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Assignment Problems in Cost Function Networks

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We develop an **AllDifferent** constraint propagator for solving assignment problems in Cost Function Networks. Our propagator interacts with external unary cost functions (linear objective) and is able to **reformulate the problem** with an explicit lower bound in minimization. When applied at every search node of branch-and-bound method, it provides competitive results to standard constraint and integer programming approaches on difficult **Quadratic Assignment Problems** and selected **XCSP3 Competition** benchmarks.

Weighted Constraint Satisfaction Problem

Definition: graphical model, aka. Cost Function Network

- ▶ A set X of discrete variables
- ▶ A set D of finite domains
- ▶ A set F of potential functions or cost functions
- ▶ For each function $f_S : \prod_{x \in S} D_x \rightarrow \text{Nor}\mathbb{R} \cup \{\infty\}$

Objective:

Find a complete assignment x minimizing $F(x) = \sum_{f_S \in F} f_S(x|_S)$
where x is a complete assignment of X and $x|_S$ denotes the projection of x to variables S .

NP-Hard Problem

(Cooper 2010)

Example

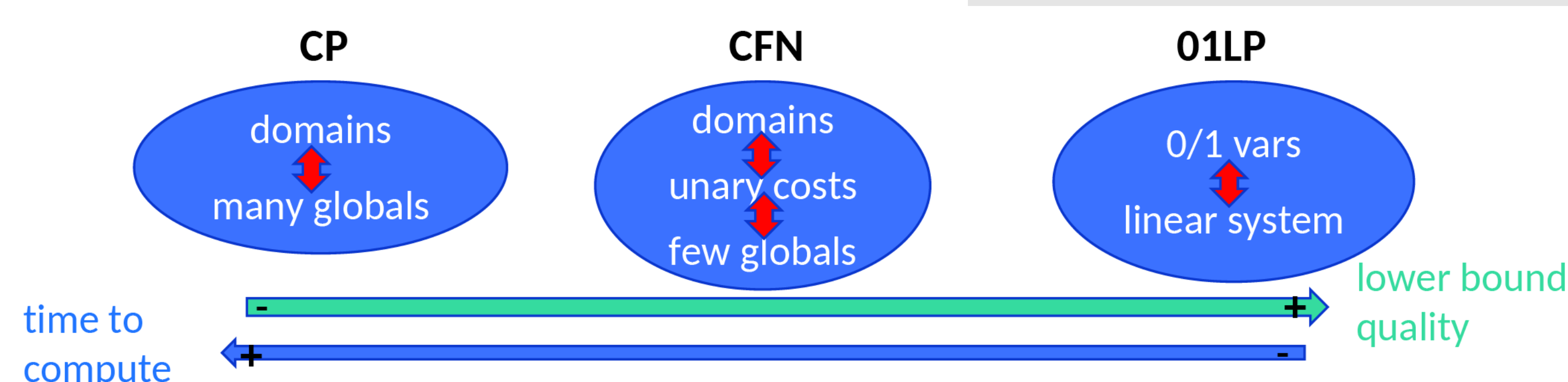
x	y	f_{xy}
a	a	3
a	b	2
b	a	0
b	b	∞

x	f_x
a	0
b	2

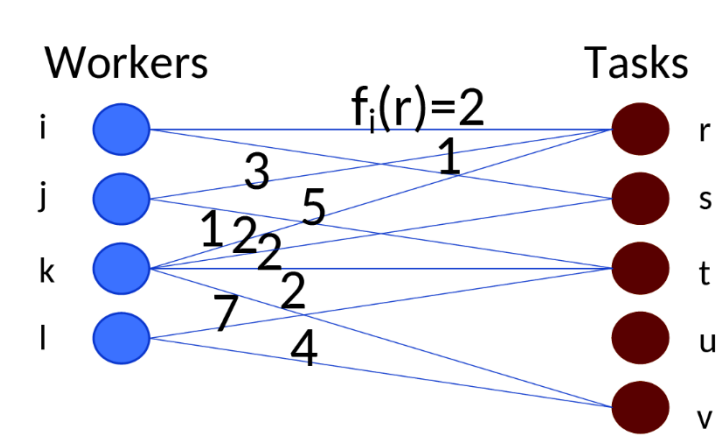
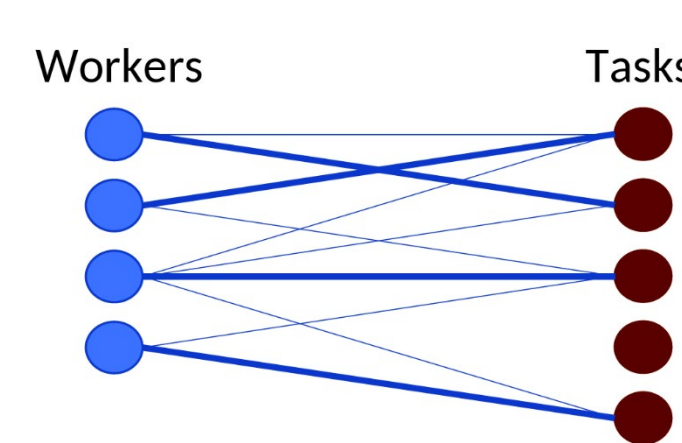
y	f_y
a	0
b	2

$$\min_{x,y} f_x(x) + f_y(y) + f_{xy}(x,y)$$

$x = b, y = a$ is the optimal assignment with cost 2.

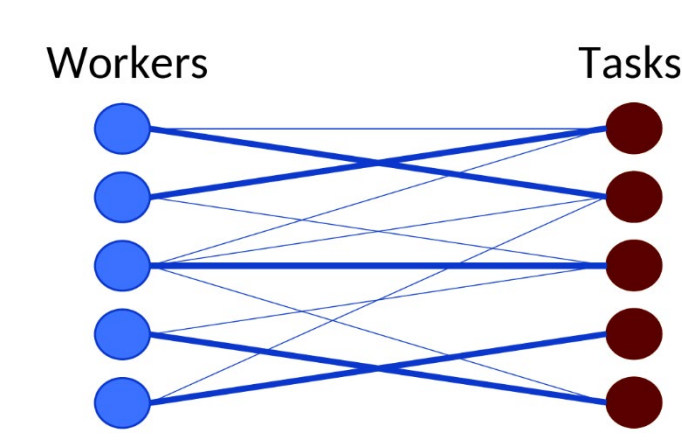


AllDifferent – non-permutation case ($|X| < |D|$)



(Burkard, Dell'Amico, Martello 2012)

AllDifferent – permutation case ($|X| = |D|$)



Constraint Programming

Google Or-tools CP-SAT solver

MinWeightAllDifferent(Workers, f, ub)

$\equiv \text{AllDifferent}(\{X_i, X_i, X_k, X_j\}) \wedge \sum f_i(X_i) < ub$

(Régis 1994)

(Caseau, Laburthe 1997)

(Sellmann 2002)

(Claus, Cambazard 2020)

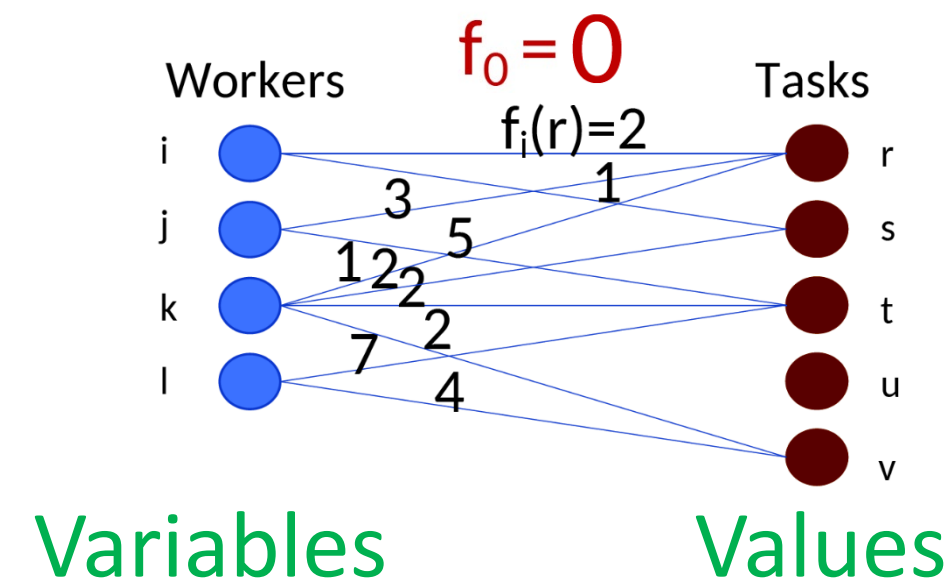
Main drawbacks

- Communication between constraints only through domains
- Incrementality issue during search (unary costs are always the same)

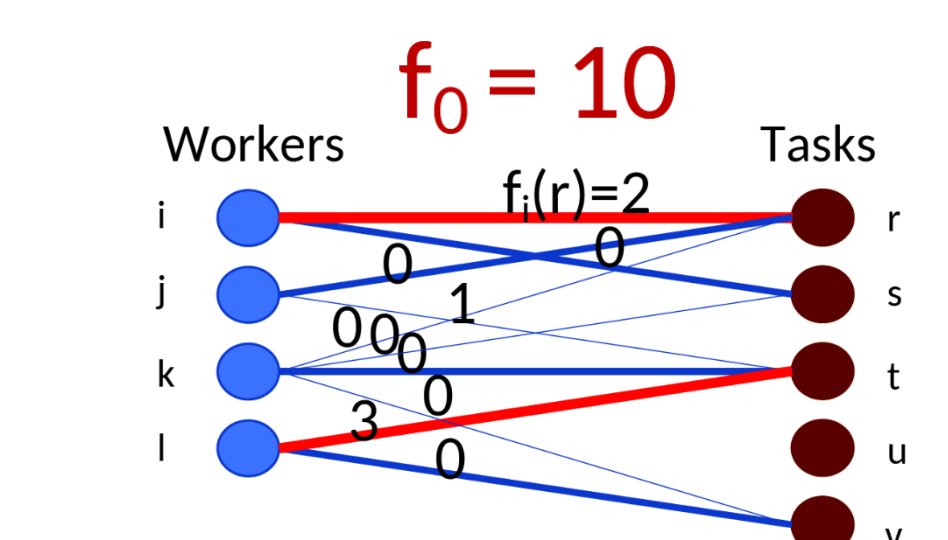
Cost Function Network

toulbar2 solver

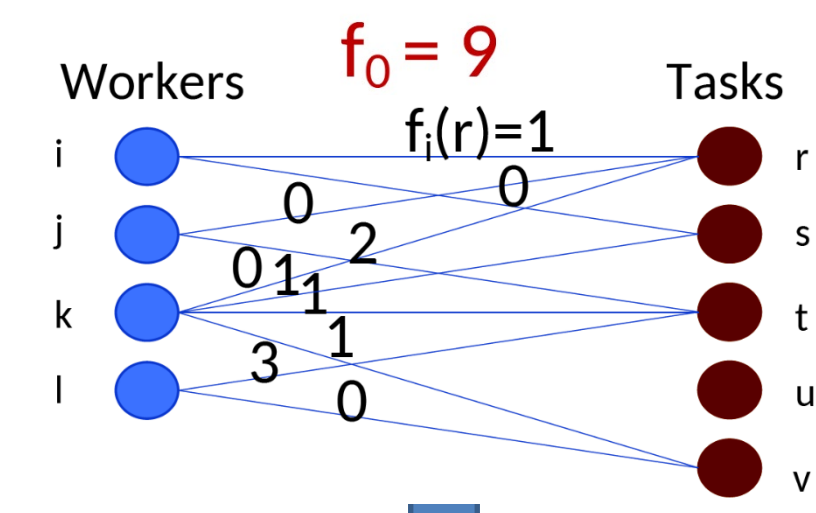
AllDifferent(Workers) + $\sum f_i(X_i) + f_0 < ub$



Node Consistency (Larrosa 2002)

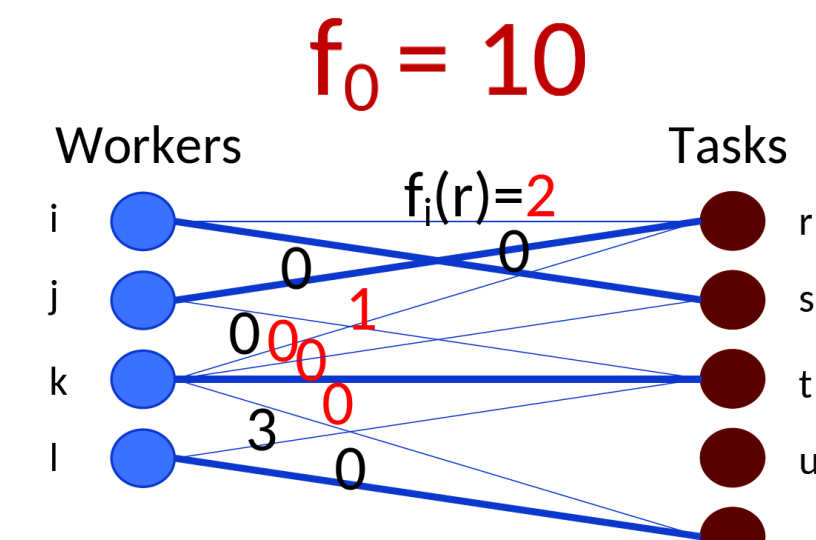


NC (ub=12)



Better domain filtering rule : $\forall i, r, f_i(r) + f_0 < ub$

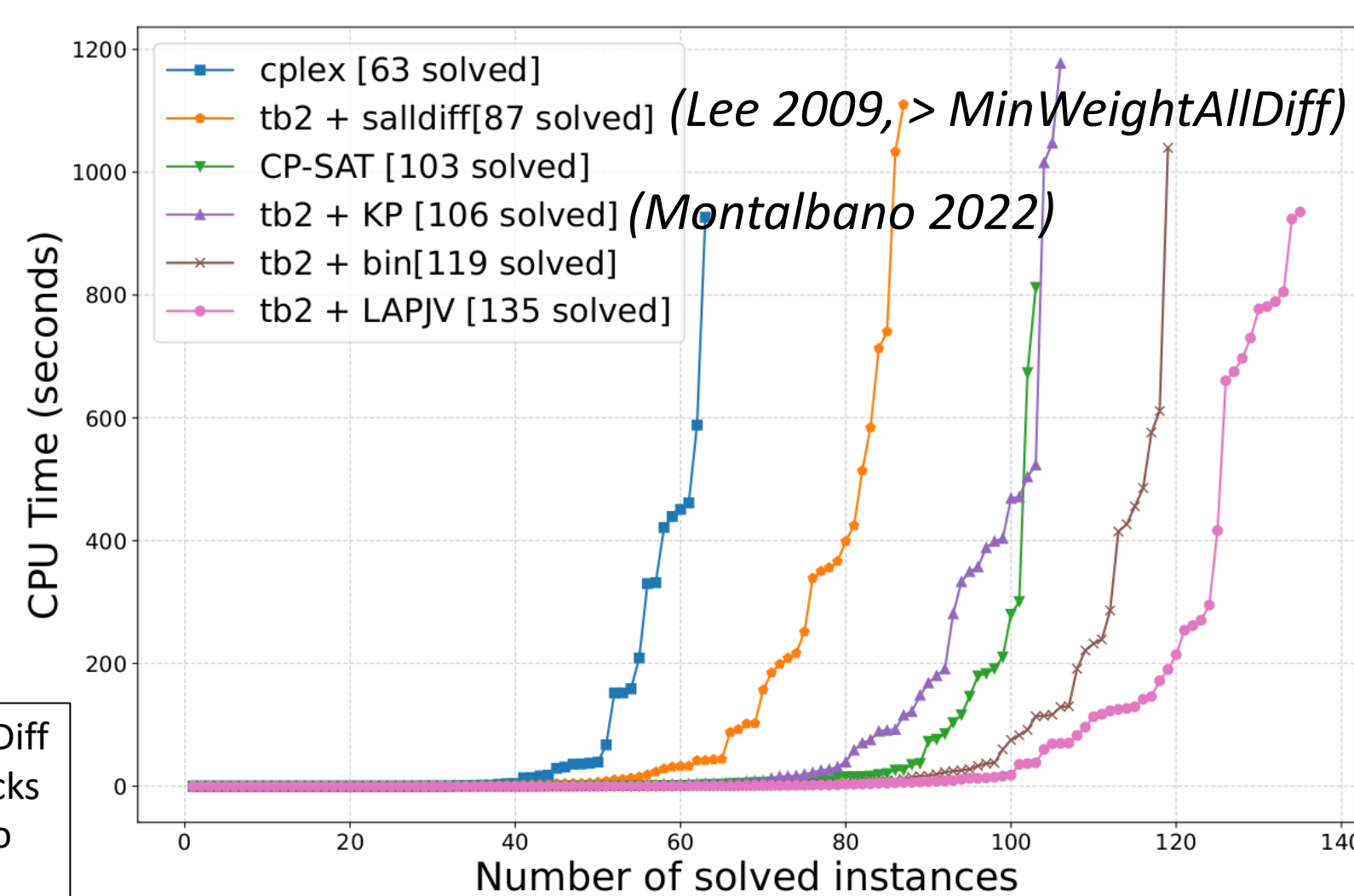
AllDifferent (LAPJV algorithm) (Jonker, Volgenant 1987)



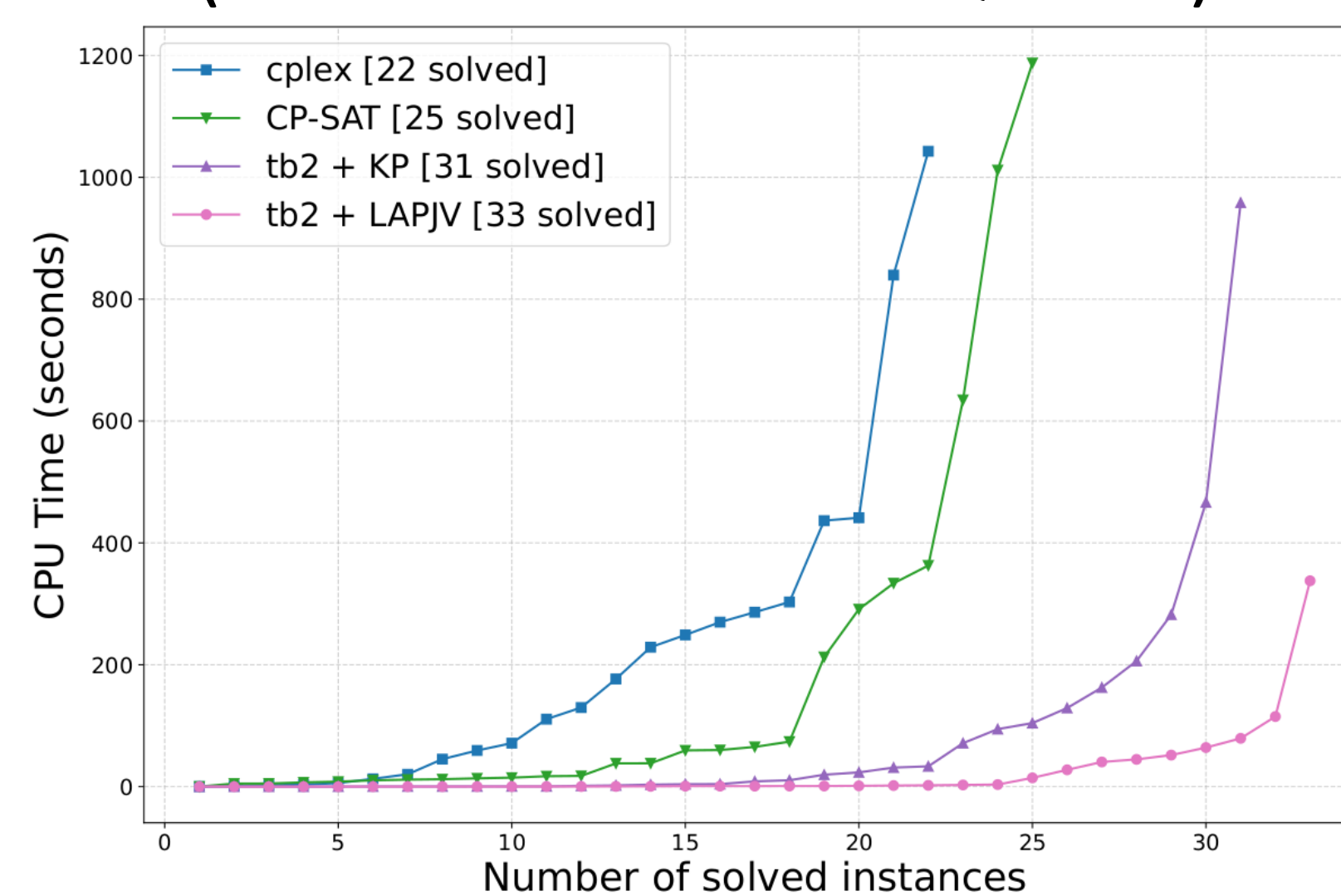
Better lower bound f_0

Computational results

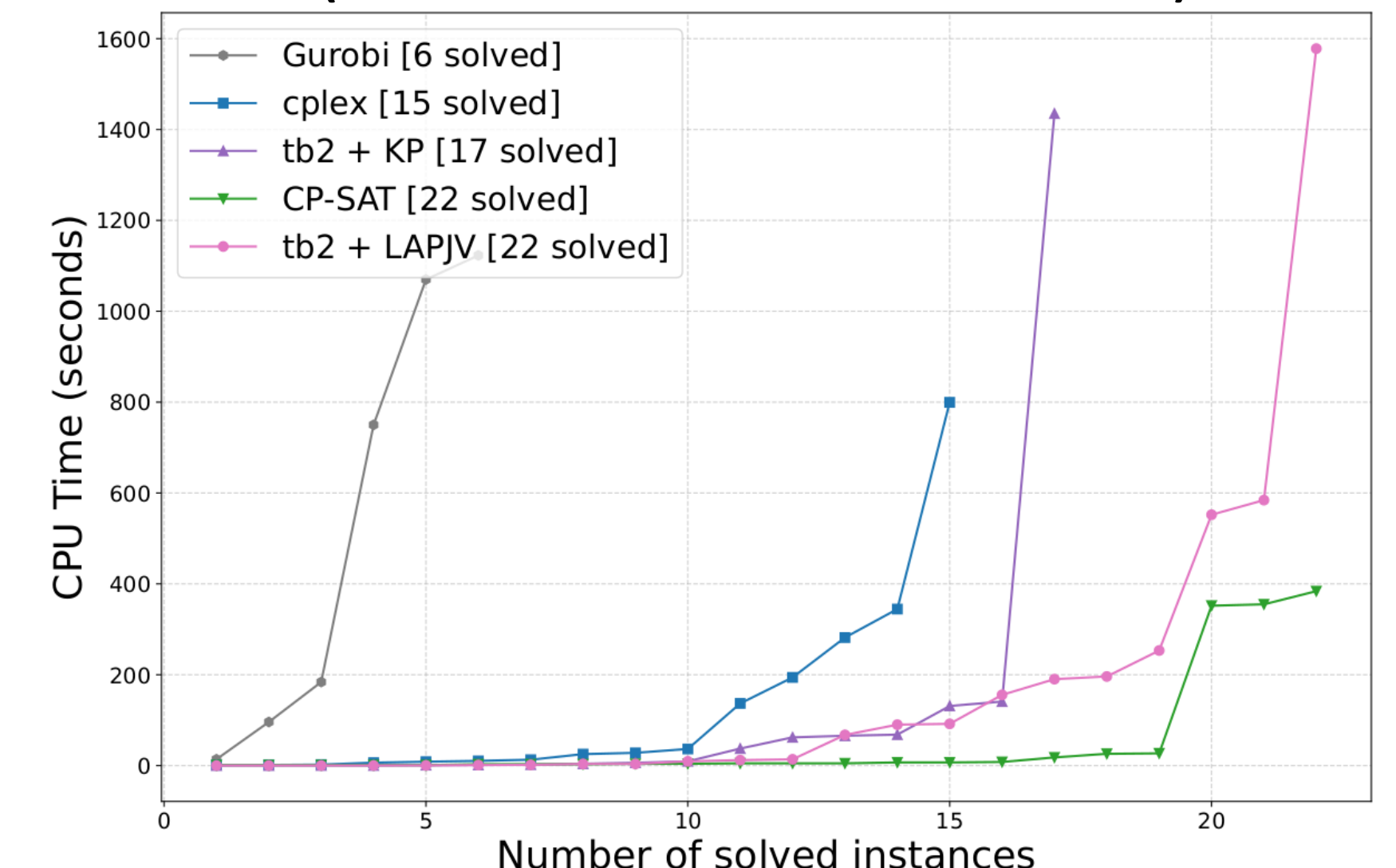
Weighted N-Queen Problem
(140 instances from $n=4$ to $n=30$)



Quadratic Assignment Problem
(132 instances from QAPLIB)



XCSP 2024 Mini COP
(40 instances with AllDiff)



Solver	IBM cplex	tb2 salldiff	OR-tools CP-SAT	tb2 KP	tb2 binary	tb2 LAPJV
Score	63.5	90.0	105.5	109.5	126.5	138.0

Solver	cplex	CP-SAT	tb2+at-least-one	tb2+LAPJV
Score	25	43.5	57.5	100
gap	16% (107)	5.4% (121)	5.3 % (131)	3.9 % (131)

Solver	gurobi	cplex	tb2+KP	CP-SAT	tb2+LAPJV
Score	6	15	17	23.5	24.5