Introduction to Constraint Programming

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Constraint Programming

- Formulate the model using a variety of constraint types.
- Find the feasible solutions that satisfy all constraints.
- Search for the optimal solution.

Constraint Programming

Example: Suppose that we have the four variables, x_1 , x_2 , x_3 , x_4 , with their domains

 $x_1 \in \{1,2\}$ $x_2 \in \{1,2\}$ $x_3 \in \{1,2,3\}$ $x_4 \in \{1,2,3,4,5\}$

Constraint Programming

We also have the following constraints.

$$x_i \neq x_j$$
, $i \neq j$

$$x_1 + x_3 = 4$$

Domain Reduction & Constraint Propagation

Since $x_1 \in \{1,2\}$ and $x_2 \in \{1,2\}$, the first constraint $x_i \neq x_j$, $i \neq j$

implies that

$$x_3 \in \{3\}$$

It then implies again

 $x_4 \in \{4,5\}$

Domain Reduction & Constraint Propagation

We can then write,

 $x_1 \in \{1\}$ $x_2 \in \{2\}$ $x_3 \in \{3\}$ $x_4 \in \{4,5\}$

Example Constraints

The "All-Different" Constraint

```
all-different (y_1, y_2, \dots, y_n)
```

The "Element" Constraint

element $(y, [c_1, c_2, ..., c_n], z)$

Assignment Problem

$$\min z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij}$$

$$\sum_{\substack{i=1\\n}}^{n} x_{ij} = 1, \quad \forall j$$
$$\sum_{\substack{j=1\\j=1}}^{n} x_{ij} = 1, \quad \forall i$$

 $x_{ij} \in \{0,1\}$

Assignment Problem

If we define y_i as the task assigned to person i, we can write

$$\min z = \sum_{i=1}^{n} z_i$$

element $(y_i, [c_{i1}, c_{i2}, ..., c_{in}], z_i), \quad i = 1, ..., n$

all-different (y_1, y_2, \dots, y_n)

 $y_i \in \{1, \dots, n\}, \quad i = 1, \dots, n$

IBM ILOG CPLEX CP Optimizer

```
using CP;
```

```
int nbPerm = ...;
range r = 1..nbPerm;
int dist[r][r] = \dots;
int flow[r][r] = \ldots;
execute{
      cp.param.timeLimit=30;
dvar int perm[1..nbPerm] in r;
dexpr int cost[i in r][j in r] =
dist[i][j]*flow[perm[i]][perm[j]];
minimize sum(i in r, j in r) cost[i][j];
subject to {
      allDifferent(perm);
};
```

The End

Questions?