

NUMBERS AND LOGIC TOGETHER IN CP: A PRACTICAL VIEW OF COST FUNCTION NETWORKS

CP'2020 TUTORIAL



S. DE GIVRY¹ & T. SCHIEX¹

¹ Université Fédérale de Toulouse, ANITI, INRAE MIAT, UR 875, Toulouse, France

THIS IS NOT A VIRTUAL TUTORIAL

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Informally

(see also [CGS20])

A description of a multivariate function as the combination of a set of simple functions

Concisely describing and analyzing complex systems

- Concise: we use a set of *small* functions
- Complex: the joint function results from the interaction of several small functions

Example

- A digital circuit value of the output
- A Sudoku grid solution or not
- A schedule or a time-table feasibility, acceptability
- A pedigree with genotypes [SGS08] Mendel consistency, probability
- A frequency assignment [Cab+99] interference amount
- A 3D molecule [All+14] energy, stability

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Notations

- Variables: X, Y, Z, \dots , possibly indexed as X_i
- Domains: D^X for variable X , or D^i for variable X_i
- Unknown values: $u, v, w, x, y, z \dots$
- Sequence of variables: $\mathbf{X}, \mathbf{Y}, \mathbf{Z}, \dots$
- Sequence of possible values: $u, v, w, x, y, z \dots$
- Domain of a sequence of variables $\mathbf{X} : D^{\mathbf{X}}$ (Cartesian product of the domains)
- $u \in D^{\mathbf{X}}$ is an assignment of \mathbf{X} (a value for each variable in \mathbf{X})
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Definition (Graphical Model (GM [Bis06; KF09]))

A GM $\mathcal{M} = \langle \mathcal{V}, \Phi \rangle$ is defined by:

- a sequence of variables \mathcal{V} n
- each $X \in \mathcal{V}$ has finite domain D^X max size d
- a set Φ of functions (or factors) e
- Each function $\varphi_S \in \Phi$ is a function from $D^S \rightarrow B$ scope S , arity $|S|$

Definition (\mathcal{M} joint function)

$$\Phi_{\mathcal{M}}(\mathbf{v}) = \bigoplus_{\varphi_S \in \Phi} \varphi_S(\mathbf{v}[S])$$

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- Default: as tensors over B (multidimensional tables)
- Boolean vars: (B -weighted) clauses (disjunction of variables or their negation)
- Arithmetic, polynomes [BH02]
- Predicates (ALL-DIFFERENT [Rég94; LL12],...)

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Constraint networks [RBW06]/SAT [BHM09]

$$B = \mathbb{B} = \{t, f\}, \oplus = \wedge$$

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- a set Φ of e Boolean functions (or constraints)
- Each function $\varphi_S \in \Phi$ is a function from $D^S \rightarrow \{t, f\}$

\mathcal{M} defines a joint Boolean feasibility/consistency function

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Markov Random Fields: $B = \mathbb{R}^+$, $\oplus = \times$

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\mathcal{M} : induces a probability distribution

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Cost Function Networks \mathcal{M} [FW92; SFV95; CS04]

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- $\overline{\mathbb{N}}^k$: elements of $\mathbb{N} \cup \{\infty\}$ bounded by k

k finite or not

- \dagger^k is the k -bounded addition

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CFN “normal form”

Used inside the solver

- Have a constant function φ_\emptyset
- Have all their unary functions $\varphi_i, X_i \in V$
- All functions have different scopes

$\varphi_i(u) = k$ means u deleted

Main properties

- φ_\emptyset is a lower bound of the joint function $\Phi_{\mathcal{M}}$
- $k = 1$: Constraint networks and SAT, \neq^k is \wedge

EXAMPLE: MIN-CUT WITH HARD EDGES

Graph $G = (V, E)$ with edge weight function w

- A Boolean variable X_i per vertex $i \in V$
- A cost function per edge $e = (i, j) \in E : \varphi_{ij} = w(i, j) \times \mathbb{1}[x_i \neq x_j]$
- Hard edges: constraints with costs 0 or ∞ (when $x_i \neq x_j$)

A simple graph

- vertices $\{1, 2, 3, 4\}$
- cut weight 1
- edge $(1, 2)$ hard

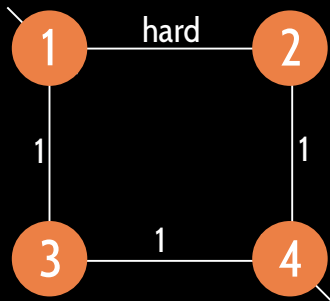
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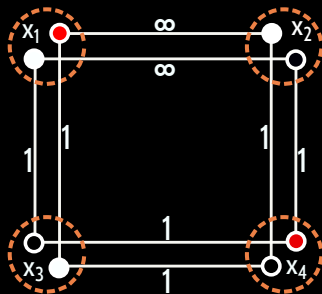
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Min-CUT on 4 variables with hard edge

```
{
  problem :{name: "MinCut", mustbe: "<100.0"},
  variables: {x1: ["l"], x2: ["l","r"], x3: ["l","r"], x4: ["r"]}
  functions: {
    cut12: {scope: ["x1","x2"], costs: [0.0, 100.0, 100.0, 0.0]},
    cut13: {scope: ["x1","x3"], costs: [0.0,1.0,1.0,0.0]},
    cut23: {scope: ["x2","x3"], costs: [0.0,1.0,1.0,0.0]},
    cut34: {scope: ["x3","x4"], costs: [0.0,1.0,1.0,0.0]}
  }
}
```

Definition (Functions and graphical models equivalence)

Two functions (or GMs) are equivalent iff they are always equal

Definition (Relaxation of a function or graphical model)

A function (or GM) φ is a relaxation of φ' iff $\varphi \leq \varphi'$

For $B = \mathbb{B}$, $t < f$

(φ relaxation of φ') $\Leftrightarrow (\varphi' \models \varphi)$

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- 1 Optimization
- 2 Algorithms
- 3 All Toulbar2 bells and whistles
- 4 Learning CFN from data

Minimization queries

- $B = \{t \equiv 0, f \equiv 1\}, \oplus = \dagger^1 = \wedge$, clauses the SAT Problem
- $B = \{t \equiv 0, f \equiv 1\}, \oplus = \dagger^1 = \wedge$, tensors the Constraint Satisfaction Problem
- $B = \overline{\mathbb{N}}^k, \oplus = \dagger^k$, tensors the Weighted Constraint Satisfaction Problem

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The “local polytope” [Sch76; Kos99; Wer07]

(without eq. (1))

Minimize $\sum_{i,a} \varphi_i(a) \cdot x_{ia} + \sum_{\substack{\varphi_{ij} \in \Phi \\ a \in D^i, b \in D^j}} \varphi_{ij}(a, b) \cdot y_{iajb}$ such that

$$\sum_{a \in D^i} x_{ia} = 1 \quad \forall i \in \{1, \dots, n\}$$

$$\sum_{b \in D^j} y_{iajb} = x_{ia} \quad \forall \varphi_{ij} \in \Phi, \forall a \in D^i$$

$$\sum_{a \in D^i} y_{iajb} = x_{jb} \quad \forall \varphi_{ij} \in \Phi, \forall b \in D^j$$

$$x_{ia} \in \{0, 1\} \quad \forall i \in \{1, \dots, n\} \quad (1)$$

$nd + ed^2$ variables, $n + 2ed$ constraints

1 Optimization

2 Algorithms

- Conditioning based: systematic and local search
- Elimination based: local consistency and variable elimination

3 All Toulbar2 bells and whistles

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Conditioning: $\varphi_{\mathcal{S}|X=a}$ ($X \in \mathcal{S}$)

Assignment

$$\varphi_{\mathcal{S}|X=a}(v) = (\varphi_{\mathcal{S}}(v \cup \{X = a\}))$$

Scope $\mathcal{S} - \{X\}$, negligible complexity

		X_1		
	a	1	2	3
X_2	b	3	1	2
	c	2	3	1

Conditioning by

$$X_2 = b$$

	X_1	
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Systematic tree search

Time $O(d^n)$, linear space

- If all $|D^X| = 1$ obvious minimum
- Else choose $X \in \mathcal{V}$ s.t. $|D^X| > 1$ and $u \in D^X$ and reduce to
 1. one query where we condition by $X_i = u$
 2. one where u is removed from D^X
- Return the minimum

update k to $\Phi_{\mathcal{M}}(v)$

Optimization

Branch and Bound [LW66]

If the local lower bound reaches the global upper bound

φ_{\emptyset}

k

Prune!

Partial search

Relaxed pruning ($(1 + \alpha)\varphi_{\emptyset} \geq k$) [Poh70], bounded number of backtracks or discrepancies (LDS [HG95])

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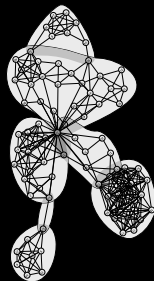
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DEPTH FIRST (CP) OR BEST FIRST (ILP)?

Hybrid Best First Search [All+15]

Anyspace

- Uses Depth-First Search for a bounded amount of backtracks
- Pending nodes are pushed onto a list of Open nodes
- The next DFS starts from the best Open node
- Tree-decomposition friendly (BTD [GSV06]/AND-OR search [MD09])



Nice properties

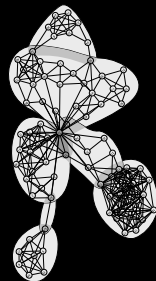
- Good upper bounds quickly (DFS)
- A constantly improving lower bound (optimality gap)
- Implicit restarts, easy parallelization

DEPTH FIRST (CP) OR BEST FIRST (ILP)?

Hybrid Best First Search [All+15]

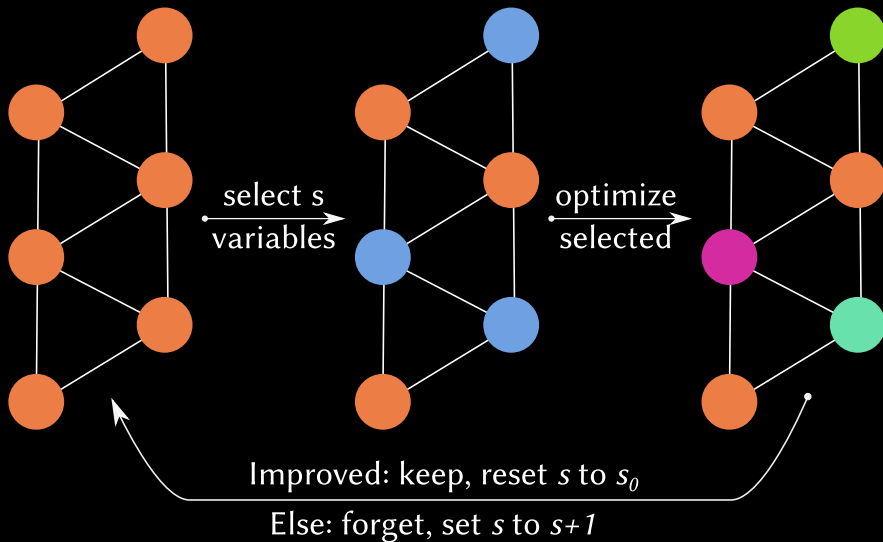
Anyspace

- Uses Depth-First Search for a bounded amount of backtracks
- Pending nodes are pushed onto a list of Open nodes
- The next DFS starts from the best Open node
- Tree-decomposition friendly (BTD [GSV06]/AND-OR search [MD09])



Nice properties

- Good upper bounds quickly (DFS)
- A constantly improving lower bound (optimality gap)
- Implicit restarts, easy parallelization



Combination of φ_S and $\varphi_{S'}$

Space/time $O(d^{|S \cup S'|})$ for tensors

$$(\varphi_S \overset{k}{+} \varphi_{S'})(v) = \varphi_S(v[S]) \overset{k}{+} \varphi_{S'}(v[S'])$$

			X_1						X_1		
	a	4	1	2	3			a	5	6	7
X_2	b	6	3	1	2	\Rightarrow	X_2	b	9	7	8
	c	4	2	3	1			c	6	7	5

Elimination of $X \in S$ from φ_S

Time $O(d^{|S|})$, space $O(d^{|S|-1})$ for tensors

$$\varphi_S[-X](u) = \min_{v \in D^X} \varphi_S(u \cup v)$$

Produces relaxations

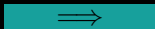
		X_1					X_1			
	a	5	6	7			a	5	6	5
X_2	b	9	7	8	Eliminate X_2	X_1	b	6	5	Eliminate X_1
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Used together

- Combination accumulates all information in a single function
- Elimination forgets one variable without losing *optimality* information

At the core of

- Local consistencies, Unit propagation: subproblem induced by one function
- Variable elimination, the Resolution Principle: subproblem around one variable

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Arc consistency of X_i w.r.t. φ_{ij} [RBW06]

- Combine φ_{ij} and the unary φ_j
- Eliminate X_j producing a function (message) on X_i

$$m_i^j = (\varphi_{ij} \stackrel{k}{+} \varphi_j)[-X_j]$$

Properties

- The message can be added to φ_i (relaxation, value deletion)
- X_i is AC w.r.t. φ_{ij} if $m_j^i \leq \varphi_i$ (no new information)
- Unique fixpoint, reached in polynomial time (inconsistency detection)
- Support of $u \in D^i$ on D^j the argmin of the elimination

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Obvious issue

Messages can not be included in the CFN: loss of equivalence, meaningless result

Equivalence Preserving Transformations with $-^k$ $(\alpha -^k \beta) \equiv ((\alpha = k) ? k : \alpha - \beta)$

- Add the message m_i^j to φ_j with $+^k$
- Subtract m_i^j from its source using $-^k$

Can be reversed, any relaxation of m_i^j can be used instead

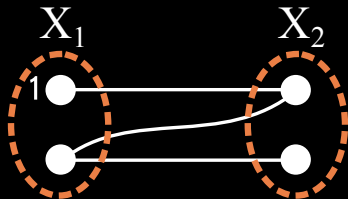
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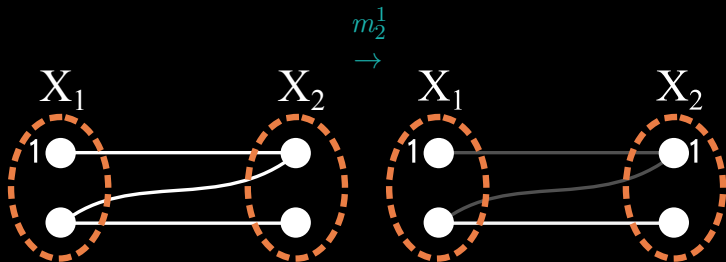
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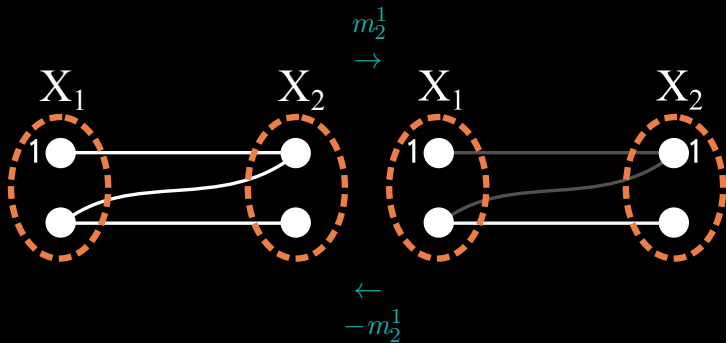
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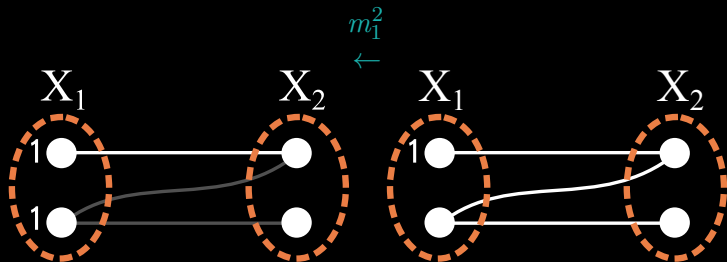
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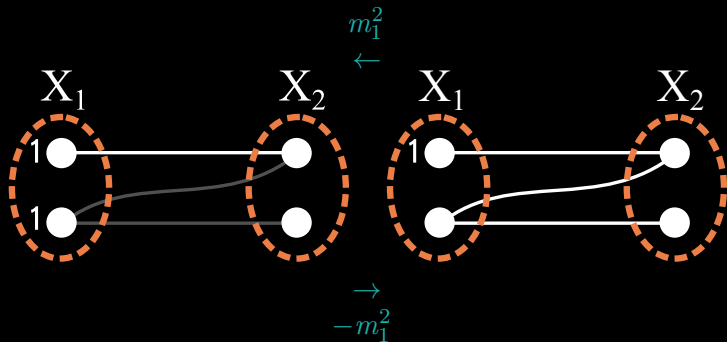
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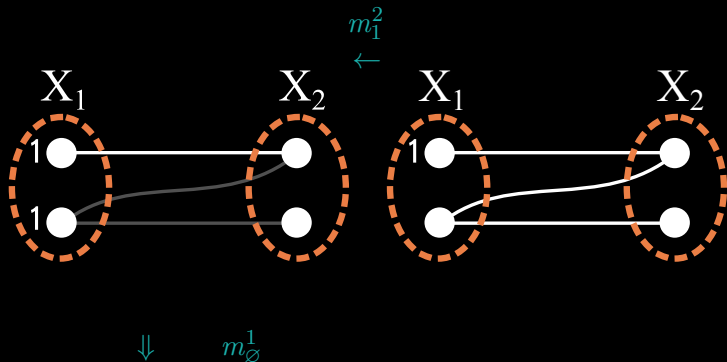
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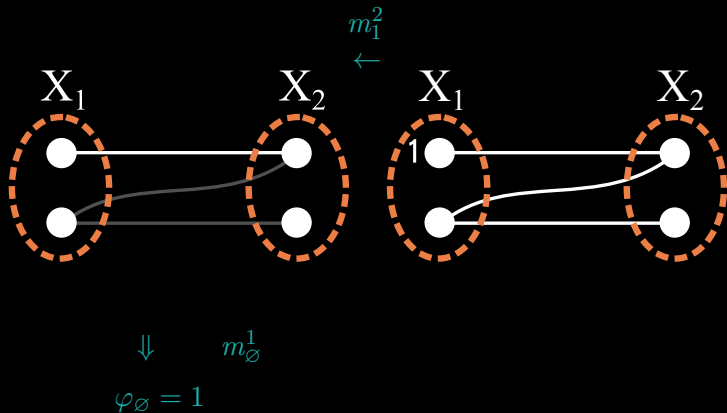
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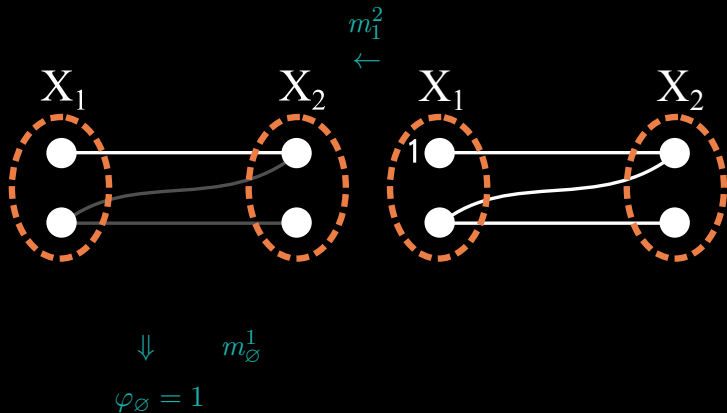
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The many “soft ACs” [Coo+10]

- NC: one unary function [Lar02] Unary supports ($\varphi_i(u) = 0$)
- +AC: one binary function [Sch00; Lar02] Arc supports ($v \in D^j, \varphi_{ij}(u, v) = 0$)
- +DAC: FDAC, binary & unary function (+ direction) [Coo03] Full Supports
- +Existential AC: EDAC, a star (variable incident functions) [Lar+05] EAC supports
- +Virtual AC: any spanning tree [Coo+08; Coo+10] VAC supports

Properties

Related works in Comp. Vision [Kol06; Son+12; Wer07; Kol15]

- Proper extension of classical NC/DAC or AC respectively ($k = 1$)
- Polynomial time and $O(ed)$ space (Generalized ACs)
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Sequence of integer EPTs

Computing a sequence of integer EPTs that maximizes φ_\emptyset is decision NP-complete [CS04]

Set of rational EPTs (OSAC [Sch76; Coo07; Wer07; Coo+10])

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OPTIMAL SOFT ARC CONSISTENCY (OPTIMIZATION ALONE)

Variables for a binary CFN, no constraints [Sch76; Kos99; CGS07; Wer07; Coo+10]

1. u_i : amount of cost shifted from φ_i to φ_\emptyset
2. p_{ija} : amount of cost shifted from φ_{ij} to $\varphi_i(a)$
3. p_{jib} : amount of cost shifted from φ_{ij} to $\varphi_j(b)$

OSAC

$$\begin{aligned} & \text{Maximize } \sum_{i=1}^n u_i && \text{subject to} \\ & \varphi_i(a) - u_i + \sum_{(\varphi_{ij} \in C)} p_{ija} \geq 0 && \forall i \in \{1, \dots, n\}, \forall a \in D^i \\ & \varphi_{ij}(a, b) - p_{ija} - p_{jib} \geq 0 && \forall \varphi_{ij} \in C, \forall (a, b) \in D^{ij} \end{aligned}$$

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The “local polytope”

Minimize $\sum_{i,a} \varphi_i(a) \cdot x_{ia} + \sum_{\substack{\varphi_{ij} \in \Phi \\ a \in D^i, b \in D^j}} \varphi_{ij}(a, b) \cdot y_{iajb}$ such that

$$\sum_{a \in D^i} x_{ia} = 1 \quad \forall i \in \{1, \dots, n\} \quad (2)$$

$$\sum_{b \in D^j} y_{iajb} = x_{ia} \quad \forall \varphi_{ij} \in \Phi, \forall a \in D^i \quad (3)$$

$$\sum_{a \in D^i} y_{iajb} = x_{jb} \quad \forall \varphi_{ij} \in \Phi, \forall b \in D^j \quad (4)$$

u_i multiplier for (2), p_{ija}/p_{jib} for (3) and (4)

Local polytope proved to be “Universal for LP” [PW15]

Problem solved by OSAC/VAC [Coo+10; KZ17]

- Tree-structured problems
- Permuted submodular problems (eg. Min-Cut, Min/Max-closed relations)
- OSAC/VAC + $\forall X_i, \exists! u \in D^i$ s.t. $\varphi_i(u) = 0$ [Coo+10; HSS18; TKG20]

Supports provide value ordering heuristics

- EAC supports u for X_i : $\varphi_i(u) = 0$, can be extended for free on X_i 's star
- VAC supports can be extended for free on any spanning tree [Kol06; Coo+08; Coo+10]

NC provides cost-based pruning

If $(\varphi_\emptyset \stackrel{k}{+} \varphi_i(u)) = k$, NC deletes u

Local consistencies vs. LP

- OSAC empirically very expensive to enforce
- Local consistencies provide fast approximate LP bounds
- and deal with constraints seamlessly

CFN Local Consistencies

Enhance CP with fast incremental approximate Linear Programming dual bounds

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WHAT IF THE LANGUAGE IS CNF?

Soft UP and Max resolution [LH05; BLM07]

More issues

- combination and elimination are Ok
- but subtracting a clause from another clause does not yield a clause (CNF/DNF)
- generates additional “compensation” clauses [LH05; HLO07; BLM07; LHG08])

Definition (Message from X to its neighbors)

Let $X \in \mathcal{V}$, and Φ^X be the set $\{\varphi_S \in \Phi \text{ s.t. } X \in \mathcal{S}\}$, \mathcal{T} , the neighbors of X .

The message $m_{\mathcal{T}}^{\Phi^X}$ from Φ^X to \mathcal{T} is:

$$m_{\mathcal{T}}^{\Phi^X} = \left(\sum_{\varphi_S \in \Phi^X}^k \varphi_S \right) [-X]$$

The message contains all the effect of X on the optimization problem Distributivity

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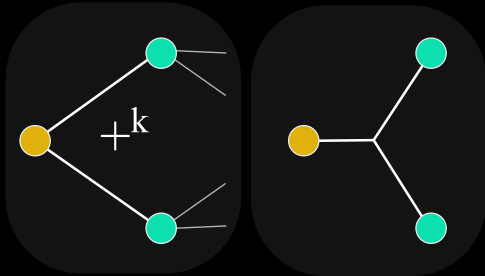
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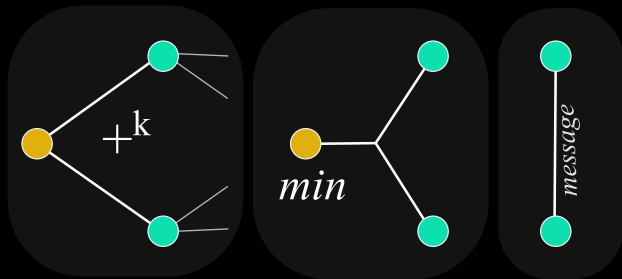
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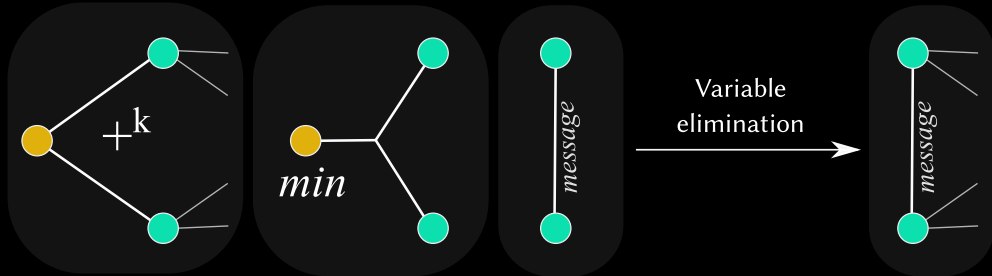
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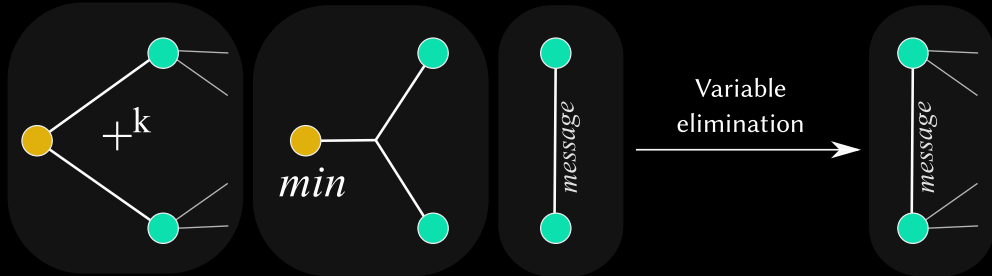
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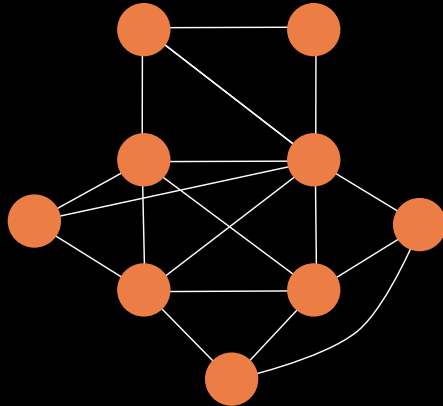


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ON THE FLY VARIABLE ELIMINATION

Boosting search with VE [Lar00]

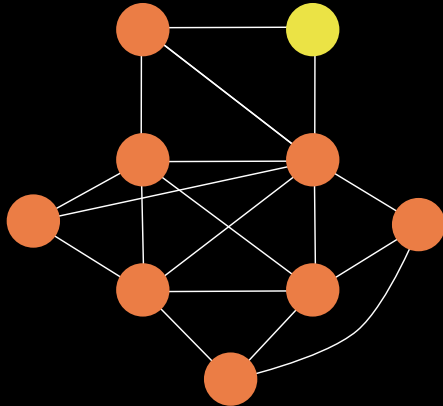
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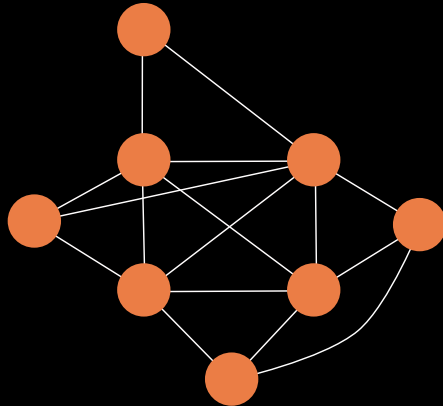
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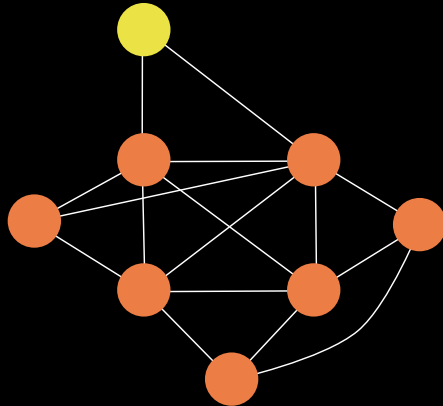
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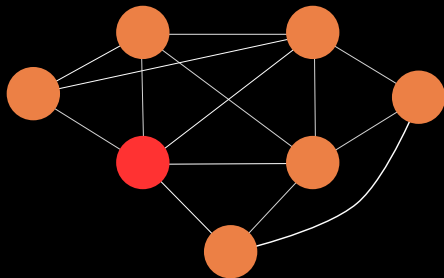
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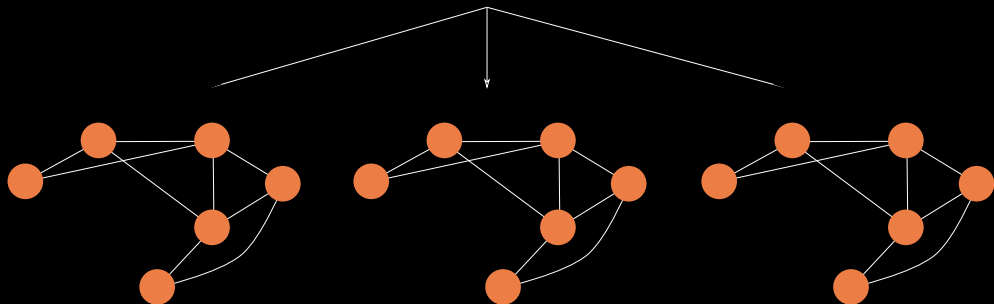
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- 1 Optimization
- 2 Algorithms
- 3 All Toulbar2 bells and whistles
- 4 Learning CFN from data

Additional algorithmic ingredients

- Variable ordering: weighted degree [Bou+04], last conflict [Lec+09], VAC-based [TGK20]
- Value ordering (for free): existential or virtual supports
- Dominance analysis (substitutability/DEE) [Fre91; DPO13; All+14]
- Function decomposition [Fav+11]
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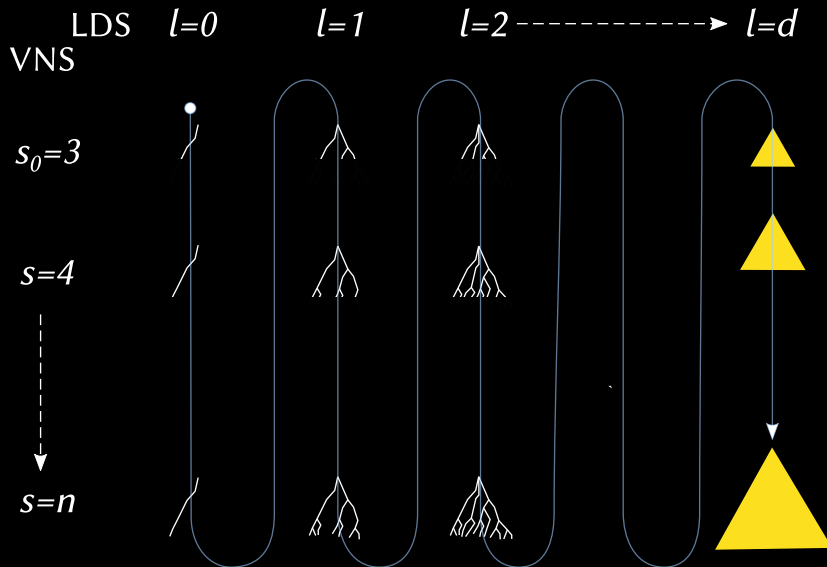
- Variable ordering: weighted degree [Bou+04], last conflict [Lec+09], VAC-based [TGK20]
- Value ordering (for free): existential or virtual supports
- Dominance analysis (substitutability/DEE) [Fre91; DPO13; All+14]
- Function decomposition [Fav+11]
- Global cost functions (weighted Regular, All-Diff, Among...) [LL12; All+16]
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- Parallel decomposed Variable Neighborhood Search/LDS (UPDGVNS [Oua+20])

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Practical aspects

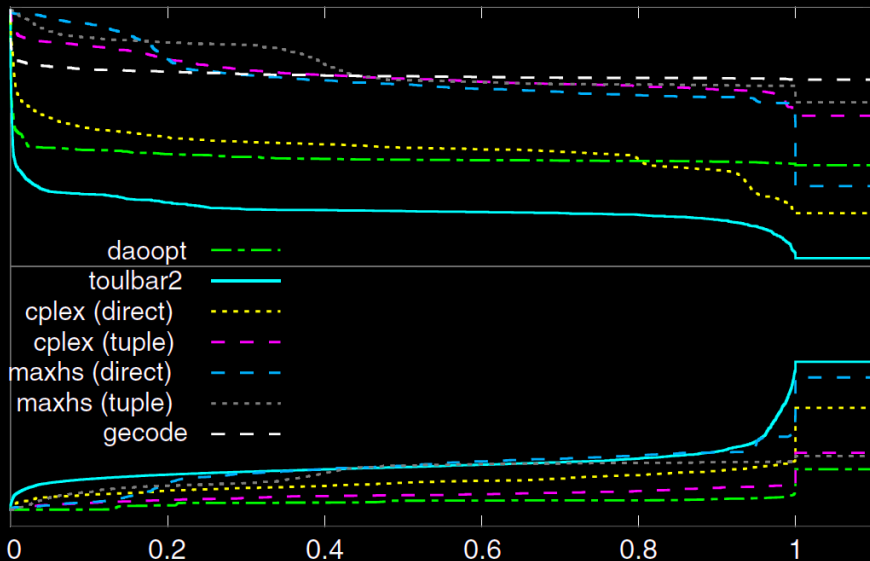
- C++ Open source, MIT licence on GitHub, available in Debian
- Uses 64 bits integer costs to represent adjustable precision decimal costs
- Tackles minimization, maximization with costs of arbitrary signs and constraints
- JSON compatible CFN input format
- Python API (PyToulbar2)

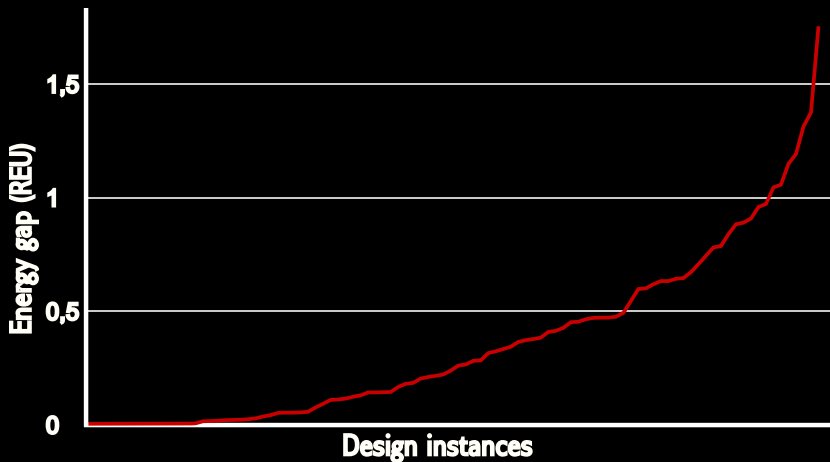
3026 instances of various origins

genoweb.toulouse.inra.fr/~degivry/evalgm

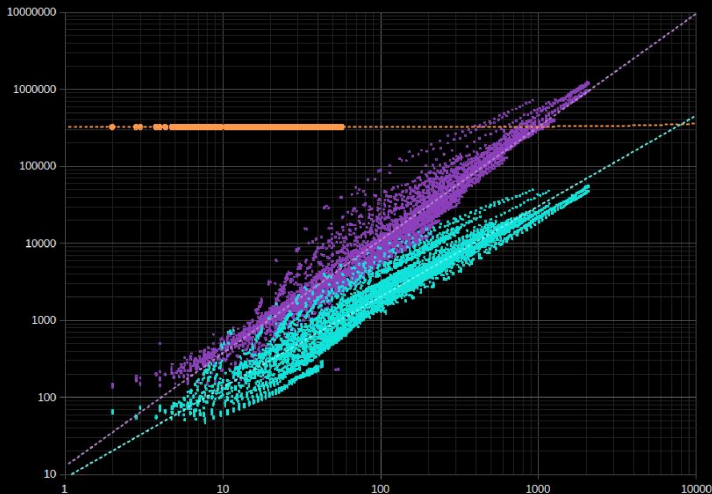
- MRF: Probabilistic Inference Challenge 2011
- CVPR: Computer Vision & Pattern Recognition OpenGM2
- CFN: Cost Function Library
- MaxCSP: MaxCSP 2008 competition
- WPMS: Weighted Partial MaxSAT evaluation 2013
- CP: MiniZinc challenge 2012/13

Benchmark	Nb.	UAI	WCSP	LP(direct)	LP(tuple)	WCNF(direct)	WCNF(tuple)	MINIZINC
MRF	319	187MB	475MB	2.4G	2.0GB	518MB	2.9GB	473MB
CVPR	1461	430MB	557MB	9.8GB	11GB	3.0GB	15GB	N/A
CFN	281	43MB	122MB	300MB	3.5GB	389MB	5.7GB	69MB
MaxCSP	503	13MB	24MB	311MB	660MB	73MB	999MB	29MB
WPMS	427	N/A	387MB	433MB	N/A	717MB	N/A	631MB
CP	35	7.5MB	597MB	499MB	1.2GB	378MB	1.9GB	21KB
Total	3026	0.68G	2.2G	14G	18G	5G	27G	1.2G





Optimality gap of the Simulated annealing solution as problems get harder

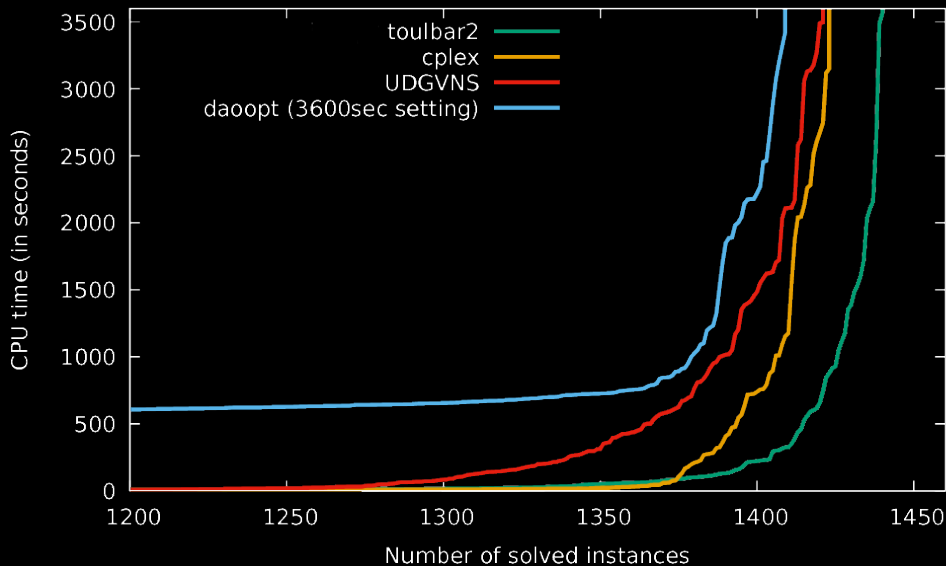


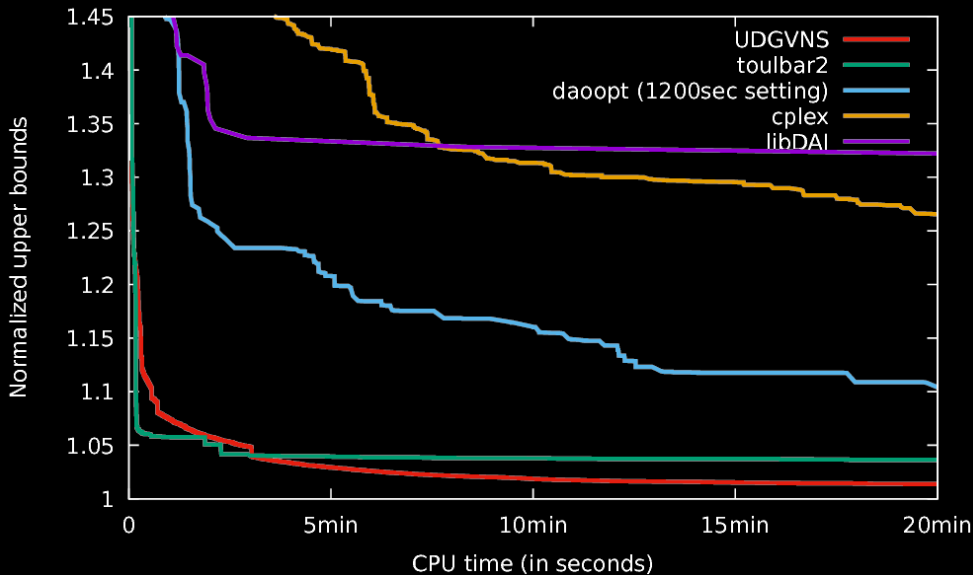
DWave approximations

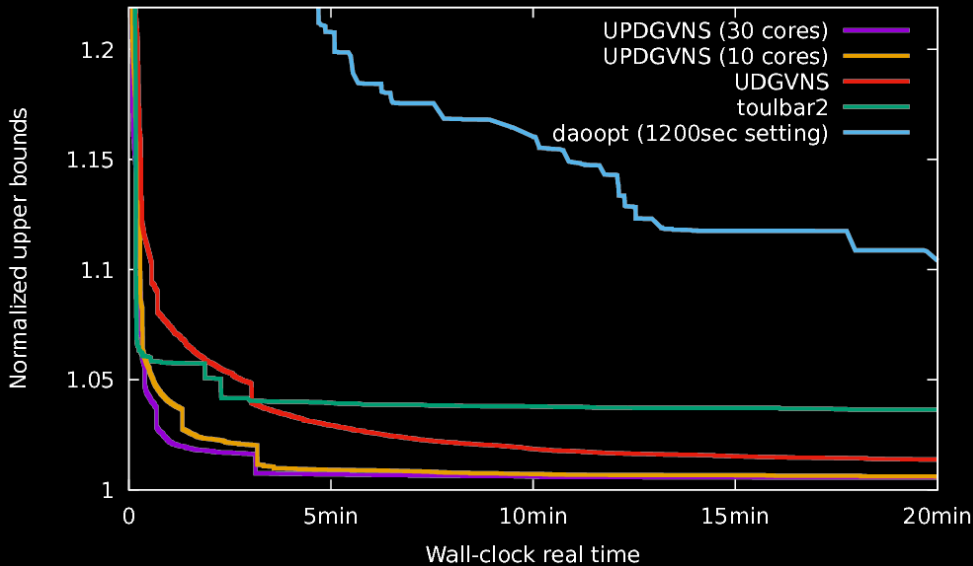
within 1.16 of optimum, 10% of the time

4.35, 50% of the time

8.45, 90% of the time







- 1 Optimization
- 2 Algorithms
- 3 All Toulbar2 bells and whistles
- 4 Learning CFN from data

Definition (Learning a pairwise CFN from high quality solutions)

Given:

- a set of variables V ,
- a set of assignments E i.i.d. from an unknown distribution of high-quality solutions

Find a pairwise CFN \mathcal{M} that can be solved to produce high-quality solutions

MRFs tightly connected to CFNs ($k = \infty$) (additive energy)

$$\text{MRF } \mathcal{M} \xrightarrow{-\log(x)} \text{CFN } \mathcal{M}^\ell \xrightarrow{\exp(-x)} \text{MRF } \mathcal{M}$$

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MRFs tightly connected to CFNs ($k = \infty$)

(additive energy)



Opens the door to learning from data \mathbf{E}

- \mathbf{E} a set of i.i.d. assignments of \mathbf{V}
- The log-likelihood of \mathcal{M} given \mathbf{E} is $\log(\prod_{\mathbf{v} \in \mathbf{E}} P_{\mathcal{M}}(\mathbf{v})) = \sum_{\mathbf{v} \in \mathbf{E}} \log(P_{\mathcal{M}}(\mathbf{v}))$
- Maximizing loglikelihood over all binary \mathcal{M} ($O(\frac{n(n-1)}{2} d^2)$ costs)

Maximum loglikelihood \mathcal{M} on \mathcal{M}_ℓ

$$\begin{aligned}
 \mathcal{L}(\mathcal{M}, \mathbf{E}) &= \log(\prod_{\mathbf{v} \in \mathbf{E}} P_{\mathcal{M}}(\mathbf{v})) = \sum_{\mathbf{v} \in \mathbf{E}} \log(P_{\mathcal{M}}(\mathbf{v})) \\
 &= \sum_{\mathbf{v} \in \mathbf{E}} \log(\Phi_{\mathcal{M}}(\mathbf{v})) - \log(Z_{\mathcal{M}}) \\
 &= \underbrace{\sum_{\mathbf{v} \in \mathbf{E}} (-C_{\mathcal{M}^\ell}(\mathbf{v}))}_{\text{-costs of } \mathbf{E} \text{ samples}} - \underbrace{\log\left(\sum_{\mathbf{t} \in \prod_{X \in \mathbf{V}} D^X} \exp(-C_{\mathcal{M}^\ell}(\mathbf{t}))\right)}_{\text{Soft-Min of all assignment costs}}
 \end{aligned}$$

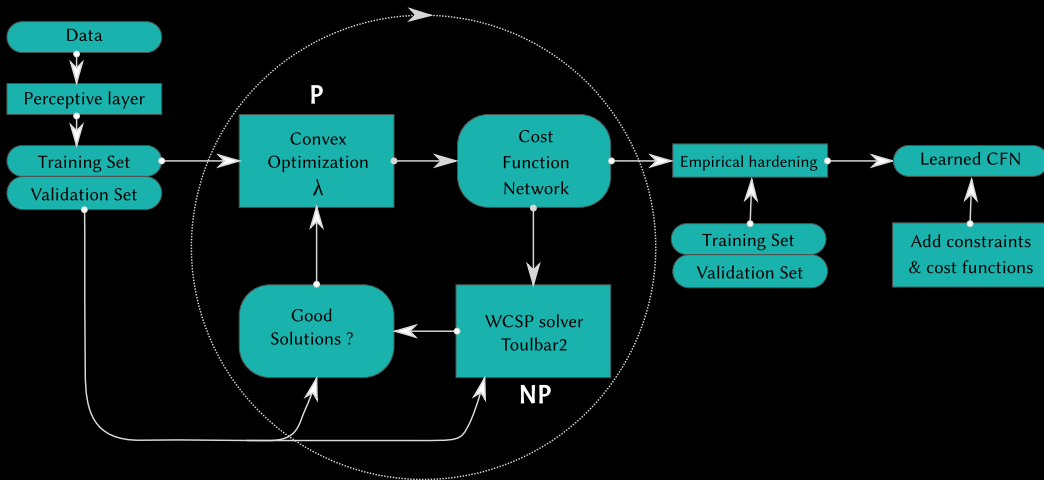
Opens the door to learning from data E

- E a set of i.i.d. assignments of V
- The log-likelihood of \mathcal{M} given E is $\log(\prod_{v \in E} P_{\mathcal{M}}(v)) = \sum_{v \in E} \log(P_{\mathcal{M}}(v))$
- Maximizing loglikelihood over all binary \mathcal{M} ($O(\frac{n(n-1)}{2}d^2)$ costs)

Maximum loglikelihood \mathcal{M} on \mathcal{M}_ℓ

$$\begin{aligned}
 \mathcal{L}(\mathcal{M}, E) &= \log(\prod_{v \in E} P_{\mathcal{M}}(v)) = \sum_{v \in E} \log(P_{\mathcal{M}}(v)) \\
 &= \sum_{v \in E} \log(\Phi_{\mathcal{M}}(v)) - \log(Z_{\mathcal{M}}) \\
 &= \underbrace{\sum_{v \in E} (-C_{\mathcal{M}^\ell}(v))}_{\text{-costs of } E \text{ samples}} - \underbrace{\log\left(\sum_{t \in \prod_{X \in V} D^X} \exp(-C_{\mathcal{M}^\ell}(t))\right)}_{\text{Soft-Min of all assignment costs}}
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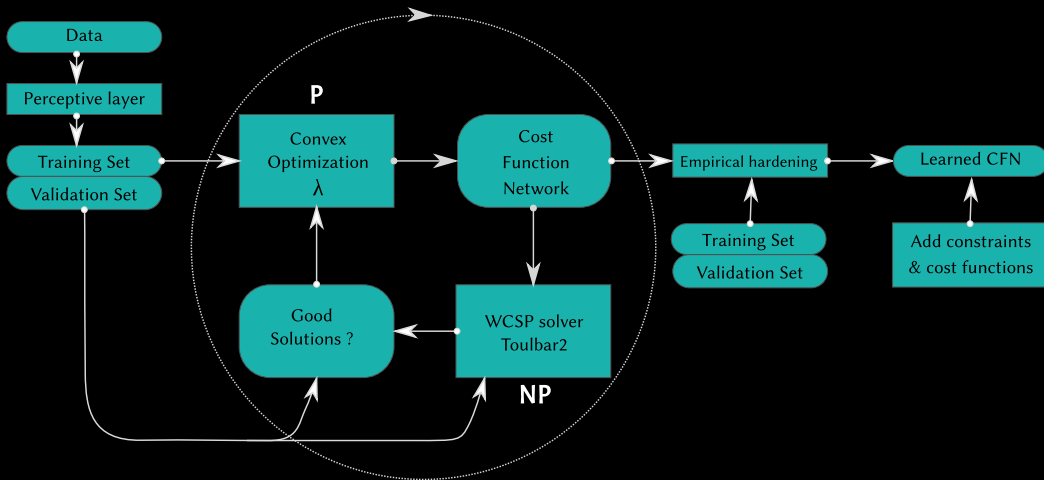
LEARNING A COST FUNCTION NETWORK FROM HIGH-QUALITY SOLUTIONS



See how it learns how to play the Sudoku (and more)

Friday 9/11, 1PM session

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