Using Constraint Solvers as an oracle, with CPMpy

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erc European Research Council
Established by the European Commission

Talk consists of

1. Using Constraint Solvers as an oracle, with CPMpy

2. Explaining (un)satisfiabilty: examples of master/sub-problem solving

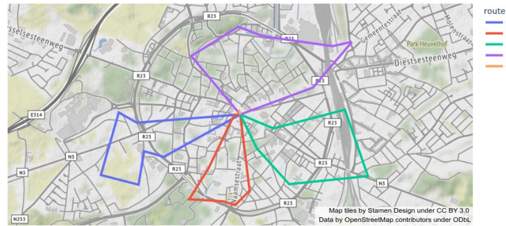
3. Advanced examples: Explaining Optimality (using logic cutting-planes)

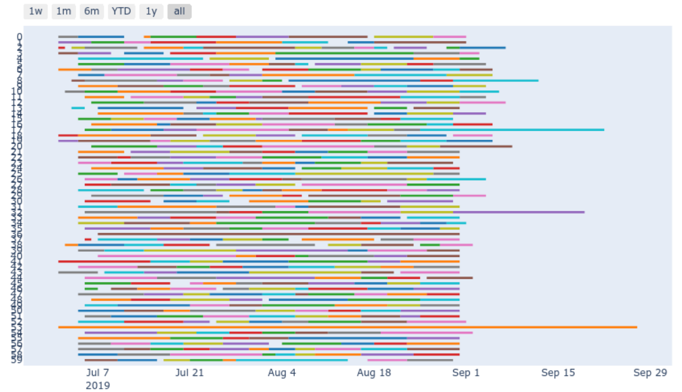
Conclusion, outlook and questions

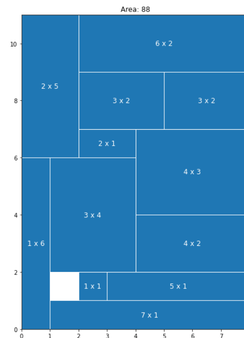
Constraint solving

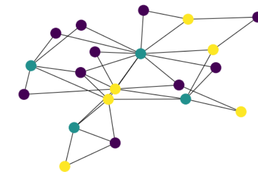
"Solving combinatorial optimisation problems"

- Vehicle Routing
- Scheduling
- Packing
- Other combinatorial problems





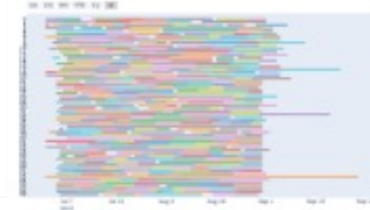




[Solved and visualized with the CPMpy constraint solving library]

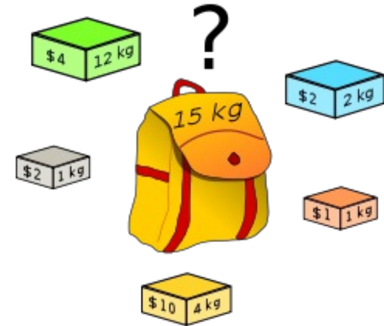
Solving paradigm

Model + Solve



Modeling

Knapsack:



Model =

- Variables, with a domain
- Constraints over variables
- Optionally: an objective

- gr, bl, og, ye, gy :: {0,1}
- 12*gr + 2*bl + 1*og + 4*ye + 1*gy <= 15
- maximize(4*gr + 2*bl + 1*og + 10*ye + 2*gy)

Model.solve()

CPMpy
latest

Search docs

GETTING STARTED:

Installation instructions
Getting started with Constraint Programming and CPMpy
Quickstart sudoku notebook
More examples

USER DOCUMENTATION:

Setting solver parameters and hyperparameter search
Obtaining multiple solutions
UnSAT core extraction with assumption variables
How to debug
Behind the scenes: CPMpy's pipeline

API DOCUMENTATION:

Expressions (`cpmpy.expressions`)
Model (`cpmpy.Model`)
Solver interfaces (`cpmpy.solvers`)
Expression transformations (`cpmpy.transformations`)

CPMpy: Constraint Programming and Modeling in Python

CPMpy is a Constraint Programming and Modeling library in Python, based on numpy, with direct solver access.

Constraint Programming is a methodology for solving combinatorial optimisation problems like assignment problems or covering, packing and scheduling problems. Problems that require searching over discrete decision variables.

CPMpy allows to model search problems in a high-level manner, by defining decision variables and constraints and an objective over them (similar to MiniZinc and Essence'). You can freely use numpy functions and indexing while doing so. This model is then automatically translated to state-of-the-art solver like or-tools, which then compute the optimal answer.

Source code and bug reports at https://github.com/CPMpy/cpmpy

Getting started:

- Installation instructions
- Getting started with Constraint Programming and CPMpy
- Quickstart sudoku notebook
- More examples

User Documentation:

- Setting solver parameters and hyperparameter search
- Obtaining multiple solutions
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API documentation:

- Expressions (`cpmpy.expressions`)
- Model (`cpmpy.Model`)
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https://cpmpy.readthedocs.io/

Modeling

Knapsack:

Model =

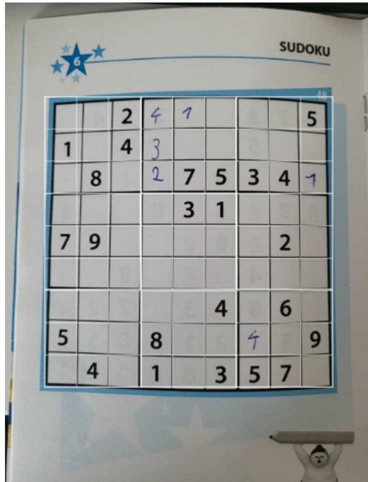
- Variables, with a domain
- Constraints over variables
- Optionally: an objective

Model.solve()

```
model = Model()

gr,bl,og,ye,gy = boolvar(shape=5)

model += (12*gr + 2*bl + 1*og + 4*ye + 1*gy <= 15)

model.maximize(4*gr + 2*bl + 1*og + 10*ye + 2*gy)


model.solve()
```

```
print(gr.value(), bl.value(), og.value(), ye.value(), gy.value())
```

```
0 1 1 1 1
```



Modeling

- Also satisfaction problems, e.g. *sudoku*

```
e = 0 # value for empty cells
given = np.array([
    [e, e, 2,   4, 1, e,   e, e, 5],
    [1, e, 4,   3, e, e,   e, e, e],
    [e, 8, e,   2, 7, 5,   3, 4, 1],

    [e, e, e,   e, 3, 1,   e, e, e],
    [7, 9, e,   e, e, e,   e, 2, e],
    [e, e, e,   e, e, e,   e, e, e],

    [e, e, e,   e, e, 4,   e, 6, e],
    [5, e, e,   8, e, e,   4, e, 9],
    [e, 4, e,   1, e, 3,   5, 7, e]])
```

```
model = Model()

# Variables
puzzle = intvar(1, 9, shape=given.shape, name="puzzle")

# Constraints on rows and columns
model += [AllDifferent(row) for row in puzzle]
model += [AllDifferent(col) for col in puzzle.T]

# Constraints on blocks
for i in range(0,9, 3):
    for j in range(0,9, 3):
        model += AllDifferent(puzzle[i:i+3, j:j+3])

# Constraints on values (cells that are not empty)
model += (puzzle[given!=e] == given[given!=e])


model.solve()
```

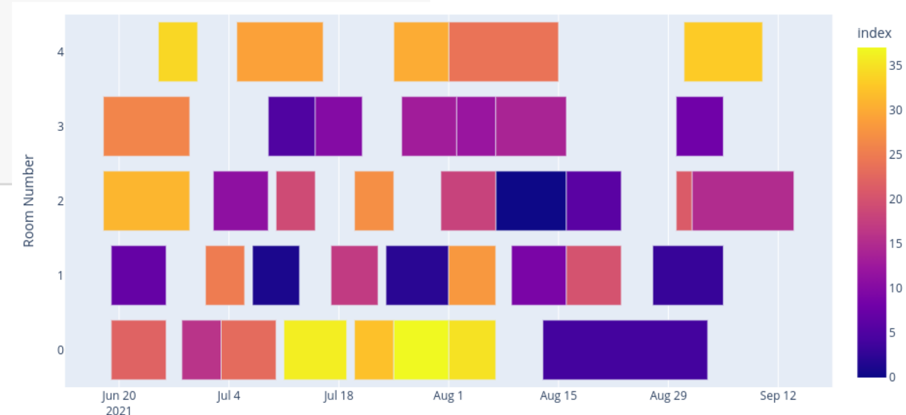
Other examples: room scheduling

Demo

https://github.com/CPMpy/cpmpy/blob/master/examples/room_assignment.ipynb

Example: room scheduling (backup slide)

```
def model_rooms(df, max_rooms, verbose=True):
    n_requests = len(df)

    # All requests must be assigned to one out of the rooms (same room during entire period).
    requestvars = intvar(0, max_rooms-1, shape=(n_requests,))

    m = Model()

    # Some requests already have a room pre-assigned
    for idx, row in df.iterrows():
        if not pd.isna(row['room']):
            m += (requestvars[idx] == int(row['room']))

    # A room can only serve one request at a time.
    # <=> requests on the same day must be in different rooms
    for day in pd.date_range(min(df['start']), max(df['end'])):
        overlapping = df[(df['start'] <= day) & (day < df['end'])]
        if len(overlapping) > 1:
            m += AllDifferent(requestvars[overlapping.index])

    return (m, requestvars)
```



Solving

- model.solve()

- Depends on solver family...
- SAT: *Boolean* decision variables; *clauses* as constraints
- MIP: *Integer* decision variables; *linear* constraints
- CP: *Integer* decision variables; *logical, mathematical, global* constraints

The changing role of solvers

Holy Grail: user specifies, solver solves [Freuder,1997]

I think we reached it… MiniZinc, Essence

- “Beyond NP” → Constraint Solver as an **oracle**

- Use CP solver to solve subproblem of larger algorithm
- Iteratively build-up and solve a problem until failure
- Integrate neural network predictions (structured output prediction)
- Generate proofs, explanations, or counterfactual examples, ...

[Freuder,1997] Freuder, Eugene C. "In pursuit of the holy grail." *Constraints* 2.1 (1997): 57-61.

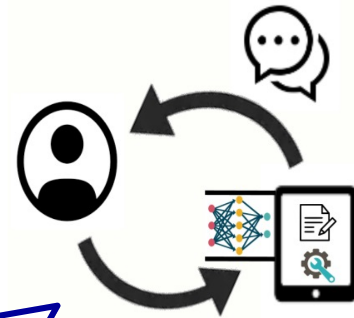
Solving paradigm, taking the human in the loop

Model + Solve

Opt. expert

Domain experts

CHAT-Opt:
Conversational **H**uman-**A**ware **T**echnology for **Opt**imisation



Towards **co-creation** of constrained optimisation solutions

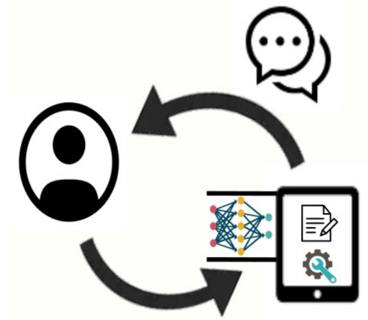
- Solver that learns from user and environment
- Towards conversational: explanations and stateful interaction

Hiring post-docs!

https://people.cs.kuleuven.be/~tias.guns

@TiasGuns

Towards conversational solving

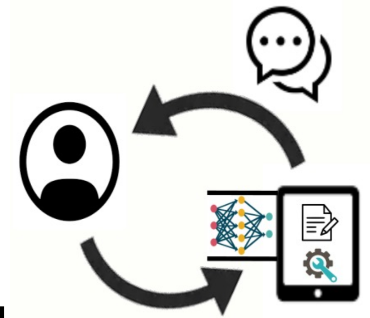


Asking for explanations

- Why is there no solution?
- How is this solution obtained?
- Why is X part of the solution?
- What are possible alternatives?
- What if Y should be part of the solution?

=> requires "Constraint Solving as oracle"

Conversational **H**uman-**A**ware **T**echnology for **Opt**imisation



What would the ideal Constraint Solving system be?

- Efficient repeated solving
  - => Incremental
- Use CP/SAT/MIP or any combination
  => solver independent and multi-solver
- Easy integration with Machine Learning libraries
  - => Python and numpy arrays

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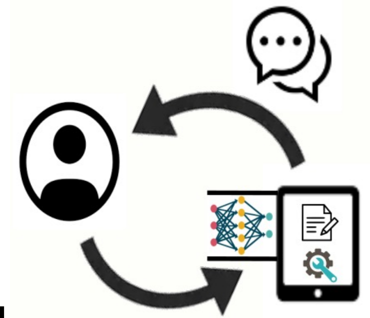

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Incrementality

- Solving:
- MIP: can add constraints, change objective
  (mechanisms not documented, e.g. start from previous basis)
- SAT: *assumption* variables: can be toggled on/off when calling solve, adding constraints
  (reuses learned clauses, variable activity)
- CP: if CP-SAT, assumption variables like SAT, adding constraints and changing objective
- SMT: all of the above and push/pop of constraints (Z3)

- Modeling?
- Only if using solver API directly...
- With CPMpy: part of the high-level modeling language!

Multiple solutions

```
x = intvar(0,3, shape=2)
m = Model(x[0] > x[1])

while m.solve():
    print(x.value())
    m += ~all(x == x.value()) # block solution
```

```
[3 0]
[3 1]
[3 2]
[2 0]
[1 0]
[2 1]
```

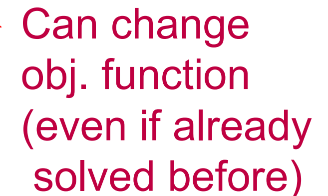
Returns True (sol. found) or False (no solution)

Adds constraint to model (even if already solved before)

Alternative (diverse) solutions

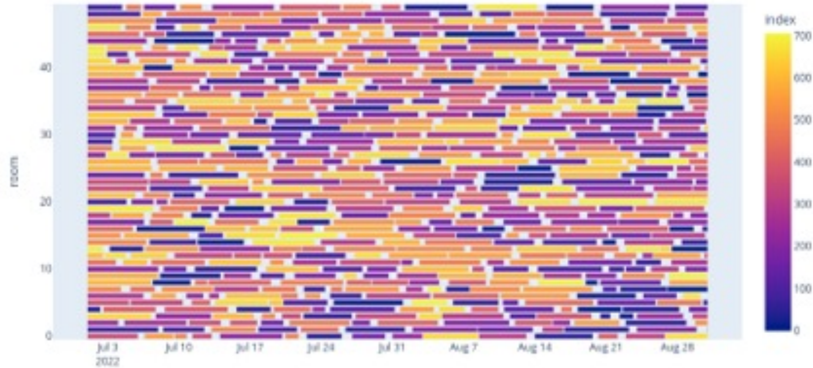
```
# a diversity measure, hamming distance
def hamm(x, y):
    return sum(x != y)

x = intvar(0,3, shape=2)
m = Model(x[0] > x[1])

store = []
while m.solve():
    print(len(store), ":", x.value())
    m += ~all(x == x.value()) # block solution
    store.append(x.value())
    # maximize number of elements that are different
    m.maximize(sum(hamm(x, sol) for sol in store))
```

```
0 : [3 0]
1 : [2 1]
2 : [1 0]
3 : [3 2]
4 : [2 0]
5 : [3 1]
```

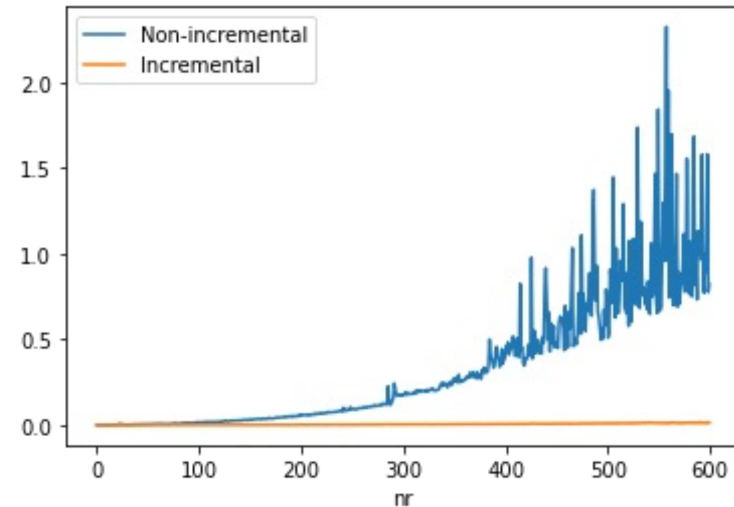


Incremental room assignment problem

```
def model_rooms(df, max_rooms, verbose=True):
    n_requests = len(df)

    # All requests must be assigned to one out of the rooms (same room during entire period).
    requestvars = intvar(0, max_rooms-1, shape=(n_requests,))

    m = Model()

    # Some requests already have a room pre-assigned
    for idx, row in df.iterrows():
        if not pd.isna(row['room']):
            m += (requestvars[idx] == int(row['room']))

    # A room can only serve one request at a time.
    # <=> requests on the same day must be in different rooms
    for day in pd.date_range(min(df['start']), max(df['end'])):
        overlapping = df[(df['start'] <= day) & (day < df['end'])]
        if len(overlapping) > 1:
            m += AllDifferent(requestvars[overlapping.index])

    return (m, requestvars)
```

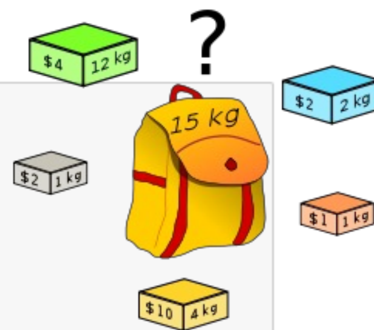


- Assume requests come in sequentially.
- Compute solution on every new request.



Multi-solver

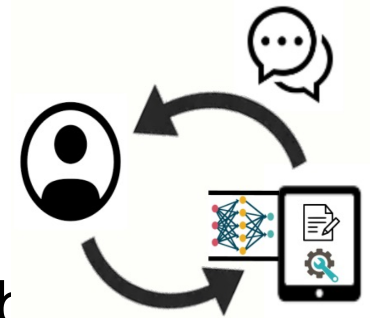
- Same syntax, plus can reuse variables and their values




```
m_ort = SolverLookup.get("ortools", model_knapsack)
m_ort.solve()
print("\nOrtools:", m_ort.status(), ":", m_ort.objective_value(), items.value())

m_grb = SolverLookup.get("gurobi", model_knapsack)
m_grb.solve()
print("\nGurobi:", m_grb.status(), ":", m_grb.objective_value(), items.value())

# use ortools to verify the gurobi solution
m_ort += (items == items.value())
print("\tGurobi's is a valid solution according to ortools:", m_ort.solve())
```

```
Ortools: ExitStatus.OPTIMAL (0.001146096 seconds) : 32.0 [ True False False  True  True  True  True  True]

Gurobi: ExitStatus.OPTIMAL (0.0003108978271484375 seconds) : 32.0 [ True False  True False  True  True  True  Tru
e]
	Gurobi's is a valid solution according to ortools: True
```

Conversational **H**uman-**A**ware **T**echnology for **Opt**imisation



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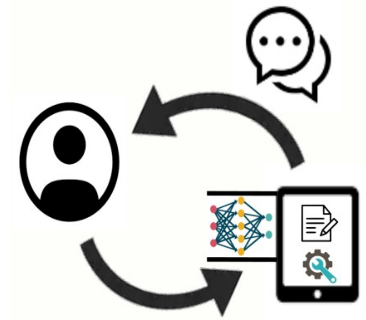


- What would the ideal CP system be?

- Efficient repeated solving
  - => Incremental
- Use CP/SAT/MIP or any combination
  => solver independent and multi-solver
- **Easy integration with Machine Learning libraries**
  - **=> Python and numpy arrays**
  - Not covered, but see
  https://github.com/CPMpy/cpmpy/blob/master/examples/advanced/visual_sudoku.ipynb

3 short slides on CPMpy's design

- Design principle:
- Aim to be a thin layer on top of solver API
- Central concept: CPMpy expression

Design

CPMpy
(user code)

creates

Model
- constraints:
  expression tree
- objective:
  expression tree

expressions/

- No rewriting!
- Like a parser

Hardest part

transformations/

Solver Interface

CPM_ortools

CPM_gurobi

CPM_minizinc

CPM_z3

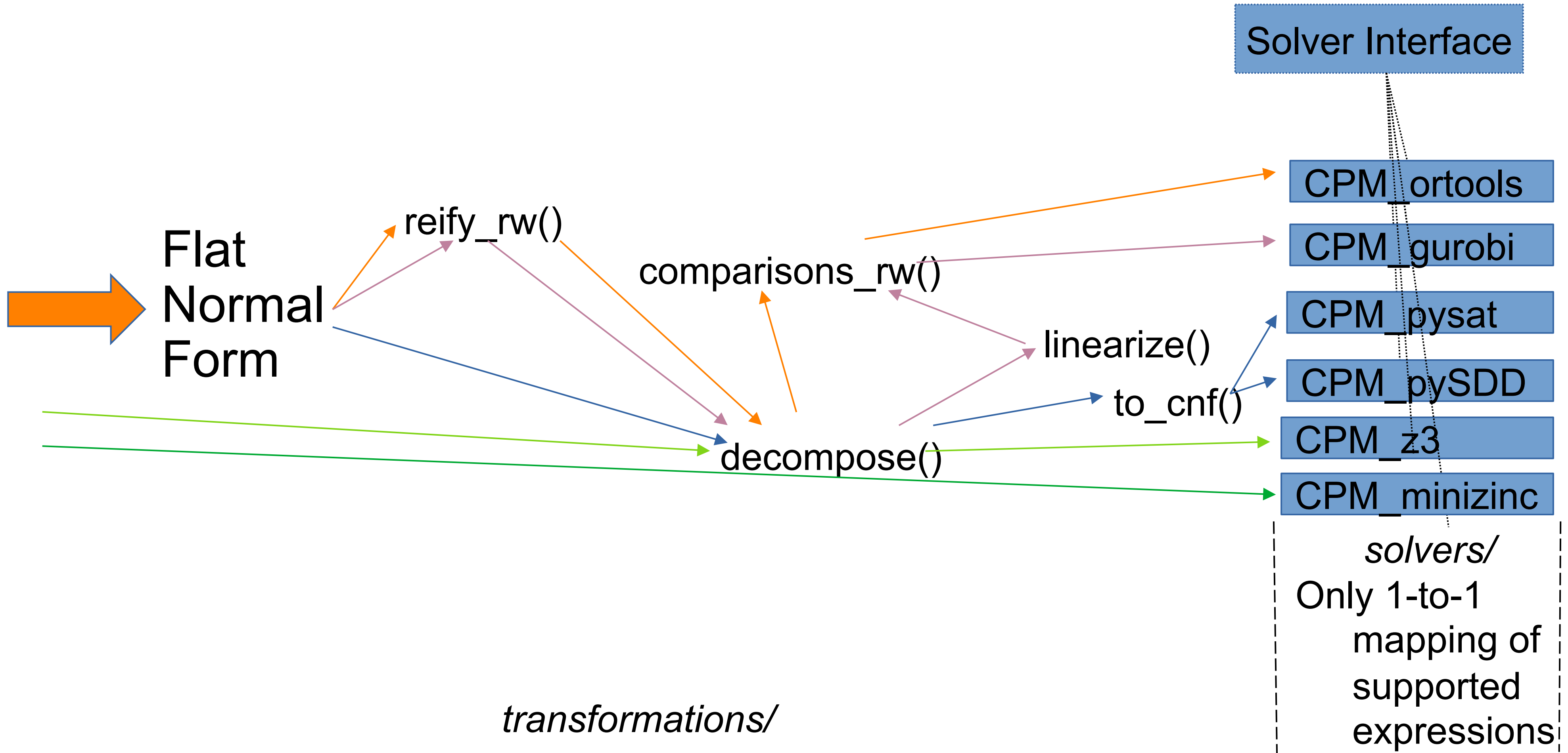
CPM_pysat

CPM_pySDD

solvers/

Only 1-to-1 mapping of supported expressions

Transformations in a nutshell



Solvers

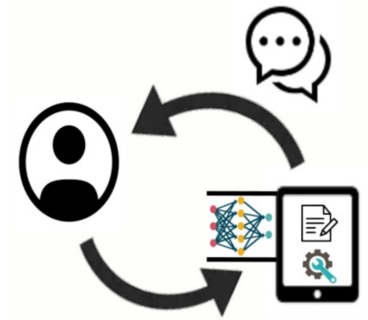
Key principle: solver can implement any subset of expressions!

- Solvers can also choose to:
  - Support assumptions or not
  - Be incremental or not
  - Expose own solver parameters

Currently:
- ortools
- pysat
- minizinc
- gurobi
- pySDD

Near future: ExactSolver, Z3
Wishlist: Mistral2, Geas, Gecode

Towards conversational solving



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