Tutorial: Optimization in CP

Dagstuhl Seminar: Interactions in Constraint Optimization

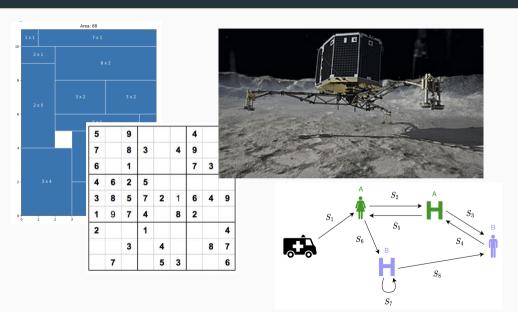
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8 September 2025

Dagstuhl Seminar 25371 - Interactions in Constraint Optimization

Constraint programming, a combinatorial optimization tool UCLouvain





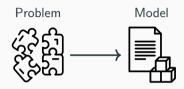




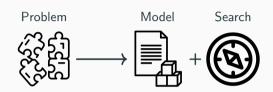
Problem











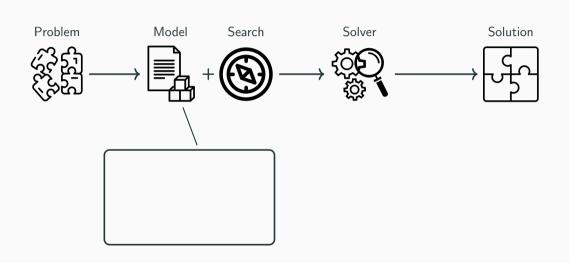




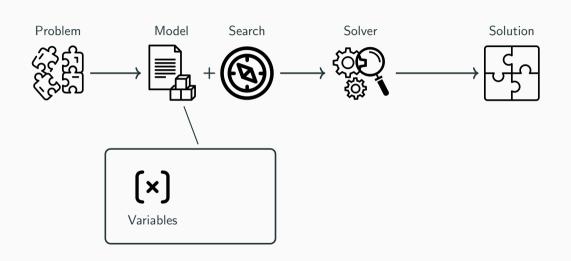




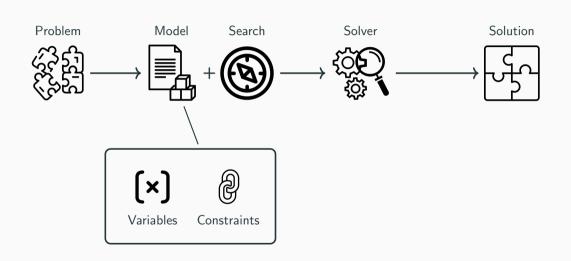




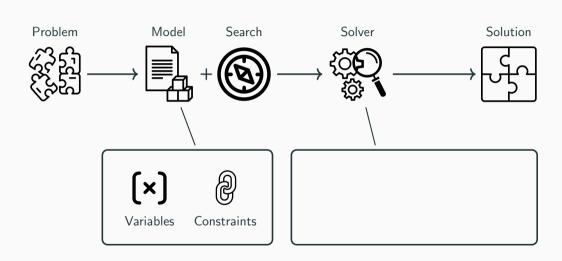




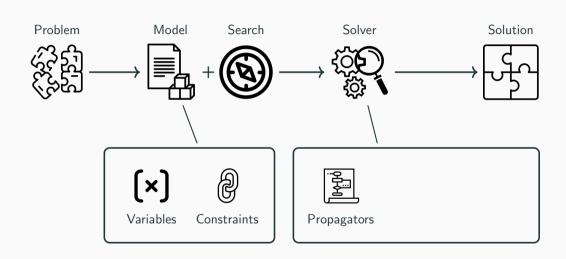




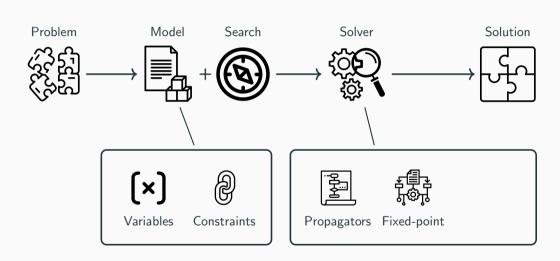




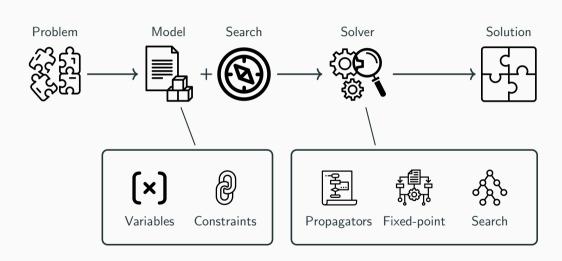












Model



X

D(X)

Goal of variables

Represent unknowns of the problem





X

boolean

 $\{false,true\}\ (or\ \{0,1\})$

Goal of variables Represent unknowns of the problem





V	
/	\

D(X)

boolean

 $\{false,true\}\ (or\ \{0,1\})$

integer

 $\{...,\text{-2,-1,0,1,2,...}\} \subset \mathbb{Z}$

(x)
Variable

Goal of variables

Represent unknowns of the problem

X

Variety of Variables types

boolean

{false,true} (or {0,1})

integer

 $\{...,\text{-2,-1,0,1,2,...}\} \subset \mathbb{Z}$

set

 $\{\{1,2,3\},\{1,2\},\{3,4\},...\}$

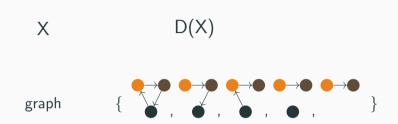


Goal of variables Represent unknowns of the problem

□ UCLouvain

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Goal of variables

Represent unknowns of the problem



Ref: "CP(Graph): Introducing a Graph Computation Domain in Constraint Programming",

by G. Dooms, Y. Deville, and P. Dupont, CP2005



X

D(X)

interval

{[1,2], [2,5], [3,5],...}

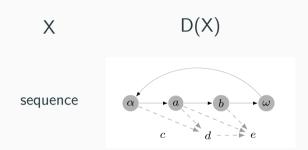


Ref: Interval constraint programming in C++,



by E. Hyvönen, S. De Pascale, A. Lethola, Constraint Programming, 1994





Goal of variables

Represent unknowns of the problem



Ref: Sequence Variables for Routing Problems,

by A. Delecluse, P. Schaus, P. Van Hentenryck, $\mathsf{CP2022}$



• logical constraints: $X \vee Y$, $X \rightarrow Y$,...



- logical constraints: $X \vee Y$, $X \rightarrow Y$,...
- arithmetic constraints: X + Y == Z, $min(X, Y, Z) \ge 3$,...



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- arithmetic constraints: X + Y == Z, $min(X, Y, Z) \ge 3$,...
- global constraints: AllDifferent, Circuit, NValues, GCC, Cumulative....





- logical constraints: $X \vee Y$, $X \rightarrow Y$,...
- arithmetic constraints: X + Y == Z, $min(X, Y, Z) \ge 3$,...
- global constraints: *AllDifferent*, *Circuit*, *NValues*, *GCC*, *Cumulative*,...

The goal of a global constraint is to **capture a relation** between a non-fixed number of variables



Example: Circuit constraint





Goal of global constraints
Capture a relation between a
non-fixed number of variables

given
$$NY = 0$$
, $SF = 1$,...

$$\textit{D(succ}_i) = \{0, 1, ..., \textit{N}-1\} \setminus \{i\}$$

 $\mathtt{Circuit}([\mathit{succ}_{\mathit{NY}}, \mathit{succ}_{\mathit{SF}}, \ldots])$



Example: Circuit constraint





Goal of global constraints
Capture a relation between a
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$$NY = 0$$
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$$\textit{D(succ}_i) = \{0, 1, ..., N-1\} \setminus \{i\}$$

 $\mathtt{Circuit}([\mathit{succ}_{\mathit{NY}}, \mathit{succ}_{\mathit{SF}}, \ldots])$

$$min \sum dist(i,succ_i)$$



minimise/maximise smth

Examples:

minimise X

maximise sum(X,Y,Z)

minimise NValue(X)



Search



• Heuristic guiding the construction of the search tree





- Heuristic guiding the construction of the search tree
- Goal: exploring the search space efficiently





- Heuristic guiding the construction of the search tree
- Goal: exploring the search space efficiently
- How: Choose a decision to perform, given the current state of the search
 - decision = a choice of variable and a value to assign it to





- Heuristic guiding the construction of the search tree
- Goal: exploring the search space efficiently
- How: Choose a decision to perform, given the current state of the search
 - $\bullet\,$ decision = a choice of variable and a value to assign it to
- First-Fail principle: if a decision leads to a fail, it is better to have it early in the search tree, to allow the pruning of many decisions
 - Ref: "Increasing tree search efficiency for constraint satisfaction problems", by R. Haralick and G. Elliott, IJCAI 1979

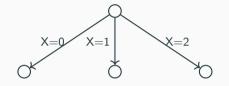


Given $D(X) = \{0, 1, 2\}$ and $D(Y) = \{0, 1\}$





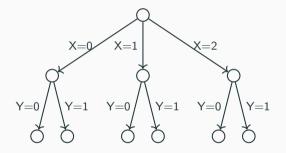
Given
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 and $D(Y) = \{0, 1\}$







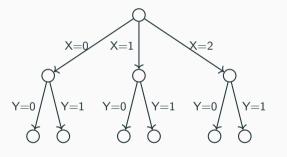
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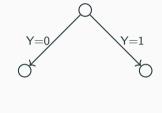






Given
$$D(X) = \{0, 1, 2\}$$
 and $D(Y) = \{0, 1\}$

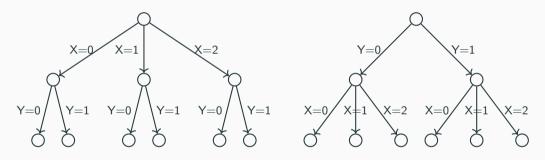






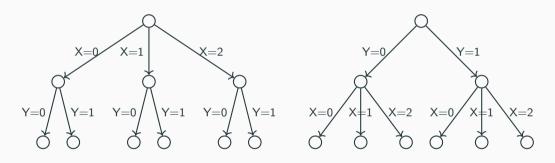


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Given
$$D(X) = \{0, 1, 2\}$$
 and $D(Y) = \{0, 1\}$



Selecting smallest domain first leads to fewer nodes





$$\min \frac{\mid D(X)\mid}{Deg(X)}$$

- Deg(X) is the number of constraints where X is involved
- Idea: target small domains first (smaller tree), but also variables that might be in the center of conflicts (fail early)



Activity-Based Search (ABS) Heuristic



$$\max \frac{A(X)}{\mid D(X)\mid}$$

- A(X) is the activity indicator
- At each decision:
 - $A(X) = A(X) \times \alpha$ for each unbound X (decay)
 - A(X) = A(X) + 1 if D(X) have been modified by the decision
- Idea: Variables whose domains shrink easily are at the center of conflicts (fail early)
- Usually initialised by a bit of random search first



Conflict Ordering Search (COS) Heuristic



$\max timestamp(X)$

- timestamp(X) is the last time a decision on X led to a dead end
- At each decision, if there is a failure (dead end):
 - timestamp(X) = time, where X is the variable at the decision
- Idea: fix variables at the heart of conflict first (fail early)



Solver















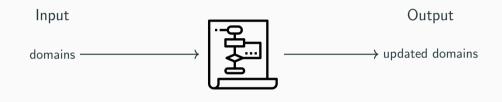






$$D(X)=D(Y)=\{0,1\},\ D(Z)=\{0,1,2\}$$





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AllDifferent(X,Y,Z)



$$D(X)=D(Y)=\{0,1\},\ D(Z)=\{0,1,2\}$$
 AllDifferent(X,Y,Z) $D(X)=D(Y)=\{0,1\},\ D(Z)=\{2\}$







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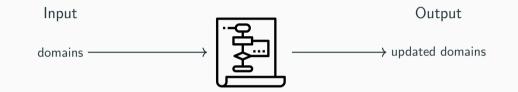
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$$X+Y=Z$$



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 $X+Y=Z$ $D(X)=D(Z)=\{0,1\},\ D(Y)=\{0,1\}$





$$D(X)=D(Z)=\{0,1\},\ D(Y)=\{0,1,2\}$$
 $X+Y=Z$ $D(X)=D(Z)=\{0,1\},\ D(Y)=\{0,1\}$



The propagator algorithm is tailored to the semantics of the constraint

Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z



Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z



Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

$$D(X) = [0, 5]$$

 $D(Y) = [0, 4]$

$$D(Z) = [3,8]$$





Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y = Z

$$D(X) = [0, 5]$$

 $D(Y) = [0, 4]$
 $D(Z) = [3, 8]$
 $X Y Z$
 $0 3 3$
 $5 0 5$





Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y = Z

Bound Consistant (BC(Z))

$$D(X) = [0, 5]$$

 $D(Y) = [0, 4]$
 $D(Z) = [3, 8]$

Χ	Υ	_
0	3	3
5	0	5
4	0	4
3	4	7

V V 7





Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y = Z

$$D(X) = [0, 5]$$

 $D(Y) = [0, 4]$
 $D(Z) = [3, 8]$
 0
 5
 4
 3
 2

Χ	Υ	Z
0	3	3
5	0	5
4	0	4
3	4	7
2	1	3
4	4	8



Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

$$D(X) = [0, 5]$$

 $D(Y) = [0, 4]$
 $D(Z) = [3, 8]$
Support for every
bound, no filtering
$$\begin{array}{ccccc}
X & Y & Z \\
\hline
0 & 3 & 3 \\
5 & 0 & 5 \\
4 & 0 & 4 \\
\hline
2 & 1 & 3 \\
4 & 4 & 8
\end{array}$$



Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

Bound Consistant (BC(Z))

$$D(X) = [0, 5]$$
 $X Y Z$
 $D(Y) = [0, 4]$ $0 3 3$
 $D(Z) = [3, 8]$ $5 0 5$

D(Z) = [3,8] 5 0 5 4 0 4 Support for every 3 4 7 bound, no filtering 2 1 3 4 4 8





Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

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$$D(X) = [0, 5]$$
 $X Y Z$
 $D(Y) = [0, 4]$ $0 3 3$
 $D(Z) = [3, 8]$ $5 0 5$
 $4 0 4$
Support for every $3 4 7$
bound, no filtering $2 1 3$

	Z
2	3
0	3
0	5
	0





Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

Bound Consistant (BC(Z))

$$D(X) = [0, 5]$$
 $X Y Z$
 $D(Y) = [0, 4]$ $D(Z) = [3, 8]$ $X Y Z$
 $0 X X Y$
 $0 X X Y$
 $0 X X Y$
 $0 X Y$

<	Υ	Z	X	Υ
1	2	3	1	2
3	0	3	1	4
5	0	5		
3	0	3		





Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

Bound Consistant (BC(Z))

$$D(X) = [0, 5]$$
 $X Y Z$
 $D(Y) = [0, 4]$ $D(Z) = [3, 8]$ $X Y Z$
 $X Y$

Χ	Υ	Z	Χ	Υ	Z
1	2	3	1	2	3
3	0	3	1	4	5
5	0	5	3	0	3
3	0	3	1	4	5





Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

Bound Consistant (BC(Z))

$$D(X) = [0, 5]$$

 $D(Y) = [0, 4]$
 $D(Z) = [3, 8]$
Support for every
bound, no filtering
$$\begin{array}{ccccc}
X & Y & Z \\
\hline
0 & 3 & 3 \\
5 & 0 & 5 \\
4 & 0 & 4 \\
3 & 4 & 7 \\
2 & 1 & 3 \\
\end{array}$$

Global Arc Consistant (GAC)

					•
Χ	Υ	Z	X	Υ	Z
1	2	3	1	2	3
3	0	3	1	4	5
5	0	5	3	0	3
3	0	3	1	4	5

No support for X=0, Z=6, Z=8!



bound, no filtering



Given $D(X) = \{0, 1, 3, 5\}$, $D(Y) = \{0, 2, 4\}$ and $D(Z) = \{3, 5, 6, 8\}$, and X + Y == Z

Bound Consistant (BC(Z))

$$D(X) = [0, 5]$$
 $X Y Z$
 $D(Y) = [0, 4]$ $0 3 3$
 $D(Z) = [3, 8]$ $5 0 5$
 $4 0 4$
Support for every $3 4 7$

Global Arc Consistant (GAC)

			·		
Χ	Υ	Z	Χ	Υ	Z
1	2	3	1	2	3
3	0	3	1	4	5
5	0	5	3	0	3
3	0	3	1	4	5

No support for X=0, Z=6, Z=8!

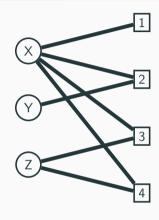


Side note: There exists another bound consistancy (BC(D)), slightly stronger than BC(Z)

Example of propagator: AllDifferent



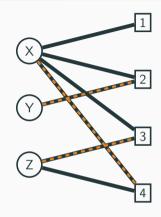
Goal of propagators
Filter invalid values



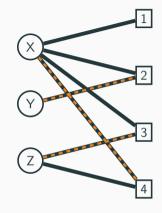
Example of propagator: AllDifferent



Goal of propagators
Filter invalid values



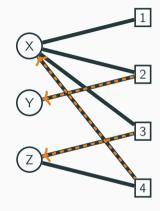








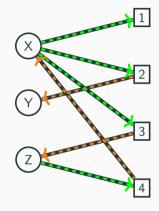








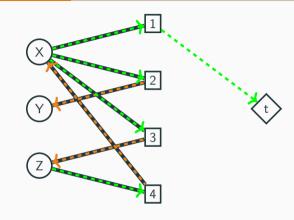






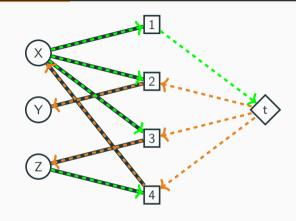






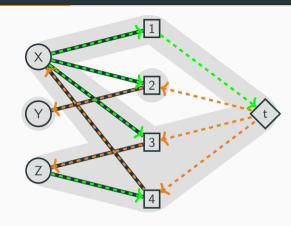






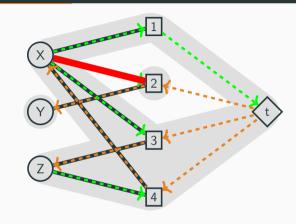










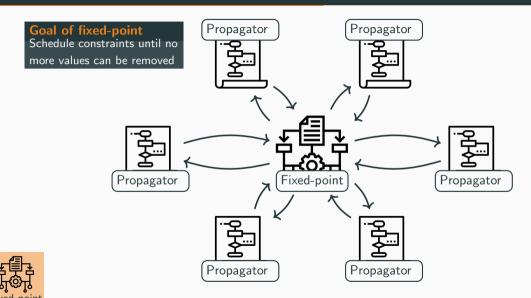


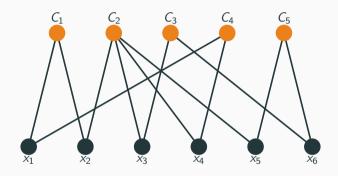


Goal of fixed-point Schedule constraints until no more values can be removed





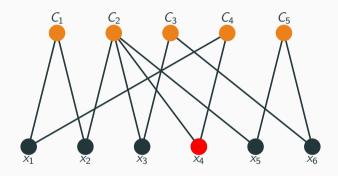




Propagating:

Queue:

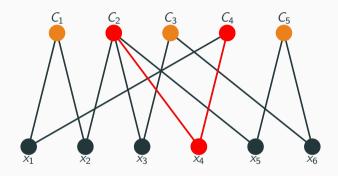




Propagating:

Queue:

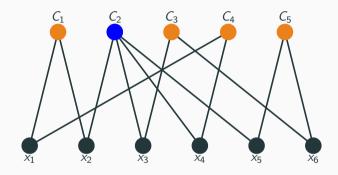




Propagating:

Queue: C_2 , C_4

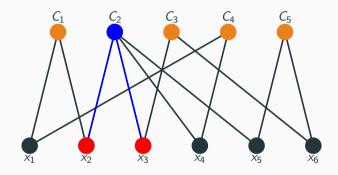




Propagating: C_2

Queue: C_4

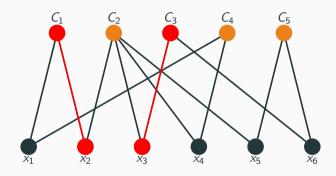




Propagating: C_2

Queue: C_4

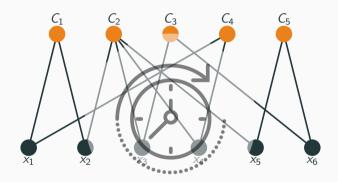




Propagating:

Queue: C_4 , C_1 , C_3

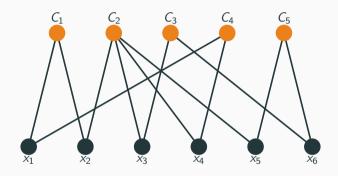




Propagating:

Queue: C_4 , C_1 , C_3





Propagating:

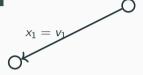
Queue:





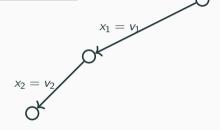






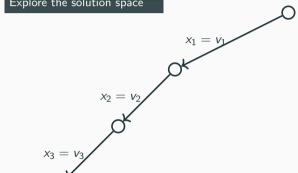






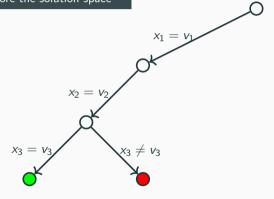






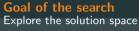


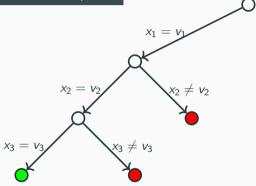






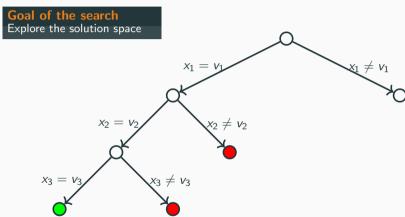






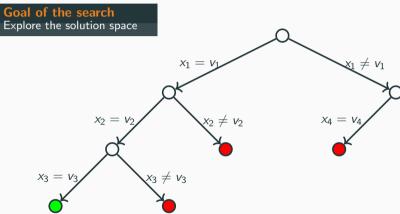






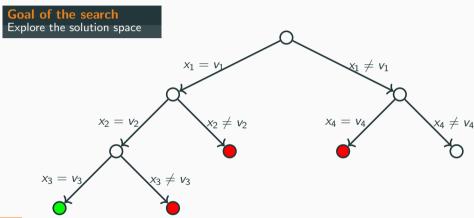






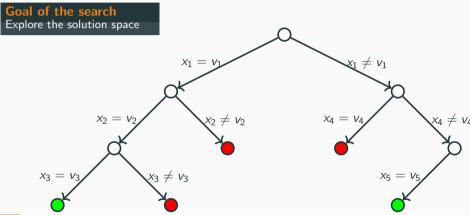






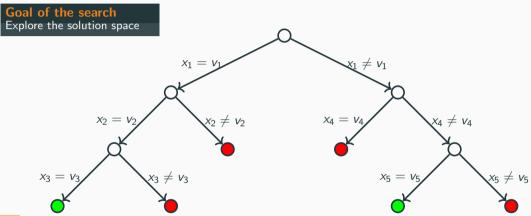














UCLouvain

obj: minimum x

0









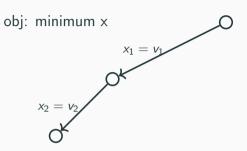




obj: minimum x $x_1 = v_1$

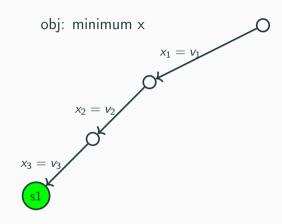






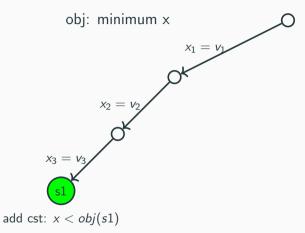






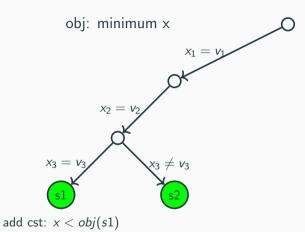






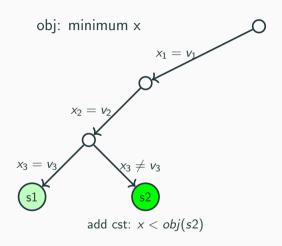






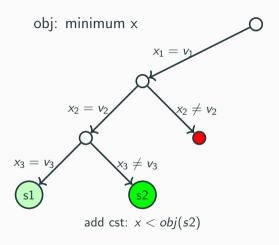






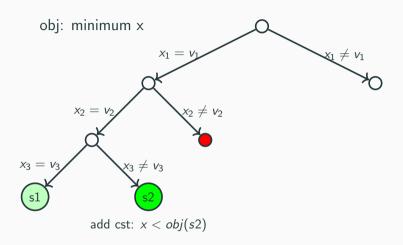






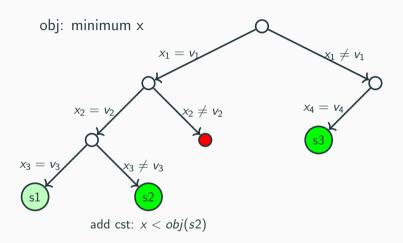






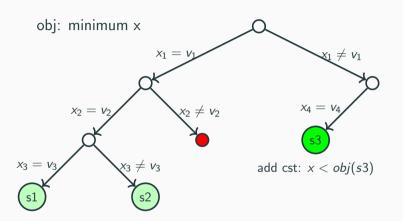






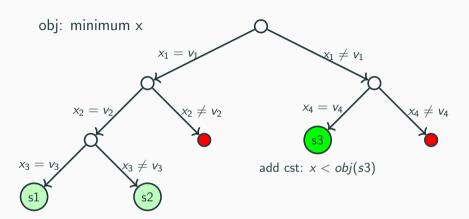






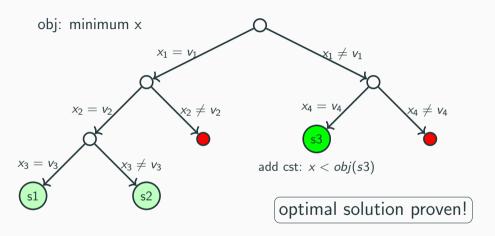














Backtracking structures



How to go back in the search?

Before decision, set "state save points" you can go back to

Copying

- save: copy the required part of the state
- restore: replace the state with the copy

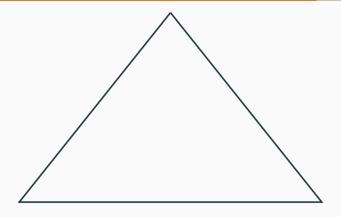
Trailing

- save: create restoring operation for each modification since last save
- restore: revert the modifications one by one

Propagators can benefit by having incremental algorithms







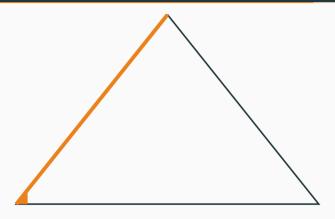






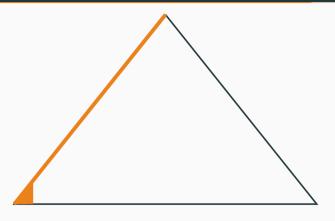






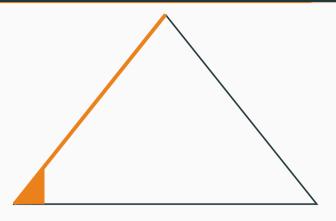






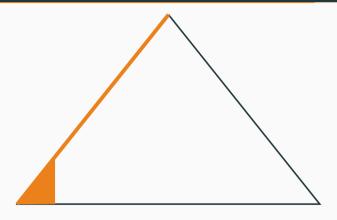




















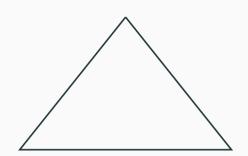




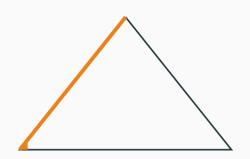
What to do when the search space is too big?





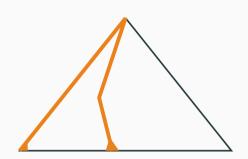






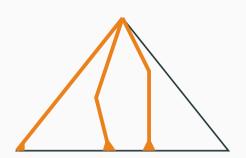






















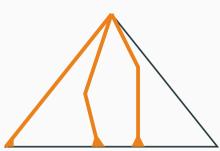


Meta-heuristics:

• Resets with non-deterministic searches



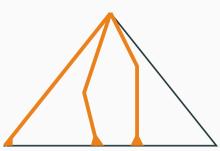




- Resets with non-deterministic searches
- Large Neighborhood search (LNS): search for a good solution, relax part of the solution, restart from the partial solution



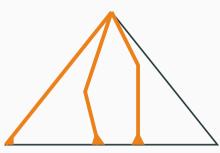




- Resets with non-deterministic searches
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- Portfolio searches: try multiple search strategies for a bit of time



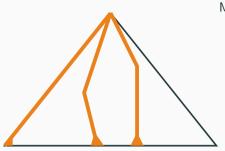




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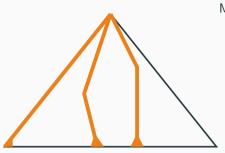
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Idea: try a diversity of smaller subspace







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• ...

Idea: try a diversity of smaller subspace

No guarantee of optimality!





MDD propagators (with DD input)



Table constraint

W	Χ	Υ	Z
1	2	1	1
1	1	1	1
1	1	2	2
2	3	1	1
2	3	2	2
2	1	3	2
3	2	3	2

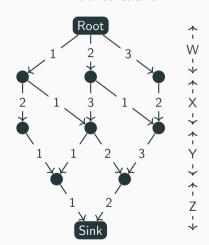
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MDD constraint



Reference: "Compact-MDD: Efficiently Filtering (s) MDD Constraints with Reversible Sparse Bit-sets",

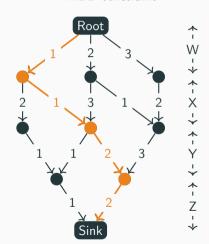
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Lazy Clause Generation (with SAT clauses)



Constraints (2009) 14:357–391 DOI 10.1007/s10601-008-9064-x

Propagation via lazy clause generation

Olga Ohrimenko · Peter J. Stuckey · Michael Codish

Published online: 13 January 2009 © Springer Science + Business Media, LLC 2009

Abstract Finite domain propagation solvers effectively represent the possible values of variables by a set of choices which can be naturally modelled as Boolean variables. In this paper we describe how to mimic a finite domain propagation engine, by mapping propagators into clauses in a SAT solver. This immediately results in strong





Is the problem solvable?

Easy to prove, here is a solution!



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Easy to prove, here is a solution!

Is the problem unsolvable?

Having no solution is not really a proof... maybe we did not find it?



Is the problem solvable?

Easy to prove, here is a solution!

Is the problem unsolvable?

Having no solution is not really a proof... maybe we did not find it?

Is the optimal really the optimal?

Well, I have my best so far... but again, maybe we did not find the best?



Is the problem solvable?

An Auditable Constraint Programming Solver s a solution! Stephan Gocht □ □ Lund University, Sweden Is the proble University of Copenhagen, Denmark Ciaran McCreesh ⋈® University of Glasgow, UK not find it? Jakob Nordström ⊠® University of Copenhagen, Denmark Lund University, Sweden Is the optin — Abstract We describe the design and implementation of a new constraint programming solver that can produce an auditable record of what problem was solved and how the solution was reached. As well as a nd the hest? Well solution, this solver provides an independently verifiable proof log demonstrating that the solution is

correct. This proof log uses the VeriPB proof system, which is based upon cutting planes reasoning with extension variables. We explain how this system can support global constraints, variables with

Portfolio Solvers



Portfolio solvers combine multiple strategies in parallel and share information (bounds, learned clauses,...) between the threads

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 Portfolio searches: Variety of searches at the same time

Portfolio Solvers



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- Portfolio searches: Variety of searches at the same time
- Hybrid CP-SAT-LP Or-Tools solver: specialised solvers in parallel



Or-Tools CP-SAT-LP





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Constraint programming



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Constraint programming

• is modular and versatile



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Constraint programming

- is modular and versatile
- can adapt to one's needs

Thank you for listening!

Any questions?

https://hverhaeghe.bitbucket.io/