Associating Narrowing Functions to Constraints

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24 Nov 2015 Lecture 4: Associating Narrowing Functions to Constraints 1

Associating Narrowing Functions to Constraints

Projection Function and its Enclosure

Constraint Decomposition Method

- Primitive Constraints
- Inverse Functions
- Projection Function Enclosure with the Inverse Function

Constraint Newton Method

- Interval Projections
- Properties of an Interval Projection
- Projection Function Enclosure with the Interval Projection

Complementary Approaches

Projection Function and its Enclosure

A set of narrowing functions is associated with a constraint by considering projections with respect to each variable in the scope

A projection function identifies from a box: all the possible values of a particular variable for which there is a value combination belonging to the constraint relation

Projection Function. Let *P*=(*X*,*D*,*C*) be a CCSP. The projection function with respect to a constraint $c=(s,\rho) \in C$ and a variable $x_i \in s$, denoted π_{x_i} \int_{1}^{ρ} , obtains a set of real values from a real box *B* and is defined by:

 $\pi_{\scriptscriptstyle \! \chi_{\smash{\cdot}}}$ $\int_{a}^{\rho} (B) = \{ d[x_i] \mid d \in \rho \land d \in B \} = (\rho \cap B)[x_i]$] where the contract of \Box

All value combinations within *B* with x_i values outside π_{x_i} $P(B)$ are outside the relation ρ and so they do not satisfy the constraint c .

Lecture 4: Associating Narrowing Functions to Constraints 3 24 Nov 2015

Projection Function and its Enclosure

All value combinations within *B* with x_i values outside π_{x_i} $P(B)$ are outside the relation ρ and so they do not satisfy the constraint c .

Lecture 4: Associating Narrowing Functions to Constraints 4 24 Nov 2015

Projection Function and its Enclosure

A box-narrowing function narrows the domain of one variable, from a box representing all the variables of the CCSP, eliminating some values that do not belong to a projection function

Box-Narrowing Function. Let *P*=(*X*,*D*,*C*) be a CCSP (with *X*= $\langle x_1, ..., x_i, ..., x_n \rangle$) narrowing function with respect to a constraint $(s,\rho) \in C$ and a variable $x_i \in s$ is a r denoted BNF_{*x*^{*i*},} that relates any *F*-bo **Box-Narrowing Function.** Let $P=(X,D,C)$ be a CCSP (with $X=x_1,...,x_i,...,x_n$). A boxnarrowing function with respect to a constraint $(s, \rho) \in C$ and a variable $x_i \in S$ is a mapping, denoted BNF*^x i* $\sum_{i=1}^{p}$, that relates any *F*-box *B*= $\leq I_{x_1},..., I_{x_i},..., I_{x_n}$ (*B n*) with the union of *m* $(1 \leq m)$ *F*-boxes, defined by: BNF_{x_i} $\sum_{i}^{p} (\langle I_{x_1}, \ldots, I_{x_i}, \ldots, I_{x_n} \rangle) = \langle I_{x_1}, \ldots, I_1, \ldots, I_{x_n} \rangle \cup \ldots \cup \langle I_{x_1}, \ldots, I_m, \ldots, I_{x_n} \rangle$ $>$ satisfying the property: $\pi_{\overline{\mathrm{x}}_i}$ $\sum_{i}^{P}(B[s]) \subseteq I_1 \cup ... \cup I_m \subseteq I_{x_i}$ \sqcup

Contractance follows from $I_1 \cup ... \cup I_m \subseteq I_{x_i}$ (the only changed domain is smaller than the original)

Correctness follows from π_{x_i} $P(B[s]) \subseteq I_1 \cup ... \cup I_m$ (the eliminated

Decomposition of complex constraints into an equivalent set of primitive constraints whose projection functions can be easily computed by inverse functions

Primitive Constraints

Primitive Constraint. Let e_c be a real expression with at most one basic operator and with no multiple occurrences of its variables. Let e_0 be a real constant or a real variable not appearing in *^ec*. The constraint *c* is a primitive constraint iff it is expressed as:

 $e_c \diamond e_0$ with $\diamond \in \{\leq, =,\geq\}$

A set of primitive constraints can be easily obtained from any nonprimitive constraint:

A constraint may be decomposed by considering new variables and new equality constraints The whole set of primitives may be obtained by repeating this process until all constraints are primitive

Lecture 4: Associating Narrowing Functions to Constraints 6 24 Nov 2015

Primitive Constraints *x2 x1* $x = 0$ *B* 0 0.5 1.5 0.5 1.5 π ²₂ \int_{2}^{b} (*B*) = [0.5..1.5] $c \equiv x_1 \times (x_2 - x_1) = 0$ $P = (X, D, C) = (\langle x_1, x_2 \rangle, D_1 \times D_2, \{c\})$ $B = \{[-0.5..2.5], [0.5..1.5]\}$ $\rho = \{ \langle x_1, x_2 \rangle \in D \mid x_1 \times (x_2 - x_1) = 0 \}$ $c = (\langle x_1, x_2 \rangle, \rho)$

 π ^{*r*}_{*x*</sup>_{*l*}} \int_{1}^{b} (*B*) = {0} \cup [0.5..1.5]

The constraint *c* is not primitive since it contains two basic arithmetic operators and the variable $x₁$ occurs twice

Lecture 4: Associating Narrowing Functions to Constraints 7 24 Nov 2015

Primitive Constraints *x2 x1* $x = 0$ *B* 0 0.5 1.5 0.5 1.5 π ^{*r*}_{*x*</sup>_{*l*}} \int_{1}^{b} (*B*) = {0} \cup [0.5..1.5] π ²₂ \int_{2}^{b} (*B*) = [0.5..1.5] $c \left\{ \begin{array}{ccc} c_1 & c_2 & c_3 \\ c_1 & c_2 & c_3 \\ c_2 & c_3 & c_4 \end{array} \right\}$ $P'=(\langle x_1,x_2,x_3 \rangle, D_1 \times D_2 \times [-\infty,+\infty], \{c_1,c_2\})$ $c_1 = x_1 \times x_3 = 0$ $c_2 = x_2 - x_1 = x_3$

a new variable x_3 is introduced and *c* is replaced by c_1 and c_2 the domain of x_3 is unbounded defining a new equivalent CCSP P'

Constraint Decomposition Method Inverse Functions

Inverse Interval Expression. Let $c=(s,\rho)$ be a primitive constraint expressed in the form $e_c \diamond e_0$ where $e_c \equiv e_1$ or $e_c \equiv \Phi(e_1, \ldots, e_m)$ (Φ is an *m*-ary basic operator and e_i a variable from *s* or a real constant). The inverse interval expression of *c* with respect to e_i , denoted Ψe_i , is the natural interval expression of the expression obtained by solving algebraically, wrt *^eⁱ* , the equality $e_c = e_0$ if *c* is an equality or $e_c = e_0 + k$ if *c* is an inequality (with $k \leq 0$ for inequalities of the form $e_c \leq e_0$ and $k \geq 0$ for inequalities of the form $e_c \geq e_0$).

 \diamond ∈ \leq \leq = \geq \geq

)-*K ei* is a real variable or a real constant

 E_i is the natural interval extension of e_i

$$
\frac{K}{K_3+K} \qquad (E_1 \times E_2) - K
$$
\n
$$
K = \begin{cases}\n[-\infty, 0] & \text{if } \diamond \equiv \leq \\
[0, 0] & \text{if } \diamond \equiv = \\
[0, +\infty] & \text{if } \diamond \equiv \geq\n\end{cases}
$$

Constraint Decomposition Method Inverse Functions

The inverse interval expressions are associated with the primitive constraints of the decomposed CCSP *P'*

Projection Function Enclosure with the Inverse Function

The inverse interval expression wrt a variable allows the definition of the projection function of the constraint wrt to that variable

Projection Function based on the Inverse Interval Expression. Let *P*=(*X*,*D*,*C*) be a CCSP. Let $c=(s,\rho) \in C$ be an *n*-ary primitive constraint expressed in the form $e_c \diamond e_\theta$ where $e_c \equiv e_l$ or $e_c \equiv \Phi(e_l, \ldots, e_m)$ (with Φ an *m*-ary basic operator and e_i a variable from *s* or a real constant). Let Ψx_i be the inverse interval expression of *c* with respect to the variable x_i (e_i \equiv *x*_{*i*}). The projection function π ^{*o*}_{*i*} of the constraint *c* wrt variable *x*_{*i*} is the mapping: π_{x_i} $\varphi_i(B) = \Psi_{x_i}(B) \cap B[x_i]$ where *B* is an *n*-ary real box

$$
x_1 \times x_3 = 0
$$

\n
$$
\pi_{x_1}^{\rho}(\langle I_1, I_3 \rangle) = (0/I_3) \cap I_1
$$

\n
$$
\pi_{x_2}^{\rho}(\langle I_1, I_3 \rangle) = (0/I_1) \cap I_3
$$

\n
$$
\pi_{x_2}^{\rho}(\langle I_1, I_2, I_3 \rangle) = (0/I_1) \cap I_3
$$

$$
x_2-x_1=x_3
$$

\n
$$
\pi_{x_1}^{\rho}(\langle I_1, I_2, I_3 \rangle) = (I_2-I_3) \cap I_1
$$

\n
$$
\pi_{x_2}^{\rho}(\langle I_1, I_2, I_3 \rangle) = (I_3+I_1) \cap I_2
$$

\n
$$
\pi_{x_3}^{\rho}(\langle I_1, I_2, I_3 \rangle) = (I_2-I_1) \cap I_3
$$

Constraint Decomposition Method Projection Function Enclosure with the Inverse Function

Lecture 4: Associating Narrowing Functions to Constraints 12 24 Nov 2015

with $B = \{-0.5, 2.5\}$, $[0.5, 1.5]$ no pruning would be obtained: *B'*=<[-0.5,2.5],[0.5,1.5]> and *x3*=[-2.0,2.0]

with $B = \{0.25, 1.0\}$, $[0.5, 1.5]$ the best narrowing is obtained: *B'*=<[0.5,1.0],[0.5,1.0]> and *x3*=[0.0,0.0]

with *B* = $\{[-1.0, 0.25], [0.5, 1.5]\}$ the best narrowing is also obtained \leq [0.0,0.0],[0.5,1.5]> and *x*₃=[0.5,1.5]

 $B'=\emptyset$

Complex constraints are handled without decomposition using a technique based on the interval Newton method for searching the zeros of univariate functions

Interval Projections

Interval Projection. Let $P=(X,D,C)$ be a CCSP. Let $c=(s,\rho)\in C$ be an *n*-ary constraint expressed in the form $e_c \diamond 0$ (with $\diamond \in \{\leq, =, \geq\}$ and e_c a real expression). Let *B* be an *n*-ary *F*-box. The interval projection of *c* wrt $x_i \in s$ and *B* is the function, denoted $\prod_{x_i}^{B}$, represented by the expression obtained by replacing in e_c each real variable x_j ($x_j \neq x_i$) by the interval constant $B[x_i]$.]. The contract of the contract of the contract of the contract of \Box

 $x = 0$

Interval Projections

x2

All value combinations within *B* with x_i values outside π_{x_i} $P(B)$ are outside the relation ρ and so they do not satisfy the constraint c .

Lecture 4: Associating Narrowing Functions to Constraints 18 24 Nov 2015

Properties of an Interval Projection

From the properties of the interval projections, a strategy is devised for obtaining an enclosure of the projection function

Properties of the Interval Projection. Let $P=(X,D,C)$ be a CCSP. Let $c=(s,\rho)\in C$ be an *n*-ary constraint expressed in the form $e_c \diamond 0$ (with $\diamond \in \{\leq, =, \geq\}$ and e_c a real expression) and *B* an *n*-ary *F*-box. Let $\prod_{x_i}^{\rho B}$ be the interval projection of *c* wrt variable $x_i \in S$ and *B*. The following property is necessarily satisfied:

$$
\forall_{r \in B[x_i]} r \in \pi_{x_i}^{\rho}(B) \Rightarrow \exists v \in \prod_{x_i}^{\rho B}([r]): v \diamond 0
$$

We will say that a real value *r* satisfies the interval projection condition if the right side of the implication is satisfied.

Properties of an Interval Projection

Projection Function Enclosure with the Interval Projection

The strategy used in the constraint Newton method is to search for the leftmost and the rightmost elements of the original variable domain satisfying the interval projection condition

Projection Function Enclosure based on the Interval Projection. Let *P*=(*X*,*D*,*C*) be a CCSP. Let $c=(s,\rho) \in C$ be an *n*-ary constraint, *B* an *n*-ary *F*-box and x_i an element of *s*. Let *^a* and *b* be respectively the leftmost and the rightmost elements of *B*[*^xⁱ*] satisfying the interval projection condition. The following property necessarily holds: π_{x_i} \int_a^b (*B*) \subseteq [*a*..*b*]

What is needed is a function, denoted *narrowBounds*, with the following property:

> $\pi_{\mathbf{x}_i}$ $P(B) \subseteq [a,b] \subseteqq \textit{narrowBounds}(B[x_i])$

Lecture 4: Associating Narrowing Functions to Constraints 21 24 Nov 2015

Projection Function Enclosure with the Interval Projection

To obtain a new bound, the projection condition is firstly verified in the extreme of the original domain and only in case of failure the leftmost (rightmost) zero of the interval projection is searched

function *narrowBounds*(an *F*-interval [*^a*..*b*])

- (1) **if** $a = b$ **then if** *intervalProjCond*([a]) **then return** [a] **else return** \emptyset ; **end if**; **end if**;
- (2) **if not** intervalProjCond([a..a⁺]) then $a \leftarrow searchLeft([a^+.b])$;
- (3) **if** $a = \emptyset$ then return \emptyset ;
- (4) **if** $a = b$ **then return** [b];
- (5) **if not** intervalProjCond([b⁻..b]) **then** $b \leftarrow searchRight([a..b^{-}])$;
- (6) **return** [*^a*..*b*];

end function

In case of failure of an inequality condition, it assumes that the leftmost (rightmost) element satisfying the interval projection condition must be a zero of the interval projection

Projection Function Enclosure with the Interval Projection

The verification if the interval projection condition is satisfied in a canonical interval is straightforward

Projection Function Enclosure with the Interval Projection

The algorithm for searching for the leftmost zero of an interval projection uses a Newton Narrowing function (*NN*) associated with the interval projection for reducing the search space

Narrowing the domain of variable x_i : narrowBounds($[-0.5, 2.5]$) $intervalProjCond([-0.5,-0.499]) \rightarrow False \quad 0 \notin \prod_{x_1} \rho^B([-0.5,-0.499])=[-1,-0.499]$

x2 x1 $x = 0$ *x* = *x*₂ *B* 0 0.5 1.5 0.5 1.5 *searchLeft*([-0.499..2.5]) *1* π ²₂ \int_{2}^{b} (*B*) = [0.5..1.5] $c \equiv x_1 \times (x_2 - x_1) = 0$ $P = (X, D, C) = (\langle x_1, x_2 \rangle, D_1 \times D_2, \{c\})$ $B = \{[-0.5..2.5], [0.5..1.5]\}$ \prod_{x_2} ^{$\beta B \equiv [-0.5..2.5] \times (x_2 - [-0.5..2.5])$} $\prod_{x_i} \rho^B \equiv x_i \times ([0.5..1.5] - x_i)$ **Example** $Q = \{I_1, \ldots, I_n\}$ *i* $\int\limits_{t}^{\rho B}(I_{I}% ,\theta_{I_{I}}^{B}(\theta_{I_{I_{I}}% ,Q_{I_{I_{I}}}}^{B}(\theta_{I_{I_{I_{I}}}}% ,Q_{I_{I_{I_{I}}}}^{B}(\theta_{I_{I_{I}}% ,Q_{I_{I_{I}}}}^{B}(\theta_{I_{I_{I}}% ,Q_{I_{I_{I}}}}^{B}(\theta_{I_{I_{I}}% ,Q_{I_{I_{I}}}}^{B}(\theta_{I_{I_{I}}% ,Q_{I_{I_{I}}}}^{B}(\theta_{I_{I_{I}}% ,Q_{I_{I_{I}}}}^{B}(\theta_{I_{I_{I}}% ,Q_{I_{I_{I}}}}^{B}(\theta_{I$ $NN(I_I)$ $0 \in \prod_{x_i}$ $\stackrel{\rho B}{_{\sim}}(I_0)$ $\{[-0.499..2.5]\}$ $0 \in [-5..4.998]$ $[-0.499..2.5]$ $0 \notin [-0.998..-0.497]$ $\{[-0.498..1.001],[1.001..2.5]\}$ $[\ 0 \in [-0.995..2]$ $[\ -0.498..1.001]$ $[0 \notin [-0.997..-0.496]$ $\{[-0.497..0.252],[0.252..1.001],[1.001..2.5]\}$ $[0 \in [-0.992..0.504]$ $[0..0.001]$ $[0 \in [0..0.002]$

return 0

 $\frac{1}{\sqrt{18}}$ March 2011 $\frac{1}{\sqrt{18}}$ March 2 24 Nov 2015 Lecture 4: Associating Narrowing Functions to Constraints 26

Proceeding similarly for the upper bound of $x₁$, the best narrowing is obtained: *B'*=<[0.0,1.501],[0.5,1.0]>

Complementary Approaches

A modification of the Newton method, is to use other interval extensions of the projection function associated with a constraint

A modification of the decomposition method, transforms the original set of constraints into an equivalent one where for each constraint (not necessarily primitive) the inverse interval expressions can be easily computed by interval arithmetic

Other modification is the introduction of a pre-processing phase preceding the definitions of the box-narrowing functions to obtain an equivalent CCSP (ex: introduction of redundant constraints)

Complementary Approaches

Other variation is the development of an algorithm capable of implementing a narrowing function for any constraint without decomposing, with the same results as the decomposition method

A complementary approach take advantage of the way that a complex constraint is expressed: An algorithm that does not require decomposing complex constraints, makes it possible to combine both basic methods, and choose either one or the other, according to the form of the expression of the interval projection

Finally, some approaches consider narrowing functions capable of narrowing several variable domains simultaneously (ex: based on the multivariate interval Newton method)