Improving filtering algorithms for the Disjunctive Constraint

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CONSTRAINT PROGRAMMING



PROPAGATION OF DISJUNCTIVE CONSTRAINT









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What is Scheduling?

A hands-on application of scheduling!

- Where? In the wood product industry!
- The wood is wet at first and must be dried before being cut and used for construction.
- The **task** is to put the wood in a dryer and make sure it is solid and it won't deform. The **resource** is the dryer.
- There are so many loads to be put in the dryer. So, we have as many tasks as the number of loads.

A hands-on application of scheduling!

- The earliest starting time of a task is when the truck arrives with the wood.
- For each load, there is a **deadline** which is the time that the customer wants to have it ready.
- The **processing time** is the amount of time that the wood remains in the dryer to lose moisture and dry out.































We call the interval [r_i, d_i) the allowed execution interval of task A_i.



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- \rightarrow The release time;
- ← The deadline;
- The number of colored cells = Processing time;
- Gray cells: Out of the allowed execution interval of the task.

Disjunctive scheduling



Disjunctive scheduling



• A feasible schedule!



Disjunctive scheduling



• An alternative feasible schedule!



> Non-Preemptive Scheduling:

> Non-Preemptive Scheduling:



> **Preemptive Scheduling:**



> Preemptive Scheduling:







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Definition of Constraint Programming

• Let $X = \{X_1, ..., X_n\}$ be a set of variables. A **constraint** C is a condition, imposed over a subset $X_C \subseteq X$, which describes a relation between the elements of X_C .

• An instance of a CSP is described by the sets

 $X = \{X_1, ..., X_n\} \qquad D = \{D(X_1), ..., D(X_n)\}$ $C = \{C_1, ..., C_m\} \qquad X' = \{X_{C1}, ..., X_{Cm}\}$

• An assignment of values to the variables, which satisfies all of the constraints of a CSP, is called a **solution**. A solution for the constraint C is called a **support**.

Example (Disjunctive problem)



Example (Disjunctive problem)



- $S = \{S_1, S_2, S_3\}$
- $S_1 \in [1, 4], S_2 \in [5, 13], S_3 \in [2, 12]$
- $(S_i + p_i \le S_j)$ v $(S_j + p_j \le S_i)$ (for i,j=1,2,3 & i \neq j)

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Disjunctive Constraint

• Let $I = \{A_1, ..., A_n\}$ be a set of tasks with unknown starting times S_i , and known processing time p_i ($1 \le i \le n$).

- **Variables:** $X = {S_1, ..., S_n};$
- **Domains:** $D(S_i)=[r_i, lst_i];$
- **Constraint:** No more than one task executes at each time t.

The constraint DISJUNCTIVE([S₁,...,S_n]) is satisfied, if for all pairs of tasks (i ≠ j)
S_i + p_i ≤ S_i or S_i + p_i ≤ S_i

Constraint filtering

• Initially, the domains of a CSP may include values which are not consistent with some constraints of the problem.

- To reduce the search space, solvers use *filtering algorithms* associated to each constraint.
- Filtering algorithms keep on excluding values of the domains that do not lead to a feasible solution, until it is not possible to prune the domains of variables further.

• There is no chance to start task A_3 at its release time, as A_1 would not execute. Thus, the values $\{2, 3\}$ should be filtered from the domain of A_3 .

Example (Disjunctive constraint) $A_1 \rightarrow A_2 \rightarrow A_3 \rightarrow A_4 \rightarrow A_5 \rightarrow 7$ $A_2 \rightarrow A_3 \rightarrow A_4 \rightarrow A_5 \rightarrow 7$ $A_3 \rightarrow A_4 \rightarrow A_5 \rightarrow 7$ $A_1 \rightarrow A_2 \rightarrow A_3 \rightarrow A_4 \rightarrow$

• There is no chance to start task A_3 at its release time, as A_1 would not execute. Thus, the values $\{2, 3\}$ should be filtered from the domain of A_3 .

• The values $\{2, 3\}$ are out of the allowed execution interval of A_3 .

Disjunctive Constraint

- It is NP-Complete to determine whether there exists a solution to Disjunctive constraint.
- It is NP-Hard to filter out all values that do not lead to a solution.
- Nonetheless, there exist rules that detect in polynomial time some filtering of the domains of the tasks.
- Our goal is to improve some existing filtering algorithms for the Disjunctive constraint.





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Preliminaries

• We aim to design filtering algorithms, which are faster than the previously known algorithms.

• To achieve this goal, there are two major operations, to take advantage of:

• Sorting in linear time;

• Union-Find data structure.

• Since all the time points can be encoded with fewer than 32 bits, *radix sort* sorts them in linear time.

Function (Gabow & Tarjan, 1983)	Operation	Complexity
Union-Find(n)	Initializes n disjoint sets $\{0\}, \{1\}, \dots, \{n-1\}$	<i>O</i> (<i>n</i>)

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FindSmallest (<i>a</i>)	Returns the smallest element of the set that contains <i>a</i>	O(1)
FindGreatest (<i>a</i>)	Returns the greatest element of the set that contains <i>a</i>	O(1)





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Time-Tabling

• A technique to filter the Disjunctive constraint.

• It consists of finding the necessary usage of the resource over a time interval.







• If $lst_i < ect_i$ for a task i, then the interval $[lst_i, ect_i)$ is called the *fixed part* of i.





Time-Tabling

 Ouellet & Quimper presented an algorithm for Time-Tabling on a more general case in O(nlog(n)).

• We took advantage of Union-Find to achieve a linear time algorithm for Time-Tabling in the Disjunctive case.





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• We process the tasks in increasing order of processing times.



• A₃ cannot be scheduled at 2.







• Hence, A₃ jumps over two fixed parts.



• The domain of A_3 after filtering.



• Since the tasks are being processed in increasing order of processing times, the next tasks will not fit in [0,14], neither. At this point, Union-Find merges the fixed parts of A₁ and A₂ to one set in constant time!

The strategy of our Time-Tabling algorithm

• Jumping over a fixed part takes constant time.

• Merging the fixed parts reduces the number of jumps.

• That is how we achieve a linear time algorithm!

• Given a set of tasks, if we schedule them at their earliest starting time, with preemption, what will the completion time of the last task be?

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- Vilím introduced a data structure called Θ -Tree that computes the earliest completion time of a set of task Θ .
- One can insert a task into Θ or remove a task from Θ and update the computation in O(log(n)) time.

Time line

- We introduced this idea to improve upon the Θ -tree.
- What does it do?
- This data structure is initialized with an empty set of tasks $\Theta = \emptyset$.
- It is possible to add, in constant time, a task to Θ . The task will be scheduled at the earliest time as possible with preemption.
- It is possible to compute the earliest completion time of Θ in constant time, at any time.





Time line



est _i	lct _i ,	p _i
5	8	2
1	10	6
4	15	5

Time line



• The time line is a line with markers for important dates. The important dates are the release times of the tasks and one time point that is late enough.

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 $\{1\} \rightarrow \{4\} \rightarrow \{5\} \rightarrow \{\}$



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 $\{1\} \rightarrow \{4\} \rightarrow \{5\} \rightarrow \{28\}$



• Between each two consecutive time points, there is a capacity that denotes the amount of time that the resource is available through.

est _i	lct _i ,	p _i
5	8	2
1	10	6
4	15	5





• Initially, the capacities are equal to the difference between the consecutive time points.

est _i	lct _i ,	p _i
5	8	2
1	10	6
4	15	5





• We schedule the tasks, one by one. After scheduling, the free times will reduce.

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• Once a capacity equals null, the corresponding time points will be merged by Union-Find.

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• That allows to run a linear search over the time line for periods that have free time. This search will jump over the occupied regions in constant time.

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$$\{1,4,5\} \xrightarrow{14} \{28\}$$

• The earliest completion time will be computed in constant time by 28-14 = 14!

$\Theta\text{-}Tree$ and TimeLine comparison

Operation	Θ-Tree	Time line
Adding a task to the schedule	$O(\log(n))$	O (1)
Computing the earliest completion time	O(1)	O(1)
Removing a task from the schedule	$O(\log(n))$ steps	Not supported !

Θ -Tree and TimeLine comparison

Operation	Θ-Tree	Time line
Adding a task to the schedule	O(log(<i>n</i>))	O(1)
Computing the earliest completion time	O(1)	O(1)
Removing a task from the schedule	$O(\log(n))$ steps	Not supported !

• Time line is therefore faster than a Θ -tree, but can only be used in the occasions where the removal of a task is not required.

Overload Checking



 $\Theta = \{A_1, A_2\}$

Overload Checking



 $\Theta = \{A_1, A_2\}$ $d_{\Theta} - r_{\Theta} = 10 - 1 = 9 < p_{\Theta} = 6 + 4$





 $\Theta = \{A_1, A_2\}$ $d_{\Theta} - r_{\Theta} = 10 - 1 = 9 < p_{\Theta} = 6 + 4$

 \Rightarrow There is not a valid schedule for Ω .

Overload Checking

- Overload Checking is not a filtering algorithm, as it does not propagate.
- It triggers a backtrack if the test fails.

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- It triggers a backtrack if the test fails.

```
1 \Theta := \emptyset;

2 for j \in T in non-decreasing order of lct_j do begin

3 \Theta := \Theta \cup \{j\};

4 if ect_{\Theta} > lct_j then

5 fail; {No solution exists}

6 end;
```

The strategy of our Overload check algorithm

- We implement the overload check algorithm just as Vilím does. The only difference is that we simply substitute the Θ-tree with the time line.
- Overload Check with implementing time line runs in linear time!











 $\{0\} \xrightarrow{1} \{1\} \xrightarrow{2} \{3\} \xrightarrow{18} \{21\}$







 $\{0\} \xrightarrow{1} \{1\} \xrightarrow{0} \{3\} \xrightarrow{17} \{21\}$







• Earliest completion time of $\Theta = 21 - 17 = 4$.







• Earliest completion time of $\Theta = 21 - 13 = 8$.













• Earliest completion time of $\Theta = 21 - 10 = 11 > 10$.







- Earliest completion time of $\Theta = 21 10 = 11 > 10$.
- Overload check fails! Thus, no valid schedule exists.

• Let A_i and A_j be two tasks. If ect_i > lst_j, the precedence $A_j << A_i$ is called *detectable*.

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Vilím introduced this idea and presented an algorithm in O(nlog(n)), using the notion of Θ-tree.







• Since {A, B} << C, the domain of C will be filtered to $est_C \ge est_A + p_A + p_B = 21.$



• The domain of C after filtering.
•The tasks sorted by earliest completion times



->

10

 \leftarrow

10

•The tasks sorted A_1 \rightarrow ~- by earliest A_2 -> completion A_3 times \Rightarrow 8 2 5 0 1 •The tasks sorted A_1 \rightarrow -> by latest starting A_2 \rightarrow times A_3 \rightarrow 0 1 2 5 8



• No task has a fixed part;



• Simultaneously iterate over all the tasks *i* from the first table and on all the tasks *k* from the second table .



• While iterating over the next task *i*, all the tasks *k* for which the detectable precedence $A_k \ll A_i$ exists, will be scheduled.



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• While iterating over the next task *i*, all the tasks *k* for which the detectable precedence $A_k \ll A_i$ exists, will be scheduled.

• Checking if $lst_1 < ect_2$?





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• While iterating over the next task *i*, all the tasks *k* for which the detectable precedence $A_k \ll A_i$ exists, will be scheduled.

- Checking if $lst_1 < ect_3$? Yes!
- The red task will be scheduled on the time line.





• While iterating over the next task *i*, all the tasks *k* for which the detectable precedence $A_k \ll A_i$ exists, will be scheduled.

• Checking if $lst_2 < ect_3$? No!





• While iterating over the next task *i*, all the tasks *k* for which the detectable precedence $A_k \ll A_i$ exists, will be scheduled.

• The detectable precedence rule prunes the earliest starting time of the green task up to the earliest completion time of the time line.









• The yellow task has a fixed part;



• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_1 < ect_1$?





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_1 < ect_1$? No!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_1 < ect_2$?





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_1 < ect_2$? No!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $1st_1 < ect_3$?





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_1 < ect_3$? Yes!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

- Checking if $lst_1 < ect_3$? Yes!
- The red task will be scheduled on the time line.





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_2 < ect_3$?





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if lst₂ < ect₃? Yes!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

- Checking if lst₂ < ect₃? Yes!
- The yellow task has a fixed part. We call it the *blocking task*. It will not be scheduled before being filtered.





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

- Checking if lst₂ < ect₃? Yes!
- Filtering of the current task (green) will be postponed!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $1st_3 < ect_3$?





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if lst₃ < ect₃? Yes!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

- Checking if $1st_3 < ect_3$? Yes!
- The blue task will be scheduled on the time line.



• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_4 < ect_3$? No!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table.

Processing of the green task is over! Note that it is not filtered yet, since there exists a blocking task which has not been scheduled yet.



• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table.

It will be filtered after the blocking task is processed.





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_4 < ect_4$?




• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Checking if $lst_4 < ect_4$? No!





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table.

The yellow task is the blocking task. It will be first filtered to the earliest completion time of time line.





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• The yellow task is then scheduled on the time line.





• Simultaneously iterate over all the tasks i from the first table and on all the tasks k from the second table .

• Now, the postponed task (green) is filtered to the earliest completion time of time line.







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Problem definitions

- To compare the linear algorithm with their counterparts, we ran the experiments on job-shop and open-shop scheduling problems.
- In these problems, *n* jobs consisting of a set of non-preemptive tasks, execute on *m* machines. Each task executes on a predetermined machine with a given processing time.
- In the job-shop problem, the tasks belonging to the same job execute in a predetermined order. In the open-shop problem, the number of tasks per job is fixed to *m* and the order in which the tasks of a job are processed is immaterial.
- In both problems, the goal is to minimize the makespan, *i.e.* the time when the last task completes.

Modeling the problems

- We model the problems with one starting time variable $S_{i;j}$ for each task j of job i.
- We post a DISJUNCTIVE constraint over all starting time variables of tasks running on the same machine.
- For the job-shop scheduling problem, we add the precedence constraints $S_{i,j} + p_{i,j} \le S_{i,j+1}$.
- For the open-shop scheduling problem, we add a DISJUNCTIVE constraint among all tasks belonging to the same job.
- For both problems, there is also a constraint posted to minimize the makespan.



Experiments

• After 10 minutes of computations, the program halts.

• The problems are not solved to optimality.

• The number of backtracks that occur will be counted.

• We compare two algorithms which explore the same tree in the same order.

Experiments

• A larger portion of the search tree will be traversed within 10 minutes with the faster algorithm.

• The bigger the portion of the search tree which has been explored, the more the number of backtracks, the faster the algorithm!

• Normally, we should notice that our algorithms get faster as the number of tasks increases.

• This expectation was verified by running the experiments on two benchmark problems!

Results for open shop problem

$n \times m$	OverloadCheck	Detectable Precedences	Time Tabling
4×4	0.96	1.00	1.00
5×5	1.03	1.12	1.75
7×7	1.02	1.16	2.09
10×10	1.06	1.33	2.14
15×15	1.03	1.39	2.15
20×20	1.06	1.56	2.17

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• The results of three methods on open-shop benchmark problem with *n* jobs and *m* tasks per job. The numbers indicate the ratio of the cumulative number of backtracks between all instances of size *nm* after 10 minutes of computations.

Results for job shop problem

$n \times m$	OverloadCheck	Detectable Precedences	Time Tabling
10×5	1.07	1.27	2.11
15×5	1.02	1.35	2.27
20×5	1.00	1.55	2.12
10×10	1.01	1.25	2.18
15×10	1.26	1.42	1.97
20×10	1.00	1.47	2.14
30×10	1.08	1.56	2.36
50×10	1.05	1.48	3.18
15×15	0.95	1.48	2.16
20×15	1.04	1.61	2.13
20×20	1.09	1.46	1.71

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Conclusion

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- Thanks to the constant time operation of the Union-Find data structure, we designed a new data structure, called time line, to speed up filtering algorithms for the Disjunctive constraint.
- We came up with three faster algorithms to filter the disjunctive constraint.

Algorithm	Previous complexity	Now complexity
Time-Tabling	O(<i>n</i> log(<i>n</i>)) (Ouellet & Quimper)	O(<i>n</i>) (Fahimi & Quimper)
Overload check	O(nlog(n)) Vilím	O(<i>n</i>) (Fahimi & Quimper)
Detectable precedences	O(nlog(n)) Vilím	O(<i>n</i>) (Fahimi & Quimper)

