Certified Implicit Hitting Set Solving for Pseudo-Boolean Optimization

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Dagstuhl Workshop 25371
Interactions in Constraint Optimization
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(*) *Thanks for the slides!*

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- IHS solving: Benders decomposition in OR-speak

Certified Solving using Proof Logging

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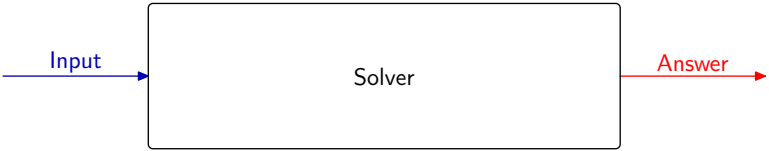
- Modern combinatorial solvers very fast, but sometimes wrong [BLB10, AGJ+18, GSD19]
- Only currently feasible way of addressing this: Proof logging
  - Make solver certifying [ABM+11, MMNS11] by adding code so that it outputs
  - not only answer but also
  - simple, machine-verifiable proof that answer is correct

Proof Logging with Certifying Solvers: Workflow



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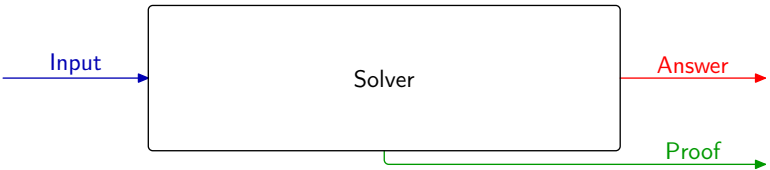

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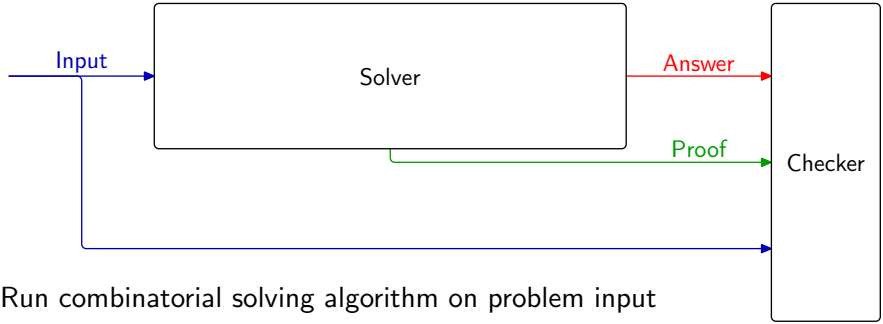

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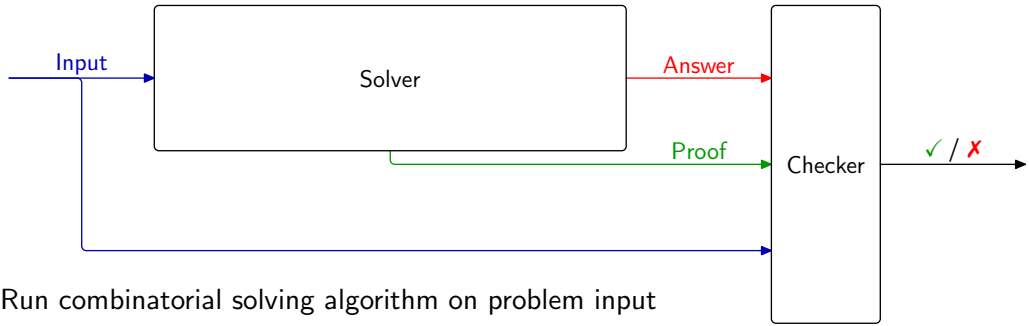

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4. Verify that proof checker says answer is correct

IHS Proof Logging

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  - Mixed integer programming (MIP) solver used for IHS problem
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  1. Use pseudo-Boolean solver with proof logging for IHS problem
  2. Use local search to find solutions for IHS problem
  3. Find optimal solution with MIP, then let other certifying solver prove lower bound

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- Study if and why MIP technique crucial for implicit hitting set solving
- Compare pros and cons from point of view certified solving
- Explore ways of integrating IHS in "hybrid methods" using also other optimization paradigms (cf. [DGD+21, DGN21])

Pseudo-Boolean Optimization (PBO) Problem

- Pseudo-Boolean formula $\mathcal{F}$: collection of 0-1 integer linear inequalities

Example

$$x_1 + x_2 + 2\,\overline{x_4} \geq 2$$
$$x_1 + 2\,x_3 + \overline{x_5} \geq 2$$
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- 0-1 linear objective function $\mathcal{O}$ to minimize

Example

$$\text{min: } x_1 + x_2 + 3\,x_3$$

Implicit Hitting Set Solving in More Detail

- Split PBO problem $(\mathcal{F}, \mathcal{O})$ into two subproblems

PBO formula

$$\begin{aligned} \text{min: } & x_1 + x_2 + 3\,x_3 \\ & x_1 + x_2 + 2\,\overline{x_4} \geq 2 \\ & x_1 + 2\,x_3 + \overline{x_5} \geq 2 \\ & x_4 + x_5 \geq 1 \end{aligned}$$

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Implicit Hitting Set Solving in More Detail

- Split PBO problem $(\mathcal{F}, \mathcal{O})$ into two subproblems
  - Decision subproblem $\mathcal{F}$ (all constraints)
  - IHS subproblem (core constraints over objective variables only)

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IHS subproblem

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(core constraints over x_1, x_2, x_3)

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Example

$$\{\overline{x_1}, \overline{x_2}, \overline{x_3}\} \rightarrow x_1 + x_3 \geq 1$$
$$\{x_1, \overline{x_2}, \overline{x_3}\} \rightarrow x_2 + x_3 \geq 1$$
$$\{x_1, x_2, \overline{x_3}\}$$

Decision subproblem

$$x_1 + x_2 + 2\,\overline{x_4} \geq 2$$
$$x_1 + 2\,x_3 + \overline{x_5} \geq 2$$
$$x_4 + x_5 \geq 1$$

Implicit Hitting Set Solving

1. Find optimal solution α to current core constraints
2. Try to extend α to solution for all constraints in $\mathcal{F}$
   - a. Solution extended: Optimum found!
   - b. Otherwise: Extract new core & go to 1

IHS subproblem

$$\begin{aligned} \text{min: } & x_1 + x_2 + 3\,x_3 \\ & x_1 + x_3 \geq 1 \\ & x_2 + x_3 \geq 1 \end{aligned}$$

Example

$$\begin{aligned} \{\overline{x_1}, \overline{x_2}, \overline{x_3}\} &\rightarrow x_1 + x_3 \geq 1 \\ \{x_1, \overline{x_2}, \overline{x_3}\} &\rightarrow x_2 + x_3 \geq 1 \\ \{x_1, x_2, \overline{x_3}\} &\rightarrow \{x_1, x_2, \overline{x_3}, x_4, \overline{x_5}\} \end{aligned}$$

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Proof Logging for IHS Solving in More Detail

- Reasoning for decision subproblem
  - Conflict-driven search — use pseudo-Boolean proof logging [KLM+25]
  - Core extraction — just special case of conflict analysis
    (so-called decision learning scheme)

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- Reasoning for decision subproblem
  - Conflict-driven search — use pseudo-Boolean proof logging [KLM+25]
  - Core extraction — just special case of conflict analysis (so-called decision learning scheme)
- Reasoning for IHS subproblem
  - More challenging
  - Incremental problem — new core constraints keep getting added

Proof Logging for Implicit Hitting Set Subproblem

- Optimization solvers use found solutions to trim search space
  - Infer new constraints from requirement to improve solution further
  - Solution with value $v \Rightarrow$ add objective-improving constraint $\mathcal{O} \leq v - 1$

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  3. Automatic book-keeping via reified constraints

Book-keeping for Invalidated Constraints

IHS subproblem

$$\text{min: } x_1 + x_2 + 3\,x_3$$

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$$x_1 + x_2 + 3\,x_3 \leq 4 \qquad \text{Solution: } 5 \qquad (1)$$

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$$x_1 + x_2 + 3\,x_3 \geq 4 \qquad \text{Solution: } 5 \qquad (1)$$

$$x_1 + x_2 + 3\,x_3 \leq -1 \qquad \text{Optimum: } 0 \qquad (2)$$

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$x_1 + x_2 + 3\,x_3 \leq -1$	Optimum: 0	(2)
$x_1 + x_3 \geq 1$	Add core constraint	(3)

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$x_1 + x_2 + 3\,x_3 \leq 3$	Solution: 4	(4)

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$x_1 + \overline{x_2} \geq 1$	Infer by (3) and (4)	(5)

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$x_1 + x_2 + 3\,x_3 \leq 0$	Optimum: 1	(6)

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$x_2 + x_3 \geq 1$	Add core constraint	(7)
$x_1 + x_2 + 3\,x_3 \leq 1$	Optimum: 2	(8)

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Book-keeping for Invalidated Constraints

IHS subproblem

$$\text{min: } x_1 + x_2 + 3\,x_3$$

$-\overline{s_5} + x_1 + x_2 + 3\,x_3 \geq 4$	Solution: 5	(1)
$x_1 + x_2 + 3\,x_3 \leq -1$	Optimum: 0	(2)
$x_1 + x_3 \geq 1$	Add core constraint	(3)
$x_1 + x_2 + 3\,x_3 \leq 3$	Solution: 4	(4)
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IHS subproblem

$$\text{min: } x_1 + x_2 + 3\,x_3$$

$-\overline{s_5} + x_1 + x_2 + 3\,x_3 \geq 4$	Solution: 5	(1)
$-6\,\overline{s_0} + x_1 + x_2 + 3\,x_3 \leq -1$	Optimum: 0	(2)
$x_1 + x_3 \geq 1$	Add core constraint	(3)
$-2\,\overline{s_4} + x_1 + x_2 + 3\,x_3 \leq 3$	Solution: 4	(4)
$x_1 + \overline{x_2} \geq 1$	Infer by (3) and (4)	(5)
$-5\,\overline{s_1} + x_1 + x_2 + 3\,x_3 \leq 0$	Optimum: 1	(6)
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What About Performance?

- Work in progress — so far, so crappy...
- Book-keeping with reified objective-improving constraints involves serious challenges
- But the solver works!
- First certifying IHS solver with proofs that can be checked (somewhat) efficiently
- Submitted to standard and certified tracks of Pseudo-Boolean Competition 2025 [Pse25]
- Not great competition results, but not the worst solver either
  (which is a bit of a miracle given how many features are missing)

Limited Experimental Evaluation

Set-up:

- Benchmarks: Pseudo-Boolean Competition 2024 OPT-LIN optimization instances [Pse24]
- Memory: 16 GB
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  - RoundingSat both for decision subproblem and IHS subproblem (two different solvers)

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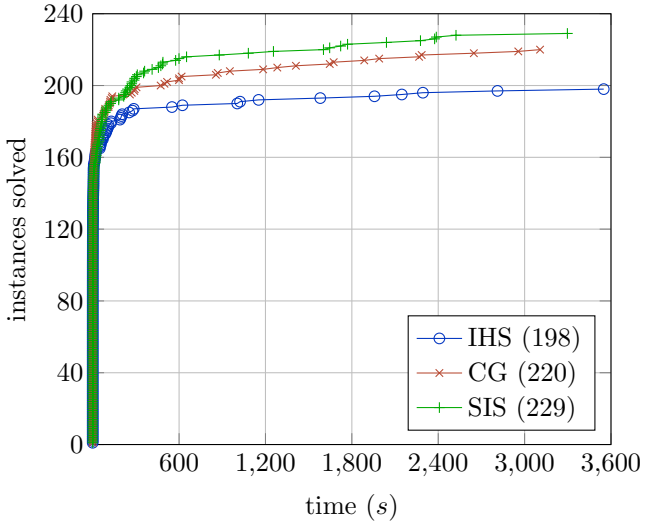
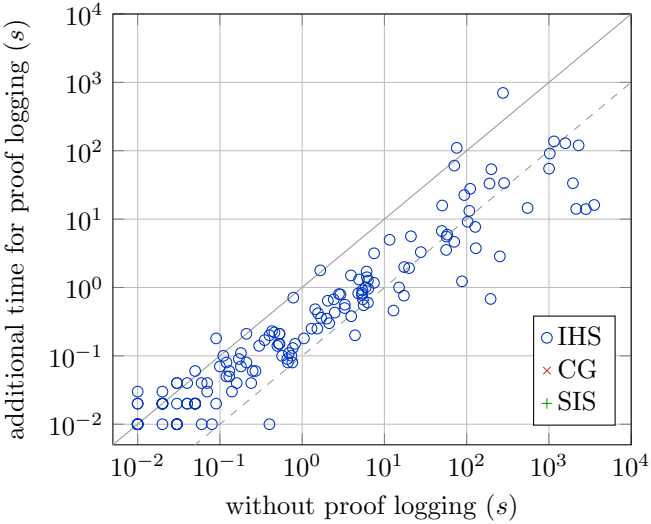
Evaluate

- Pure implicit hitting set (IHS) solving
  - RoundingSat both for decision subproblem and IHS subproblem (two different solvers)
- Compared to core-guided (CG) and solution-improving search (SIS) [KLM+25]
  - Both as implemented in RoundingSat
  - ... Which uses LP solver SoPlex as important subroutine

Time vs Solved Instances



Solving Time vs Proof Logging Time



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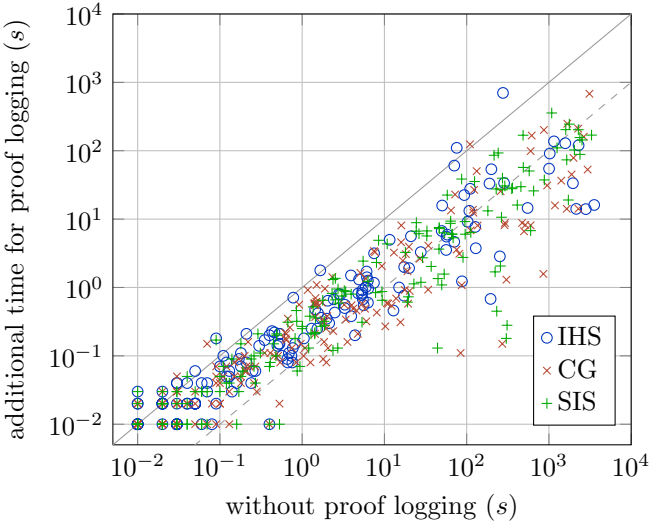
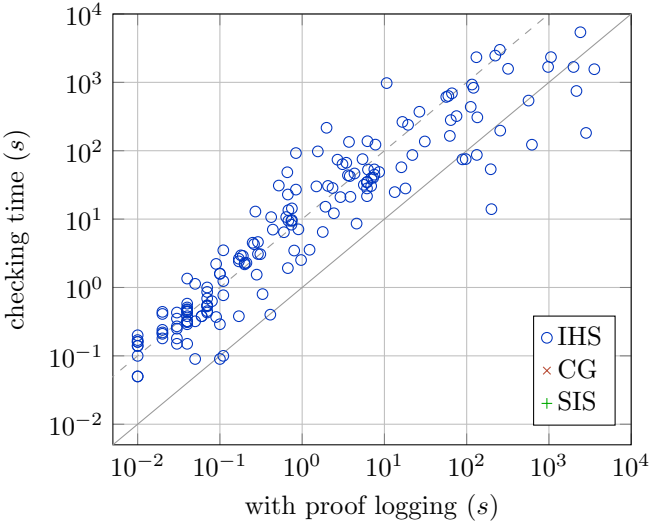


Solving and Proof Logging Time vs Checking Time



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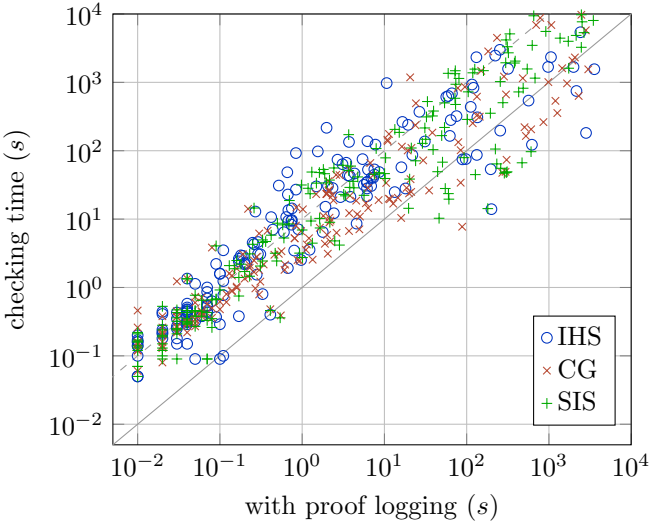

Future Work

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  - More efficient book-keeping (with or without reified variables)

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- Investigate trade-offs between MIP usage and proof logging by comparing
  - MIP solver for IHS + PB decision solver generating proof for claimed optimal solution
  - PB IHS optimizer with book-keeping for objective-improving constraints

Conclusion

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  - Evaluate also local search and independent proof generation for MIP claim
  - Understand if and why MIP solving is crucial
  - Make certified IHS solving competitive with other optimization approaches (by making it part of hybrid methods)

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Thank you for your attention!

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