Octagon Abstract Domain

Session 6

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University of Luxembourg



- 1. Introduction
- 2. Abstract domain
- 3. Octagon abstract domain
- 4. Product of abstract domain
- 5. Experiments
- 6. Conclusion

Introduction

Abstract constraint programming





Abstract constraint programming





Why?

- A framework for combining constraint solvers
- Constraint solving on GPUs

 Constraint programming: we only specify what should be the solution using relations on variables (declarative programming).

- Constraint programming: we only specify what should be the solution using relations on variables (declarative programming).
- But we do not program how to compute the solution.

An exemple of constraint problem



- Constraint problem: Tasks have a duration, use resources (#CPU/#GPU), and have precedence relations.
- Goal: Find a minimal schedule of the tasks on the HPC.

NP-complete optimisation problem:

- T is a set of tasks, $d_i \in \mathbb{N}$ the duration of task *i*.
- *P* are the precedences among tasks: *i* ≪ *j* ∈ *P* if *i* must terminate before *j* starts.
- *R* is a set of resources where $k \in R$ has a capacity $c_k \in \mathbb{N}$.
- Each task *i* uses a quantity $r_{k,i}$ of resources *k*.

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- *R* is a set of resources where $k \in R$ has a capacity $c_k \in \mathbb{N}$.
- Each task *i* uses a quantity $r_{k,i}$ of resources *k*.

Goal: find a (minimal) planning of tasks T that satisfies precedences in P without exceeding the capacity of available resources.

Example with 5 tasks and 2 resources



Resources consumption



CSP & COP

Constraint satisfaction problem

A constraint satisfaction problem is a tuple $P = \langle X, D, C \rangle$ where:

- a *finite set of variables*, denoted by X
- $D_i \in D$ the set of values taken by each variable $x_i \in X$
- a *finite set of constraints*, denoted by C, each covering a sub-set of X such as ∀c ∈, scope(c) ⊆ X.

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Constraint satisfaction problem

A constraint optimization problem is a tuple $P = \langle X, D, C, O \rangle$ where:

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- a finite set of constraints, denoted by C, each covering a sub-set of X such as ∀c ∈, scope(c) ⊆ X.
- an objective function $\mathcal{O} = \operatorname{obj}(X)$ to be maximized or minimized 7/40

Constraints model [Schutt et al.]

- Variables : $s_i \in \{0..h 1\}$ is the starting time of task *i*.
- Constraints :

$$\forall (i \ll j) \in P, \ s_i + d_i \leq s_j \tag{1}$$

$$\forall j \in [1..n], \ \forall i \in [1..n] \setminus \{j\}, \\ b_{i,j} \Leftrightarrow (s_i \le s_j \land s_j < s_i + d_i)$$

$$(2)$$

$$\forall j \in [1..n], \ r_{k,j} + (\sum_{i \in [1..n] \setminus \{j\}} r_{k,i} * b_{i,j}) \le c_k$$
(3)

- 1. Temporal constraints (eq. 1)
- 2. Resources constraints (eq. 2 and 3): *tasks decomposition* of global constraint cumulative.

Abstract domain

Abstract domain

An abstract domain $\langle Abs, \leq, \sqcup, \top, \gamma, \llbracket. \rrbracket$, *refine*, *split* \rangle is a lattice such that:

- Abs is a set of elements representable in a machine.
- ≤ is a partial order.
- □ performs the *join* of two elements ("union of information").
- \top is the largest element ("initial state").
- $\gamma: A \to D^{\flat}$ is a monotone concretization function.
- state : Abs → K gives the state of an element (K = { true, false, unknown }).
- [.]: Φ → Abs is a partial interpretation function turning a constraint into an element of the abstract domain.
- *refine*: Abs → Abs is an extensive function, e.g., a ≤ refine(a), refining an abstract element ("gain information").
- split : Abs → P(Abs) is an extensive function dividing an abstract element into a set of sub-elements.
- ⊨: Abs × Φ: a ⊨ φ holds whenever γ(a) ⊆ [[φ]]^b the deduction relation, called the 'entailment'.

Interval

Interval

An interval is a pair $(I, u) \in \mathbb{Z}^2$ of the lower and upper bounds, written [I, u].

Lattice of intervals

The lattice of interval $\langle \mathcal{I}, \sqsubseteq, \sqcup, \sqcap, \bot, [-\infty, \infty] \rangle$ is defined as:

$$\mathcal{I} \triangleq \{[a, b] \mid a \in \mathbb{Z} \cup \{-\infty\}, b \in \mathbb{Z} \cup \{\infty\}, a \sqsubseteq b\} \cup \{\bot\}$$

with the following operations:

•
$$[a, b] \sqsubseteq [c, d] \Leftrightarrow a \ge c \land b \le d.$$

•
$$[a, b] \sqcup [c, d] \triangleq [\min(a, c), \max(b, d)].$$

• $[a, b] \sqcap [c, d] \triangleq [\max(a, c), \min(b, d)].$

For the set $\{0,1,2\}$



Box domain

- Let ${\mathcal I}$ be the lattice of integer intervals, and V a set of variables.
- Then $Box = [V \not\rightarrow I]$ is the abstract domain of box.

It treats constraints of the form

$$x \le d$$
 $x \ge d$

where $d \in \mathbb{Z}$ is a constant.

Octagon abstract domain

Octagonal constraint

We call octagagonal constraint any constraint of the form $\pm x_i - \pm x_j \leq c$ with *c* is a constant from \mathbb{Z} , \mathbb{Q} or \mathbb{R} .

We call octagon the set of points satisfying a conjuction of octagonal constraints.

Remark

The name octagon comes from the fact that, in two dimensions, our sets are polyhedra with at most eight sides.

Potential constraint

We call potential constraint any constraint of the form $x_i - x_j \leq c$.

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Potential graphs

A conjunction of potential constraints can be represented as a directed graph \mathcal{G} with nodes from (x_0, \ldots, x_{n-1}) and value in \mathbb{Z} , \mathbb{Q} or \mathbb{R} .

For each ordered pair of variables $x_i, x_j \in \mathcal{V}^2$, there will be an arc from x_i to x_j with weight *c* if the constraint $x_i - x_j \leq c$ is in constraint conjuction.

Difference bound matrices

An equivalent representation for potential constraint conjuction is by means of a Difference Bound Matrix (DBM).

A DBM *m* is a $n \times n$ square matrix where *n* is the number of variables.

The element at line *i*, column *j* where $1 \le i \le n$, $1 \le j \le n$, denoted by m_{ij} , equals to *c* if there is a constraint of the form $x_i - x_j \le c$ in our constraint conjunction and $+\infty$ otherwise.

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Remark

A DBM m can be seen as the adjacency matrix of a potential graph.

Transformation of octagonal constraints

Transformation of octagonal constraints

From the set of variables $\mathcal{V} = (x_0, \dots, x_{n-1})$ we derive the set $\mathcal{V}' = (x'_0, \dots, x'_{2n}).$

Each variable $x_i \in \mathcal{V}$ has both a positive form x'_{2i} , and a negative form x'_{2i+1} .

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We will encode octagonal constraints on ${\mathcal V}$ as potential constraints on ${\mathcal V}'.$

$$\begin{aligned} x_i - x_j &\leq d \rightsquigarrow x'_{2i} - x'_{2j} \leq d \land x'_{2j+1} - x'_{2i+1} \leq d \\ x_i + x_j &\leq d \rightsquigarrow x'_{2i} - x'_{2j+1} \leq d \land x'_{2j} - x'_{2i+1} \leq d \\ -x_i - x_j &\leq d \rightsquigarrow x'_{2i+1} - x'_{2j} \leq d \land x'_{2j+1} - x'_{2i} \leq d \\ x_i &\leq d \rightsquigarrow x'_{2i} - x'_{2i+1} \leq 2d \\ -x_i &\leq d \rightsquigarrow x'_{2i+1} - x'_{2i} \leq 2d \end{aligned}$$

- In a potential constraint x'_{2i} will represent x_i while x'_{2i+1} will represent $-x_i$.
- A conjuction of octagonal constraints on \mathcal{V} can be represented as a DBM of dimension $2 \times n$.

$$x_0 \le 3$$

 $x_1 \le 2$
 $x_0 + x_1 \le 6$
 $-x_0 - x_1 \le 5$
 $-x_0 \le 3$

$$\begin{array}{c} x_0 \leq 3 \\ x_1 \leq 2 \\ x_0 + x_1 \leq 6 \\ -x_0 - x_1 \leq 5 \\ -x_0 \leq 3 \end{array}$$

How to translate this octagonal system and fill the DBM ?

 $x_{0} \leq 3$ $x_{1} \leq 2$ $x_{0} + x_{1} \leq 6$ $-x_{0} - x_{1} \leq 5$ $-x_{0} \leq 3$

	x'_0	x'_1	x'_2	x'_3
x'_0	∞	∞	∞	∞
x'_1	∞	∞	∞	∞
x'_2	∞	∞	∞	∞
x'_3	∞	∞	∞	∞
We apply $x_i + x_j \leq d \rightsquigarrow x'_{2i} - x'_{2j+1} \leq d \land x'_{2j} - x'_{2i+1} \leq d$

We apply $x_i + x_j \leq d \rightsquigarrow x'_{2i} - x'_{2j+1} \leq d \land x'_{2j} - x'_{2i+1} \leq d$

We apply $-x_i - x_j \leq d \rightsquigarrow x'_{2i+1} - x'_{2j} \leq d \land x'_{2j+1} - x'_{2i} \leq d$

$x_0 \le 3$	$x'_0 - x'_1 \le 6$		x' ₀	x'_1	x'_2	x'_3
$x_1 \leq 2$	$x'_2 - x'_3 \leq 4$	x'_0	∞	6	∞	6
$x_0 + x_1 \le 6$	$x_0' - x_3' \le 6$, $x_2' - x_1' \le 6$	x'_1	∞	∞	5	∞
$-x_0 - x_1 \leq 5$	$x_1' - x_2' \le 5$, $x_3' - x_0' \le 5$	x'_2	∞	6	∞	4
$-x_{0} \leq 3$	$x_1'-x_0'\leq 6$	x' ₃	5	∞	∞	∞

We apply $-x_i \leq d \rightsquigarrow x'_{2i+1} - x'_{2i} \leq 2d$

$x_0 \leq 3$	$x_0'-x_1'\leq 6$		x'_0	x'_1	x'_2	x'_3
$x_1 \leq 2$	$x_2'-x_3'\leq 4$	x'_0	∞	6	∞	6
$x_0 + x_1 \le 6$	$x_0' - x_3' \le 6$, $x_2' - x_1' \le 6$	x'_1	6	∞	5	\propto
$-x_0 - x_1 \leq 5$	$x_1' - x_2' \le 5$, $x_3' - x_0' \le 5$	<i>x</i> ₂ '	∞	6	∞	4
$-x_{0} \leq 3$	$x'_1 - x'_0 \le 6$	x' ₃	5	∞	∞	\propto
	- 0	0				

We apply $-x_i \leq d \rightsquigarrow x'_{2i+1} - x'_{2i} \leq 2d$























What about the graph representation ?





- $m_{0,3} = m_{2,1} = 6.$
- $x'_0 x'_3 \le 6$, $x'_2 x'_1 \le 6$

•
$$x_0 + x_1 \le 6$$
, $x_1 + x_0 \le 6$

DBM operations should keep entries equal.

Coherence

A DBM **m** is coherent iff $\forall i.j.\mathbf{m}_{i,j} = \mathbf{m}_{\overline{j},\overline{\imath}}$ where $\overline{\imath} = i+1$ if *i* is even and

i-1 otherwise.

Bar operator

The bar operation can be realised without a branch using $\overline{i} = i \oplus 1$.

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Consistency

A DBM **m** is consistent iff $\forall i.\mathbf{m}_{i,i} \geq 0$.

Negative cycle

Intuitively, consistency means that there is not negative cycle in the DBM, which corresponds to unsatisfiability.

Partial order

Let *m* and *m'* two matrices of size *N* from two potential sets we can define the order operator, denoted \leq , as

$$m \leq m'$$
 iff $m_{i,j} \leq m'_{i,j}$ $\forall i,j \in N$

Link with CP

The order allows for the removal of redundant constraints.

Join ⊔

Let m and m' two matrices of size N from two potential sets we can define the join operator as

$$m \sqcup m' = \left\{ \max\left(m_{i,j}, m'_{i,j}
ight)^{i,j} \mid i,j \in N
ight\}$$

Link with CP

 \sqcup can be seen as the disjunction of constraints of the form $x_0+x_1\leq d.$

Let *m* the matrix represented the constraint $x_0 + x_1 \le 5$ and *m'* the matrix represented the constraint $x_0 + x_1 \le 7$.

	x'_0	x'_1	x'2	x'3			x'_0	x'_1	x'_2	x'3			x'0	x'_1	x'_2	x'3
x'_0	∞	∞	∞	5		x'_0	∞	∞	∞	7		- x'_0	∞	∞	∞	7
x'_1	∞	∞	∞	∞	\Box	x'_1	∞	∞	∞	∞	=	x'_1	∞	∞	∞	∞
x'_2	∞	5	∞	∞		x'_2	∞	7	∞	∞		x'_2	∞	7	∞	∞
x'_3	∞	∞	∞	∞		x'_3	∞	∞	∞	∞		x'_3	∞	∞	∞	∞

Meet ⊓

Let m and m' two matrices of size N from two potential sets we can define the meet operator as

$$m \sqcap m' = \left\{ \min \left(m_{i,j}, m'_{i,j} \right)^{i,j} \mid i, j \in N \right\}$$

Link with CP

 \sqcap can be seen as the conjunction of constraints of the form $x_0+x_1\leq d.$

Remark

The order $m \le m'$ is equivalent to $m \sqcap m' = m$ and $m \le m'$ is equivalent to $m \sqcup m' = m$

Let *m* the matrix representing the constraint $x_0 + x_1 \le 5$ and *m'* the matrix representing the constraint $x_0 + x_1 \le 7$.

	x'_0	x'_1	x'2	x'3			x'_0	x'_1	x'_2	x'3			x'0	x'_1	x'_2	x'3
x'_0	∞	∞	∞	5		x'_0	∞	∞	∞	7		- x'_0	∞	∞	∞	5
x'_1	∞	∞	∞	∞	Π	x'_1	∞	∞	∞	∞	=	x'_1	∞	∞	∞	∞
x'_2	∞	5	∞	∞		x'_2	∞	7	∞	∞		x'_2	∞	5	∞	∞
x'_3	∞	∞	∞	∞		x'_3	∞	∞	∞	∞		x'3	∞	∞	∞	∞

Closure

Closure

A DBM ${\rm m}$ is closed, and denoted by \textit{m}^{*} iff

- $\forall i.\mathbf{m}_{i,i} = 0$
- $\forall i, j, k.\mathbf{m}_{i,j} \leq \mathbf{m}_{i,k} + \mathbf{m}_{k,j}$

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- Floyd-Warshall algorithm
- Complexity of n^3 where *n* is the number of variables

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- $\forall i, j, k.\mathbf{m}_{i,j} \leq \mathbf{m}_{i,k} + \mathbf{m}_{k,j}$
- Floyd-Warshall algorithm
- Complexity of *n*³ where *n* is the number of variables

It is basically a loop computing n matrices, m^1 to m^n , as follows

$$\begin{cases} m^{0} \stackrel{\text{def}}{=} m\\ m_{i,j}^{k} \stackrel{\text{def}}{=} \min(m_{i,j}^{k-1}, m_{i,k}^{k-1} + m_{k,j}^{k-1}), & \text{if } 1 \leq i, j, k \leq n\\ m_{i,j}^{*} \stackrel{\text{def}}{=} \begin{cases} m_{i,j}^{n}, & \text{if } i \neq j\\ 0, & \text{if } i = j \end{cases} \end{cases}$$

```
1: function CLOSE(m)
         for k \in \{0, ..., 2n - 1\} do
 2:
              for i \in \{0, ..., 2n - 1\} do
 3:
                  for j \in \{0, ..., 2n - 1\} do
 4:
 5:
                       \mathbf{m}'_{i,j} \leftarrow \min(\mathbf{m}_{i,j}, \mathbf{m}_{i,k} + \mathbf{m}_{k,j})
 6:
                  end for
 7:
              end for
 8:
         end for
         return m'
 9.
10: end function
```

Figure 1: Floyd-Warshall algorithm for computing closure of a DBM.

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\mathbf{m}'_{i,j} \leftarrow \min(\mathbf{m}_{i,j}, \mathbf{m}_{i,k} + \mathbf{m}_{k,j})
                   for j \in \{0, ..., 2n - 1\} do
 4:
 5:
                   end for
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 6:
                  end for
 7:
              end for
 8:
         end for
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 9.
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```

	x'_0	x'_1	x_2'	x'_3
x'_0	0	6	11	6
x'_1	6	0	5	9
x'_2	9	6	0	4
χ'_{3}	5	11	16	0

Figure 1: Floyd-Warshall algorithm for computing closure of a DBM.

Implicit constraints

For each node x_k in turn, it checks, for all pairs (x_i, x_j) , whether it would be shorter to pass through x_k instead of taking the direct arc from x_i to x_i .



This also corresponds to adding the constraints $x_i - x_k \leq c \land x_k - x_j \leq d$ to derive the constraint (called implicit constraint) $x_i - x_j \leq c + d$ The closure makes all implicit constraints explicit.

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- Same octagon $x_1 \leq 1 \land x_2 \leq 2$
- $x_1 + x_2 \le 3$

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	x'_1	x'_2	x'_3	x'_4
x'_1	0	2	∞	∞
x ₂	∞	0	∞	∞
x' ₃	∞	∞	0	4
x'_4	∞	∞	∞	0



	x'_1	x'_2	x'_3	x'_4
x'_1	∞	2	∞	3
x'_2	∞	∞	∞	∞
x'_3	∞	3	∞	4
X'_4	∞	∞	∞	∞

- Same octagon $x_1 \leq 1 \land x_2 \leq 2$
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	x'_1	x'_2	x'_3	x'_4
x'_1	0	2	∞	∞
x ₂	∞	0	∞	∞
x' ₃	∞	∞	0	4
x'_4	∞	∞	∞	0



	x'_1	x'_2	x'_3	x'_4
x'_1	0	2	∞	3
x'_2	∞	0	∞	∞
x'_3	∞	3	0	4
X	∞	∞	∞	0

Strong closure - Intuition

As explained before, Floyd-Warshall algorithm as performing local constraints propagations of the form

$$x_i' - x_k' \leq c \wedge x_k' - x_j' \leq d \implies x_i' - x_j' \leq c + d$$

on \mathcal{V}^\prime until no further propagation can be done.

Strong closure - Intuition

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on \mathcal{V}' until no further propagation can be done.

The idea of strong closure is to add another step of local constraints propagation.

$$x'_i - x'_{\overline{\imath}} \leq c \wedge x'_{\overline{\jmath}} - x'_j \leq d \implies x'_i - x'_j \leq (c+d)/2$$

such that $x'_i = -x'_{\overline{i}}$

so $m_{i,j}$ is replacing with $\min(m_{i,j}, (m_{i,\bar{\imath}} + m_{\bar{\jmath},j})/2)$.

A DBM ${\rm m}$ is strongly closed iff

- m is closed
- $\forall i, j \cdot \mathbf{m}_{i,j} \leq \mathbf{m}_{i,\overline{\imath}}/2 + \mathbf{m}_{\overline{\jmath},j}/2$
Strong Closure

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	x'_1	x'_2	x'_3	x'_4
x'_1	∞	2	∞	∞
x'_2	∞	∞	∞	∞
x' ₃	∞	∞	∞	4
x'_4	∞	∞	∞	∞

	x'_1	x'_2	x'_3	x'_4
x'_1	∞	2	∞	3
x'_2	∞	∞	∞	∞
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	x'_1	x'_2	x'_3	x'_4
X'_1	0	2	∞	0
x'_2	∞	0	∞	∞
x' ₃	∞	3	0	4
x'_4	∞	∞	∞	0

	x'_1	x'_2	x'_3	x'_4
x'_1	∞	2	∞	3
x'_2	∞	∞	∞	∞
x'_3	∞	3	∞	4
x'_4	∞	∞	∞	∞

Strong Closure

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	x'_1	x'_2	x'_3	x'_4
X'_1	0	2	∞	0
x'_2	∞	0	∞	∞
x' ₃	∞	3	0	4
x'_4	∞	∞	∞	0

	x'_1	x'_2	x'_3	x'_4
x'_1	0	2	∞	3
x'_2	∞	0	∞	∞
x'_3	∞	3	0	4
x'_4	∞	∞	∞	0

Product of abstract domain

- octagonal constraints treated by octagon abstract domain.
- equivalence constraints treated in a specialized reduced product.
- interval constraints treated by the PP abstract domain.

 $\forall (i \ll j) \in P, \mathbf{s}_i + \mathbf{d}_i \leq \mathbf{s}_j$

 $\forall j \in [1..n], \forall i \in [1..n] \setminus \{j\}, \mathbf{b}_{i,j} \Leftrightarrow (\mathbf{s}_i \leq \mathbf{s}_j \land \mathbf{s}_j < \mathbf{s}_i + \mathbf{d}_i)$

$$\forall j \in [1..n], r_{k,j} + \left(\sum_{i \in [1..n] \setminus \{j\}} r_{k,i} * b_{i,j}\right) \leq c_k$$

We can define a direct product over $PP \times Oct$ as follows:

$$(p, o) \sqcup (p', o') = (p \sqcup_{PP} p', o \sqcup_{Oct} o')$$
$$\llbracket \varphi \rrbracket = \begin{cases} (\llbracket \varphi \rrbracket_{PP}, \llbracket \varphi \rrbracket_{Oct}) \\ (\llbracket \varphi \rrbracket_{PP}, \bot_{Oct}) & \text{if } \llbracket \varphi \rrbracket_{Oct} \text{ is not defined} \\ (\bot_{PP}, \llbracket \varphi \rrbracket_{Oct}) & \text{if } \llbracket \varphi \rrbracket_{PP} \text{ is not defined} \end{cases}$$
$$refine((p, o)) = (refine(p), refine(o))$$

We can define a direct product over $PP \times Oct$ as follows:

$$(p, o) \sqcup (p', o') = (p \sqcup_{PP} p', o \sqcup_{Oct} o')$$
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$$refine((p, o)) = (refine(p), refine(o))$$

Issue: domains do not exchange information.

We can improve the refinement operator of the direct product by connecting constraints from both domains via equivalence constraints.

Let φ₁ ⇔ φ₂ be an equivalence constraint where [[φ₁]]_{PP} and [[φ₂]]_{Oct} are defined, then we have:

$$prop_{\Leftrightarrow}(p, o, \varphi_{1} \Leftrightarrow \varphi_{2}) \triangleq \\ \begin{cases} p \vDash_{PP} \varphi_{1} \implies (p, o \sqcup \llbracket \varphi_{2} \rrbracket_{Oct}) \\ p \vDash_{PP} \neg \varphi_{1} \implies (p, o \sqcup \llbracket \neg \varphi_{2} \rrbracket_{Oct}) \\ o \vDash_{Oct} \varphi_{2} \implies (p \sqcup \llbracket \varphi_{1} \rrbracket_{PP}, o) \\ o \vDash_{Oct} \neg \varphi_{2} \implies (p \sqcup \llbracket \neg \varphi_{1} \rrbracket_{PP}, o) \\ (p, o) \text{ otherwise} \end{cases}$$

 Result: A generic reduced product to combine abstract domains with disjoint set of variables.

Experiments

- 2040 instances
 - from XCSP3 world
- STP instances (so RCPSP with only the precedence constraints)
- 120 variables
- Precision 7780 13th Gen Intel(R) Core(TM) i9-13950HX
- Timeout of 20 seconds





Conclusion

- RCPSP problem and this modelization
- Different abstract domains \rightarrow Octagon abstract domain with these operators and this representation
- Based on these concepts, we model the RCPSP problem using abstract domains.
- Some experiments

Octagon Abstract Domain

Session 6

Thibault Falque

Abstract Interpretation Workshop - 20th June 2024

University of Luxembourg



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