Topic 6: Case Studies
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Course 1DL448: Modelling for Combinatorial Optimisation
Outline

1. Black-Hole Patience
2. Antenna Placement
3. Warehouse Location
4. Sport Scheduling
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1. Black-Hole Patience
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Black-Hole Patience

Move all the cards into the black hole. A fan top card can be moved if it is one rank apart from the black-hole top card, independently of suit (♣, ♣, ♠, ♥); aces (A,1) and kings (K,13) are a rank apart.


The cards $c_1$ and $c_2$ are one rank apart if and only if
\[(c_1 \mod 13) - (c_2 \mod 13) \in \{-12, -1, 1, 12\}\]

Avoiding \texttt{mod} on variables and defining a help predicate:

\[
\text{predicate rankApart(var 1..52: c1, var 1..52: c2)} = \\
\text{let } \{ \text{array[1..52] of int: R = [i mod 13 | i in 1..52] } \} \\
\text{in } \text{R[c1] - R[c2] in \{-12,-1,1,12\};}
\]

Avoiding implicit \texttt{element} constraints for better inference:

\[
\text{predicate rankApart(var 1..52: c1, var 1..52: c2)} = \\
\text{table([c1,c2], [\{1,2\}|1,13|...|1,52|2,1|...|52,40|52,51]));}
\]
Move all the cards into the black hole. A fan top card can be moved if it is one rank apart from the black-hole top card, independently of suit (♠, ♣, ♦, ♥); aces (A,1) and kings (K,13) are a rank apart.

Let \( \text{Card}[p] \) denote the card at position \( p \) in the black hole:

\[
\begin{align*}
\text{constraint} & \quad \text{Card}[1] = 1; \quad \% \text{ the card at position 1 is A♠} \\
\text{constraint} & \quad \text{forall}(p \in 1..51) (\text{rankApart}(\text{Card}[p], \text{Card}[p+1]));
\end{align*}
\]

Using the \text{Card} variables, how to model the full problem?

Let \( \text{Pos}[c] \) denote the position of card \( c \) in the black hole:

\[
\begin{align*}
\text{constraint} & \quad \text{Pos}[1] = 1; \quad \% \text{ the position of card A♠ is 1} \\
\text{constraint} & \quad \text{forall}(c1 \text{ “on top of” } c2 \text{ “in a fan”}) (\text{Pos}[c1] < \text{Pos}[c2]);
\end{align*}
\]

Using the \text{Pos} variables, how to model the full problem?
Let us use both the \texttt{Card} variables and the \texttt{Pos} variables, and channel between them.

Observe that $\forall c, p \in 1..52 : \texttt{Card}[p] = c \leftrightarrow \texttt{Pos}[c] = p$. Seen as functions, \texttt{Card} and \texttt{Pos} are each other’s inverse. This is the semantics of \texttt{inverse}($\texttt{Card}, \texttt{Pos}$) and implies the still missing constraints \texttt{alldifferent}($\texttt{Card}$) and \texttt{alldifferent}($\texttt{Pos}$), thus not needed in the model.

This model with redundant variables and their channelling constraint is much more efficient (at least on a CP or LCG solver) than the model with only the \texttt{Card} variables:

```prolog
constraint alldifferent(Card);
constraint forall(c1 “on top of” c2 “in a fan”)  
    (let { var 1..52: p1; var 1..52: p2 }  
      in Card[p1] = c1 \\ Card[p2] = c2 \\ p1 < p2);
```
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Antenna Placement Problem

Given:

- a region divided into zones, each with expected gain if covered,
- the maintenance costs and covering areas of antenna types,
- a targeted number of antennae,

find non-overlapping antenna placements and types such that the total expected gain of coverage minus the total maintenance cost is maximal.

We now show that we can pre-compute a 3D array with the net gain for each possible antenna placement and type, making it much easier to express the objective function and much faster to solve problem instances.
Model without Precomputation

1 ...  
2 set of int: Zones = 1..zones; % zones per side of region  
3 array[Zones,Zones] of int: ExpGain =  
   [79,18,3,6,8,6,2,9,17,24|...];  
4 set of int: Types = 1..types; % zones per side of cover  
5 array[Types] of int: Cost;  
6 set of int: Antennae = 1..antennae;  
7 % Variables and constraints:  
8 array[Antennae] of var Zones: X;  
9 array[Antennae] of var Zones: Y;  
10 array[Antennae] of var Types: Type;  
11 constraint diffn(X,Y,Types,Types);  
12 constraint forall(a in Antennae) (X[a]+Type[a] <= zones+1  
   \ Y[a]+Type[a] <= zones+1);  
13 % Objective:  
14 array[Antennae] of var int: Gain;  
15 constraint forall(a in Antennae) (Gain[a]=sum(x,y in Zones)  
   (ExpGain[x,y]*bool2int(X[a] <= x \ x < X[a]+Type[a] \  
   Y[a] <= y \ y < Y[a]+Type[a])));  
16 var int: cost = sum(a in Antennae) (Cost[Type[a]]);  
17 solve maximize sum(Gain) - cost;
Model with Precomputation

This model yields better **inference** and faster solving.

Solving to optimality with Gecode (CP) for **zones=10**:  
<table>
<thead>
<tr>
<th>precomputation</th>
<th>antennae</th>
<th>types</th>
<th># nodes</th>
<th>seconds</th>
</tr>
</thead>
<tbody>
<tr>
<td>without</td>
<td>1</td>
<td>4</td>
<td>927</td>
<td>0.007</td>
</tr>
<tr>
<td>with</td>
<td>1</td>
<td>4</td>
<td>65</td>
<td>0.001</td>
</tr>
<tr>
<td>without</td>
<td>2</td>
<td>4</td>
<td>11,445,833</td>
<td>106.936</td>
</tr>
<tr>
<td>with</td>
<td>2</td>
<td>4</td>
<td>361</td>
<td>0.005</td>
</tr>
<tr>
<td>without</td>
<td>3</td>
<td>4</td>
<td>timeout</td>
<td>timeout</td>
</tr>
<tr>
<td>with</td>
<td>3</td>
<td>4</td>
<td>961</td>
<td>0.015</td>
</tr>
<tr>
<td>with</td>
<td>5</td>
<td>4</td>
<td>188,844</td>
<td>2.642</td>
</tr>
</tbody>
</table>
Outline

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The Warehouse Location Problem (WLP)

A company considers opening warehouses at some candidate locations in order to supply its existing shops:

- Each candidate warehouse has the same maintenance cost.
- Each candidate warehouse has a supply capacity, which is the maximum number of shops it can supply.
- The supply cost to a shop depends on the warehouse.

Determine which warehouses to open, and which of them should supply the various shops, so that:

1. Each shop must be supplied by exactly one actually opened warehouse.
2. Each actually opened warehouse supplies at most a number of shops equal to its capacity.
3. The sum of the actually incurred maintenance costs and supply costs is minimised.
**WLP: Sample Instance Data**

Shops = \{Shop_1, Shop_2, \ldots, Shop_{10}\}

\text{Whs} = \{Berlin, London, Ankara, Paris, Rome\}

\text{maintCost} = 30

\begin{tabular}{c|c|c|c|c|c}
\hline

\text{Capacity} & Berlin & London & Ankara & Paris & Rome \\
\hline
Shop_1 & 1 & 4 & 2 & 1 & 3 \\
Shop_2 & 20 & 24 & 11 & 25 & 30 \\
Shop_3 & 28 & 27 & 82 & 83 & 74 \\
Shop_4 & 74 & 97 & 71 & 96 & 70 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
Shop_{10} & 47 & 65 & 55 & 71 & 95 \\
\hline
\end{tabular}
WLP Model 1: Decision Variables

Automatic enforcement of the total-function constraint (1):

\[
\text{Supplier} = \begin{array}{c}
\text{Shop}_1 \\
\in \text{Whs} \\
\text{Shop}_2 \\
\in \text{Whs} \\
\cdots \\
\text{Shop}_{10} \\
\in \text{Whs}
\end{array} = \begin{array}{c}
\text{Shop}_1 \\
\in \text{Whs} \\
\text{Shop}_2 \\
\in \text{Whs} \\
\cdots \\
\text{Shop}_{10} \\
\in \text{Whs}
\end{array}
\]

\text{Supplier}[s] \text{ denotes the supplier warehouse for shop } s.

Redundant decision variables:

\[
\text{Open} = \begin{array}{cccccc}
\text{Berlin} & \text{London} & \text{Ankara} & \text{Paris} & \text{Rome} \\
\in 0..1 & \in 0..1 & \in 0..1 & \in 0..1 & \in 0..1
\end{array}
\]

\text{Open}[w]=1 \text{ if and only if (iff) warehouse } w \text{ is opened.}

\[\Rightarrow\text{ Our chosen array names always reflect functions.}\]
WLP Model 1: Objective

\[
\text{minimize } \text{maintCost} \times \text{sum}(\text{Open}) \\
+ \text{sum}(s \text{ in Shops}) (\text{SupplyCost}[s, \text{Supplier}[s]])
\]

The first term is the total maintenance cost, expressed as the product of the warehouse maintenance cost by the number of actually opened warehouses.

The second term is the total supply cost, expressed as the sum over all shops of their actually incurred supply costs.

Notice the implicit use of the `element` predicate, as the index `Supplier[s]` is a decision variable.

If warehouse \( w \) has maintenance cost \( \text{MaintCost}[w] \), then the first term becomes

\[
\text{sum}(w \text{ in Whs}) (\text{MaintCost}[w] \times \text{Open}[w]).
\]
WLP Model 1: Channelling Constraint

One-way channelling constraint from the Supplier variables to the redundant Open variables:

\[ \text{forall}(s \text{ in } \text{Shops}) (\text{Open}[\text{Supplier}[s]] = 1) \]

The supplier warehouse of each shop is actually opened.

Notice the implicit use of the element predicate, as the index Supplier[s] is a decision variable.

How do the remaining Open[w] variables become 0? Upon minimisation.
Alternative: Two-way channelling constraint between the Supplier variables and the redundant Open variables:

\[
\text{forall}(w \in \text{Whs}) \\
(\text{Open}[w] = \text{bool2int}(\exists(s \in \text{Shops})(\text{Supplier}[s]=w)))
\]

A warehouse is opened iff there exists a shop it supplies.

Make experiments to find out which channelling is better. We will revisit this issue in Topic 8: Inference & Search in CP & LCG, and in Topic 9: Modelling for CBLS.

Also consider making Open an array of Boolean variables and using \text{bool2int} for its summation in the objective.
WLP Model 1: Capacity Constraint

Capacity constraint (2):

```
global_cardinality_low_up_closed
(Supplier, Whs, [0 | i in Whs], Capacity)
```

Each warehouse is a supplier of a number of shops at most equal to its capacity.
WLP Model 2

Drop the array Open of redundant decision variables as well as its channelling constraint, and reformulate the first term of the objective function as follows:

\[
\text{maintCost} \ast \\
\sum\limits_{w \in \text{Whs}} \left( \text{bool2int} \left( \exists s \in \text{Shops} \left( \text{Supplier}[s]=w \right) \right) \right)
\]

We can also use the nvalue constrained function:

\[
\text{maintCost} \ast \text{nvalue}(\text{Supplier})
\]

This model cannot be generalised for warehouse-specific maintenance costs. For a speed comparison, see Topic 8: Inference & Search in CP & LCG.

Redundancy elimination may pay off, but it may just as well be the converse. But this is hard to guess, as human intuition may be weak.
WLP Model 3: Decision Variables

No automatic enforcement of total-function constraint (1):

Supply = Shop\_1
: Shop\_10
\begin{array}{c|c|c|c|c|c}
\text{Berlin} & \text{London} & \text{Ankara} & \text{Paris} & \text{Rome} \\
\hline
\in [0..1] & \in [0..1] & \in [0..1] & \in [0..1] & \in [0..1] \\
\hline
\end{array}

Supply[s, w] = 1 \iff \text{shop } s \text{ is supplied by warehouse } w.

Redundant decision variables (as in Model 1):

Open =
\begin{array}{c|c|c|c|c|c}
\text{Berlin} & \text{London} & \text{Ankara} & \text{Paris} & \text{Rome} \\
\hline
\in [0..1] & \in [0..1] & \in [0..1] & \in [0..1] & \in [0..1] \\
\hline
\end{array}

Open[w] = 1 \text{ if and only if warehouse } w \text{ is opened.}
WLP Model 3: Objective

The objective can now be expressed in linear fashion:

\[
\text{minimize} \\
\text{maintCost} \times \sum(\text{Open}) \\
+ \\
\sum(s \text{ in } \text{Shops}, w \text{ in } \text{Whs}) \\
(\text{Supply}[s,w] \times \text{SupplyCost}[s,w])
\]

The first term is the total maintenance cost, expressed (as in Model 1) as the product of the warehouse maintenance cost by the number of actually opened warehouses.

The second term is the total supply cost, expressed as the sum over all shops and warehouses of their actually incurred supply costs: each parameter \(\text{SupplyCost}[s,w]\) is weighted by the decision variable \(\text{Supply}[s,w]\).
WLP Model 3: Constraints

The total-function constraint (1) now needs to be modelled, and can be expressed in linear fashion without \texttt{count}:

\[
\forall (s \text{ in Shops}) \quad \left( \sum (w \text{ in Whs}) (\text{Supply}[s,w]) = 1 \right)
\]

Each shop is supplied by exactly one warehouse.
WLP Model 3: Constraints (end)

Capacity constraint (2), in isolation:

\[
\text{forall}(w \text{ in Whs}) \left( \sum_{s \text{ in Shops}} (\text{Supply}[s,w]) \leq \text{Capacity}[w] \right)
\]

Two-way channelling constraint, in isolation:

\[
\text{forall}(w \text{ in Whs}) \left( \sum_{s \text{ in Shops}} (\text{Supply}[s,w]) > 0 \leftrightarrow \text{Open}[w] = 1 \right)
\]

or, one-way without reification, upon exploiting minimisation:

\[
\text{forall}(w \text{ in Whs}) \left( \forall_{s \text{ in Shops}} (\text{Supply}[s,w] \leq \text{Open}[w]) \right)
\]

Capacity (2) & one-way channelling constraints combined:

\[
\text{forall}(w \text{ in Whs}) \left( \sum_{s \text{ in Shops}} (\text{Supply}[s,w]) \leq \text{Capacity}[w] \times \text{Open}[w] \right)
\]

All constraints are linear (in)equalities: this is an IP model!
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The Sport Scheduling Problem (SSP)

Find schedule in $\text{Periods} \times \text{Weeks} \rightarrow \text{Teams} \times \text{Teams}$ for

- $|\text{Teams}| = n$
- $|\text{Weeks}| = n-1$
- $|\text{Periods}| = n \div 2$

subject to the following constraints:

1. Each game is played exactly once.
2. Each team plays exactly once per week.
3. Each team plays at most twice per period.

Idea for a model, and a solution for $n=8$:

<table>
<thead>
<tr>
<th>Wk 1</th>
<th>Wk 2</th>
<th>Wk 3</th>
<th>Wk 4</th>
<th>Wk 5</th>
<th>Wk 6</th>
<th>Wk 7</th>
</tr>
</thead>
<tbody>
<tr>
<td>P 1</td>
<td>1 vs 2</td>
<td>1 vs 3</td>
<td>2 vs 6</td>
<td>3 vs 5</td>
<td>4 vs 7</td>
<td>4 vs 8</td>
</tr>
<tr>
<td>P 2</td>
<td>3 vs 4</td>
<td>2 vs 8</td>
<td>1 vs 7</td>
<td>6 vs 7</td>
<td>6 vs 8</td>
<td>2 vs 5</td>
</tr>
<tr>
<td>P 3</td>
<td>5 vs 6</td>
<td>4 vs 6</td>
<td>3 vs 8</td>
<td>1 vs 8</td>
<td>1 vs 5</td>
<td>3 vs 7</td>
</tr>
<tr>
<td>P 4</td>
<td>7 vs 8</td>
<td>5 vs 7</td>
<td>4 vs 5</td>
<td>2 vs 4</td>
<td>2 vs 3</td>
<td>1 vs 6</td>
</tr>
</tbody>
</table>
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<th>Wk 3</th>
<th>Wk 4</th>
<th>Wk 5</th>
<th>Wk 6</th>
<th>Wk 7</th>
<th>Wk 8</th>
</tr>
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<tbody>
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<td>2 vs 6</td>
<td>3 vs 5</td>
<td>4 vs 7</td>
<td>4 vs 8</td>
<td>5 vs 8</td>
<td>6 vs 7</td>
</tr>
<tr>
<td>P 2</td>
<td>3 vs 4</td>
<td>2 vs 8</td>
<td>1 vs 7</td>
<td>6 vs 7</td>
<td>6 vs 8</td>
<td>2 vs 5</td>
<td>1 vs 4</td>
<td>3 vs 5</td>
</tr>
<tr>
<td>P 3</td>
<td>5 vs 6</td>
<td>4 vs 6</td>
<td>3 vs 8</td>
<td>1 vs 8</td>
<td>1 vs 5</td>
<td>3 vs 7</td>
<td>2 vs 7</td>
<td>2 vs 4</td>
</tr>
<tr>
<td>P 4</td>
<td>7 vs 8</td>
<td>5 vs 7</td>
<td>4 vs 5</td>
<td>2 vs 4</td>
<td>2 vs 3</td>
<td>1 vs 6</td>
<td>3 vs 6</td>
<td>1 vs 8</td>
</tr>
</tbody>
</table>
SSP Model 1: Data

Parameter:

- int: n; assert (n>1 \( \land \) n mod 2 =0, "Odd n")

Useful Ranges and Sets:

- Teams = 1..n
- Weeks = 1..(n-1)
- ExtendedWeeks = 1..n
- Periods = 1..(n \( \div \) 2)
- Slots = 1..2
- Games = \{f*n+s | f,s in Teams where f<s\}, thereby breaking some symmetries, such that the game between teams f and s is uniquely identified by the natural number f * n + s.

Example: For n=4, we get Games={6,7,8,11,12,16}. 
SSP Model 1: Decision Variables

A 3D matrix $\text{Team}[\text{Periods}, \text{Extended Weeks}, \text{Slots}]$ of variables in $\text{Teams}$, denoted $T$ below, over a schedule extended by a dummy week where teams play fictitious duplicate games in the period where they would otherwise play only once, thereby transforming constraint (3) into:

$(3')$ Each team plays exactly twice per period.

Predicate $\text{global_cardinality_low_up_closed}$ need not be used and can be replaced by a stronger predicate.

Team =

<table>
<thead>
<tr>
<th></th>
<th>Wk 1</th>
<th></th>
<th></th>
<th>Wk $n-1$</th>
<th></th>
<th></th>
<th>Wk $n$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$p$</td>
<td>$\in T$</td>
<td></td>
<td></td>
<td>$\in T$</td>
<td></td>
<td></td>
<td>$\in T$</td>
</tr>
<tr>
<td>$\vdots$</td>
<td>$\vdots$</td>
<td></td>
<td></td>
<td>$\vdots$</td>
<td></td>
<td></td>
<td>$\vdots$</td>
</tr>
<tr>
<td>$P_{n/2}$</td>
<td>$\in T$</td>
<td></td>
<td></td>
<td>$\in T$</td>
<td></td>
<td></td>
<td>$\in T$</td>
</tr>
</tbody>
</table>

$\text{Team}[p, w, s]$ is the number of the team that plays in period $p$ of week $w$ in game slot $s$. 
SSP Model 1: Constraints

Twice-per-period constraint (3’), in future MiniZinc syntax:

\[
\text{forall}(p \text{ in Periods})
\quad (\text{global_cardinality_closed}
\quad (\text{Team}[p,..,..], \text{Teams}, [2 \mid i \text{ in } 1..n]))
\]

In each period, each team number occurs exactly twice within the slots of the weeks in Team.

Once-per-week constraint (2), in future MiniZinc syntax:

\[
\text{forall}(w \text{ in ExtendedWeeks})
\quad (\text{alldifferent}(\text{Team}[..,w,..]))
\]

In each week, incl. the dummy week, there are no duplicate team numbers within the slots of the periods in Team.
Try to state the each-game-once constraint (1) using Team!

Declare a 2D matrix $\text{Game}[\text{Periods}, \text{Weeks}]$ of redundant decision variables in $\text{Games}$ over the non-extended weeks:

$$\text{Game} = \begin{array}{c|c|c}
\text{Period 1} & \text{Week 1} & \cdots & \text{Week } n - 1 \\
\vdots & \in \text{Games} & \cdots & \in \text{Games} \\
\text{Period } n/2 & \vdots & \ddots & \vdots \\
\in \text{Games} & \cdots & \in \text{Games} & \\
\end{array}$$

$\text{Game}[p, w]$ is the game played in period $p$ of week $w$. 
SSP Model 1: Constraints (end)

Each-game-once constraint (1):

\texttt{alldifferent}(\text{Game})

There are no duplicate game numbers in \text{Game}.

Channelling constraint (alternatively use \texttt{table}):

\texttt{forall}(p \text{ in } \text{Periods}, w \text{ in } \text{Weeks})

\quad (\text{Team}[p,w,1]*n+\text{Team}[p,w,2] = \text{Game}[p,w])

The game number in \text{Game} of each period and week corresponds to the teams scheduled at that time in \text{Team}.

Constraints (2) and (3’) are hard to formulate using \text{Game}.
SSP Model 2: Smaller Domains for Game

A round-robin schedule suffices to break many of the remaining symmetries:

- Fix the games of the first week to the set
  \[ \{(1, 2)\} \cup \{(t + 1, n + 2 - t) \mid 1 < t \leq n/2\} \]
- For the remaining weeks, transform each game \((f, s)\) of the previous week into a game \((f', s')\), where

\[
  f' = \begin{cases} 
    1 & \text{if } f = 1 \\
    2 & \text{if } f = n \\
    f + 1 & \text{otherwise}
  \end{cases}
\]

\[
  s' = \begin{cases} 
    2 & \text{if } s = n \\
    s + 1 & \text{otherwise}
  \end{cases}
\]

The constraints (1) and (2) are now automatically enforced: need to determine the period of each game, not its week!
Interested in More Details?

For more details on WLP & SSP and their modelling, see:

