The Essence of Constraint Propagation

Krzysztof R. Apt

CWI, P.O. Box 94079, 1009 AB Amsterdam, The Netherlands
Department of Mathematics, Computer Science, Physics & Astronomy
University of Amsterdam, The Netherlands

We show that several constraint propagation algorithms (also called (local) consistency, consistency enforcing, Waltz, filtering or narrowing algorithms) are instances of algorithms that deal with chaotic iteration. To this end we propose a simple abstract framework that allows us to classify and compare these algorithms and to establish in a uniform way their basic properties.

Note. This is a full, revised version of our article "From Chaotic Iteration to Constraint Propagation", Proc. of 24th International Colloquium on Automata, Languages and Programming (ICALP '97), (invited lecture), Springer-Verlag Lecture Notes in Computer Science 1256, pp. 36-55, (1997).

Keywords: constraint propagation, chaotic iteration, generic algorithms.

1. INTRODUCTION

1.1. Motivation

Over the last ten years constraint programming emerged as an interesting and viable approach to programming. In this approach the programming process is limited to a generation of requirements ("constraints") and a solution of these requirements by means of general and domain specific methods. The techniques useful for finding solutions to sets of constraints were studied for some twenty years in the field of Constraint Satisfaction. One of the most important of them is *constraint propagation*, a process of reducing a constraint satisfaction problem to another one that is equivalent but "simpler".

The algorithms that achieve such a reduction usually aim at reaching some "local consistency", which denotes some property approximating in some loose sense "global consistency", which is the consistency of the whole constraint

satisfaction problem. In fact, most of the notions of local consistency are neither implied by nor imply global consistency (for a simple illustration of this statement see, e.g., Example 34 in Subsection 3.3).

For some constraint satisfaction problems such an enforcement of local consistency is already sufficient for finding a solution in an efficient way or for determining that none exists. In some other cases this process substantially reduces the size of the search space which makes it possible to solve the original problem more efficiently by means of some search algorithm.

The aim of this paper is to show that the constraint propagation algorithms (also called (local) consistency, consistency enforcing, Waltz, filtering or narrowing algorithms) can be naturally explained by means of *chaotic iteration*, a basic technique used for computing limits of iterations of finite sets of functions that originated from numerical analysis (see, e.g., CHAZAN and MIRANKER [8]) and was adapted for computer science needs by COUSOT and COUSOT [11].

In our presentation we study chaotic iteration of monotonic and inflationary functions on partial orders first. This is done in Section 2. Then, in Section 3 we show how specific constraint propagation algorithms can be obtained by choosing specific functions and specific partial orders.

This two-step presentation reveals that several constraint propagation algorithms proposed in the literature are instances of generic chaotic iteration algorithms studied here.

The adopted framework allows us to prove properties of these algorithms in a simple, uniform way. This clarifies which properties of the so-called reduction functions (also called relaxation rules or narrowing functions) account for correctness of these algorithms. For example, it turns out that idempotence is not needed here. Further, this framework allows us to separate an analysis of general properties, such as termination and independence of the scheduling strategy, from consideration of specific, constraint-related properties, such as equivalence. Even the consequences of choosing a queue instead of a set for scheduling purposes can be already clarified without introducing constraints.

We also explain how by characterizing a given notion of a local consistency as a common fixed point of a finite set of monotonic and inflationary functions we can automatically generate an algorithm achieving this notion of consistency by "feeding" these functions into a generic chaotic iteration algorithm. By studying these functions in separation we can also compare specific constraint propagation algorithms.

A recent work of MONFROY and RÉTY [22] also shows how this approach makes it possible to derive generic distributed constraint propagation algorithms in a uniform way.

Several general presentations of constraint propagation algorithms have been published before. In Section 4 we explain how our work relates to and generalizes the work of others.

1.2. Preliminaries

DEFINITION 1. *Consider a sequence of domains $\mathcal{D} := D_1, \ldots, D_n$.*

- *By a* scheme *(on n) we mean a sequence of different elements from $[1..n]$.*
- *We say that C is a* constraint (on $\mathcal{D}$) *with scheme $i_1, \ldots, i_l$ if $C \subseteq D_{i_1} \times \cdots \times D_{i_l}$.*
- *Let $\mathbf{s} := s_1, \ldots, s_k$ be a sequence of schemes. We say that a sequence of constraints $C_1, \ldots, C_k$ on $\mathcal{D}$ is an $\mathbf{s}$-sequence if each C_i is with scheme s_i.*
- *By a* Constraint Satisfaction Problem $\langle \mathcal{D}; \mathcal{C} \rangle$, *in short CSP, we mean a sequence of domains $\mathcal{D}$ together with an $\mathbf{s}$-sequence of constraints $\mathcal{C}$ on $\mathcal{D}$. We call then $\mathbf{s}$ the* scheme *of $\langle \mathcal{D}; \mathcal{C} \rangle$.*   □

In principle a constraint can have more than one scheme, for example when all domains are equal. This eventuality should not cause any problems in the sequel. Given an n-tuple $d := d_1, \ldots, d_n$ in $D_1 \times \cdots \times D_n$ and a scheme $s := i_1, \ldots, i_l$ on n we denote by $d[s]$ the tuple $d_{i_1}, \ldots, d_{i_l}$. In particular, for $j \in [1..n]$ $d[j]$ is the j-th element of d. By a *solution* to a CSP $\langle \mathcal{D}; \mathcal{C} \rangle$, where $\mathcal{D} := D_1, \ldots, D_n$, we mean an n-tuple $d \in D_1 \times \cdots \times D_n$ such that for each constraint C in $\mathcal{C}$ with scheme s we have $d[s] \in C$.

Consider now a sequence of schemes $s_1, \ldots, s_k$. By its *union*, written as $\langle s_1, \ldots, s_k \rangle$ we mean the scheme obtained from the sequences $s_1, \ldots, s_k$ by removing from each s_i the elements present in some s_j, where $j < i$, and by concatenating the resulting sequences. For example, $\langle (3, 7, 2), (4, 3, 7, 5), (3, 5, 8) \rangle = (3, 7, 2, 4, 5, 8)$. Recall that for an $s_1, \ldots, s_k$-sequence of constraints $C_1, \ldots, C_k$ their *join*, written as $C_1 \bowtie \cdots \bowtie C_k$, is defined as the constraint with scheme $\langle s_1, \ldots, s_k \rangle$ and such that

$$d \in C_1 \bowtie \cdots \bowtie C_k \text{ iff } d[s_i] \in C_i \text{ for } i \in [1..k].$$

Further, given a constraint C and a subsequence s of its scheme, we denote by $\Pi_s(C)$ the constraint with scheme s defined by

$$\Pi_s(C) := \{d[s] \mid d \in C\},$$

and call it *the projection of C on s*. In particular, for a constraint C with scheme s and an element j of s, $\Pi_j(C) = \{a \mid \exists d \in C \; a = d[j]\}$.

Given a CSP $\langle \mathcal{D}; \mathcal{C} \rangle$ we denote by $Sol(\langle \mathcal{D}; \mathcal{C} \rangle)$ the set of all solutions to it. If the domains are clear from the context we drop the reference to $\mathcal{D}$ and just write $Sol(\mathcal{C})$. The following observation is useful.

NOTE 2. *Consider a CSP $\langle \mathcal{D}; \mathcal{C} \rangle$ with $\mathcal{D} := D_1, \ldots, D_n$ and $\mathcal{C} := C_1, \ldots, C_k$ and with scheme $\mathbf{s}$.*

(i) $Sol(\langle \mathcal{D}; \mathcal{C} \rangle) = C_1 \bowtie \cdots \bowtie C_k \bowtie_{i \in I} D_i,$

where $I := \{i \in [1..n] \mid i$ does not appear in $\mathbf{s}\}$.

(ii) For every $\mathbf{s}$-subsequence $\mathbf{C}$ of $\mathcal{C}$ and $d \in Sol(\langle \mathcal{D}; \mathcal{C} \rangle)$ we have $d[\langle \mathbf{s} \rangle] \in Sol(\mathbf{C})$.

□

217

Finally, we call two CSP's *equivalent* if they have the same set of solutions. Note that we do not insist that these CSP's have the same sequence of domains or the same scheme.

2. Chaotic Iterations

In our study of constraint propagation we proceed in two stages. In this section we study chaotic iterations of functions on partial orders. Then in the next section we explain how this framework can be readily used to explain constraint propagation algorithms.

2.1. Chaotic Iterations on Simple Domains

In general, chaotic iterations are defined for functions that are projections on individual components of a specific function with several arguments. In our approach we study a more elementary situation in which the functions are unrelated but satisfy certain properties. We need the following concepts.

DEFINITION 3. *Consider a set D, an element $d \in D$ and a set of functions $F := \{f_1, \ldots, f_k\}$ on D.*

- *By a* run *(of the functions $f_1, \ldots, f_k$) we mean an infinite sequence of numbers from $[1..k]$.*
- *A run $i_1, i_2, \ldots$ is called* fair *if every $i \in [1..k]$ appears in it infinitely often.*
- *By an* iteration *of F associated with a run $i_1, i_2, \ldots$ and starting with d we mean an infinite sequence of values $d_0, d_1, \ldots$ defined inductively by*

$$d_0 := d,$$

$$d_j := f_{i_j}(d_{j-1}).$$

When d is the least element of D in some partial order clear from the context, we drop the reference to d and talk about an iteration *of F.*
- *An iteration of F is called* chaotic *if it is associated with a fair run.* □

DEFINITION 4. *Consider a partial order $(D, \sqsubseteq)$. A function f on D is called*

- inflationary *if $x \sqsubseteq f(x)$ for all x,*
- monotonic *if $x \sqsubseteq y$ implies $f(x) \sqsubseteq f(y)$ for all x, y,*
- idempotent *if $f(f(x)) = f(x)$ for all x.* □

In what follows we study chaotic iterations on specific partial orders.

DEFINITION 5. *We call a partial order $(D, \sqsubseteq)$ an $\sqcup$-po if*

- *D contains the least element, denoted by $\bot$,*
- *for every increasing sequence*

$$d_0 \sqsubseteq d_1 \sqsubseteq d_2 \ldots$$

218

of elements from D, the least upper bound of the set

$$\{d_0,\ d_1,\ d_2,\ldots\},$$

denoted by $\bigsqcup_{n=0}^{\infty} d_n$ and called the limit *of $d_0, d_1, \ldots$, exists,*
− *for all $a, b \in D$ the least upper bound of the set $\{a, b\}$, denoted by $a \sqcup b$, exists.*

Further, we say that

− *an increasing sequence $d_0 \sqsubseteq d_1 \sqsubseteq d_2 \ldots$ eventually stabilizes at* d *if for some $j \geq 0$ we have $d_i = d$ for $i \geq j$,*
− *a partial order satisfies the* finite chain *property if every increasing sequence of its elements eventually stabilizes.* □

Intuitively, $\perp$ is an element with the least amount of information and $a \sqsubseteq b$ means that b contains more information than a. Clearly, the second condition of the definition of $\sqcup$-po is automatically satisfied if D is finite.

It is also clear that $\sqcup$-po's are closed under the Cartesian product. In the applications we shall use specific $\sqcup$-po's built out of sets and their Cartesian products.

DEFINITION 6. *Let D be a set. We say that a family $\mathcal{F}(D)$ of subsets of D is* based on D *if*

− $D \in \mathcal{F}(D)$,
− *for every decreasing sequence*

$$X_0 \supseteq X_1 \supseteq X_2 \ldots$$

of elements of $\mathcal{F}(D)$

$$\cap_{i=0}^{\infty} X_i \in \mathcal{F}(D),$$

− *for all $X, Y \in \mathcal{F}(D)$ we have $X \cap Y \in \mathcal{F}(D)$.*

That is, a set $\mathcal{F}(D)$ of subsets of D is based on D iff $\mathcal{F}(D)$ with the relation $\sqsubseteq$ defined by

$$X \sqsubseteq Y \text{ iff } X \supseteq Y$$

is an $\sqcup$-po. In this $\sqcup$-po $\perp = D$ and $X \sqcup Y = X \cap Y$. We call $(\mathcal{F}(D), \sqsubseteq)$ an $\sqcup$-po based on D. □

The following two examples of families of subsets based on a domain will be used in the sequel.

EXAMPLE 7. *Define*

$$\mathcal{F}(D) := \mathcal{P}(D),$$

that is $\mathcal{F}(D)$ consists of all subsets of D. This family of subsets will be used to discuss general constraint propagation algorithms. □

EXAMPLE 8. *Let $(D, \sqsubseteq)$ be a partial order with the $\sqsubseteq$-least element min, the $\sqsubseteq$-greatest element max and such that for every two elements $a, b \in D$ both $a \sqcup b$ and $a \sqcap b$ exists.*

Examples of such partial orders are a linear order with the $\sqsubseteq$-least element and the $\sqsubseteq$-greatest element and the set of all subsets of a given set with the subset relation.

Given two elements a, b of D define

$$[a, b] := \{c \mid a \leq c \text{ and } c \leq b\}$$

and call such a set an interval. *So for $b < a$ we have $[a, b] = \emptyset$, for $b = a$ we have $[a, b] = \{a\}$ and $[\text{min..max}] = D$.*

Let now F be a finite subset of D containing min and max. Define

$$\mathcal{F}(D) := \{[a, b] \mid a, b \in F\},$$

that is $\mathcal{F}(D)$ consists of all intervals with the bounds in F. Note that $\mathcal{F}(D)$ is indeed a family of subsets based on D since

- *$D = [\text{min..max}]$,*
- *$\mathcal{F}(D)$ is finite, so every decreasing sequence of elements of $\mathcal{F}(D)$ eventually stabilizes,*
- *for $a, b, c, d \in F$ we have*

$$[a, b] \cap [c, d] = [a \sqcup c, b \sqcap d].$$

Such families of subsets will be used to discuss constraint propagation algorithms on reals. In these applications D will be the set of real numbers augmented with $-\infty$ and $+\infty$ and F the set of floating point numbers. □

The following observation can be easily distilled from a more general result due to Cousot and Cousot [11]. To keep the paper self-contained we provide a direct proof.

THEOREM 9. *[(Chaotic Iteration)] Consider an $\sqcup$-po $(D, \sqsubseteq)$ and a set of functions $F := \{f_1, \ldots, f_k\}$ on D. Suppose that all functions in F are inflationary and monotonic. Then the limit of every chaotic iteration of F exists and coincides with*

$$\bigsqcup_{j=0}^{\infty} f \uparrow j,$$

where the function f on D is defined by:

$$f(x) := \bigsqcup_{i=1}^{k} f_i(x)$$

and $f \uparrow j$ is an abbreviation for $f^j(\bot)$, the j-th fold iteration of f started at $\bot$.

PROOF. First, notice that f is inflationary, so $\bigsqcup_{j=0}^{\infty} f \uparrow j$ exists. Fix a chaotic iteration $d_0, d_1, \ldots$ of F associated with a fair run $i_1, i_2, \ldots$. Since all functions f_i are inflationary, $\bigsqcup_{j=0}^{\infty} d_j$ exists. The result follows directly from the following two claims.

CLAIM 1. $\forall j \, \exists m \, f \uparrow j \sqsubseteq d_m$.

PROOF. We proceed by induction on j.

Base. $j = 0$. As $f \uparrow 0 = \bot = d_0$, the claim is obvious.

Induction step. Assume that for some $j \geq 0$ we have $f \uparrow j \sqsubseteq d_m$ for some $m \geq 0$. Since

$$f \uparrow (j+1) = f(f \uparrow j) = \bigsqcup_{i=1}^{k} f_i(f \uparrow j),$$

it suffices to prove

$$\forall i \in [1..k] \, \exists m_i \, f_i(f \uparrow j) \sqsubseteq d_{m_i}. \tag{1}$$

Indeed, we have then by the fact that $d_l \sqsubseteq d_{l+1}$ for $l \geq 0$

$$\bigsqcup_{i=1}^{k} f_i(f \uparrow j) \sqsubseteq \bigsqcup_{i=1}^{k} d_{m_i} \sqsubseteq d_{m'}$$

where $m' := max\{m_i \mid i \in [1..k]\}$.

So fix $i \in [1..k]$. By fairness of the considered run $i_1, i_2, \ldots$, for some $m_i > m$ we have $i_{m_i} = i$. Then $d_{m_i} = f_i(d_{m_i-1})$. Now $d_m \sqsubseteq d_{m_i-1}$, so by the monotonicity of f_i we have

$$f_i(f \uparrow j) \sqsubseteq f_i(d_m) \sqsubseteq f_i(d_{m_i-1}) = d_{m_i}.$$

This proves (1). $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\quad\square$

CLAIM 2. $\forall m \, d_m \sqsubseteq f \uparrow m$.

PROOF. The proof is by a straightforward induction on m. Indeed, for $m = 0$ we have $d_0 = \bot = f \uparrow 0$, so the induction base holds.

To prove the induction step suppose that for some $m \geq 0$ we have $d_m \sqsubseteq f \uparrow m$. For some $i \in [1..k]$ we have $d_{m+1} = f_i(d_m)$, so by the monotonicity of f we get $d_{m+1} = f_i(d_m) \sqsubseteq f(d_m) \sqsubseteq f(f \uparrow m) = f \uparrow (m+1)$. $\qquad\qquad\square$

In many situations some chaotic iteration studied in the Chaotic Iteration Theorem 9 eventually stabilizes. This is for example the case when $(D, \sqsubseteq)$ satisfies the finite chain property. In such cases the limit of every chaotic iteration can be characterized in an alternative way.

COROLLARY 10. *[(Stabilization)] Suppose that under the assumptions of the Chaotic Iteration Theorem 9 some chaotic iteration of F eventually stabilizes. Then every chaotic iteration of F eventually stabilizes at the least fixed point of f.*

PROOF. It suffices to note that if some chaotic iteration $d_0, d_1 \ldots$ of F eventually stabilizes at some d_m then by Claims 1 and 2 $f \uparrow m = d_m$, so

$$\bigsqcup_{j=0}^{\infty} f \uparrow j = f \uparrow m. \tag{2}$$

Then, again by Claims 1 and 2, every chaotic iteration of F stabilizes at $f \uparrow m$ and it is easy to see that by virtue of (2) $f \uparrow m$ is the least fixed point of f. $\square$

Finally, using the above results we can compare chaotic iterations resulting from different sets of functions.

COROLLARY 11. *[(Comparison)] Consider an $\sqcup$-po $(D, \sqsubseteq)$ and two set of functions, $F := \{f_1, \ldots, f_k\}$ and $G := \{g_1, \ldots, g_l\}$ on D. Suppose that all functions in F and G are inflationary and monotonic. Further, assume that for $i \in [1..k]$ there exist $j_1, \ldots, j_m \in [1..l]$ such that*

$$f_i(x) \sqsubseteq g_{j_1} \circ \ldots \circ g_{j_m}(x) \text{ for all } x.$$

Then $lim(F) \sqsubseteq lim(G)$ for the uniquely defined limits $lim(F)$ and $lim(G)$ of the chaotic iterations of F and G.

PROOF. Straightforward using the Chaotic Iteration Theorem 9 and the fact that the functions in G are inflationary. $\square$

2.2. Chaotic Iterations on Compound Domains

Not much more can be deduced about the process of the chaotic iteration unless the structure of the domain D is further known. So assume now that $\sqcup$-po $(D, \sqsubseteq)$ is the Cartesian product of the $\sqcup$-po's $(D_i, \sqsubseteq_i)$, for $i \in [1..n]$. In what follows we consider a modification of the situation studied in the Chaotic Iteration Theorem 9 in which each function f_i affects only certain components of D.

Consider the partial orders $(D_i, \sqsubseteq_i)$, for $i \in [1..n]$ and a scheme $s := i_1, \ldots, i_l$ on n. Then by $(D_s, \sqsubseteq_s)$ we mean the Cartesian product of the partial orders $(D_{i_j}, \sqsubseteq_{i_j})$, for $j \in [1..l]$.

Given a function f on D_s we say that f is *with scheme s*. Instead of defining iterations for the case of the functions with schemes, we rather reduce the situation to the one studied in the previous subsection. To this end we canonically extend each function f on D_s to a function f^+ on D as follows. Suppose that $s = i_1, \ldots, i_l$ and

$$f(d_{i_1}, \ldots, d_{i_l}) = (e'_{i_1}, \ldots, e'_{i_l}).$$

Let for $j \in [1..n]$

$$e_j := \begin{cases} e'_j & \text{if } j \text{ is an element of } s, \\ d_j & \text{otherwise.} \end{cases}$$

Then we set

$$f^+(d_1, \ldots, d_n) := (e_1, \ldots, e_n).$$

Suppose now that $(D, \sqsubseteq)$ is the Cartesian product of the $\sqcup$-po's $(D_i, \sqsubseteq_i)$, for $i \in [1..n]$, and $F := \{f_1, \ldots, f_k\}$ is a set of functions with schemes that are all inflationary and monotonic. Then the following algorithm can be used to compute the limit of the chaotic iterations of $F^+ := \{f_1^+, \ldots, f_k^+\}$. We say here that a function f *depends on* i if i is an element of its scheme.

GENERIC CHAOTIC ITERATION ALGORITHM (CI)

$$d := \underbrace{(\bot, \ldots, \bot)}_{n \text{ times}};$$
$d' := d;$
$G := F;$
while $G \neq \emptyset$ **do**
    choose $g \in G$; suppose g is with scheme s;
    $G := G - \{g\};$
    $d'[s] := g(d[s]);$
    if $d[s] \neq d'[s]$ **then**
        $G := G \cup \{f \in F \mid f \text{ depends on some } i \text{ in } s \text{ such that } d[i] \neq d'[i]\};$
        $d[s] := d'[s]$
    fi
od

Obviously, the condition $d[s] \neq d'[s]$ can be omitted here. We retained it to keep the form of the algorithm more intuitive.

The following observation will be useful in the proof of correctness of this algorithm.

NOTE 12. *Consider the partial orders $(D_i, \sqsubseteq_i)$, for $i \in [1..n]$, a scheme s on n and a function f with scheme s. Then*

(i) f is inflationary iff f^+ is.
(ii) f is monotonic iff f^+ is. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\square$

Observe that, in spite of the name of the algorithm, its infinite executions do not need to correspond to chaotic iterations. The following example will be of use for a number of different purposes.

EXAMPLE 13. *Consider the set of natural numbers $\mathcal{N}$ augmented with ω, with the order $\leq$. In this order $k \leq \omega$ for $k \in \mathcal{N}$. Next, we consider the following three functions on $\mathcal{N} \cup \{\omega\}$:*

$$f_1(n) := \begin{cases} n+1 & \text{if } n \text{ is even,} \\ n & \text{if } n \text{ is odd,} \\ \omega & \text{if } n \text{ is } \omega, \end{cases}$$

$$f_2(n) := \begin{cases} n+1 & \text{if } n \text{ is odd,} \\ n & \text{if } n \text{ is even,} \\ \omega & \text{if } n \text{ is } \omega, \end{cases}$$

$$f_3(n) := \omega.$$

Clearly, the underlying order is an $\sqcup$-po and the functions f_1, f_2 and f_3 are all inflationary, monotonic and idempotent. Now, there is an infinite execution of the CI *algorithm that corresponds with the run $1, 2, 1, 2, \ldots$. This execution does not correspond to any chaotic iteration of $\{f_1, f_2, f_3\}$.* □

However, when we focus on terminating executions we obtain the following result in the proof of which our analysis of chaotic iterations is of help.

THEOREM 14. *[(*CI*)]*

(i) Every terminating execution of the CI *algorithm computes in d the least fixed point of the function f on D defined by*

$$f(x) := \bigsqcup_{i=1}^{k} f_i^+(x).$$

(ii) If all $(D_i, \sqsubseteq_i)$, where $i \in [1..n]$, satisfy the finite chain property, then every execution of the CI *algorithm terminates.*

PROOF. It is simpler to reason about a modified, but equivalent, algorithm in which the assignments $d'[s] := g(d[s])$ and $d[s] := d'[s]$ are respectively replaced by $d' := g^+(d)$ and $d := d'$ and the test $d[s] \neq d'[s]$ by $d \neq d'$.

(i) Note that the formula

$$I := \forall f \in F - G \ f^+(d) = d$$

is an invariant of the **while** loop of the modified algorithm. Thus upon its termination

$$(G = \emptyset) \wedge I$$

holds, that is

$$\forall f \in F \ f^+(d) = d.$$

Consequently, some chaotic iteration of F^+ eventually stabilizes at d. Hence d is the least fixpoint of the function f defined in item (i) because the Stabilization Corollary 10 is applicable here by virtue of Note 12.

(ii) Consider the lexicographic order of the partial orders $(D, \sqsupseteq)$ and $(\mathcal{N}, \leq)$, defined on the elements of $D \times \mathcal{N}$ by

$$(d_1, n_1) \leq_{lex} (d_2, n_2) \text{ iff } d_1 \sqsupset d_2 \text{ or } (d_1 = d_2 \text{ and } n_1 \leq n_2).$$

We use here the inverse order $\sqsupset$ defined by: $d_1 \sqsupset d_2$ iff $d_2 \sqsubseteq d_1$ and $d_2 \neq d_1$.

By Note 12(i) all functions f_i^+ are inflationary, so with each **while** loop iteration of the modified algorithm the pair

$$(d, card\ G)$$

strictly decreases in this order $\leq_{lex}$. However, in general the lexicographic order $(D \times \mathcal{N}, \leq_{lex})$ is not well-founded and in fact termination is not guaranteed. But assume now additionally that each partial order $(D_i, \sqsubseteq_i)$ satisfies the finite chain property. Then so does their Cartesian product $(D, \sqsubseteq)$. This means that $(D, \sqsupseteq)$ is well-founded and consequently so is $(D \times \mathcal{N}, \leq_{lex})$ which implies termination. $\square$

When all considered functions f_i are also idempotent, we can reverse the order of the two assignments to G, that is to put the assignment $G := G - \{g\}$ after the **if-then-fi** statement, because after applying an idempotent function there is no use in applying it immediately again. Let us denote by `CII` the algorithm resulting from this movement of the assignment $G := G - \{g\}$.

More specialized versions of the `CI` and `CII` algorithms can be obtained by representing G as a queue. To this end we use the operation **enqueue**(F, Q) which for a set F and a queue Q enqueues in an arbitrary order all the elements of F in Q, denote the empty queue by **empty**, and the head and the tail of a non-empty queue Q respectively by **head**(Q) and **tail**(Q). The following algorithm is then a counterpart of the `CI` algorithm.

GENERIC CHAOTIC ITERATION ALGORITHM WITH A QUEUE (`CIQ`)

$d := \underbrace{(\bot, \ldots, \bot)}_{n \text{ times}};$

$d' := d;$
$Q := \textbf{empty};$
enqueue$(F, Q);$
while $Q \neq \textbf{empty}$ **do**
$\quad g := \textbf{head}(Q);$ suppose g is with scheme $s;$
$\quad Q := \textbf{tail}(Q);$
$\quad d'[s] := g(d[s]);$
$\quad$ **if** $d[s] \neq d'[s]$ **then**
$\quad\quad$ **enqueue**$(\{f \in F \mid f$ depends on some i in s such that $d[i] \neq d'[i]\}, Q);$

$$d[s] := d'[s]$$
  fi
od

  Denote by `CIIQ` the modification of the `CIQ` algorithm that is appropriate for the idempotent functions, so the one in which the assignment $Q := \mathbf{tail}(Q)$ is performed after the **if-then-fi** statement.

  It is easy to see that the claims of the `CI` Theorem 14 also hold for the `CII`, `CIQ` and `CIIQ` algorithms. A natural question arises whether for the specialized versions `CIQ` and `CIIQ` some additional properties can be established. The answer is positive. We need an auxiliary notion and a result first.

DEFINITION 15. *Consider a set of functions $F := \{f_1, \ldots, f_k\}$ on a domain D.*

  – *We say that an element $i \in [1..k]$ is* eventually irrelevant *for an iteration $d_0, d_1, \ldots$ of F if $\exists m \geq 0 \ \forall j \geq m \ f_i(d_j) = d_j$.*
  – *An iteration of F is called* semi-chaotic *if every $i \in [1..k]$ that appears finitely often in its run is eventually irrelevant for this iteration.*   □

  So every chaotic iteration is semi-chaotic but not conversely.

NOTE 16.
(i) Every semi-chaotic iteration ξ corresponds to a chaotic iteration ξ' with the same limit as ξ and such that ξ eventually stabilizes at some d iff ξ' does.
(ii) Every infinite execution of the `CIQ` (respectively `CIIQ`) algorithm corresponds to a semi-chaotic iteration.

PROOF.
(i) ξ can be transformed into the desired chaotic iteration ξ' by repeating from a certain moment on some elements of it.

(ii) Consider an infinite execution of the `CIQ` algorithm. Let $i_1, i_2, \ldots$ be the run associated with it and $\xi := d_0, d_1, \ldots$ the iteration of F^+ associated with this run.

  Consider the set A of the elements of $[1..k]$ that appear finitely often in the run $i_1, i_2, \ldots$. For some $m \geq 0$ we have $i_j \notin A$ for $j > m$. This means by the structure of this algorithm that after m iterations of the **while** loop no function f_i with $i \in A$ is ever present in the queue Q.

  By virtue of the invariant I used in the proof of the `CI` Theorem 14 we then have $f_i^+(d_j) = d_j$ for $i \in A$ and $j \geq m$. This proves that ξ is semi-chaotic.

  The proof for the `CIIQ` algorithm is the same.   □

  Item *(i)* shows that the results of Subsection 2.1 can be strengthened to semi-chaotic iterations. However, the property of being a semi-chaotic iteration cannot be determined from the run only. So, for simplicity, we decided to limit our exposition to chaotic iterations. Next, it is easy to show that item *(ii)* cannot be strengthened to chaotic iterations.

We can now prove the desired results. The first one shows that the non-determinism present in the CIQ and CIIQ algorithms has no bearing on their termination.

THEOREM 17. *[(Termination)] If some execution of the* CIQ *(respectively* CIIQ*) algorithm terminates, then all executions of the* CIQ *(respectively* CIIQ*) algorithm terminate.*

PROOF. We concentrate on the CIQ algorithm. For the CIIQ algorithm the proof is the same.

Consider a terminating execution of the CIQ algorithm. Construct a chaotic iteration of F^+ the initial prefix of which corresponds with this execution. By virtue of the invariant I this iteration eventually stabilizes. By the Stabilization Corollary 10

$$\text{every chaotic iteration of } F^+ \text{ eventually stabilizes.} \tag{3}$$

Suppose now by contradiction that some execution of the CIQ algorithm does not terminate. Let ξ be the iteration of F^+ associated with this execution. By the structure of this algorithm

$$\xi \text{ does not eventually stabilize.} \tag{4}$$

By Note 16(ii) ξ is a semi-chaotic iteration. Consider a chaotic iteration ξ' of F^+ that corresponds with ξ by virtue of Note 16(i). We conclude by (4) that ξ' does not eventually stabilize. This contradicts (3). □

So for a given Cartesian product $(D, \sqsubseteq)$ of the $\sqcup$-po's and a finite set F of inflationary, monotonic and idempotent functions either all executions of the CIQ (respectively CIIQ) algorithm terminate or all of them are infinite. In the latter case we can be more specific.

THEOREM 18. *[(Non-termination)] For every infinite execution of the* CIQ *(respectively* CIIQ*) algorithm the limit of the corresponding iteration of F exists and coincides with*

$$\bigsqcup_{j=0}^{\infty} f \uparrow j,$$

where f is defined as in the CI *Theorem 14(i).*

PROOF. Consider an infinite execution of the CIQ algorithm. By Note 16(ii) it corresponds to a semi-chaotic iteration ξ of F^+. By Note 16(i) ξ corresponds to a chaotic iteration of F^+ with the same limit. The desired conclusion now follows by the Chaotic Iteration Theorem 9.

The proof for the CIIQ algorithm is the same. □

227

Neither of the above two results holds for the CI and CII algorithms. Indeed, take the $\sqcup$-po $(\mathcal{N} \cup \{\omega\}, \leq)$ and the functions f_1, f_2, f_3 of Example 13. Then clearly both infinite and finite executions of the CI and CII algorithms exist. We leave to the reader the task of modifying Example 13 in such a way that for both CI and CII algorithms infinite executions exist with different limits of the corresponding iterations.

3. CONSTRAINT PROPAGATION

Let us return now to the study of CSP's. We show here how the results of the previous section can be used to explain the constraint propagation process.

In general, two basic approaches fall under this name:

– reduce the constraints while maintaining equivalence;
– reduce the domains while maintaining equivalence.

3.1. Constraint Reduction

In each step of the constraint reduction process one or more constraints are replaced by smaller ones. In general, the smaller constraints are not arbitrary. For example, when studying linear constraints usually the smaller constraints are also linear.

To model this aspect of constraint reduction we associate with each CSP an $\sqcup$-po that consists of the CSP's that can be generated during the constraint reduction process.

Because the domains are assumed to remain unchanged, we can identify each CSP with the sequence of its constraints. This leads us to the following notions.

Consider a CSP $\mathcal{P} := \langle \mathcal{D}; C_1, \ldots, C_k \rangle$. Let for $i \in [1..k]$ $(\mathcal{F}(C_i), \supseteq)$ be an $\sqcup$-po based on C_i. We call the Cartesian product $(CO, \sqsubseteq)$ of $(\mathcal{F}(C_i), \supseteq)$, with $i \in [1..k]$, *a constraint $\sqcup$-po associated with $\mathcal{P}$*.

As in Subsection 2.2, for a scheme $s := i_1, \ldots, i_l$ we denote by $(CO_s, \sqsubseteq_s)$ the Cartesian product of the partial orders $(\mathcal{F}(C_{i_j}), \supseteq)$, where $j \in [1..l]$.

Note that $CO_s = \mathcal{F}(C_{i_1}) \times \cdots \times \mathcal{F}(C_{i_l})$. Because we want now to use constraints in our analysis and constraint are sets of tuples, we identify CO_s with the set

$$\{X_1 \times \cdots \times X_l \mid X_j \in \mathcal{F}(C_{i_j}) \text{ for } j \in [1..l]\}.$$

In this way we can write the elements of CO_s as Cartesian products $X_1 \times \cdots \times X_l$, so as (specific) sets of l-tuples, instead of as $(X_1, \ldots, X_l)$, and similarly with CO.

Note that $C_1 \times \cdots \times C_k$ is the $\sqsubseteq$-least element of CO. Also, note that because of the use of the inverse subset order $\supseteq$ we have for $X_1 \times \cdots \times X_l \in CO_s$ and $Y_1 \times \cdots \times Y_l \in CO_s$

$$X_1 \times \cdots \times X_l \sqsubseteq_s Y_1 \times \cdots \times Y_l \quad \text{iff} \quad X_1 \times \cdots \times X_l \supseteq Y_1 \times \cdots \times Y_l$$
$$(\text{iff} \quad X_i \supseteq Y_i \text{ for } i \in [1..l]),$$

228

$$(X_1 \times \cdots \times X_l) \sqcup_s (Y_1 \times \cdots \times Y_l) \quad = \quad (X_1 \times \cdots \times X_l) \cap (Y_1 \times \cdots \times Y_l)$$
$$(= \quad (X_1 \cap Y_1) \times \cdots \times (X_l \cap Y_l)).$$

This allows us to use from now on the set theoretic counterparts $\supseteq$ and $\cap$ of $\sqsubseteq_s$ and $\sqcup_s$. Note that for the partial order $(CO_s, \sqsubseteq_s)$ a function g on CO_s is inflationary iff $\mathbf{C} \supseteq g(\mathbf{C})$ and g is monotonic iff it is monotonic w.r.t. the set inclusion.

So far we have introduced an $\sqcup$-po associated with a CSP. Next, we introduce functions by means of which chaotic iterations will be generated.

DEFINITION 19. *Consider a CSP* $\langle \mathcal{D}; C_1, \ldots, C_k \rangle$ *together with a sequence of families of sets* $\mathcal{F}(C_i)$ *based on* C_i, *for* $i \in [1..k]$, *and a scheme* s *on* k. *By a* constraint reduction function with scheme s *we mean a function* g *on* CO_s *such that for all* $\mathbf{C} \in CO_s$

- $\mathbf{C} \supseteq g(\mathbf{C})$,
- $Sol(\mathbf{C}) = Sol(g(\mathbf{C}))$. $\qquad \qquad \qquad \qquad \qquad \qquad \qquad \square$

$\mathbf{C}$ is here a Cartesian product of some constraints and in the second condition we identified it with the sequence of these constraints, and similarly with $g(\mathbf{C})$. The first condition states that g reduces the constraints C_i, where i is an element of s, while the second condition states that during this constraint reduction process no solution to $\mathbf{C}$ is lost.

EXAMPLE 20. *As a first example of a constraint reduction function take* $\mathcal{F}(C) := \mathcal{P}(C)$ *for each constraint* C *and consider the following function* g *on some* CO_s:

$$g(C \times \mathbf{C}) := C' \times \mathbf{C},$$

where $C' = \Pi_t(Sol(C, \mathbf{C}))$ *and* t *is the scheme of* C. *In other words,* C' *is the projection of the set of solutions of* $(C, \mathbf{C})$ *on the scheme of* C.

To see that g *is indeed a constraint reduction function, first note that by the definition of* Sol *we have* $C' \subseteq C$, *so* $C \times \mathbf{C} \supseteq g(C \times \mathbf{C})$. *Next, note that for* $d \in Sol(C, \mathbf{C})$ *we have* $d[t] \in \Pi_t(Sol(C, \mathbf{C}))$, *so* $d \in Sol(C', \mathbf{C})$. *This implies that* $Sol(C, \mathbf{C}) = Sol(g(C, \mathbf{C}))$.

Note also that g *is monotonic w.r.t. the set inclusion and idempotent.* $\qquad \square$

EXAMPLE 21. *As another example that is of importance for the discussion in Subsection 4.1 consider a CSP* $\langle D_1, \ldots, D_n; \mathcal{C} \rangle$ *of binary constraints such that for each scheme* i, j *on* n *there is exactly one constraint, which we denote by* $C_{i,j}$. *Again put* $\mathcal{F}(C) := \mathcal{P}(C)$ *for each constraint* C.

Define now for each scheme k, l, m *on* n *the following function* $g_{k,l}^m$ *on* CO_s, *where* s *is the triple corresponding to the positions of the constraints* $C_{k,l}, C_{k,m}$ *and* $C_{m,l}$ *in* $\mathcal{C}$:

$$g_{k,l}^m(X_{k,l} \times X_{k,m} \times X_{m,l}) := (X_{k,l} \cap \Pi_{k,l}(X_{k,m} \bowtie X_{m,l})) \times X_{k,m} \times X_{m,l}.$$

To prove that the functions $g_{k,l}^m$ are constraint reduction functions it suffices to note that by simple properties of the $\bowtie$ operation and by Note 2(i) we have

$$
\begin{aligned}
X_{k,l} \cap \Pi_{k,l}(X_{k,m} \bowtie X_{m,l}) &= \Pi_{k,l}(X_{k,l} \bowtie X_{k,m} \bowtie X_{m,l}) \\
&= \Pi_{k,l}(Sol(X_{k,l}, X_{k,m}, X_{m,l})),
\end{aligned}
$$

so these functions are special cases of the functions defined in Example 20. $\quad\square$

EXAMPLE 22. *As a final example consider linear inequalities over integers. Let* $x_1, \ldots, x_n$ *be different variables ranging over integers, where* $n > 0$. *By a* linear inequality *we mean here a formula of the form*

$$
\sum_{i=1}^{n} a_i x_i \le b,
$$

where $a_1, \ldots, a_n$ *and* b *are integers.*

In what follows we consider CSP's that consist of finite or countable sets of linear inequalities. Each such set determines a subset of $\mathcal{N}^n$ *which we view as a single constraint. Call such a subset an* INT-LIN *set.*

Fix now a constraint C *that is an* INT-LIN *set formed by a finite or countable set* LI *of linear inequalities. Define* $\mathcal{F}(C)$ *to be the set of* INT-LIN *sets formed by a finite or countable set of linear inequalities extending* LI. *Clearly,* $\mathcal{F}(C)$ *is a family of sets based on* C.

Given now m *linear inequalities*

$$
\sum_{i=1}^{n} a_i^j x_i \le b^j,
$$

where $j \in [1..m]$, *and* m *nonnegative reals* $c_1, \ldots, c_m$, *we construct a new linear inequality*

$$
\sum_{i=1}^{n} \left(\sum_{j=1}^{m} c_j a_i^j \right) x_i \le \sum_{j=1}^{m} c_j b^j.
$$

If for $j \in [1..n]$ *each coefficient* $\sum_{j=1}^{m} c_j a_i^j$ *is an integer, then we replace the right-hand side by* $\lfloor \sum_{i=1}^{m} c_j b^j \rfloor$.

This yields the inequality

$$
\sum_{i=1}^{n} \left(\sum_{j=1}^{m} c_j a_i^j \right) x_i^j \le \lfloor \sum_{j=1}^{m} c_j b^j \rfloor
$$

that is called a Gomory-Chvátal cutting plane.

An addition of a cutting plane to a set of linear inequalities on integers maintains equivalence, so it is an example of a constraint reduction function.

It is well-known that the process of deriving cutting planes does not have to stop after one application (see, e.g., Cook, Cunningham, Pulleyblank, and Schrijver [9, Section 6.7]), so this reduction function is non-idempotent. $\quad\square$

We now show that when the constraint reduction function discussed in Example 20 is modified by applying it to each argument constraint simultaneously, it becomes a constraint reduction function that is in some sense optimal.

More precisely, assume the notation of Definition 26 and let $s := i_1, \ldots, i_l$. Define a function ρ on CO_s as follows:

$$\rho(\mathbf{C}) := \mathbf{C}',$$

where

$$\mathbf{C} := C_{i_1} \times \cdots \times C_{i_l},$$

$$\mathbf{C}' := C'_{i_1} \times \cdots \times C'_{i_l},$$

with each $C'_{i_j} := \Pi_{t_j}(Sol(\mathbf{C}))$, where t_j is the scheme of C_{i_j}.

So $\rho(\mathbf{C})$ replaces every constraint C in $\mathbf{C}$ by the projection of $Sol(\mathbf{C})$ on the scheme of C.

NOTE 23. [(Characterization)] Assume the notation of Definition 19. A function g on CO_s is a constraint reduction function iff for all $\mathbf{C} \in CO_s$

$$\rho(\mathbf{C}) \subseteq g(\mathbf{C}) \subseteq \mathbf{C}.$$

PROOF. Suppose that $s := i_1, \ldots, i_l$. We have the following string of equivalences for

$$g(\mathbf{C}) := X_{i_1} \times \cdots \times X_{i_l} :$$

$\rho(\mathbf{C}) \subseteq g(\mathbf{C})$ iff $\Pi_{t_j}(Sol(\mathbf{C})) \subseteq X_{i_j}$ for $j \in [1..l]$ iff $Sol(\mathbf{C}) \subseteq Sol(g(\mathbf{C}))$.

So $\rho(\mathbf{C}) \subseteq g(\mathbf{C}) \subseteq \mathbf{C}$ iff $(Sol(\mathbf{C}) = Sol(g(\mathbf{C}))$ and $g(\mathbf{C}) \subseteq \mathbf{C})$. □

Take now a CSP $\mathcal{P} := \langle \mathcal{D}; C_1, \ldots, C_k \rangle$ and a sequence of constraints $C'_1, \ldots, C'_k$ such that $C'_i \subseteq C_i$ for $i \in [1..k]$. Let $\mathcal{P}' := \langle \mathcal{D}; C'_1, \ldots, C'_k \rangle$. We say then that $\mathcal{P}'$ is determined by $\mathcal{P}$ and $C'_1 \times \cdots \times C'_k$. Further, we say that $\mathcal{P}'$ is smaller than $\mathcal{P}'$ and $\mathcal{P}$ is larger than $\mathcal{P}'$.

Consider now a CSP $\mathcal{P} := \langle \mathcal{D}; C_1, \ldots, C_k \rangle$ and a constraint reduction function g. Suppose that

$$g^+(C_1 \times \cdots \times C_k) = C'_1 \times \cdots \times C'_k,$$

where g^+ is the canonic extension of g to CO defined in Subsection 2.2. We now define

$$g(\mathcal{P}) := \langle \mathcal{D}; C'_1, \ldots, C'_k \rangle.$$

We have the following observation.

LEMMA 24. Consider a CSP $\mathcal{P}$ and a constraint reduction function g. Then $\mathcal{P}$ and $g(\mathcal{P})$ are equivalent.

PROOF. Suppose that s is the scheme of the function g and let $\mathbf{C}$ be an element of CO_s. So $\mathbf{C}$ is a Cartesian product of some constraints. As before we identify it with the sequence of these constraints. For some sequence of schemes $\mathbf{s}$, $\mathbf{C}$ is the $\mathbf{s}$-sequence of the constraints of $\mathcal{P}$.

Let now d be a solution to $\mathcal{P}$. Then by Note 2(ii) we have $d[\langle \mathbf{s} \rangle] \in Sol(\mathbf{C})$, so by the definition of g also $d[\langle \mathbf{s} \rangle] \in Sol(g(\mathbf{C}))$. Hence for every constraint C' in $g(\mathbf{C})$ with scheme s' we have $d[s'] \in C'$ since $d[\langle \mathbf{s} \rangle][s'] = d[s']$. So d is a solution to $g(\mathcal{P})$. The converse implication holds by the definition of a constraint reduction function. $\qquad\square$

When dealing with a specific CSP with a constraint $\sqcup$-po associated with it we have in general several constraint reduction functions, each defined on a possibly different domain. To study the effect of their interaction we can use the Chaotic Iteration Theorem 9 in conjunction with the above Lemma. After translating the relevant notions into set theoretic terms we get the following direct consequence of these results. (In this translation CO_s corresponds to D_s and CO to D.)

THEOREM 25. [(Constraint Reduction)] Consider a CSP $\mathcal{P} := \langle \mathcal{D}; C_1, \ldots, C_k \rangle$ with a constraint $\sqcup$-po associated with it. Let $F := \{g_1, \ldots, g_k\}$, where each g_i is a constraint reduction function. Suppose that all functions g_i are monotonic w.r.t. the set inclusion. Then

– the limit of every chaotic iteration of $F^+ := \{g_1^+, \ldots, g_k^+\}$ exists;
– this limit coincides with

$$\bigcap_{j=0}^{\infty} g^j(C_1 \times \cdots \times C_k),$$

where the function g on CO is defined by:

$$g(\mathbf{C}) := \bigcap_{i=1}^{k} g_i^+(\mathbf{C}),$$

– the CSP determined by $\mathcal{P}$ and this limit is equivalent to $\mathcal{P}$. $\qquad\square$

Informally, this theorem states that the order of the applications of the constraint reduction functions does not matter, as long as none of them is indefinitely neglected. Moreover, the CSP corresponding to the limit of such an iteration process of the constraint reduction functions is equivalent to the original one.

Consider now a CSP $\mathcal{P}$ with a constraint $\sqcup$-po associated with it that satisfies the finite chain property. Then we can use the CI, CII, CIQ and CIIQ algorithms to compute the limits of the chaotic iterations considered in the above Theorem. We shall explain in Subsection 4.1 how by instantiating these algorithms with specific constraint $\sqcup$-po's and constraint reduction functions we obtain specific algorithms considered in the literature.

In each case, by virtue of the `CI` Theorem 14 and its reformulations for the `CII, CIQ` and `CIIQ` algorithms, we can conclude that these algorithms compute the greatest common fixpoint w.r.t. the set inclusion of the functions from F^+. Consequently, the CSP determined by $\mathcal{P}$ and this limit is the largest CSP that is both smaller than $\mathcal{P}$ and is a fixpoint of the considered constraint reduction functions.

So the limit of the constraint propagation process could be added to the collection of important greatest fixpoints presented in Barwise and Moss [2].

3.2. Domain Reduction

In this subsection we study the domain reduction process. First, we associate with each CSP an $\sqcup$-po that "focuses" on the domain reduction.

Consider a CSP $\mathcal{P} := \langle D_1, \ldots, D_n; \mathcal{C} \rangle$. Let for $i \in [1..n]$ $(\mathcal{F}(D_i), \supseteq)$ be an $\sqcup$-po based on D_i. We call the Cartesian product $(DO, \sqsubseteq)$ of $(\mathcal{F}(D_i), \supseteq)$, with $i \in [1..n]$ a *domain $\sqcup$-po associated with $\mathcal{P}$*.

As in Subsection 2.2, for a scheme $s := i_1, \ldots, i_l$ we denote by $(DO_s, \sqsubseteq_s)$ the Cartesian product of the partial orders $(\mathcal{F}(D_{i_j}), \supseteq)$, where $j \in [1..l]$. Then, as in the previous subsection, we identify DO_s with the set

$$\{X_1 \times \cdots \times X_l \mid X_j \in \mathcal{F}(D_{i_j}) \text{ for } j \in [1..l]\}.$$

Next, we introduce functions that reduce domains. These functions are associated with constraints. Constraints are arbitrary sets of k-tuples for some k, while the $\sqsubseteq_s$ order and the $\sqcup_s$ operation are defined only on Cartesian products. So to define these functions we use the set theoretic counterparts $\supseteq$ and $\cap$ of $\sqsubseteq_s$ and $\sqcup_s$ which are defined on arbitrary sets.

DEFINITION 26. *Consider a sequence of domains $D_1, \ldots, D_n$ together with a sequence of families of sets $\mathcal{F}(D_i)$ based on D_i, for $i \in [1..n]$, and a scheme s on n. By a* domain reduction function *for a constraint C with scheme s we mean a function f on DO_s such that for all $\mathbf{D} \in DO_s$*

- $\mathbf{D} \supseteq f(\mathbf{D})$,
- $C \cap \mathbf{D} = C \cap f(\mathbf{D})$. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad$ □

The first condition states that f reduces the "current" domains associated with the constraint C (so no solution to C is "gained"), while the second condition states that during this domain reduction process no solution to C is "lost". In particular, the second condition implies that if $C \subseteq \mathbf{D}$ then $C \subseteq f(\mathbf{D})$.

EXAMPLE 27. *As a simple example of a domain reduction functions consider a binary constraint $C \subseteq D_1 \times D_2$. Let $\mathcal{F}(D_i) := \mathcal{P}(D_i)$ with $i \in [1, 2]$ be the families of sets based on D_1 and D_2.*

Define now the projection functions π_1 and π_2 on $DO_{1,2} = \mathcal{P}(D_1) \times \mathcal{P}(D_2)$ as follows:

$$\pi_1(X \times Y) := X' \times Y,$$

233

where $X' = \{a \in X \mid \exists b \in Y \ (a, b) \in C\}$, and

$$\pi_2(X \times Y) := X \times Y',$$

where $Y' = \{b \in Y \mid \exists a \in X \ (a, b) \in C\}$. *It is straightforward to check that π_1 and π_2 are indeed domain reduction functions. Further, these functions are monotonic w.r.t. the set inclusion and idempotent.* $\square$

EXAMPLE 28. *As another example of a domain reduction function consider an n-ary constraint $C \subseteq D_1 \times \cdots \times D_n$. Let for $i \in [1..n]$ the family of sets based on D_i be defined by $\mathcal{F}(D_i) := \mathcal{P}(D_i)$.*

Note that $DO = \mathcal{P}(D_1) \times \cdots \times \mathcal{P}(D_n)$. Define now the projection function π_C by putting for $\mathbf{D} \in DO$

$$\pi_C(\mathbf{D}) := \Pi_1(C \cap \mathbf{D}) \times \cdots \times \Pi_n(C \cap \mathbf{D}).$$

Recall from Subsection 1.2 that $\Pi_i(C \cap \mathbf{D}) = \{a \mid \exists d \in C \cap \mathbf{D} \ a = d[i]\}$. Clearly π_C is a domain reduction function for C and is monotonic w.r.t. the set inclusion and idempotent.

Here the scheme of C is $1, \ldots, n$. Obviously, π_C can be defined in an analogous way for a constraint C with an arbitrary scheme. $\square$

So all three domain reduction functions deal with projections, respectively on the first, second or all components and can be visualized by means of Figure 1.
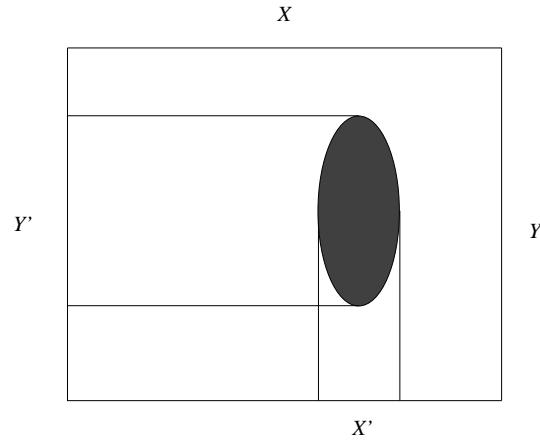

FIGURE 1. Domain reduction functions.

The following observation provides an equivalent definition of a domain reduction function in terms of the projection function defined in the last example.

234

NOTE 29. *[(Characterization)] Assume the notation of Definition 26. A function f on DO_s is a domain reduction function for the constraint C iff for all $\mathbf{D} \in DO_s$*

$$\pi_C(\mathbf{D}) \subseteq f(\mathbf{D}) \subseteq \mathbf{D}.$$

PROOF. Suppose that $s := i_1, \ldots, i_l$. We have the following string of equivalences for

$$f(\mathbf{D}) := X_{i_1} \times \cdots \times X_{i_l} :$$

$\pi_C(\mathbf{D}) \subseteq f(\mathbf{D})$ iff $\Pi_{i_j}(C \cap \mathbf{D}) \subseteq X_{i_j}$ for $j \in [1..l]$ iff $C \cap \mathbf{D} \subseteq f(\mathbf{D})$.
So $\pi_C(\mathbf{D}) \subseteq f(\mathbf{D}) \subseteq \mathbf{D}$ iff $(C \cap \mathbf{D} = C \cap f(\mathbf{D})$ and $f(\mathbf{D}) \subseteq \mathbf{D})$. $\qquad\square$

Intuitively, this observation means that the projection function π_C is an "optimal" domain reduction function. In general, however, π_C does not need to be a domain reduction function, since the sets $\Pi_i(C \cap \mathbf{D})$ do not have to belong to the used families of sets based on the domain D_i. The next example provides an illustration of such a situation.

EXAMPLE 30. *Consider an n-ary constraint C on reals, that is $C \subseteq \mathcal{R}_+^n$. Let $\mathcal{R}_+ := \mathcal{R} \cup \{+\infty, -\infty\}$, F be a finite subset of $\mathcal{R}_+$ containing $-\infty$ and $+\infty$ and let the family $\mathcal{F}(\mathcal{R}_+)$ of subsets of $\mathcal{R}_+$ be defined as in Example 8. So*

$$\mathcal{F}(\mathcal{R}_+) = \{[a, b] \mid a, b \in F\}$$

and

$$DO = \{[a_1, b_1] \times \cdots \times [a_n, b_n] \mid a_i, b_i \in F \text{ for } i \in [1..n]\}.$$

Further, given a subset X of $\mathcal{R}_+$ we define

$$int(X) := \cap \{Y \in \mathcal{F}(\mathcal{R}_+) \mid X \subseteq Y\}.$$

So $int(X)$ is the smallest interval with bounds in F that contains X. Clearly, $int(X)$ exists for every X.
Define now the function f on DO by putting for $\mathbf{D} \in DO$

$$f(\mathbf{D}) := int(\Pi_1(C \cap \mathbf{D})) \times \cdots \times int(\Pi_n(C \cap \mathbf{D})).$$

Benhamou and Older [6] proved that f is a domain reduction function that is monotonic w.r.t. the set inclusion and idempotent. Note that the first property is a direct consequence of the Characterization Note 29. $\qquad\square$

All the domain reduction functions given so far were idempotent. We now provide an example of a natural non-idempotent reduction function.

EXAMPLE 31. *We consider linear equalities over integer interval domains. By a* linear equality *we mean here a formula of the form*

235

$$\sum_{i=1}^{n} a_i x_i = b,$$

where $a_1, \ldots, a_n$ and b are integers. form

In turn, by an integer interval we mean an expression of the form

$$[a..b]$$

where a and b are integers; $[a..b]$ denotes the set of all integers between a and b, including a and b.

The domain reduction functions for linear equalities over integer intervals are simple modifications of the reduction rule introduced in Davis [12, page 306] that dealt with linear constraints over closed intervals of reals. In the case of a linear equality

$$\sum_{i \in \text{POS}} a_i x_i - \sum_{i \in \text{NEG}} a_i x_i = b$$

where

- a_i is a positive integer for $i \in \text{POS} \cup \text{NEG}$,
- x_i and x_j are different variables for $i \neq j$ and $i, j \in \text{POS} \cup \text{NEG}$,
- b is an integer,

such a function is defined as follows (see, e.g., Apt [1]):

$$f([l_1..h_1], \ldots, [l_n..h_n]) := ([l_1'..h_1'], \ldots, [l_n'..h_n'])$$

where for $j \in \text{POS}$

$$l_j' := max(l_j, \lceil \gamma_j \rceil), \ \ h_j' := min(h_j, \lfloor \alpha_j \rfloor),$$

for $j \in \text{NEG}$

$$l_j' := max(l_j, \lceil \beta_j \rceil), \ \ h_j' := min(h_j, \lfloor \delta_j \rfloor),$$

and where

$$\alpha_j := \frac{b - \sum_{i \in \text{POS} - \{j\}} a_i l_i + \sum_{i \in \text{NEG}} a_i h_i}{a_j}$$

$$\beta_j := \frac{-b + \sum_{i \in \text{POS}} a_i l_i - \sum_{i \in \text{NEG} - \{j\}} a_i h_i}{a_j}$$

$$\gamma_j := \frac{b - \sum_{i \in \text{POS} - \{j\}} a_i h_i + \sum_{i \in \text{NEG}} a_i l_i}{a_j}$$

and

$$\delta_j := \frac{-b + \sum_{i \in \text{POS}} a_i h_i - \sum_{i \in \text{NEG} - \{j\}} a_i l_i}{a_j}$$

(It is worthwhile to mention that this function can be derived by means of cutting planes mentioned in Example 22).

Fix now some initial integer intervals $I_1, \ldots, I_n$ and let for $i \in [1..n]$ the family of sets $\mathcal{F}(I_i)$ consist of all integer subintervals of I_i.

The above defined function f is then a domain reduction function defined on the Cartesian product of $\mathcal{F}(I_i)$ for $i \in [1..n]$ and is easily seen to be non-idempotent. For example, in case of the CSP

$$\langle x \in [0..9], y \in [1..8] \; ; \; 3x - 5y = 4 \rangle$$

a straightforward calculation shows that

$$f([0..9], [1..8]) = ([3..9], [1..4])$$

and

$$f([3..9], [1..4]) = ([3..8], [1..4]).$$

$\square$

Take now a CSP $\mathcal{P} := \langle D_1, \ldots, D_n; \mathcal{C} \rangle$ and a sequence of domains $D_1', \ldots, D_n'$ such that $D_i' \subseteq D_i$ for $i \in [1..n]$. Consider a CSP $\mathcal{P}'$ obtained from $\mathcal{P}$ by replacing each domain D_i by D_i' and by restricting each constraint in $\mathcal{C}$ to these new domains. We say then that $\mathcal{P}'$ *is determined by* $\mathcal{P}$ and $D_1' \times \cdots \times D_n'$.

Consider now a CSP $\mathcal{P} := \langle D_1, \ldots, D_n; \mathcal{C} \rangle$ with a domain $\sqcup$-po associated with it and a domain reduction function f for a constraint C of $\mathcal{C}$. We now define $f(\mathcal{P})$ to be the CSP obtained from $\mathcal{P}$ by reducing its domains using the function f.

More precisely, suppose that

$$f^+(D_1 \times \cdots \times D_n) = D_1' \times \cdots \times D_n',$$

where f^+ is the canonic extension of f to DO defined in Subsection 2.2. Then $f(\mathcal{P})$ is the CSP determined by $\mathcal{P}$ and $D_1' \times \cdots \times D_n'$. The following observation is an analogue of Lemma 24.

LEMMA 32. *Consider a CSP $\mathcal{P}$ and a domain reduction function f. Then $\mathcal{P}$ and $f(\mathcal{P})$ are equivalent.*

PROOF. Suppose that $D_1, \ldots, D_n$ are the domains of $\mathcal{P}$ and assume that f is a domain reduction function for C with scheme $i_1, \ldots, i_l$. By definition f is defined on $D_{i_1} \times \cdots \times D_{i_l}$. Let

$$f(D_{i_1} \times \cdots \times D_{i_l}) = D_{i_1}' \times \cdots \times D_{i_l}'.$$

Take now a solution d to $\mathcal{P}$. Then $d[i_1, \ldots, i_l] \in C$, so by the definition of f also $d[i_1, \ldots, i_l] \in D_{i_1}' \times \cdots \times D_{i_l}'$. So d is also a solution to $f(\mathcal{P})$. The converse implication holds by the definition of a domain reduction function. $\square$

237

Finally, the following result is an analogue of the Constraint Reduction Theorem 25. It is a consequence of Iteration Theorem 9 and the above Lemma, obtained by translating the relevant notions into set theoretic terms. (In this translation DO_s corresponds to D_s and DO to D.)

THEOREM 33. *[(Domain Reduction)] Consider a CSP $\mathcal{P} := \langle D_1, \ldots, D_n; \mathcal{C} \rangle$ with a domain $\sqcup$-po associated with it. Let $F := \{f_1, \ldots, f_k\}$, where each f_i is a domain reduction function for some constraint in $\mathcal{C}$. Suppose that all functions f_i are monotonic w.r.t. the set inclusion. Then*

- *the limit of every chaotic iteration of $F^+ := \{f_1^+, \ldots, f_k^+\}$ exists;*
- *this limit coincides with*

$$\bigcap_{j=0}^{\infty} f^j(D_1 \times \cdots \times D_n),$$

where the function f on DO is defined by:

$$f(\mathbf{D}) := \bigcap_{i=1}^{k} f_i^+(\mathbf{D}),$$

- *the CSP determined by $\mathcal{P}$ and this limit is equivalent to $\mathcal{P}$.* $\square$

The above result shows an analogy between the domain reduction functions. In fact, the domain reduction functions can be modeled as constraint reduction functions in the following way.

First, given a CSP $\langle D_1, \ldots, D_n; \mathcal{C} \rangle$ add to it n unary constraints, each of which coincides with a different domain D_i. This yields

$$\mathcal{P} := \langle D_1, \ldots, D_n; \mathcal{C}, D_1, \ldots, D_n \rangle.$$

Obviously, both CSP's are equivalent.

Next, associate, as in the previous subsection, with each constraint C of $\mathcal{P}$ an $\sqcup$-po $\mathcal{F}(C)$ based on it.

Take now a constraint $C \in \mathcal{C}$ with a scheme $s := i_1, \ldots, i_l$ and a function f on DO_s. Define a function g on

$$\mathcal{F}(C) \times \mathcal{F}(D_{i_1}) \cdots \times \mathcal{F}(D_{i_l})$$

by

$$g(C', \mathbf{D}) := (C', f(\mathbf{D})).$$

Then f is a domain reduction function iff g is a constraint reduction function, since $Sol(C', \mathbf{D}) := C' \cap \mathbf{D}$.

This simple representation of the domain reduction functions as the constraint reduction functions shows that the latter concept is more general and explains the analogy between the results on the constraint reduction functions

238

and domain reduction functions. It also allows us to analyze the outcome of "hybrid" chaotic iterations in which both domain reduction functions and constraint reduction functions are used.

We discussed the domain reduction functions separately, because, as we shall see in the next section, they have been extensively studied, especially in the context of CSP's with binary constraints and of interval arithmetic.

3.3. Automatic Derivation of Constraint Propagation Algorithms

We now show how specific provably correct algorithms for achieving a local consistency notion can be automatically derived. The idea is that we characterize a given local consistency notion as a common fixpoint of a finite set of monotonic, inflationary and possibly idempotent functions and then instantiate any of the CI, CII, CIQ or CIIQ algorithms with these functions. As it is difficult to define local consistency formally, we illustrate the idea on two examples.

EXAMPLE 34. *First, consider the notion of arc-consistency for n-ary relations, defined in* MOHR *and* MASINI *[21]. We say that a constraint* $C \subseteq D_1 \times \cdots \times D_n$ *is* arc-consistent *if for every* $i \in [1..n]$ *and* $a \in D_i$ *there exists* $d \in C$ *such that* $a = d[i]$. *That is, for every involved domain each element of it participates in a solution to* C. *A CSP is called* arc consistent *if every constraint of it is.*

For instance, the CSP $\langle \{0,1\}, \{0,1\}; =, \neq \rangle$ *that consists of two binary constraints, that of equality and inequality over the 0-1 domain, is arc consistent (though obviously inconsistent).*

Note that a CSP $\langle D_1, \ldots, D_n; \mathcal{C} \rangle$ *is arc consistent iff for every constraint* C *of it with a scheme* $s := i_1, \ldots, i_l$ *we have* $\pi_C(D_{i_1} \times \cdots \times D_{i_l}) = D_{i_1} \times \cdots \times D_{i_l}$, *where* π_C *is defined in Example 28. We noted there that the projection functions* π_C *are domain reduction functions that are monotonic w.r.t. the set inclusion and idempotent.*

By virtue of the CI *Theorem 14 reformulated for the* CII *algorithm, we can now use the* CII *algorithm to achieve arc consistency for a CSP with finite domains by instantiating the functions of this algorithm with the projection functions* π_C.

By the Domain Reduction Theorem 33 we conclude that the CSP computed by this algorithm is equivalent to the original one and is the greatest arc consistent CSP that is smaller than the original one. □

EXAMPLE 35. *Next, consider the notion of relational consistency proposed in* DECHTER *and* VAN BEEK *[14]. Relational consistency is a very powerful concept that generalizes several consistency notions discussed until now.*

To define it we need to introduce some auxiliary concepts first. Consider a CSP $\langle D_1, \ldots, D_n; \mathcal{C} \rangle$. *Take a scheme* $t := i_1, \ldots, i_l$ *on* n. *We call* $d \in D_{i_1} \times \cdots \times D_{i_l}$ *a tuple of* type t. *Further, we say that* d *is* consistent *if for every subsequence* s *of* t *and a constraint* $C \in \mathcal{C}$ *with scheme* s *we have* $d[s] \in C$.

A CSP $\mathcal{P}$ is called relationally *m-consistent if for any $\mathbf{s}$-sequence $C_1, \ldots, C_m$ of different constraints of $\mathcal{P}$ and a subsequence t of $\langle \mathbf{s} \rangle$, every consistent tuple of type t belongs to $\Pi_t(C_1 \bowtie \cdots \bowtie C_m)$, that is, every consistent tuple of type t can be extended to an element of $Sol(C_1, \ldots, C_m)$.*

As the first step we characterize this notion as a common fixed point of a finite set of monotonic and inflationary functions.

Consider a CSP $\mathcal{P} := \langle D_1, \ldots, D_n; C_1, \ldots, C_k \rangle$. Assume for simplicity that for every scheme s on n there is a unique constraint with scheme s. Each CSP is trivially equivalent with such a CSP — it suffices to replace for each scheme s the set of constraints with scheme s by their intersection and to introduce "universal constraints" for the schemes without a constraint. By a "universal constraint" we mean here a Cartesian product of some domains.

Consider now a scheme $i_1, \ldots, i_m$ on k. Let $\mathbf{s}$ be such that $C_{i_1}, \ldots, C_{i_m}$ is an $\mathbf{s}$-sequence of constraints and let t be a subsequence of $\langle \mathbf{s} \rangle$. Further, let C_{i_0} be the constraint of $\mathcal{P}$ with scheme t. Put $s := \langle (i_0), (i_1, \ldots, i_m) \rangle$. (Note that if i_0 does not appear in $i_1, \ldots, i_m$ then $s = i_0, i_1, \ldots, i_m$ and otherwise s is the permutation of $i_1, \ldots, i_m$ obtained by transposing i_0 with the first element.)

Define now a function g_s on CO_s by

$$g_s(C \times \mathbf{C}) := (C \cap \Pi_t(\bowtie \mathbf{C})) \times \mathbf{C}.$$

It is easy to see that if for each function g_s of the above form we have

$$g_s^+(C_1 \times \cdots \times C_k) = C_1 \times \cdots \times C_k,$$

then $\mathcal{P}$ is relationally m-consistent. (The converse implication is in general not true). Note that the functions g_s are inflationary and monotonic w.r.t. the inverse subset order $\supseteq$ and also idempotent.

Consequently, again by the CI *Theorem 14 reformulated for the* CII *algorithm, we can use the* CII *algorithm to achieve relational m-consistency for a CSP with finite domains by "feeding" into this algorithm the above defined functions. The obtained algorithm improves upon the (authors' terminology) brute force algorithm proposed in Dechter and van Beek [14] since the useless constraint modifications are avoided.*

As in Example 21, by simple properties of the $\bowtie$ operation and by Note 2(i) we have

$$C \cap \Pi_t(\bowtie \mathbf{C}) = \Pi_t(C \bowtie (\bowtie \mathbf{C})) = \Pi_t(Sol(C, \mathbf{C})).$$

Hence, by virtue of Example 20, the functions g_s are all constraint reduction functions. Consequently, by the Constraint Reduction Theorem 25 we conclude that the CSP computed by the just discussed algorithm is equivalent to the original one. $\square$

4. Concluding Remarks

4.1. Related Work

As already mentioned in the introduction, the idea of chaotic iterations was originally used in numerical analysis. The concept goes back to the fifties

and was successively generalized into the framework of BAUDET [3] on which
COUSOT and COUSOT [11] was based. Our notion of chaotic iterations on par-
tial orders is derived from the last reference. A historical overview can be found
in COUSOT [10].

Let us turn now to a review of the work on constraint propagation. We
show how our results provide a uniform framework to explain and generalize
the work of others.

It is illuminating to see how the attempts of finding general principles behind
the constraint propagation algorithms repeatedly reoccur in the literature on
constraint satisfaction problems spanning the last twenty years.

As already stated in the introduction, the aim of the constraint propagation
algorithms is most often to achieve some form of local consistency. As a result
these algorithms are usually called in the literature "consistency algorithms" or
"consistency enforcing algorithms" though, as already mentioned, some other
names are also used.

The first constraint propagation algorithm was proposed in WALTZ [29] in
the context of analysis of polyhedral scenes. In MACKWORTH [19] this algorithm
was explained in more general terms of CSP's with binary constrains and a uni-
fied framework was proposed to explain the so-called arc- and path-consistency
algorithms. Also the arc-consistency algorithm `AC-3` and the path-consistency
algorithm `PC-2` were proposed and the latter algorithm was obtained from the
former one by pursuing the analogy between both notions of consistency.

A version of `AC-3` consistency algorithm can be obtained by instantiating
the `CII` algorithm with the domain reduction functions defined in Example
27, whereas a version of `PC-2` algorithm can be obtained by instantiating this
algorithm with the constraint reduction functions defined in Example 21.

In DAVIS [12] another generalization of Waltz algorithm was proposed that
dealt with n-ary constraints. The algorithm proposed there can be obtained
by instantiating the `CIQ` algorithm with the projection functions of Example
27 generalized to n-ary constraints. To obtain a precise match the **enqueue**
operation in this algorithm should enqueue the projection functions related to
one constraint in "blocks".

In DECHTER and PEARL[13] the notions of arc- and path-consistency were
modified to directional arc- and path-consistency, versions that take into ac-
count some total order $<_d$ of the domain indices, and the algorithms for achiev-
ing these forms of consistency were presented. Such algorithms can be obtained
as instances of the `CIQ` algorithm as follows.

For the case of directional arc-consistency the queue in this algorithm should
be instantiated with the set of the domain reduction functions π_1 of Example
27 for the constraints the scheme of which is consistent with the $<_d$ order.
These functions should be ordered in such a way that the domain reduction
functions for the constraint with the $<_d$-large second index appear earlier. This
order has the effect that the first argument of the **enqueue** operation within
the **if-then-fi** statement always consists of domain reduction functions that *are
already* in the queue. So this **if-then-fi** statement can be deleted. Consequently,

241

the algorithm can be rewritten as a simple **for** loop that processes the selected domain reduction functions π_1 in the appropriate order.

For the case of directional path-consistency the constraint reduction functions $g_{k,l}^m$ should be used only with $k, l <_d m$ and the queue in the CIQ algorithm should be initialized in such a way that the functions $g_{k,l}^m$ with the $<_d$-large m index appear earlier. As in the case of directional arc-consistency this algorithm can be rewritten as a simple **for** loop.

In MONTANARI and ROSSI [23] a general study of constraint propagation was undertaken by defining the notion of a relaxation rule and by proposing a general relaxation algorithm. The notion of a relaxation rule coincides with our notion of a constraint propagation function instantiated with the functions defined in Example 20 and the general relaxation algorithm is the corresponding instance of our CI algorithm.

In MONTANARI and ROSSI [23] it was also shown that the notions of arc-consistency and path-consistency can be defined by means of relaxation rules and that as a result arc-consistency and path-consistency algorithms can be obtained by instantiating with these rules their general relaxation algorithm.

Another, early attempt at providing a general framework to explain constraint propagation was undertaken in CASEAU [7]. In this paper abstract interpretations and a version of the CIQ algorithm are used to study iterations that result from applying approximations of the projection functions of Example 27 generalized to n-ary constraints. It seems that for finite domains these approximation functions coincide with our concept of domain reduction functions.

Next, VAN HENTENRYCK, DEVILLE and TENG [28] presented a generic arc consistency algorithm, called AC-5, that can be specialized to the known arc-consistency algorithms AC-3 and AC-4 and also to new arc-consistency algorithms for specific classes of constraints. More recently, this work was extended in DEVILLE, BARETTE and VAN HENTENRYCK [15] to path-consistency algorithms.

Let us turn now our attention to constraints over reals. In LHOMME [18] the notion of arc B-consistency was introduced and an algorithm proposed that enforces it for constraint satisfaction problems defined on reals. This algorithm can be obtained by instantating our CI algorithm with the functions defined in Example 30.

Next, in BENHAMOU, MCALLESTER, and VAN HENTENRYCK [5] and BENHAMOU and OLDER [6] specific functions, called narrowing functions, were associated with constraints in the context of interval arithmetic for reals and some properties of them were established. In our terminology it means that these are idempotent and monotonic domain reduction functions. One of such functions is defined in Example 28. As a consequence, the algorithms proposed in these papers, called respectively a fixpoint algorithm and a narrowing algorithm, become the instances of our CIIQ algorithm and CII algorithm.

Other two attempts to provide a general setting for constraint propagation algorithms can be found in BENHAMOU [4] and TELERMAN and USHAKOV [26]. In these papers instead of ⊔-po's specific families of subsets of the consid-

ered domain are taken with the inverse subset order. In BENHAMOU [4] they are called approximate domains and in TELERMAN and USHAKOV [26] subdefinite models. Then specific algorithms are used to compute the outcome of constraint propagation. The considered families of subsets correspond to our ⊔-po's, the discussed functions are in our terminology idempotent and monotonic domain restriction functions and the considered algorithms are respectively the instances of our CII and CI algorithm.

In both papers it was noted that the algorithms compute the same value independently of the order of the applications of the functions used. In Benhamou [4] local consistency is defined as the largest fixpoint of such a collection of functions and it is observed that on finite domains the CII algorithm computes this largest fixpoint. In TELERMAN and USHAKOV [26] the subdefinite models are discussed as a general approach to model simulation, imprecise data and constraint programming. Also related articles that were published in 80s in Russian are there discussed.

The importance of fairness for the study of constraint propagation was first noticed in GÜSGEN and HERTZBERG [17] where chaotic iterations of monotonic domain reduction functions were considered. Results of Section 2 (in view of their applications to the domain reduction process in Subsection 3.2) generalize the results of this paper to arbitrary ⊔-po's and their Cartesian products. In particular, Stabilization Corollary 10 generalizes the main result of this paper.

Fairness also plays a prominent role in MONTANARI and ROSSI [23], while the relevance of the chaotic iteration was independently noticed in FAGES, FOWLER, and SOLA [16] and VAN EMDEN [27]. In the latter paper the generic chaotic iteration algorithm CII was formulated and proved correct for the domain reduction functions defined in BENHAMOU and OLDER [6] and it was shown that the limit of the constraint propagation process for these functions is their greatest common fixpoint.

The idea that the meaning of a constraint is a function (on a constraint store) with some algebraic properties was put forward in SARASWAT, RINARD, and PANANGADEN [25], where the properties of being inflationary (called there extensive), monotonic and idempotent were singled out.

A number of other constraint propagation algorithms that were proposed in the literature, for example, in four out the first five issues of the Constraints journal, can be shown to be instances of the generic chaotic iteration algorithms.

In each of the discussed algorithms a minor optimization can be incorporated the purpose of which is to stop the computation as soon as one of the variable domains becomes empty. In some of the algorithms discussed above this optimization is already present. For simplicity we disregarded it in our discussion. This modification can be easily incorporated into our generic algorithms by using ⊑-po's with the greatest element ⊤ and by enforcing an exit from the **while** loop as soon as one of the components of d becomes ⊤.

4.2. Idempotence

In most of the above papers the (often implicitly) considered semantic, constraint or domain reduction functions are idempotent, so we now comment on the relevance of this assumption.

To start with, we exhibited in Example 22 and 31 natural constraint and domain reduction functions that are not idempotent. Secondly, as noticed in OLDER and VELLINO [24], another paper on constraints for interval arithmetic on reals, we can always replace each non-idempotent inflationary function f by

$$f^*(x) := \bigsqcup_{i=1}^{\infty} f^i(x).$$

The following is now straightforward to check.

NOTE 36. *Consider an $\sqcup$-po $(D, \sqsubseteq)$ and a function f on D.*

- *If f is inflationary, then so is f^*.*
- *If f is monotonic, then so f^*.*
- *If f is inflationary and $(D, \sqsubseteq)$ has the finite chain property, then f^* is idempotent.*
- *If f is idempotent, then $f^* = f$.*
- *Suppose that $(D, \sqsubseteq)$ has the finite chain property. Let $F := \{f_1, \ldots, f_k\}$ be a set of inflationary, monotonic functions on D and let $F^* := \{f_1^*, \ldots, f_k^*\}$. Then the limits of all chaotic iterations of F and of F^* exist and always coincide.* □

Consequently, under the conditions of the last item, every chaotic iteration of F^* can be modeled by a chaotic iteration of F, though not conversely. In fact, the use of F^* instead of F can lead to a more limited number of chaotic iterations. This may mean that in some specific algorithms some more efficient chaotic iterations of F cannot be realized when using F^*. For specific functions, for instance those studied in Examples 22 and 31, the computation by means of F^* instead of F imposes a forced delay on the application of other reduction functions.

4.3. Comparing Constraint Propagation Algorithms

The CI Theorem 14 and its reformulations for the CII, CIQ and CIIQ algorithms allow us to establish equivalence between these algorithms. More precisely, these result show that in case of termination all four algorithms compute in the variable d the same value.

In specific situations it is natural to consider various domain reduction or constraint reduction functions. When the adopted propagation algorithms are instances of the generic algorithms here studied, we can use the Comparison Corollary 11 to compare their outcomes. By way of example consider two instances of the CII algorithm: one in which for some binary constraints the pair of the domain reduction functions defined in Example 27 is used, and another

in which for these binary constraints the domain reduction function defined in Example 28 is used.

We now prove that in case of termination both algorithms compute in d the same value. Fix a binary constraint C and adopt the notation of Example 27 and of Example 28 used with $n = 2$. Note that for $\mathbf{X} \in DO_{1,2}$

- $\pi_C(\mathbf{X}) = \pi_1 \circ \pi_2(\mathbf{X})$,
- $\pi_i(\mathbf{X}) \supseteq \pi_C(\mathbf{X})$ for $i \in [1..2]$.

Clearly, both properties hold when each function $f \in \{\pi_C, \pi_1, \pi_2\}$ is replaced by its canonic extension f^+ to the Cartesian product DO of all domains $\mathcal{P}(D_i)$. By the Stabilization Corollary 10, Comparison Corollary 11 and the counterpart of the CI Theorem 14 for the CIIQ algorithm we conclude that both algorithms compute in d the same value.

An analogous analysis for arbitrary constraints allows us to compare the algorithm of DAVIS [12] discussed in Subsection 4.1 with that defined in Example 34. We can conclude that in case of termination both algorithms achieve arc-consistency for n-ary constraints.

4.4. Assessment and Future Work

In this paper we showed that several constraint propagation algorithms can be explained as simple instances of the chaotic iteration algorithms. Such a generic presentation also provides a framework for generating new constraint propagation algorithms that can be tailored for specific application domains. Correctness of these constraint propagation algorithms does not have to be reproved each time anew.

It is unrealistic, however, to expect that all constraint propagation algorithms presented in the literature can be expressed as direct instances of the generic algorithms here considered. The reason is that for some specific reduction functions some additional properties of them can be exploited.

An example is the perhaps most known algorithm, the AC-3 arc-consistency algorithm of MACKWORTH [19]. We found that its correctness relies in a subtle way on a commutativity property of the projection functions discussed in Example 27. This can be explained by means of a generic algorithm only once one uses the information which function was applied last.

Another issue is that some algorithms, for example the AC-4 algorithm of MOHR and HENDERSON [20] and the GAC-4 algorithm of MOHR and MASINI [21], associate with each domain element some information concerning its links with the elements of other domains. As a result these algorithms operate on some "enhancement" of the original domains. To reason about these algorithms one has to relate the original CSP to a CSP defined on the enhanced domains.

In an article under preparation we plan to discuss the refinements of the general framework here presented that allow us to prove correctness of such algorithms in a generic way.

REFERENCES

1. K. R. APT (1998). A proof theoretic view of constraint programming. *Fundamenta Informaticae*. In press. Available via `http://www.cwi.nl/~apt`.

2. J. BARWISE and L. MOSS (1996). *Vicious Circles: on the mathematics of circular phenomena*. CSLI–Lecture Notes. Center for the Study of Language and Information, Stanford, California.

3. G. M. BAUDET (1978). Asynchronous iterative methods for multiprocessors. *Journal of the ACM* **25**(2), 226–244.

4. F. BENHAMOU (1996). Heterogeneous constraint solving. M. HANUS and M. RODRIGUEZ-ARTALEJO, editors, *Proceeding of the Fifth International Conference on Algebraic and Logic Programming (ALP 96)*, Lecture Notes in Computer Science **1139**, 62–76, Berlin. Springer-Verlag.

5. F. BENHAMOU, D.A. MCALLESTER, and P. VAN HENTENRYCK (1994). CLP(intervals) revisited. M. BRUYNOOGHE, editor, *Proceedings of the 1994 International Logic Programming Symposium*, 124–138. MIT Press.

6. F. BENHAMOU and W. OLDER (1997). Applying interval arithmetic to real, integer and Boolean constraints. *Journal of Logic Programming* **32**(1), 1–24.

7. Y. CASEAU (1991). Abstract interpretation of constraints on order-sorted domains. V. SARASWAT and K. UEDA, editors, *Proceedings of the 1991 International Logic Programming Symposium*, 435–452. The MIT Press.

8. D. CHAZAN and W. MIRANKER (1998). Chaotic relaxation. *Linear Algebra and its Applications* **2**, 199–222.

9. W.J. COOK, W.H. CUNNINGHAM, W.R. PULLEYBLANK, and A. SCHRIJVER (1998). *Combinatorial Optimization*. John Wiley & Sons, Inc., New York.

10. P. COUSOT (1978). *Méthodes itératives de construction et d'approximation de points fixes d'opérateurs monotones sur un treillis, analyse sémantique des programmes*. PhD thesis, Université Scientifique et Médicale de Grenoble.

11. P. COUSOT and R. COUSOT (1977). Automatic synthesis of optimal invariant assertions: mathematical foundations. *ACM Symposium on Artificial Intelligence and Programming Languages*, 1–12. SIGPLAN Notices **12** (8).

12. ERNEST DAVIS (1987). Constraint propagation with interval labels. *Artificial Intelligence* **32**(3), 281–331, July.

13. RINA DECHTER and JUDEA PEARL (1988). Network-based heuristics for

constraint-satisfaction problems. *Artificial Intelligence* **34**(1), 1–38, January.

14. RINA DECHTER and PETER VAN BEEK (1997). Local and global relational consistency. *Theoretical Computer Science* **173**(1), 283–308, 20 February.

15. Y. DEVILLE, O. BARETTE, and P. VAN HENTENRYCK (1997). Constraint satisfaction over connected row convex constraints. *Proceedings of the International Joint Conference on Artificial Intelligence (IJCAI-97).*

16. F. FAGES, J. FOWLER, and T. SOLA (1996). Experiments in reactive constraint logic programming. Technical report, DMI - LIENS CNRS, Ecole Normale Supérieure. To appear in *Journal of Logic Programming.*

17. H.-W. GÜSGEN and J. HERTZBERG (1988). Some fundamental properties of local constraint propagation. *Artificial Intelligence* **36**(2), 237–247.

18. O. LHOMME (1993). Consistency techniques for numeric CSPs. *Proceedings of the International Joint Conference on Artificial Intelligence (IJCAI-93)*, 232–238.

19. ALAN MACKWORTH (1977). Consistency in networks of relations. *Artificial Intelligence* **8**(1), 99–118.

20. R. MOHR and T.C. HENDERSON (1986). Arc-consistency and path-consistency revisited. *Artificial Intelligence*, 28:225–233, 1986.

21. R. MOHR and G. MASINI (1988). Good old discrete relaxation. Y. KODRATOFF, editor, *Proceedings of the 8th European Conference on Artificial Intelligence (ECAI)*, pages 651–656. Pitman Publishers.

22. E. MONFROY and J.-H. RÉTY (1998). *Chaotic iteration for distributed constraint propagation.* CWI, Amsterdam. In preparation.

23. U. MONTANARI and F. ROSSI (1991). Constraint relaxation may be perfect. *Artificial Intelligence* **48**, 143–170.

24. W. OLDER and A. VELLINO (1993). Constraint arithmetic on real intervals. FRÉDÉRIC BENHAMOU and ALAIN COLMERAUER, editors, *Constraint Logic Programming: Selected Research*, 175–195. MIT Press.

25. V.A. SARASWAT, M. RINARD, and P. PANANGADEN (1991). Semantic foundations of concurrent constraint programming. *Proceedings of the Eighteenth Annual ACM Symposium on Principles of Programming Languages (POPL'91)*, 333–352.

26. V. TELERMAN and D. USHAKOV (1996). Data types in subdefinite models. J. A. CAMPBELL, J. CALMET and J. PFALZGRAF, editors, *Artificial Intelligence and Symbolic Mathematical Computations*, Lecture Notes in Computer Science **1138**, 305–319, Berlin, Springer-Verlag.

27. M. H. VAN EMDEN (1997). Value constraints in the CLP scheme. *Constraints* **2**(2), 163–184.

28. PASCAL VAN HENTENRYCK, YVES DEVILLE, and CHOH-MAN TENG (1992). A generic arc-consistency algorithm and its specializations. *Artificial Intelligence* **57**(2–3), 291–321, October.

29. D. L. WALTZ (1975). Generating semantic descriptions from drawings of scenes with shadows. P. H. WINSTON, editor, *The Psychology of Computer Vision*. McGraw Hill.