Contents

Preface vii

1 Introduction 1

1.1 Logic and Optimization 1

1.1.1 Optimization and Constraint Satisfaction 2

1.1.2 Constraint Programming 4

1.1.3 Development of Logic-Based Methods 6

1.1.4 Recent Applications and Software 8

1.2 Organization of the Book 9

1.2.1 How Much to Read 9

1.2.2 Background Material 11

1.2.3 A Practical Logic-Based System 12

1.2.4 A Deeper Analysis 12

2 Some Examples 15

2.1 Logic-Based Modeling 16

2.1.1 The Traveling Salesman Problem 17

2.1.2 The Assignment Problem 18

2.1.3 The Quadratic Assignment Problem 19

2.1.4 A Job Shop Scheduling Problem 20
CONTENTS

2.2 A Knapsack Problem 23
  2.2.1 An Integer Programming Model 23
  2.2.2 An Integer Programming Solution 24
  2.2.3 A Logic-Based Solution 27

2.3 Processing Network Design 31
  2.3.1 An Integer Programming Approach 32
  2.3.2 A Logic-Based Approach 33

2.4 Lot Sizing 37
  2.4.1 An Integer Programming Model 38
  2.4.2 A Logic-Based Model 39

3 The Logic of Propositions 43
  3.1 The Idea of Propositional Logic 44
    3.1.1 Formulas 44
    3.1.2 Clauses 45
    3.1.3 Conversion to Clausal Form 47
    3.1.4 Horn Clauses 48
    3.1.5 Renamable Horn Clauses 50
  3.2 Resolution 53
    3.2.1 The Resolution Algorithm 53
    3.2.2 Projection 55
    3.2.3 Unit Resolution 57
    3.2.4 Constraint-Based Search 59

4 The Logic of Discrete Variables 61
  4.1 Formulas of Discrete-Variable Logic 62
    4.1.1 Formulas and Semantics 62
    4.1.2 Multivalent Clauses 62
  4.2 Multivalent Resolution 63
    4.2.1 Full Resolution 63
    4.2.2 Projection 65
    4.2.3 Unit Resolution 65
    4.2.4 Constraint Generation 66
  4.3 Defined Predicates 67

5 The Logic of 0-1 Inequalities 69
  5.1 Inequalities and Implication 70
  5.2 Resolution for 0-1 Inequalities 73
### Contents

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>10.4.2</td>
<td>Minimum Bandwidth Orderings</td>
<td>179</td>
</tr>
<tr>
<td>10.4.3</td>
<td>Finding a Minimum Bandwidth Ordering</td>
<td>180</td>
</tr>
<tr>
<td>11</td>
<td>Domain Reduction</td>
<td>185</td>
</tr>
<tr>
<td>11.1</td>
<td>Consistency</td>
<td>187</td>
</tr>
<tr>
<td>11.1.1</td>
<td>Arc and Hyperarc Consistency</td>
<td>187</td>
</tr>
<tr>
<td>11.1.2</td>
<td>Bounds Consistency</td>
<td>189</td>
</tr>
<tr>
<td>11.2</td>
<td>The Element and Sum Constraints</td>
<td>190</td>
</tr>
<tr>
<td>11.2.1</td>
<td>The Element Constraint</td>
<td>191</td>
</tr>
<tr>
<td>11.2.2</td>
<td>The Sum Constraint</td>
<td>193</td>
</tr>
<tr>
<td>11.3</td>
<td>The All-Different Constraint</td>
<td>196</td>
</tr>
<tr>
<td>11.3.1</td>
<td>A Combinatorial Algorithm</td>
<td>196</td>
</tr>
<tr>
<td>11.3.2</td>
<td>Domain Reduction as a Matching Problem</td>
<td>199</td>
</tr>
<tr>
<td>11.4</td>
<td>Constraint Propagation</td>
<td>201</td>
</tr>
<tr>
<td>12</td>
<td>Constraint Programming</td>
<td>203</td>
</tr>
<tr>
<td>12.1</td>
<td>Development of Constraint Programming</td>
<td>204</td>
</tr>
<tr>
<td>12.2</td>
<td>Logic Programming</td>
<td>206</td>
</tr>
<tr>
<td>12.2.1</td>
<td>Basic Idea</td>
<td>206</td>
</tr>
<tr>
<td>12.2.2</td>
<td>A Scheduling Problem</td>
<td>209</td>
</tr>
<tr>
<td>12.3</td>
<td>Constraint Logic Programming</td>
<td>211</td>
</tr>
<tr>
<td>12.3.1</td>
<td>Unification as Constraint Solving</td>
<td>212</td>
</tr>
<tr>
<td>12.3.2</td>
<td>A Scheduling Problem</td>
<td>216</td>
</tr>
<tr>
<td>12.4</td>
<td>Other Approaches</td>
<td>219</td>
</tr>
<tr>
<td>13</td>
<td>Continuous Relaxations</td>
<td>225</td>
</tr>
<tr>
<td>13.1</td>
<td>Relaxations of Discrete Constraints</td>
<td>227</td>
</tr>
<tr>
<td>13.1.1</td>
<td>Propositional Formulas</td>
<td>227</td>
</tr>
<tr>
<td>13.1.2</td>
<td>Cardinality Rules</td>
<td>229</td>
</tr>
<tr>
<td>13.1.3</td>
<td>All-different Constraints</td>
<td>231</td>
</tr>
<tr>
<td>13.2</td>
<td>Relaxations for Mixed Constraints</td>
<td>233</td>
</tr>
<tr>
<td>13.2.1</td>
<td>Weak Continuous Relaxations</td>
<td>234</td>
</tr>
<tr>
<td>13.2.2</td>
<td>Lifted versus Projected Relaxations</td>
<td>237</td>
</tr>
<tr>
<td>13.3</td>
<td>Lifted Relaxations</td>
<td>239</td>
</tr>
<tr>
<td>13.3.1</td>
<td>Jeroslow's Representability Theorem</td>
<td>240</td>
</tr>
<tr>
<td>13.3.2</td>
<td>Disjunctions: Big-M Relaxations</td>
<td>244</td>
</tr>
<tr>
<td>13.3.3</td>
<td>Disjunctions: Convex Hull Relaxation</td>
<td>248</td>
</tr>
<tr>
<td>13.4</td>
<td>Projected Relaxations</td>
<td>249</td>
</tr>
</tbody>
</table>
13.4.1 Projection Methods for Linear Systems 250
13.4.2 Disjunctions: Elementary Inequalities 252
13.4.3 Disjunctions: Supporting Inequalities 256
13.4.4 Disjunctions: Optimal Separating Inequalities 257
13.4.5 Fixed Charge Problems 260
13.4.6 Piecewise Linear Functions 263
13.4.7 Element Constraints 265
13.4.8 Extended Element Constraints 267

14 Decomposition Methods 271
  14.1 Outer Approximation 272
    14.1.1 The Basic Algorithm 272
    14.1.2 Getting Started 273
  14.2 Benders Decomposition 276
    14.2.1 The Classical Method 276
    14.2.2 Linear Disjunctions 278
    14.2.3 Generalized Benders Decomposition 281
    14.2.4 Nonlinear Disjunctions 282

15 Branching Rules 285
  15.1 General-Purpose Branching Heuristics 286
    15.1.1 Rationales for the Heuristics 286
    15.1.2 Conclusion 292
  15.2 Branching for Logical Clauses 292
    15.2.1 Empirical Behavior of Branching Rules 293
    15.2.2 The Jeroslow-Wang Rule 294
    15.2.3 The Maximum Satisfiability Hypothesis 294
    15.2.4 A Simplification Hypothesis 296
    15.2.5 Conclusions 298
  15.3 First-Fail Heuristics 299
    15.3.1 An Elementary Analysis 300
    15.3.2 A More Refined Analysis 302

16 Relaxation Duality 305
  16.1 Strengthenings and Relaxations 306
    16.1.1 A Strengthening Strategy 307
    16.1.2 A Relaxation Strategy 309
  16.2 Branching 310
## 16.3 Mixed Strategies

16.3.1 Relaxation of Strengthenings 313  
16.3.2 Strengthenings of a Relaxation 315

## 16.4 Relaxation Duality

16.4.1 The Relaxation Dual 320  
16.4.2 The Lagrangean and Surrogate Duals 321

## 17 Inference Duality

17.1 Constraint Generation 327  
17.1.1 Constraints as Cuts 327  
17.1.2 Constraint-Based Search 329

17.2 Basic Definition 331  
17.3 Linear Programming Duality 333  
17.3.1 Linear Inference 333  
17.3.2 Sensitivity Analysis 335

17.4 Duality for Logical Clauses 337  
17.4.1 The Dual Solution as a Resolution Proof 338  
17.4.2 Recovering a Dual from a Primal Solution 340

17.5 Duality for Horn Clauses 343  
17.6 0-1 Linear Programming Duality 347  
17.6.1 Recovering an Indirect Optimality Proof 348  
17.6.2 Recovering a Direct Optimality Proof 351  
17.6.3 Sensitivity Analysis 355

## 18 Search Strategies

18.1 Branching and Constraint-Based Search 362  
18.1.1 Search over Partial Assignments 363  
18.1.2 Branching as Constraint-Based Search 367  
18.1.3 Parallel Resolution Search 369

18.2 Dependency-Directed Backtracking 376  
18.2.1 Backjumping 376  
18.2.2 Backchecking and Backmarking 380

18.3 Dynamic Backtracking 382  
18.3.1 Partial-Order Dynamic Backtracking 384  
18.3.2 Generalized Dynamic Backtracking 385

## 19 Logic-Based Benders Decomposition

19.1 Benders Decomposition in the Abstract 389