Progress in Linear and Integer Programming and Emergence of Constraint Programming

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Optimization Evangelist
ILOG Direct
Outline

- Mathematical Programming
  - Improvements in Performance
- Constraint Programming
  - A Quick Tutorial
- Constraint Programming Successes
Mathematical Programming

Some material courtesy of Bob Bixby
Linear Programming

Minimize \( c^T x \)

Subject to \( Ax = b \)

\( l \leq x \leq u \)

Mathematical Programs
Linear Programming

Minimize \( c^T x \)
Subject to \( Ax = b \)  
\[ l \leq x \leq u \]  

Maximize 
\[ x_1 + 2 \ x_2 + 3 \ x_3 \]  
Subject To 
\[ - \ x_1 + \ x_2 + \ x_3 \leq 20 \]  
\[ \ x_1 - 3 \ x_2 + \ x_3 \leq 30 \]  
\[ 0 \leq x_1 \leq 40 \]  
\[ x_2, \ x_3 \geq 0 \]  

(Mathematical Programs)
Linear Programming

- George Dantzig, 1947
  - Introduces LP and recognized it as more than a conceptual tool: Computing answer important.
  - Invented “primal” simplex algorithm.
  - First LP solved: Laderman, 9 cons., 77 vars., 120 MAN-DAYS.

- What is the single most important event in LP since Dantzig?
  - We have (since ~1990) 3 algorithms to solve LPs
    - Primal Simplex Algorithm (Dantzig, 1947)
    - Dual Simplex Algorithm (Lemke, 1954)
    - Barrier Algorithm (Karmarkar, 1984 and others)
PDS Models


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<th>MODEL</th>
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<th>CPLEX5.0</th>
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Primal Simplex  Dual Simplex  Dual Simplex
Not just faster -- Growth with size: Quadratic *then* & Linear *now*!

# Time Periods: PDS02 -- PDS70

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<th>CPLEX 8.0 seconds</th>
</tr>
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<td>80</td>
<td>400000</td>
<td>400</td>
</tr>
</tbody>
</table>
Big Test: The testing methodology

- Not possible for one test to cover 10+ years: Combined several tests.

- The biggest single test:
  - Assembled 680 real LPs (up to 7 millionconsts.)
  - Test runs: Using a time limit (4 days per LP), two chosen methods would be compared as follows:
    - Run method 1: Generate 680 solve times
    - Run method 2: Generate 680 solve times
    - Compute 680 ratios and form geometric mean (not arithmetic mean!)

The same methodology was applied throughout.
Linear Programming

Progress: 1988 – Present

- **Algorithms**
  - Best simplex
  - Best simplex + barrier
  - **960x**
  - **2360x**

- **Machines**
  - Simplex algorithms
  - Barrier algorithms
  - **800x**
  - **13000x**
Algorithm comparison: Extracted from the previous results …

- Dual simplex vs. primal: Dual 2x faster
- Best simplex vs. barrier: About even
- Best of three vs. primal: Best 7.5x faster
Mixed Integer Programming

Minimize \( c^T x \)

Subject to \( Ax = b \)

\[ l \leq x \leq u \]

Some \( x \) are integer

Maximize \( x_1 + 2x_2 + 3x_3 + x_4 \)

Subject to

\[-x_1 + x_2 + x_3 + 10x_4 \leq 20\]
\[x_1 - 3x_2 + x_3 \leq 30\]
\[x_2 - 3.5x_4 = 0\]

\[0 \leq x_1 \leq 40\]
\[x_2, x_3 \geq 0\]
\[2 \leq x_4 \leq 3\]

\( x_4 \) integer

(MIP)
Computational History: 1950 –1998

- 1954 Dantzig, Fulkerson, S. Johnson: 42 city TSP
  - Solved to optimality using cutting planes and LP
- 1957 Gomory
  - Cutting plane algorithm: A complete solution
- 1960 Land, Doig, 1965 Dakin
  - Branch-and-bound (B&B)
- 1971 MPSX/370, Benichou et al.
- 1972 UMPIRE, Forrest, Hirst, Tomlin (Beale)
- 1972 – 1998 Good B&B remained the state-of-the-art in commercial codes, in spite of
  - 1973 Padberg
  - 1974 Balas (disjunctive programming)
  - 1983 Crowder, Johnson, Padberg: PIPX, pure 0/1 MIP
  - 1987 Van Roy and Wolsey: MPSARX, mixed 0/1 MIP
  - Grötschel, Padberg, Rinaldi … TSP (120, 666, 2392 city models solved)
Mixed Integer Programming

1998... A new generation of MIP codes

- Linear programming
  - Stable, robust dual simplex

- Variable/node selection
  - Influenced by traveling salesman problem

- Primal heuristics
  - 8 different tried at root
  - Retried based upon success

- Node presolve
  - Fast, incremental bound strengthening (very similar to Constraint Programming)

- Presolve – numerous small ideas
  - Probing in constraints:
    - $\sum x_j \leq (\sum u_j) y, \ y = 0/1$
    - $\Rightarrow x_j \leq u_jy$ (for all j)

- Cutting planes
  - Gomory, knapsack covers, flow covers, mix-integer rounding, cliques, GUB covers, implied bounds, path cuts, disjunctive cuts

- Various extensions
  - Aggregation
Computational Results I: 964 models (30 hour time limit)

Solving to Optimality

- CPLEX 5.0
  - 56%
- CPLEX 8.0
  - 74%

Finding Feasible Solutions

- CPLEX 8.0
  - 98% (19 MIPs)

Setting: "MIP emphasis feasibility"
- Integer Solution with > 10% Gap
- Integer Solution with < 10% Gap
- Solved to provable optimality
Computational Results II: 651 models (all solvable to optimality)

- Ran for 30 hours using defaults

- Relative speedups:
  - All models (651): 12x
  - CPLEX 5.0 > 1 second (447): 41x
  - CPLEX 5.0 > 10 seconds (362): 87x
  - CPLEX 5.0 > 100 seconds (281): 171x
Through a combination of advances in algorithms and computing machines, combined with developments in data availability and modern modeling languages, what is possible today could only have been dreamed of even 10 years ago.

The result is that whole new application domains have been enabled

- Larger, more accurate models and multiple scenarios
- Tactical and day-of-operations are possible, not just planning
- Disparate components of the extended enterprise can now be “optimized” in concert.
Constraint Programming
Problem Definition

- Minimize (or maximize) an **Objective Function**
- Subject to **Constraints**
- Over a set of values of **Decision Variables**

**Usual Requirements**

- Objective function and constraints have closed mathematical forms (linear, quadratic, nonlinear, etc.)
- Decision variables are real or integer-valued
  - Each variable takes values over an interval
Problem Types

- Linear Program
- (Mixed) Integer Program
- Quadratic Program
- Nonlinear Program
- ...

A program is a problem
Computer Programming

- Knuth, 1968, The Art of Computer Programming
  - “An expression of a computational method in a computer language is called a program.”

- Programming Paradigms
  - Procedural Programming
  - Object-oriented Programming
  - Functional Programming
  - Logic Programming
  - ....
Definition

- A computer programming methodology
- Solves
  - Constraint satisfaction problems
  - Combinatorial optimization problems
- Methodology
  - Represent a model of a problem in a computer programming language
  - Describe a search strategy for solving the problem
Constraint Programming

Constraint Satisfaction Problems

- Find a **Feasible Solution**
- Subject to **Constraints**
- Over a set of values of **Decision Variables**

**Usual Requirements**

- Constraints are easy to evaluate
  - Closed mathematical forms or table lookups
- Decision variables are values over a discrete set
Combinatorial Optimization Problems

- Minimize (or maximize) an **Objective Function**
- Subject to **Constraints**
- Over a set of values of **Decision Variables**

**Usual Requirements**

- Objective Function and Constraints are easy to evaluate
  - Closed mathematical forms or table lookups
- Decision variables are values over a discrete set
What is a potential representation?

- Let $x_1, x_2, \ldots, x_n$ be the *decision variables*.

- Each $x_j$ (for $j = 1, 2, \ldots, n$) has a domain $D_j$ of allowable values.
  - Note that a domain may be finite or infinite.
  - A domain may have “holes” (e.g., even numbers between 0 and 100).
  - The allowable values could be elements of a particular set.

- A *constraint* is a function $f$
  
  \[ f(x_1, x_2, \ldots, x_n) \in \{0, 1\} \]

  - The function may just be a table of values!
A constraint satisfaction problem is

Find values of $x_1, x_2, \ldots, x_n$ such that

\[
x_j \in D_j \quad (j = 1, 2, \ldots, n)
\]

\[
f_k (x_1, x_2, \ldots, x_n) = 1 \quad (k=1,\ldots,m)
\]

A solution of this problem is any set of values satisfying the above conditions.
Optimization Problem

- Suppose you have an *objective function* $g(x_1, x_2, ..., x_n)$ that you wish to minimize.

- Optimization Problem is then

  minimize $g(x_1, x_2, ..., x_n)$

  subject to

  $x_j \in D_j$  \hspace{1cm} (j = 1, 2, ..., n)

  $f_k(x_1, x_2, ..., x_n) = 1$  \hspace{1cm} (k=1,...,m)
Examples of Constraints

- **Logical constraints**
  - If $x$ is equal to 4, then $y$ is equal to 5
  - Either "Activity a" precedes "Activity B" OR "Activity B" precedes "Activity A"

- **Global constraints**
  - All of the values in the array $x$ are different
  - Element $i$ of the array $\text{card}$ is the number of times that the $i$th element of the array $\text{value}$ appears in the array $\text{base}$

- **Meta constraints**
  - The number of times that the array $x$ has the value 5 is exactly 3

- **Element constraint**
  - The cost of assigning person $i$ to job $j$ is $\text{cost}[\text{job}[i]]$, when $\text{job}[i]$ is $j$
Constraint Programming Provides:

- **A modeling methodology** for stating decision variables, constraints, and objective functions

- **A programming language** for stating a search algorithm for finding values of the variables that satisfy the constraints and optimize the objective

- **A programming system** that includes
  - Predefined constraints with powerful *filtering algorithms* for reducing the size of the search space
  - Functionality to allow definitions of new constraints and filtering algorithms
Examples of Constraints

- **Logical constraints**
  - \((x = 4) \Rightarrow (y = 5)\)
  - \((a.\text{end} \leq b.\text{start}) \lor (b.\text{end} \leq a.\text{start})\)

- **Global constraints**
  - `alldifferent(x)`
  - `distribute(card, value, base)`
    - `card[i]` is the number of times `value[i]` appears in `base`

- **Meta constraints**
  - `sum(i \text{ in } S) (x[i] < 5) = 3;`

- **Element constraint**
  - `z = y[x[i]]`
Have a list of countries

```
enum Country {Belgium, Denmark, France, Germany, Netherlands, Luxembourg};
```

Have a set of colors to use on a map to color the countries

```
enum Colors {blue, red, yellow, gray};
```

Want to decide how to assign the colors to the countries so that no two bordering countries have the same color

```
var Colors color[Country];
```

The decision variables are values from a set
enum Country {Belgium, Denmark, France, Germany, Netherlands, Luxembourg};
enum Colors {blue, red, yellow, gray};

var Colors color[Country];

solve {
    color[France] <> color[Belgium];
    color[France] <> color[Luxembourg];
    color[France] <> color[Germany];
    color[Luxembourg] <> color[Germany];
    color[Luxembourg] <> color[Belgium];
    color[Belgium] <> color[Netherlands];
    color[Belgium] <> color[Germany];
    color[Germany] <> color[Netherlands];
    color[Germany] <> color[Denmark];
};

Example

Constraint Satisfaction

```plaintext
enum Country {Belgium, Denmark, France, Germany, Netherlands, Luxembourg};
enum Colors {blue, red, yellow, gray};

var Colors color[Country];

solve {

color[France] <> color[Belgium];
color[France] <> color[Luxembourg];
color[France] <> color[Germany];
color[Luxembourg] <> color[Germany];
color[Luxembourg] <> color[Belgium];
color[Belgium] <> color[Netherlands];
color[Belgium] <> color[Germany];
color[Germany] <> color[Netherlands];
color[Germany] <> color[Denmark];
};
```
Constraint Satisfaction

```plaintext
enum Country {Belgium, Denmark, France, Germany, Netherlands, Luxembourg};
enum Colors {blue, red, yellow, gray};
var Colors color[Country];

solve {
    color[France] <> color[Belgium];
    color[France] <> color[Luxembourg];
    color[France] <> color[Germany];
    color[Luxembourg] <> color[Germany];
    color[Luxembourg] <> color[Belgium];
    color[Belgium] <> color[Netherlands];
    color[Belgium] <> color[Germany];
    color[Germany] <> color[Netherlands];
    color[Germany] <> color[Denmark];
}
```
**Example**

### Optimization

```plaintext
enum Country {Belgium, Denmark, France, Germany, Netherlands, Luxembourg};
enum Colors {blue, red, yellow, gray};
var Colors color[Country];

solve {
    color[France] <> color[Belgium];
    color[France] <> color[Luxembourg];
    color[France] <> color[Germany];
    color[Luxembourg] <> color[Germany];
    color[Luxembourg] <> color[Belgium];
    color[Belgium] <> color[Netherlands];
    color[Belgium] <> color[Germany];
    color[Germany] <> color[Netherlands];
    color[Germany] <> color[Denmark];
}

var int colorcount[Colors] in 0..card(Country);
maximize colorcount[yellow]
subject to {
    forall (i in Colors)
        colorcount[i] = sum(j in Country) (color[j] = i);
}
```
Custom Pilot Chemical Company is a chemical manufacturer that produces batches of specialty chemicals to order. Principal equipment consists of eight interchangeable reactor vessels, five interchangeable distillation columns, four large interchangeable centrifuges, and a network of switchable piping and storage tanks. Customer demand comes in the form of orders for batches of one or more specialty chemicals, normally to be delivered simultaneously for further use by the customer.

An order consists of a set of jobs. Each job has an optional precedence requirement, arrival week of the job, duration of the job in weeks, the week that the job is due, the number of reactors required, distillation columns required, and centrifuges required.

Find a schedule of the orders and jobs to minimize the completion time of all orders.
### Problem Data

<table>
<thead>
<tr>
<th>Order Number</th>
<th>Job number</th>
<th>Precedence relations</th>
<th>Arrival Week</th>
<th>Duration in weeks</th>
<th>Week due</th>
<th>Reactors</th>
<th>Distillation columns</th>
<th>Centrifuges</th>
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<td></td>
<td>2</td>
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<td>1</td>
<td>23</td>
<td>1</td>
<td>3</td>
<td>0</td>
</tr>
</tbody>
</table>
Production Scheduling

Data input

```cpp
struct JobIndex {
    string ordernumber;
    int jobnum;
};

struct JobInfo {
    int jobprec;
    int arrival;
    int duration;
    int weekdue;
    int reactors;
    int columns;
    int centrifuges;
};

struct JobData {
    JobIndex ind;
    JobInfo info;
};

setof (JobData) jobs = ...;
```
Data organization

```latex
\textbf{Data organization}

\textbf{setof}(\text{JobIndex}) \text{ joblist} = \{ i \mid \langle i,j \rangle \text{ in } \text{jobs} \};

\textbf{assert} ( \text{card}(\text{joblist}) = \text{card}(\text{jobs}) );

\textbf{JobInfo datarray}[\text{joblist}];
\textbf{initialize} {
    \forall (j \text{ in } \text{jobs})
    \quad \text{datarray}[j.\text{ind}] = j.\text{info};
}

\textbf{datarray}[\langle "AK14", 1\rangle] = \langle 0, 15, 4, 22, 5, 3, 2 \rangle
\textbf{datarray}[\langle "AK14", 2\rangle] = \langle 1, 15, 3, 22, 0, 1, 1 \rangle
\textbf{datarray}[\langle "AK14", 3\rangle] = \langle 0, 15, 3, 22, 2, 0, 2 \rangle
\textbf{datarray}[\langle "AK15", 1\rangle] = \langle 0, 16, 3, 23, 1, 1, 1 \rangle
\textbf{datarray}[\langle "AK15", 2\rangle] = \langle 0, 16, 2, 23, 2, 0, 0 \rangle
\textbf{datarray}[\langle "AK15", 3\rangle] = \langle 1, 16, 2, 23, 2, 2, 0 \rangle
\textbf{datarray}[\langle "AK16", 1\rangle] = \langle 0, 17, 5, 23, 2, 1, 1 \rangle
\textbf{datarray}[\langle "AK16", 2\rangle] = \langle 0, 17, 1, 23, 1, 3, 0 \rangle
```

\textbf{int reactors} = \ldots;
\textbf{int columns} = \ldots;
\textbf{int centrifuges} = \ldots;
Production Scheduling

Model

\[
\text{scheduleOrigin} = \min (j \in \text{jobs}) \ j.\text{info}.\text{arrival}; \\
\text{scheduleHorizon} = \max (j \in \text{jobs}) \ j.\text{info}.\text{weekdue}; \\
\]

\text{Activity makespan(0);} \\
\text{Activity a[j in joblist](datarray[j].duration);} \\
\text{DiscreteResource Reactors(reactors);} \\
\text{DiscreteResource Columns(columns);} \\
\text{DiscreteResource Centrifuges(centrifuges);} \\

\text{minimize makespan. end }

\text{subject to }
\{
    \forall (j \in \text{joblist}) 
    \begin{align*}
        & \text{a[j] precedes makespan; } \\
        & \text{if (datarray[j].jobprec > 0) then } \\
        & \text{a[<j.ordernumber,datarray[j].jobprec>] precedes a[j]} \\
        & \text{endif;} \\
        & \text{a[j] requires (datarray[j].reactors) Reactors;} \\
        & \text{a[j] requires (datarray[j].columns) Columns;} \\
        & \text{a[j] requires (datarray[j].centrifuges) Centrifuges;} \\
        & \text{a[j].start >= datarray[j].arrival;} \\
        & \text{a[j].end <= datarray[j].weekdue;} \\
    \end{align*}
\}
\}
**Solution for activities**

Optimal Solution with Objective Value: 22  
makespan = [22 -- 0 --> 22]

<table>
<thead>
<tr>
<th>Order Number</th>
<th>Job Number</th>
<th>Start Time</th>
<th>End Time</th>
</tr>
</thead>
<tbody>
<tr>
<td>AK14</td>
<td>1</td>
<td>15</td>
<td>19</td>
</tr>
<tr>
<td>AK14</td>
<td>2</td>
<td>19</td>
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<tr>
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<td>19</td>
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</tr>
<tr>
<td>AK16</td>
<td>2</td>
<td>21</td>
<td>22</td>
</tr>
</tbody>
</table>

![Output Window](image)
Production Scheduling

Resource allocation (text)

Reactors = Discrete Resource

required by a[#<ordernumber:"AK16",jobnum:2>#] over [21,22] in capacity 1
required by a[#<ordernumber:"AK16",jobnum:1>#] over [17,22] in capacity 2
required by a[#<ordernumber:"AK15",jobnum:3>#] over [19,21] in capacity 2
required by a[#<ordernumber:"AK15",jobnum:2>#] over [19,21] in capacity 2
required by a[#<ordernumber:"AK15",jobnum:1>#] over [16,19] in capacity 1
required by a[#<ordernumber:"AK14",jobnum:3>#] over [19,22] in capacity 2
required by a[#<ordernumber:"AK14",jobnum:1>#] over [15,19] in capacity 5

Columns = Discrete Resource

required by a[#<ordernumber:"AK16",jobnum:2>#] over [21,22] in capacity 3
required by a[#<ordernumber:"AK16",jobnum:1>#] over [17,22] in capacity 1
required by a[#<ordernumber:"AK15",jobnum:3>#] over [19,21] in capacity 2
required by a[#<ordernumber:"AK15",jobnum:1>#] over [16,19] in capacity 1
required by a[#<ordernumber:"AK14",jobnum:2>#] over [19,22] in capacity 1
required by a[#<ordernumber:"AK14",jobnum:1>#] over [15,19] in capacity 3

Centrifuges = Discrete Resource

required by a[#<ordernumber:"AK16",jobnum:1>#] over [17,22] in capacity 1
required by a[#<ordernumber:"AK15",jobnum:1>#] over [16,19] in capacity 1
required by a[#<ordernumber:"AK14",jobnum:3>#] over [19,22] in capacity 2
required by a[#<ordernumber:"AK14",jobnum:2>#] over [19,22] in capacity 1
required by a[#<ordernumber:"AK14",jobnum:1>#] over [15,19] in capacity 5
Resource allocation (graphs)
Comparing CP and MP

Which is BETTER????

- It depends upon the data
- It depends on the search strategy
- It depends on the combinatorial nature of the problem

- For general applications, you need tools that allow you to try both methodologies!
What is a solution?

- Linear programs and integer programs always have objective functions.

- A constraint satisfaction problem may simply be a feasibility problem.
  - It may have many possible solutions!

- People in constraint programming say that they have a “solution” when people in mathematical programming would say they have a “feasible solution”.
## Comparing CP and MP

### Vocabulary Differences

<table>
<thead>
<tr>
<th>Mathematical Programming</th>
<th>Constraint Programming</th>
</tr>
</thead>
<tbody>
<tr>
<td>Feasible Solution</td>
<td>Solution</td>
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<td>Optimized Solution</td>
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<td>Iterative Presolve</td>
<td>Constraint Propagation</td>
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</table>
Constraint Programming Successes
Optimization Successes

DaimlerChrysler

- Centralized Vehicle Scheduler: for vehicle production
- Results: Competitive advantage & savings
  - 10-20% improvement in purge rates
  - Increased production by 4,000 cars/year/plant
  - Estimated savings of $27 million annually
First Union

- **Loan Arranger:** Searches for loan that best meets each customer’s requirements
- **Results:** Competitive advantage & savings
  - 4 x increase in monthly loan volume
  - 15% increase in average loan size
  - Reduced “time to funding” from 21 to 8 days
  - Reduced underwriting costs by 78%
Optimization Successes

SNCF Railways

- Rolling Stock Maintenance Operations
- Schedule Operations Efficiently
- Save 10% of 2,000 maintenance workers
Nissan (UK)

- **Challenge:** Build 3rd car model with 2 existing production lines
- **Results:** Europe’s already most efficient car production facility is even more productive
  - No need to add any new production line and no significant investment needed
  - Production capacity increased by 30%
  - Schedule adherence rose from 3% to 90%
Constraint Programming

Applications

- Scheduling
- Dispatching
- Configuration
- Enumeration
- Sequencing
Conclusions

- Optimization technologies have significantly improved over the past 15 years
- Multiple techniques
  - Traditional Mathematical Programming
  - Newer Constraint Programming
- An explosion of applications