rousseau. "SeaPearl: A Constraint Programming Solver Guided by Reinforcement Learning". In CPAIOR 2021. <https://corail-research.github.io/seapearl/>
- Constraint acquisition: S. Prestwich, E. Freuder, B. O'Sullivan, and D. Browne. "Classifier-based constraint acquisition". In AMAI 2021.

## CP for ML

- Clustering: T. Guns, T.-B.-H. Dao, C. Vrain, and K.-C. Duong. "Repetitive Branch-and-Bound Using Constraint Programming for Constrained Minimum Sum-of-Squares Clustering". In ECAI 2016.
- Visual Sudoku: M. Mulamba, J. Mandi, R. Canoy, and T. Guns. "Hybrid classification and reasoning for image-based constraint solving"
- PLS experiment: M. Silvestri, M. Lombardi, and M. Milano. "Injecting domain knowledge in neural networks: a controlled experiment on a constrained problem". In CPAIOR 2021.