



$dom(x)$  of a variable  $x$  are denoted by  $\min(dom(x))$  and  $\max(dom(x))$ , and the interval notation  $[a, b]$  is used as a shorthand for the set of values  $\{a, a+1, \dots, b\}$ .

CSPs are usually solved by interleaving backtracking search and constraint propagation. During the backtracking search when a variable is assigned a value, constraint propagation ensures that the values in the domains of the unassigned variables are "locally consistent" with the constraints.

**Definition 1 (Support)** Given a constraint  $C$ , a value  $a \in dom(x)$  for a variable  $x \in vars(C)$  has: (i) a *domain support* in  $C$  if there exists a  $t \in C$  such that  $a = t[x]$  and  $t[y] \in dom(y)$ , for every  $y \in vars(C)$ ; and (ii) an *interval support* in  $C$  if there exists a  $t \in C$  such that  $a = t[x]$  and  $t[y] \in [\min(dom(y)), \max(dom(y))]$ , for every  $y \in vars(C)$ .

**Definition 2 (Local Consistency)** A constraint  $C$  is: (i) *bounds consistent* if for each  $x \in vars(C)$ , each of the values  $\min(dom(x))$  and  $\max(dom(x))$  has an interval support in  $C$ ; (ii) *range consistent* if for each  $x \in vars(C)$ , each value  $a \in dom(x)$  has an interval support in  $C$ ; and (iii) *domain consistent* if for each  $x \in vars(C)$ , each value  $a \in dom(x)$  has a domain support in  $C$ .

A CSP can be made locally consistent by repeatedly removing unsupported values from the domains of its variables.

**Example 1 (Puget [1998])** Consider the CSP with six variables  $x_1, \dots, x_6$ ; with the following domains,  $x_1 \in [3, 4]$ ,  $x_2 \in [2, 4]$ ,  $x_3 \in [3, 4]$ ,  $x_4 \in [2, 5]$ ,  $x_5 \in [3, 6]$ , and  $x_6 \in [1, 6]$ ; and a single constraint  $\text{alldifferent}(x_1, \dots, x_6)$ . Enforcing bounds consistency on the constraint reduces the domains of the variables as follows:  $x_1 \in [3, 4]$ ,  $x_2 \in [2]$ ,  $x_3 \in [3, 4]$ ,  $x_4 \in [5]$ ,  $x_5 \in [6]$ , and  $x_6 \in [1]$ .

Given an alldifferent constraint over  $n$  variables, where each of the variables  $x_i$ ,  $1 \leq i \leq n$ , has an interval domain  $dom(x_i) = [\min_i, \max_i]$ , our task is to make the constraint bounds consistent. More precisely, we must update the domain of each variable  $x_i$  to  $dom'_i(x_i) = [\min'_i, \max'_i]$ , the minimum and maximum value with interval support, or report that no solution exists.

### 3 Our result

In this section we present our algorithm for bounds consistency propagation of the alldifferent constraint and analyze its worst-case complexity.

#### 3.1 Finding Hall intervals

Following Leconte [1996] and Puget [1998], we analyze the task in terms of *Hall intervals*. An interval  $I$  is a Hall interval if its size equals the number of variables whose domain is contained in  $I$ . Clearly, any solution must use all the values in  $I$  for those variables, making these values unavailable for any other variable. Puget shows that an algorithm for updating lower bounds can also be used to update upper bounds. The lower bound for variable  $x_i$  gets updated where  $\min_i > b+1$ , whenever a Hall interval  $[a, b]$  with  $a < \min_i < b < \max_i$  is found. This condition implies that any Hall interval  $[a', b]$

with  $a' < a$  causes the same update. Thus, for the purpose of updating lower bounds, it suffices to restrict attention to *left-maximal* Hall intervals: those  $[a, b]$  for which  $a$  is minimal.

Puget's algorithm first sorts the variables in increasing order of  $\max_i$ . We assume for convenience that  $\max_{i-1} < \max_i$ , for  $i < j$ . The algorithm then processes each of the variables in turn, maintaining a set of counters which count how many of the variables processed so far have a minimum bound of at least  $k$ . More precisely, after processing  $x_i$ , the counter  $c_k^i$  denotes the cardinality of the set  $\{j < i : \min_j > k\}$ . The algorithm stores the counters in a balanced binary tree, allowing updates in  $O(\log n)$  time per variable.

Conceptually, our algorithm is similar to Puget's. The difference is in the maintenance of the counters. The key observation is that not all counters are relevant.

Define  $v_k^i = \max_i + 1 - k - c_k^i$  as the *capacity* of  $k$  after processing  $x_i$ . Intuitively this corresponds to as of yet unused values in the current interval.

If  $v_k^i = 0$  and  $k \leq \max_i$ , then we have  $c_k^i$  equal to the cardinality of interval  $[k, \max_i]$ , which is thus recognized as a Hall interval. Capacities increase when  $\max_{i+1} > \max_i$  and decrease when  $\min_{i+1} \geq k$ . More precisely, from the definition of capacity we have,  $v_k^{i+1} - v_k^i = \max_{i+1} - \max_i - (c_k^{i+1} - c_k^i)$ . Note that  $c_k^{i+1}$  is the cardinality of the set  $\{j \leq i+1 : \min_j \geq k\} = \{j \leq i : \min_j \geq k\} \cup \{j = i+1 : \min_j \geq k\} = c_k^i + \delta$ , where  $\delta = 1$  if  $k \leq \min_{i+1}$  and 0 otherwise. Hence,

$$v_k^{i+1} = v_k^i + \max_{i+1} - \max_i - \delta. \quad (1)$$

**Lemma 1 (Domination)** Let  $k < k'$ . If  $v_k^i \leq v_{k'}^i$ , then  $v_k^{i'} \leq v_{k'}^{i'}$  for any  $i' > i$ .

Capacity  $v_k^i$  is *dominated* by  $v_{k'}^i$  in the sense that the former cannot reach 0 before the latter, and if both reach 0, then the Hall interval starting at  $k'$  is not left-maximal. If  $k$  is not equal to any  $\min_i$ , then it is always dominated by the next greater  $\min_i$ , hence we need only remember capacities for which  $k$  equals some  $\min_i$ . The *critical set*  $C$  is the set of such indices of undominated capacities. This set starts out as  $C^0 = \bigcup \{\min_i\}$  and becomes smaller over time as variables are processed and capacities become dominated. We denote by  $C^i$  the critical set after processing  $x_i$ . The next lemma shows that we can effectively test when each particular capacity  $v_k^i$  becomes zero or negative.

**Lemma 2 (ZeroTest)** Let  $k, l \in C^i$  be successive critical indices, such that  $k \leq \min_i < l$  and let  $d = v_k^i - v_l^i$  be their difference in capacity. Suppose that for all  $\min_i < m \leq \max_i$ , capacity  $v_m^i \geq 0$ . Then when  $v_k^i$  is positive we have  $\max_i + 1 - l + d \geq 2$  and when  $v_k^i$  is zero or negative we have  $v_k^i = \max_i + 1 - l + d$ .

Our algorithm maintains the critical set  $C$  as a linked list in which each index points back to the preceding one. The update rule (Equation 1) increases all capacities  $v_k^{i-1}$ ,  $k > \min_i$ , by a certain amount, namely,  $\max_{i+1} - \max_i - \delta$ , and all capacities  $v_k^{i-1}$ ,  $k \leq \min_i$ , by 1 less than that amount.

This means that differences between adjacent critical capacities remain constant, except in one place: between capacities  $V_k$  and  $v_i$  of the ZeroTest Lemma, where the difference is reduced by 1. Therefore, testing for a zero or negative capacity need only be done at this  $v_k$ . Our linked list data structure is designed to perform this operation efficiently. All dominated indices form forests pointing toward the next critical index. A dummy index at the end, which never becomes dominated (3 larger than the largest max suffices), ensures that every dominated index has a critical one to point to. When a difference in capacity, say between indices  $k_1 < k_2$ , is reduced from 1 to 0,  $k_2$  becomes dominated. It must then point to the next critical index, say  $k_3$ , which instead of pointing to  $k_2$  must now point to  $A$ : 1.

**Example 2** Consider the CSP introduced in Example 1. The variables are ordered by non-decreasing max. After placing a final dummy index at 9, we get initial capacities (relative to  $\max = 4$ ) of  $v_1^0 = 4, v_2^0 = 3, v_3^0 = 2, v_9^0 = -4$ . We represent this with the data structure  $1 \xleftarrow{1} 2 \xleftarrow{1} 3 \xleftarrow{6} 9$ , which tracks the differences between adjacent critical capacities. Initially, these are the differences between the indices themselves. Processing  $x_1 \in [3, 4]$  reduces the difference between  $v_3$  and  $v_9$  from 6 to 5:  $1 \xleftarrow{1} 2 \xleftarrow{1} 3 \xleftarrow{5} 9$ . Processing  $x_2 \in [2, 4]$  reduces the difference between  $v_2$  and  $v_3$  from 1 to 0, causing  $v_3$  to become dominated by  $v_2$ :  $1 \xleftarrow{1} 2 \xleftarrow{5} 9$ . Processing  $x_3 \in [3, 4]$  reduces the difference between  $v_2$  and  $v_9$  from 5 to 4:  $1 \xleftarrow{1} 2 \xleftarrow{4} 9$ . The zero capacity  $v_2 = \max + 1 - 9 + 4 = 0$  signals a Hall interval  $[2, \max] = [2, 4]$ . Processing  $x_4 \in [2, 5]$  increases  $\max$  to 5 while reducing the difference between  $v_2$  and  $v_9$  from 4 to 3:  $1 \xleftarrow{1} 2 \xleftarrow{3} 9$ . The zero capacity  $v_2 = \max + 1 - 9 + 3 = 0$  signals a Hall interval  $[2, \max] = [2, 5]$ . Processing  $x_5 \in [3, 6]$  increases  $\max$  to 6 while reducing the difference between  $v_2$  and  $v_9$  from 3 to 2:  $1 \xleftarrow{1} 2 \xleftarrow{2} 9$ . The zero capacity  $v_2 = \max + 1 - 9 + 2 = 0$  signals a Hall interval  $[2, \max] = [2, 6]$ . Finally, processing  $x_6 \in [1, 6]$  reduces the difference between  $v_1$  and  $v_2$  from 1 to 0, causing  $v_2$  to become dominated by  $v_1$ :  $1 \xleftarrow{2} 9$ . The zero capacity  $v_1 = \max + 1 - 9 + 2 = 0$  signals a Hall interval  $[1, \max] = [1, 6]$ .

### 3.2 Updating bounds

Finding Hall intervals is only part of the solution. We also need to efficiently update the bounds. For this we use another linked list structure, in which indices inside a Hall interval point to the location representing its upper end, while those outside of any Hall interval point left toward the next such index. We store the list of bounds in a sorted array named `bounds`. Intervals are hereafter numbered by their order of occurrence in this array. The linked list is implemented as an array `t` using indices to the `bounds` as pointers. The differences between critical capacities appearing above the arrows in Example 2 are stored in an array `d`. The algorithm shown in Figure 1 solves one half of the problem: updating all lower bounds. Variable `n` holds the number of intervals,

```

for  $i \leftarrow 1$  to  $nb + 1$  do
   $t[i] \leftarrow h[i] \leftarrow i - 1$ 
   $d[i] \leftarrow \text{bounds}[i] - \text{bounds}[i - 1]$ 
for  $i \leftarrow 0$  to  $niv - 1$  do
   $x \leftarrow \text{maxsorted}[i].\text{minrank}$ 
   $y \leftarrow \text{maxsorted}[i].\text{maxrank}$ 
   $z \leftarrow \text{pathmax}(t, x + 1)$ 
   $j \leftarrow t[z]$ 
   $d[z] \leftarrow d[z] - 1$ 
  if  $d[z] = 0$  then
     $t[z] \leftarrow z + 1$ 
     $z \leftarrow \text{pathmax}(t, t[z])$ 
     $t[z] \leftarrow j$ 
   $\text{pathset}(t, x + 1, z, z)$ 
  if  $d[z] < \text{bounds}[z] - \text{bounds}[y]$  then
    return Failure
  if  $h[x] > x$  then
     $w \leftarrow \text{pathmax}(h, h[x])$ 
     $\text{maxsorted}[i].\text{min} \leftarrow \text{bounds}[w]$ 
     $\text{pathset}(h, x, w, w)$ 
  if  $d[z] = \text{bounds}[z] - \text{bounds}[y]$  then
     $\text{pathset}(h, h[y], j - 1, y)$ 
     $h[y] \leftarrow j - 1$ 
return Success

```

Algorithm 1: Algorithm for updating lower bounds.

while `nb` holds the number of unique bounds. The algorithm uses the following arrays:

- `maxsorted`  $[0 \dots n-1]$ : holds intervals sorted by `max`.
- `bounds`  $[0 \dots nb+1]$ : sorted array of ruin's and `max`'s.
- `t`  $[0 \dots nb+1]$ : holds the critical capacity pointers; that is, `t[i]` points to the predecessor of `i` in the `bounds` list.
- `d`  $[0 \dots nb+1]$  holds the differences between critical capacities; i.e., the difference of capacities between interval `i` and its predecessor in `t` viz. `t[i]`.
- `h`  $[0 \dots nb+1]$  holds the Hall interval pointers; i.e., if `h[i] < i` then the half-open interval  $[\text{bounds}[h[i]], \text{bounds}[i])$  forms a Hall interval, and otherwise holds a pointer to the Hall interval it belongs to. This Hall interval is represented by a tree, with the root containing the value of its right end.

The algorithm uses two functions for retrieving/updating pointer information, namely: `pathmax(a, x)` which follows the chain `x, a[x], a[a[x]], ...`, until it stops increasing, returning the maximum found and `pathset(a, x, y, z)` which sets each of the entries `a[x], a[a[x]], ... a[w]` to `z`, where `w` is such that `a[w]` equals `y`. The values `minrank` and `maxrank` give the index in array `bounds` of the min and (`max-hi`) of an interval.

The algorithm examines each interval in turn, sorted by their upper bounds. It then updates capacities accordingly, followed by path compression operations on the underlying data structures. At each step we test for failure (a negative capacity) or a newly discovered Hall interval (a zero capacity,



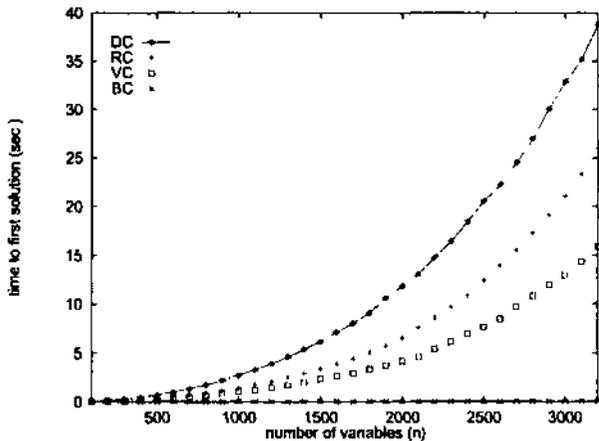


Figure 1: Time (sec.) to first solution for Pathological problems.

BC propagator offers a clear performance improvement over propagators for stronger forms of local consistency (see Figure 1). Comparing against the best previous bounds consistency algorithms, our BC propagator is approx. 2 times faster than MT and, using RC as our calibration point to compare against the experimental results reported by Puget [1998], approx. 5 times faster than Puget's algorithm.

We next consider the Golomb ruler problem (see [Gent and Walsh, 1999], Problem 6). Following Smith et al. [2000] we modeled the problem using auxiliary variables (their "ternary and all-different model") and we used the lexicographic variable ordering. This appears to be the same model as Puget [1998] uses in his experiments as the number of fails for each problem and each propagator are the same. Here, our BC propagator is approximately 1.6 times faster than the next fastest propagator used in our experiments (see Table 2) and, again using RC as our calibration point, approximately 1.5 times faster than Puget's bounds consistency algorithm.

| $m$ | VC     | RC    | DC    | MT    | BC    |
|-----|--------|-------|-------|-------|-------|
| 8   | 0.9    | 0.5   | 0.6   | 0.6   | 0.3   |
| 9   | 9.0    | 3.8   | 4.6   | 4.4   | 2.3   |
| 10  | 87.3   | 31.7  | 39.5  | 36.5  | 18.9  |
| 11  | 1773.6 | 688.1 | 871.2 | 841.4 | 437.6 |

Table 2: Time (sec.) to optimal solution for Golomb rulers.

We next consider instruction scheduling problems for single-issue processors with arbitrary latencies. Instruction scheduling is one of the most important steps for improving the performance of object code produced by a compiler. Briefly, in the model for these problems there are  $n$  variables, one for each instruction to be scheduled, latency constraints of the form  $x_i < x_j + d$  where  $d$  is some small integer value, a single alldifferent constraint over all  $n$  variables, and redundant constraints called "distance constraints" In our experiments, we used fifteen representative hard problems that were taken from the SPEC95 floating point, SPEC2000 floating point and MediaBench benchmarks. The minimum do-

| $n$  | VC    | RC    | DC    | MT    | BC   |
|------|-------|-------|-------|-------|------|
| 69   |       | 0.02  | 0.04  | 0.04  | 0.02 |
| 70   |       | 0.02  | 0.05  | 0.04  | 0.02 |
| 111  | 0.08  | 0.07  | 0.12  | 0.11  | 0.07 |
| 211  |       |       |       |       |      |
| 214  | 40.64 | 0.67  | 1.20  | 0.94  | 0.46 |
| 216  |       | 0.31  | 1.08  | 0.72  | 0.38 |
| 220  |       | 0.29  | 0.93  | 0.66  | 0.32 |
| 377  |       | 0.84  | 3.94  | 2.41  | 0.79 |
| 381  | 0.28  | 0.50  | 3.18  | 1.15  | 0.39 |
| 394  |       | 2.66  | 7.15  | 2.66  | 1.65 |
| 556  |       |       |       |       |      |
| 690  |       | 1.91  | 26.88 | 3.95  | 1.61 |
| 691  |       | 14.47 | 40.50 | 6.30  | 3.14 |
| 856  |       | 7.72  | 17.09 | 10.86 | 5.48 |
| 1006 |       | 10.35 | 87.23 | 15.90 | 5.95 |

Table 3: Time (sec.) to optimal solution for instruction scheduling problems. A blank entry means the problem was not solved within a 10 minute time bound.

main size variable ordering heuristic was used in the search (see Table 3). On these problem too, our BC propagator offers a clear performance improvement over the other propagators.

To systematically study the scaling behavior of the algorithms, we next consider random problems. The problems consisted of a single alldifferent constraint over  $n$  variables and each variable  $x_i$  had its initial domain set to  $[a, b]$ , where  $a$  and  $b$ ,  $a < b$ , were chosen uniformly at random from  $[1, n]$ . The problems were solved using the lexicographic variable ordering. In these "pure" problems nearly all of the run-time is due to the alldifferent propagators, and one can clearly see the quadratic behavior of the RC and DC propagators and the nearly linear incremental behavior of the BC propagator (see Figure 2). On these problems, VC (not shown) could not solve even the smallest problems ( $n = 100$ ) within a 10 minute time bound and MT (also not shown) was 2.5 - 3 times slower than our BC propagator.

Having demonstrated the practicality of our algorithm, we next study the limits of its applicability. Schulte and Stuckey [2001] investigate cases where it can be proven a priori that maintaining bounds consistency during the search, rather than a stronger form of local consistency such as domain consistency, does not increase the size of the search space. The Golomb ruler problem is one such example. In general, of course, this is not the case and using bounds consistency can exponentially increase the search space.

To systematically study the range of applicability of the algorithms, we next consider random problems with holes in the domains of the variables. The problems consisted of a single alldifferent constraint over  $n$  variables. The domain of each variable was set in two steps. First, the initial domain of the variable was set to  $[a, b]$ , where  $a$  and  $b$ ,  $a < b$ , were chosen uniformly at random from  $[1, n]$ . Second, each of the values  $a - 1, \dots, b - 1$  is removed from the domain with some given probability  $p$ . The resulting problems were then solved using both the lexicographic and the minimum domain size variable ordering heuristics. These problems are trivial for

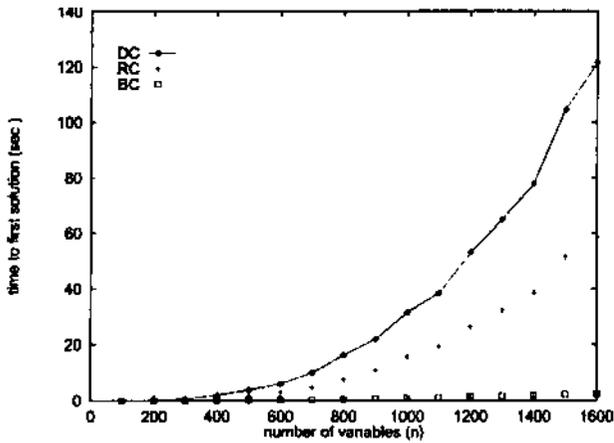


Figure 2: Time (sec.) to first solution or to detect inconsistency for random problems.

domain consistency, but not so for bounds and range consistency. We recorded the percentage that were not solved by BC and RC within a fixed time bound (see Figure 3). If there are no holes in the domains of the variables, then bounds consistency is equivalent to range and domain consistency. As the number of holes increases, the performance of bounds and range consistency decreases and they become less appropriate choices. The range of applicability of BC can be extended somewhat following a suggestion by Puget [1998] of combining bounds consistency with value consistency (denoted as BC+ and MT+). On these problems, BC, BC+, and RC are theoretically equivalent when using the lexicographic variable ordering and BC+ and RC are experimentally equivalent when using minimum domain (see Figure 3).

We also performed experiments on  $n$ -queens, quasigroup existence, and sport league scheduling problems. Interestingly, in these experiments, RC was never the propagator of choice. On problems where holes arise in the domains, DC was the best choice (except for on  $n$ -queens problems, where VC was considerably faster), and on problems where holes do not arise in the domains, BC was the clear best choice. Clearly, whether the domains have holes in them is a property that is easily identified and tracked during the search. Thus, the best choice of propagator could be automatically selected, rather than left to the constraint modeler to specify as is currently the case.

## 5 Conclusions

We presented an improved bounds consistency constraint propagation algorithm for the important alldifferent constraint. Using a variety of benchmark and random problems, we showed that our algorithm significantly outperforms the previous best bounds consistency algorithms for this constraint and can also significantly outperform propagators for stronger forms of local consistency.

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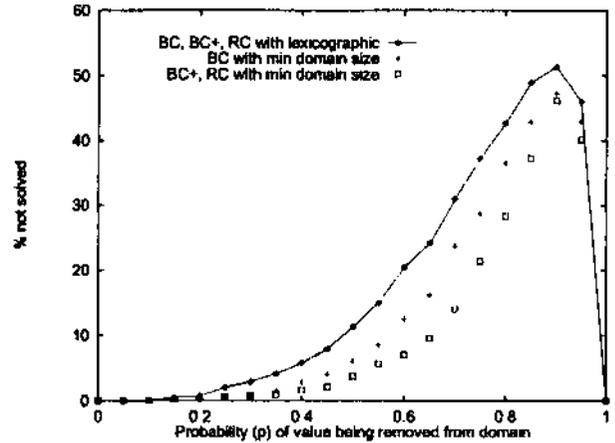


Figure 3: Percentage not solved within a cutoff of 5 seconds for problems with 100 variables. The cutoff was chosen to be the value that was at least two orders of magnitude slower than DC, the fastest propagator on these problems.

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