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Enriching Solutions to Combinatorial Problems via Solution Engineering

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Abstract: Existing approaches to identify multiple solutions to combinatorial problems in practice are at best limited in their ability to simultaneously incorporate both diversity among generated solutions, as well as problem-specific desires that are apriori unknown, or at least difficult to articulate, for the end-user. We propose a general framework that can generate a set of multiple (near-)optimal, diverse solutions for problems of a combinatorial nature, that are further infused with user-selected quality notions. We call our approach solution engineering. A key novelty is that desirable solution properties need not be explicitly modeled in advance. We customize the framework to both the constraint programming and mathematical programming technologies, and subsequently demonstrate its practicality by implementing and then conducting computational experiments on existing test instances from the literature. Our computational results confirm the very real possibility of generating sets of solutions which otherwise might remain undiscovered.

Keywords: mathematical programming; constraint programming; diversity; quality notions; solution generation framework

1. Introduction

A number of analytical technologies exist to find solutions that satisfy the constraints of combinatorial problems. Arising from domains that include mathematical programming and constraint programming, among others, they can solve both satisfaction and optimization problems, for example various scheduling, assignment, routing, and configuration problems. Generally speaking, modern progress has advanced to solve reasonably complex combinatorial problems in an efficient manner. Today's solvers can routinely return a solution, should one exist, to very large satisfaction and optimization problems.

The use of a solver depends on the ability to formally express fundamental and non-negotiable problem attributes via a *model*. A model implicitly characterizes the possible

solutions through variables, together with constraints forbidding certain variable combinations. In the case of optimization, an objective function, commonly related to some measure of cost or time, guides the search.

In practice, the prerequisite of a model raises important issues. Model parameters are often based on most-likely estimates of uncertain and fluctuating data. Imperfect communications between the decision maker – whom we term the *user* – and the modeler can result in inaccuracies. Some components can be altogether omitted due to the difficulty in expression (Schittekat and Sörensen, 2009). Even under the best of circumstances, models are at best abstractions of reality, not without limitations. As expressed by renowned statistician George Box, “The most that can be expected from any model is that it can supply a useful approximation to reality: all models are wrong; some models are useful.” (Box et al., 2005).

Another challenge is that in many cases, there are subtle and nuanced model preferences that are very desirable to the user, but for which they are apriori either unable to articulate, or simply unaware. For example, in rostering models, while the first priority is to find a schedule that is feasible to the hard constraints, these problems often feature other *quality notions* to be considered, such as fairness or equity. Recognizing these inherent limitations of models, and in light of advancing technology, researchers have devised clever ways to alleviate such situations.

Decision support systems and related technologies have been designed to facilitate solution exploration through “what if?” user interaction, possibly including visualization techniques (see, e.g., Shim et al., 2002). Model acquisition frameworks try to learn models from user responses to questions (see, e.g., Beldiceanu and Simonis, 2011; Bessiere et al., 2016) or via natural language problem descriptions (Kiziltan et al., 2016). Another approach is the multi-cycle model design, where the solver can be enriched to provide explanations about the internal decisions made when generating the solution (see, e.g., Ouis et al., 2003). These explanations may help to iteratively modify the model until a satisfactory solution is found.

A number of other studies (Petit and Trapp, 2015; Trapp and Konrad, 2015; Camm, 2014; Eiter et al., 2013; Hebrard et al., 2011; Danna and Woodruff, 2009; Schittekat and Sörensen, 2009; Hentenryck et al., 2009a; Hebrard et al., 2005; Glover et al., 2000, 1998; Kuo et al., 1993) have demonstrated interest in exploration *beyond the single solution returned by the solver*. These studies discuss generating multiple solutions to combinatorial problems, and some further integrate diversity into their discussions. The overarching goal is to provide the user with greater flexibility for selecting the solution that will ultimately be implemented.

Largely absent from the aforementioned studies is a means to explore feasible solutions that, in addition to a possible objective function, incorporate various notions of quality that form subsets of solutions having common properties. While diversity is commonly measured

via mathematical distance measures on solution vector values, two solutions that are distinct according to separate quality notions offer clear alternatives, even when these solutions have many variable values in common. While it is no longer prohibitive to consider multiple notions of quality on modern computational infrastructure, care must still be exercised – explicitly incorporating quality notions into the model can have an adverse side effect of overly emphasizing such quality notions. There is a delicate balance between optimizing or constraining for a quality notion, and even more so when considering multiple notions. This underscores the need for an approach that doesn’t require up-front, application specific, declaration of notions of quality, *but rather to use them to explore the solution space.*

In this paper we propose to solve combinatorial problems via the *solution engineering* framework: generating multiple diverse (near-)optimal solutions that are infused with certain desirable quality notions not jointly expressed apriori in the original model. We purpose to develop a general framework that can handle a wide range of quality notions, such as those appearing in recent applications in the literature like *balanced* solutions (Schaus et al., 2009), *fairness* (Bertsimas et al., 2012) and *persistence* (Brown et al., 1997; Bertsimas et al., 2006; Morrison, 2010), so long as the notion can be expressed using the respective technology. In particular, we focus on notions that can be represented through inclusion of one or more variables and/or constraints, quantifying the notion via a surrogate variable that measures the performance of the notion. The idea is to select appropriate quality notions for the model at hand. At the end of the solution generation process, each solution is expanded with a vector of quality scores, one per notion.

A key novelty of our framework is to circumvent issues raised by requiring all of the desirable solution properties to be stated in the model apriori. Simultaneously, we provide a broad spectrum of alternatives to the user. Input data include a model and, separately, a set of quality notions. Our framework aims at identifying solution sets that perform well with respect to each selected quality notion. From these sets, the “best” solution, from the user’s point of view, may be identified in a second phase using data science technologies such as SQL and filtering. Queries may be stated both on solutions and their quality scores. A first advantage is that such queries can be very intricate and precise, much more than a usual weighted objective for example, without any impact on the solving process since the queries are not part of the model. A second beneficial property is that queries are set only once the solutions have been generated, rather than blindly complicating a model without having any idea of the solutions, as the queries operate *on the outcome of the model*. This provides the user insight into the optimal structure or substructure of the variables, prior to proceeding. We estimate that this is particularly valuable when queries express preferences about what the user does not want in a solution. A third benefit is that one may consider generating

myriad solutions, as queries may filter many solutions before looking deeply into the most relevant ones.

Our contributions are fourfold. First, we present an overarching *solution engineering* framework to generate a wide variety of solutions for combinatorial problems that are infused with ad-hoc quality notions, which need not be specified by the user a priori. Second, we customize the general framework to two special cases, constraint programming and mathematical programming, which includes theory and decompositions unique to each of these technologies. Third, we implement the framework in these two technologies, demonstrating its practicality. Fourth, in the process of conducting computational experiments, we provide novel decompositions for the selected quality notions.

The remainder of this paper is organized as follows. We motivate our study in Section 2 via an introductory example. Section 3 covers relevant literature related to our study, while Section 4 introduces both the general framework, as well as customizations to both constraint programming and mathematical programming. In Section 5 we present the results of our computational experiments in both technologies on a classical combinatorial optimization problem. The study concludes in Section 6 with a review of our work and a discussion of possible future directions. Appendices follow that contain theoretical results.

2. Introductory Example

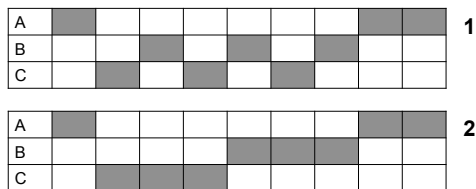


Figure 1: Two solutions of an assignment problem, A, B and C are machines and gray cells are tasks.

To illustrate the motivations of our approach, we first consider an illustrative example where tasks are assigned to three machines A, B and C. Figure 1 shows two solutions to this problem. They are not overly diverse if one considers mathematical norms, such as Hamming: 7 of the 9 tasks are assigned to the same machine in both solutions. From a human point of view, however, there is a difference between solution 1 and solution 2. Assignments to machines B and C are alternated in solution 1, while in solution 2 the two

machines are used without interruption. In practice, this may have significant influence on the choice of solution. On the other hand, a common property of the two solutions is the fair task distribution on the machines: each machine has exactly three tasks. Obviously, one may consider a solution close to Solution 2 but where machine C is used only twice and B is used four times, just by changing one value. Again, although very close, such two solutions may not be considered as equivalent by the user. Despite its simplicity, this example highlights that there exist meaningful ways to differentiate solutions beyond simple mathematical norm-based measures used in most existing approaches (see, e.g., Hebrard et al., 2005, 2007; Trapp and Konrad, 2015).

As a second example, consider the minimization version of the Generalized Assignment Problem (GAP), shown to be \mathcal{NP} -hard in Fisher et al. (1986). Given n jobs $J = \{1, 2, \dots, n\}$ and m agents $A = \{1, 2, \dots, m\}$, the goal is to determine a minimum cost scheme that assigns each job to exactly one agent while satisfying a resource constraint for each agent. Assigning job j to agent i has a cost of c_{ij} and consumes an amount a_{ij} of resource, whereas the total amount of the resource available for agent i is cap_i .

A solution is a surjective mapping $J \rightarrow A$. $A(j)$ denotes the agent assigned to job $j \in J$. The problem is then formulated as follows:

$$\begin{aligned} & \text{minimize} && \sum_{j \in J} c_{A(j)j} \\ & \text{subject to} && \forall i \in A, \sum_{j \in J: A(j)=i} a_{ij} \leq cap_i. \end{aligned} \tag{1}$$

For illustrative purposes, we assume a practical context where the problem has an additional temporal component that is not explicitly stated in the model: jobs will start in sequence according to their index in J , so that no two jobs start at the same time. We may consider many quality notions that would likely discriminate solutions, independently from the mathematical distances that are classically used to state that two solutions are diverse. Let us consider three examples.

1. The number of jobs assigned to agents may vary more or less. We call this number the *cardinality* of an agent. As a quality notion, we consider the maximum distance between any two cardinalities of agents in A .
2. The sum of resources consumed by each agent also varies. We consider, over all pairs of agents, the maximum distance between total resources used.
3. As jobs are assumed to be executed in sequence, solutions can be assessed according to the variation of costs incurred by any two consecutive jobs in J . We count the number

of differences of more than $gap = k$ units of cost among all pairs of consecutive jobs. A solution is denoted *smooth* if this number is “low”, that is, having relatively smooth cost transitions between consecutive jobs.

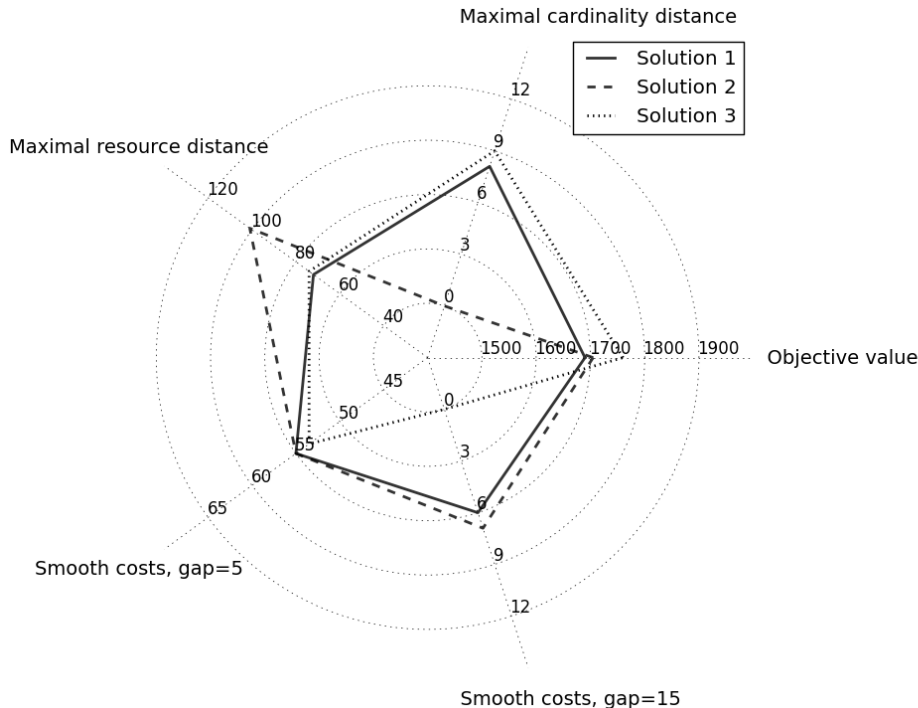


Figure 2: Three solutions of a GAP minimization problem, depicted by the three concentric curves delineating respective score vectors: the scores of solutions according to the original objective value and four distinct quality notions.

It is worth noticing that the number and relevance of quality notion candidates vary according to the problem. If there are only a few solutions to the problem that satisfy the model constraints, our framework suffers a fate similar to that of other state-of-the-art diversity approaches.

Figure 2 shows three solutions of a GAP instance (GAPa_5_100) selected from a publicly available test library (Chu and Beasley, 1997). We remark that the scale of each quality notion is not precisely known in advance. This highlights a first argument against requiring all solution criteria and features to be expressed in the original model. Conversely, once the solutions sets are generated, the scales become known, and one may state value-based queries to refine the choice of solution.

Moreover, solutions can substantially differ according to their quality notion values, and consequently, these notions can be used to classify solutions. Established distance measures

such as Hamming and Manhattan distances may entirely overlook such differences. Solutions 1 and 2 are respectively optimal and very near-optimal (minimized original objective value is 1698), but vary according to cardinality and resource distances. Solution 3 is comparable to Solution 1, but with a slightly inferior objective value and an optimized smooth quality score when considering a gap of 15.

Our goal is to develop a framework that permits the generation of many solutions, which, at the conclusion of the process, may be infused with any variety of quality notions. To accomplish this, we intend to keep the solution process as stable as possible, by allowing the user to pass an existing combinatorial model. The complexities of solution generation are handled internally by the framework, transparent to the user.

3. Background and State-of-the-Art

In combinatorial problems, solutions are defined as vectors of variable values that satisfy problem constraints. For satisfaction problems, this is the single distinguishing criteria – whether or not a vector of variable values satisfies all constraints. For optimization problems, a key additional distinguishing criteria is the evaluation of the solution via the objective function. The objective function essentially separates optimal from suboptimal solutions, and thereby proving that no better solution exists. Hence in standard optimization problems the objective function is the de facto arbiter of quality.

3.1 Multiple Solutions to Combinatorial Problems

A wide variety of research using diverse technologies such as mathematical programming, constraint programming, SAT, (meta)heuristics, and others have investigated the concept of finding *multiple* solutions to combinatorial problems, the majority of which being implemented using the first two technologies. The processes used to obtain multiple solutions can be described as either offline (i.e., simultaneous) or online (i.e., sequential).

A few studies outline ways to find multiple solutions, independent of the concept of diversity. In Danna et al. (2007) the authors develop several online, tree-based algorithms to find multiple optimal and near-optimal solutions. Similarly, in Tsai et al. (2008) the authors propose an online approach to identify all multiple optima for pure integer programs. A somewhat simpler sequential approach, inspired by integer cuts (Balas and Jeroslow, 1972), is outlined in Camm (2014) for the case of 0–1 integer linear optimization problems. In Voll et al. (2015) the authors also employ cuts on integer variables on mixed-integer nonlinear programs to obtain multiple optima and near-optima. They make an intriguing

comment that further investigation is warranted on the structural properties of these optima and near-optima, which in many ways is related to the present work. Some approaches put the focus on compiled representations of the solution space, e.g., through automata in Amilhastre et al. (2002) or multi-valued decision diagrams (MDDs) in Hadzic et al. (2009). Such representations can be exploited in real-time using knowledge-compilation techniques.

3.2 Multiple, *Diverse* Solutions

Additional works incorporate the task of *diversification* among these sets of solutions, as it is often desirable to the user that solution sets are structurally distinct from one another. Most frameworks in the literature consider diversity between solutions through mathematical distance measures, where two solutions are diverse if the pairwise distance between variable values is “high”. In particular, two studies consider satisfaction problems with the aim of incorporating diversity into the solution set. In Hebrard et al. (2005) and Hebrard et al. (2007), the authors use online constraint programming techniques to generate solution sets that maximize both diversity and similarity metrics. A similar method is used in Hentenryck et al. (2009b), in the context of automatic generation of architectural tests. In Nadel (2011), a similar task is undertaken of sequentially finding a set of diverse solutions with a SAT solver.

For the task of finding a diverse set of solutions to combinatorial *optimization* problems, Kuo et al. (1993) maximize a diversity metric over a given set of elements to simultaneously obtain the subset that is maximally diverse. In Glover et al. (1998), a similar problem is considered, however the authors instead develop heuristic approaches to find diverse sets of solutions, which are empirically demonstrated to be of high quality. It should be noted that (pairwise) diversity in this context is measured apriori between set elements, whereas diversity in other contexts has to do with actual variable values in the solution vector. In the context of recommender systems, Adomavicius and Kwon (2014) develop techniques to find sets of solutions that maintain both diversity and accuracy.

The authors in Greistorfer et al. (2008) consider the question of whether online or offline approaches are more efficient in identifying two solutions to binary integer linear programs that are mutually diverse. In Glover et al. (2000) the authors consider online, heuristic approaches to identify diverse and “good” solutions to mixed-integer programming problems. The same problem is tackled in Danna and Woodruff (2009), who provide both offline exact, and online heuristic approaches. In Trapp and Konrad (2015) the authors devise an online approach to iteratively identify a set of solutions to binary integer linear programs that maximize the ratio of diversity to loss in objective value. A similar ratio is also optimized in Petit and Trapp (2015), but in the context of constraint programming, to generate a set

of diverse solutions that perform well with respect to the objective function. A variant of tabu search is considered in Schittekat and Sörensen (2009) to incorporate diversity into a set of competitive solutions.

Moreover, several works use techniques outside of mathematical programming and constraint programming to accomplish similar goals. In Eiter et al. (2013) the authors use answer set programming in an iterative fashion to find diverse (and similar) optima. The authors of Løkketangen and Woodruff (2005) discuss the development of diversity metrics that incorporate aspects of the psychology of decision making. They employ dynamic programming and multi-objective optimization in an online manner to locate diverse solutions on the efficient frontier of the solution space. Finally, the authors of Hadzic et al. (2009) exploit the MDD-based solution space representation to obtain a set of diverse optima.

3.3 Summary

Table 1 synthesizes a significant collection of state-of-the-art approaches that consider the generation of multiple solutions. It indicates for each paper the technology used, type of generation (online or offline), whether it additionally considers generating diverse solutions, as well as the nature of the solution space – that is, satisfaction versus optimization; and if optimization, whether only *optimal* solutions are considered, or also *near-optima*.

Author (Year)	Technology	Solution generation	Diversity	Solutions
Camm (2014)	MP	online	no	(near) optimal
Danna et al. (2007)	MP/HEUR	online	yes	(near) optimal
Danna and Woodruff (2009)	MP/HEUR	offline	yes	(near) optimal
Adomavicius and Kwon (2014)	MP/HEUR	online/offline	yes	(near) optimal
Eiter et al. (2013)	AP	online	yes	satisfaction problems
Glover et al. (1998)	HEUR	offline	yes	(near) optimal
Glover et al. (2000)	HEUR	online	yes	(near) optimal
Greistorfer et al. (2008)	MP	online/offline	yes	(near) optimal
Hadzic et al. (2009)	DD	offline	yes	satisfaction problems, (near) optimal
Hebrard et al. (2005)	CP	online	yes	satisfaction problems
Hebrard et al. (2007)	CP	online/offline	yes	satisfaction problems
Hentenryck et al. (2009b)	CP/HEUR	online	yes	satisfaction problems, (near) optimal
Kuo et al. (1993)	MP	offline	yes	(near) optimal
Løkketangen and Woodruff (2005)	DP	online	yes	(near) optimal
Nadel (2011)	SAT	online	yes	satisfaction problems
Petit and Trapp (2015)	CP	online	yes	(near) optimal
Schittekat and Sörensen (2009)	HEUR	online	yes	(near) optimal
Trapp and Konrad (2015)	MP	online	yes	(near) optimal
Tsai et al. (2008)	MP	online	no	only optimal
Voll et al. (2015)	MP/SA	online	no	(near) optimal

Table 1: State of the art approaches related to multiple solution generation. AP: Answer Set Programming; CP: Constraint Programming; DD: Decision Diagrams; DP: Dynamic Programming; HEUR: Heuristics; MP: Mathematical Programming; SAT: Constraint Satisfiability; SA: Specialized Algorithm.

3.4 Incorporating Quality into Solutions

Moving beyond solely the objective function, some works have considered additional quality notions in the literature. In constraint programming and constraint-based local search, global constraints have been designed to encode such quality notions. Global constraints (Beldiceanu et al., 2007) are modeling blocks for which dedicated solution techniques are devised. For instance, the `DEVIATION` constraint introduced by Schaus et al. (2007a) is used to favor load balancing in various problems, such as nurse to patient assignment problems (Schaus et al. (2009)) and cloud-based data grid optimization (Sebbah et al. (2016)). Many other examples exist in the operations research literature, such as fairness (Bertsimas et al., 2012) and persistence (Brown et al., 1997; Bertsimas et al., 2006; Morrison, 2010). To the best of our knowledge, all existing works consider quality notions as part of the problem statement, either in the form of hard constraints or via objective function measures.

3.5 Relation to Multiobjective Optimization

There is very broad literature related to identifying good solutions to combinatorial problems by optimizing for explicit objectives, including multiobjective optimization approaches. Common methods to handle a set of explicit, competing objectives include scalar approaches and Pareto optimization. The latter is concerned with methods to identify nondominated, *Pareto efficient* solutions with respect to the various objectives – that is, those solutions for which there is no other that performs at least as well in all objectives, and strictly better according to at least one objective. While desirable, enumerating all nondominated solutions to combinatorial problems is known to be computationally demanding. The former is perhaps a more straightforward approach that combines each individual objective into an aggregate function through additive weighting. While attractive in that it provides a simple mechanism to merge objective functions, a drawback is that some Pareto efficient solutions may remain undiscovered. For a more detailed treatment of these topics, we refer the interested reader to Ehrgott and Gandibleux (2000).

In this paper, we choose to combine quality notions, diversity measures, and (possibly) the original objective function into a single ratio objective. While we could use multiobjective optimization techniques, we here restate for the sake of distinction a key difference: *the model is not formulated with the desired quality notions a priori*; indeed, such notions may not even be known with clarity by the end-user.

4. Technical Developments

This section presents the core of the solution engineering framework and its specialization to constraint programming and mathematical programming.

4.1 Mathematical Preliminaries

Let X be a set of n variables and a set of constraints \mathcal{C} . We consider the following problem p :

$$\begin{aligned} & \text{minimize} && z = f(X) \\ & \text{subject to} && \mathcal{C}. \end{aligned} \tag{2}$$

When f is stated to be a constant function such as $f(X) = 0$, then p is considered a problem of *feasibility*, or *satisfaction*. A combinatorial model of problem p can be expressed via variable set X , constraint set \mathcal{C} , and possible objective function f , or more compactly via the triplet (X, \mathcal{C}, f) . Each constraint $C \in \mathcal{C}$ implicitly states the permissible assignments for a given subset Y of variables in X , its scope. An assignment A_X of a superset X of the variables Y *satisfies* C if and only if the projection on the variable scope of C does not violate the constraint. In addition, we assume the value of each variable $x \in X$ belongs to a finite domain $D(x)$. This domain can be viewed as a supplementary unary constraint.

A *solution* S to p is a pair $S = (A_X, z)$ where A_X is an assignment of X , $z = f(A_X)$ and A_X satisfies all the constraints in \mathcal{C} . A solution is optimal if and only if no other feasible solution exists to p with a strictly lower value for z .

4.2 A New Diversity Scheme

Given k solutions of a problem on n variables, diversity is calculated using some function

$$\Delta : (\mathbb{Q}^n)^k \mapsto \mathbb{Q}_+. \tag{3}$$

Some functions used in the literature include a sum of mathematical distances computed with solution pairs (see, e.g., Hebrard et al., 2005, 2007), as well as the distance to the centroid of all other solutions (Trapp and Konrad, 2015).

To select k solutions maximally diverse among the whole set of feasible solutions to p , one needs to solve the following problem p_{div} on the model (X^k, \mathcal{C}^k, f) , obtained by making

k copies of the variables and constraints:

$$\begin{aligned} & \text{maximize} && d = \Delta(X^k) \\ & \text{subject to} && \mathcal{C}^k. \end{aligned} \tag{4}$$

It is possible to consider the case of diverse solutions that perform well with respect to the objective value. The problem p_{div} has then two criteria:

$$\begin{aligned} & \text{maximize} && d = \Delta(X^k) \\ & \text{minimize} && z = \oplus_{i=1}^k (f^{loss}(X_i)) \\ & \text{subject to} && \mathcal{C}^k. \end{aligned} \tag{5}$$

In (5), \oplus is any aggregation function and f^{loss} evaluates the solution with respect to the objective of problem p , e.g., the distance to the best objective value found so far. Due to variable set duplication, even for very small problems solving exactly p_{div} is prohibitive. To remedy this issue, both offline and online approaches can be considered. In the offline case, starting from a set of solutions \mathcal{S}_p generated by an oracle, the problem consists of extracting a subset that maximizes diversity. In the online case, problem p is transformed into a new problem that integrates a diversity component into the objective. Solutions to p are then computed incrementally (one by one), with each new solution explicitly considering the diversity from previously generated solutions. In this paper we consider an online diverse solution scheme based on the concept of *quality notion*.

Definition 1 (Quality notion) *Given the model (X, \mathcal{C}, f) of a problem p , a quality notion $Q(Y, \mathcal{V})$ is one or more constraints defined on the variables $Y \cup \mathcal{V}$, such that the three following conditions are true: (1) $Y \subseteq X$; (2) $\mathcal{V} \cap X = \emptyset$; (3) $\mathcal{V} \supseteq \{q\}$, where q is an integer variable.*

Variable q is the *score* of the quality notion. Without loss of generality, we consider the lower the value of q , the better the quality of the assignment of values is to Y . In constraint programming, many global constraints involve a particular variable that characterizes a property on the other constrained variables, such as AMONG (Bessière et al., 2005), BALANCE (Bessiere et al., 2014), DEVIATION (Schaus et al., 2007b), FOCUS (Narodytska et al., 2013), NVALUE (Cambazard and Fages, 2015), NVECTOR (Chabert et al., 2009; Petit and Petit, 2016), SPREAD (Pesant and Régim, 2005), and others. Using other technologies, stating quality notions may require specific modeling constructs such as additional variables and constraints to properly characterize the desired quality notions.

Definition 2 (Quality enhanced solution) Let \mathcal{Q} be a set of m quality notions, $\mathcal{Z}_{\mathcal{Q}} = \{q_1, q_2, \dots, q_\ell, \dots, q_m\}$ be the quality variable representing each $Q_\ell \in \mathcal{Q}$, $S = (A_X, z)$ a solution to p with original objective value z , and $A_{\mathcal{Z}_{\mathcal{Q}}}$ an assignment of values to variables in $\mathcal{Z}_{\mathcal{Q}}$. Then a quality enhanced solution to p is a pair $S^{\mathcal{Q}} = (S, A_{\mathcal{Z}_{\mathcal{Q}}})$, such that $A_X \cup A_{\mathcal{Z}_{\mathcal{Q}}}$ satisfies all the constraints in \mathcal{Q} .

Our approach aims at generating a diverse solution set of optima or near-optima, where each solution is augmented by a *vector of quality notion scores*, or *quality score vector*. The score vector captures the solution performance across all quality notions (and possibly, the original objective function). We first maintain to separately generate, for each quality notion, a set of solutions that are diverse and emphasize this specific quality notion, though nothing prohibits any pair of quality notions (Q_i, Q_j) to be aggregated to form a new quality notion Q_k , e.g., by stating $q_k = \alpha \times q_i + \beta \times q_j$, where α and β are constants. Therefore, while our framework allows the generation of solutions sets that simultaneously consider multiple quality notions, we choose to isolate a specific quality notion for each set of solutions.

Algorithm 1 generates a set \mathcal{S}_ℓ of k diverse solutions according to quality notion $Q_\ell \in \mathcal{Q}$. It requires the following parameter list \mathcal{L} :

- A model $M = (X, \mathcal{C}, f)$ for p .
- A positive integer k , the number of solution to be generated providing that p admits at least k feasible solutions.
- A first solution S_0 to problem p , preferably optimal or near-optimal.
- A function f^{loss} for evaluating the optimality of a solution with respect to $f(S_0)$. For instance, f^{loss} can be defined as:

$$f^{loss}(X) = \max(0, f(X) - f(S_0)). \quad (6)$$

- A quality notion $Q_\ell(Y_\ell, \mathcal{V}_\ell)$, such that $\{q_\ell\} \subseteq \mathcal{V}_\ell$.
- A set of functions $\{\Delta_\ell^1, \Delta_\ell^2, \dots, \Delta_\ell^k\}$ such that $\forall h \in \{1, \dots, k\}, \Delta_\ell^h : (\mathbb{Q}^n)^{h+1} \mapsto \mathbb{Q}_+$.
- A new objective function r defined from Δ, f^{loss} and q_ℓ , that attempts to balance three measures: solution diversity, original objective function of p , and quality notion Q_ℓ . For each new solution to be generated, let \mathcal{S}_ℓ be the set of previously generated solutions by the Algorithm (initially $\mathcal{S}_\ell = \emptyset$). This could be accomplished, for example, by stating r as a ratio, and using three constants a, b and c for normalizing the three quantities:

$$r = \frac{a \times \Delta_\ell^h(\{X\} \cup \mathcal{S}_\ell \cup \{S_0\})}{b \times q_\ell + c \times f^{loss}(X)}. \quad (7)$$

input : List of parameters \mathcal{L} .

output: A set of k diverse solutions generated using quality notion $Q_\ell(Y_\ell, q_\ell)$.

```

1  $\mathcal{S}_\ell := \emptyset$ ;
2  $h := 1$ ;
3  $M' := M$ ;
4 while  $h \leq k$  do
5    $X := X \cup \mathcal{V}_\ell$ ;
6    $\mathcal{C} := \mathcal{C} \cup \mathcal{C}_\ell \cup \{\text{Constraint(s) to forbid repeating any solution in } \mathcal{S}\}$ ;
7   
$$\begin{array}{ll} \text{maximize} & r \\ \text{subject to} & \mathcal{C}. \end{array}$$

8   if No solution within (optional) time limit, then return  $\mathcal{S}_\ell$  ;
9   Save the data  $(r, \Delta_\ell^h(\{X\} \cup \mathcal{S}_\ell \cup \{S_0\}), f(X))$ ;
10   $h := h + 1$ ;
11   $\mathcal{S}_\ell := \mathcal{S}_\ell \cup \{\text{values assigned to variables } X \text{ in the solution}\}$ ;
12   $M := M'$ ;
13 return  $\mathcal{S}_\ell$ ;

```

Algorithm 1: Online Generation for quality notion Q_l .

Given a set of quality notions \mathcal{Q} , Algorithm 2 uses Algorithm 1 to generate a set $\mathcal{S} = \{\mathcal{S}_1, \mathcal{S}_2, \dots, \mathcal{S}_{|\mathcal{Q}|}\}$ of solution sets mapped in a one-to-one fashion with a data matrix of score vectors $\Psi = \{\Psi_1, \Psi_2, \dots, \Psi_{|\mathcal{Q}|}\}$. Each $\Psi_\ell \in \Psi$ is a matrix of $k \times |\mathcal{Q}|$ values, that provides quality scores for each solution $S_j \in \mathcal{S}_\ell$. Algorithm 2 considers that $\forall \ell \in \{1, 2, \dots, |\mathcal{Q}|\}, k = |\mathcal{S}_\ell|$, but there exist no restriction about generalizing it to the case where solutions sets can have different sizes depending on quality notions is obvious.

Algorithm 2 requires solving $|\mathcal{Q}|$ (potentially) \mathcal{NP} -hard problems in Algorithm 1. Hence, one may envision stating a fixed time limit for Algorithm 1, returning the best found solution thus far. Moreover, Algorithm 2 is impartial to the technology used for solving the combinatorial problem derived from p . As such, we choose in the next two sections to demonstrate the implementation of Algorithm 1 in both mathematical programming and constraint programming.

input : A model $M = (X, \mathcal{C}, f)$ for problem p , a set of quality notions \mathcal{Q} , and an integer $k > 0$.

output: A set \mathcal{S} of solution sets and a $|\mathcal{Q}| \times (k \times |\mathcal{Q}|)$ matrix of score vectors, i.e., one set of k $|\mathcal{Q}|$ -length score vectors per quality notion.

- 1 $S_0 :=$ first solution to p ;
- 2 $\mathcal{S} := \emptyset$;
- 3 **optional**: constrain using constant $K \geq 0$ the objective function in p :
 $\mathcal{C} = \mathcal{C} \cup \{obj \leq f(S_0) + K\}$;
- 4 **for** $\ell \in \{1, 2, \dots, |\mathcal{Q}|\}$ **do**
- 5 Generate the parameter list \mathcal{L} according to Q_ℓ ;
- 6 $\mathcal{S}_\ell =$ **Algorithm 1**(\mathcal{L});
- 7 $\mathcal{S} := \mathcal{S} \cup \{\mathcal{S}_\ell\}$;
- 8 $\Psi = \emptyset$;
- 9 **for** $\ell \in \{1, 2, \dots, |\mathcal{Q}|\}$ **do**
- 10 $\Psi_\ell := |\mathcal{S}_\ell| \times |\mathcal{Q}|$ integer matrix;
- 11 **for** $S_j \in \mathcal{S}_\ell$ **do**
- 12 **for** $m \in \{1, 2, \dots, |\mathcal{Q}|\}$ **do**
- 13 $\Psi_\ell[j][m] :=$ Score of q_m when evaluating Q_m on solution S_j ;
- 14 $\Psi := \Psi \cup \{\Psi_\ell\}$;
- 15 Return (\mathcal{S}, Ψ) ;

Algorithm 2: Quality Enhanced Solution Generation.

4.3 Solution Engineering Framework Implemented in Constraint Programming

An integer constraint programming (CP) model is defined over a set X of *domain variables*, a finite subset D of \mathbb{Z} called the *domain union*, and a set of constraints C . A constraint $c \in C$ is a pair $\{var(c), rel(c)\}$, where $var(c)$, its *scope*, is a subset of X , and $rel(c)$ is a relation that restricts the allowed combinations of simultaneous value assignments for the variables in $var(c)$. Each variable $x \in X$ is defined by a domain (unary) constraint, that holds if and only if x takes its value in $D(x) \subseteq D$. The minimum and maximum values in $D(x)$ are \underline{x} and \bar{x} . During the search for a solution, domains are modified by the solver, e.g., through a branch and bound scheme. The *search strategy* specifies the branching (variable order, domain cut/assignment policy). To avoid future useless branching below the current node in the search tree, each constraint has an associated *propagator*, which dynamically removes domain values that cannot be part of a solution to that constraint. Depending on the propagators used, domain reduction of constraints can be more or less effective: the notion of *consistency* characterizes propagator effectiveness. A propagator that only keeps domain values that participate in a solution to its constraint achieves *generalized arc-consistency* (GAC). A solution to a constraint is obtained when the domains of all its variables are

singletons (the variables are fixed). Any solution to the problem must satisfy all the stated constraints, including domain constraints. Optimization problems are modeled through a specific variable to be minimized or maximized.

4.3.1 Propagating the Diversity Constraint

At each new generation of a solution, diversity should be measured according to all the previous solutions, within the set \mathcal{S} . We represent diversity through a constraint that embeds an integer variable div that represents a diversity measure.

We consider a decomposable diversity function, that is, at each new solution generation, part of the diversity value comes exclusively from previously computed solutions and can be aggregated into the current calculation. This approach was introduced in CP for a diversity constraint based on the Hamming distance in Hebrard et al. (2005). We extend it to any distance measure function decomposable by considering solution pairs, that is, based on a function $\delta : (\mathbb{Z}^n)^2 \mapsto \mathbb{Z}_+$ that returns the distance of a pair of solutions by comparing the value of each variable in the two solutions. The distance is then an aggregation of the values obtained for each solution pair.

Definition 3 (DiverseSum) *Let $prev$ be a (not necessarily strictly) positive constant, $X = \{x_1, \dots, x_n\}$ be a set of variables, div a variable, \mathcal{S} a set of previous $k - 1$ assignments of X and $\delta : (\mathbb{Z}^n)^2 \mapsto \mathbb{Z}_+$ be a distance measure, based on pairwise comparisons of the values taken by each variable in X , that is, for any solution $S_j \in \mathcal{S}$,*

$$\delta(X, S_j) = \sum_{i=1}^n \delta^x(S_j[i], x_i). \quad (8)$$

$DIVERSESUM(X, div, \mathcal{S}, \delta, prev)$ is satisfied if and only if:

$$div \leq \sum_{j=1}^{|\mathcal{S}|} \delta(X, S_j) + prev. \quad (9)$$

Definition 3 makes the assumption that variable div would likely be maximized. If one wished to minimize diversity between solutions, the arithmetic operator \leq can easily be replaced by the operator \geq . Moreover, there is no need to utilize the Hamming or other commonly-used mathematical distances. For instance, one may define the distance δ^x between the values v_1 and v_2 taken by variable x using an ad hoc constraint, e.g., $\delta^x = \min \{\max \{0, |v_1 - v_2| - K\}, 1\}$, where $K \geq 0$ is a constant. This example states that if two values are such that the absolute value of their difference is less than or equal to K then

they are considered as “not diverse” (i.e., the diversity value is 0), otherwise the diversity value is 1.

```

1 dist : integer matrix  $|X| \times \max_{x \in X} (|D(x)|)$ ;
2 foreach  $x_i \in X$  do
3   foreach  $v_j \in D(x_i)$  do
4      $dom := \text{copy of } D(x_i)$ ;
5      $D(x_i) := \{v_j\}$ ;
6      $dist[i][j] := \sum_{k=1}^{|\mathcal{S}|} \delta^x(x_i, S_k[i])$ ;
7      $D(x_i) := dom$ ;
8 # Update div
9  $maxSum := \sum_{i=1}^n \max_{j \in [0, |dist[i]|]} (dist[i][j]) + prev$ ;
10  $\overline{div} := \min(maxSum, \underline{div})$ ;           # Fail if  $\overline{div} < \underline{div}$ ;
11 # Update problem variables
12 foreach  $x_i \in X$  do
13   foreach  $v_j \in D(x_i)$  do
14     if  $maxSum - \max_{l \in [0, |dist[i]|]} (dist[i][l]) + dist[i][j] < \underline{div}$  then
15        $D(x_i) := D(x_i) \setminus \{v_j\}$ ;

```

Algorithm 3: FILTERDIVERSESUM.

The DIVERSESUM constraint of Definition 3 requires the design of a specific propagator. We propose a technique based on a principle initially provided for the specific case of the Hamming distance by Hebrard et al. (2005). Algorithm 3 generalizes it to any function δ . Assuming $\delta^x(S_k[i], x_i)$ can be computed in constant time, the time complexity of Algorithm 3 is $O(|\mathcal{S}| \cdot \sum_{x_i \in X} |D(x_i)|)$.

Proposition 1 *Algorithm 3 is correct.*

PROOF: See Appendix 7.1.

Proposition 2 *Algorithm 3 achieves generalized arc-consistency.*

PROOF: See Appendix 7.2.

4.3.2 Propagating Objective Function and Quality Notions

Constraint solvers routinely embed predefined constraints for designing arithmetic expressions on variables and constants, using standard operators $+$, $*$, $-$, $/$, as well as predefined constraints, such as $|x - y| = z$. Recall that, using integer domains, $/$ is integer division. Therefore, encoding f^{loss} (to state the ratio r in in Algorithm 1), as well as performing a

weighted sum or a ratio of quantities that are represented through variables, is standard in CP. When no state-of-the-art constraint exists for representing a desired quality notion or when a constraint is not in the list of predefined constraints of the solver, the quality notion can be decomposed into a set of constraints (see, e.g., Bessiere et al. (2009)).

4.3.3 Specialized Online Scheme

Algorithm 2 is independent from the technology used. Nevertheless, this procedure calls Algorithm 1, which we now implement in the CP framework. We use the notation of Algorithm 1 and consider that the new objective is a ratio between: (1) diversity, and (2) a scalar product of the quality score and loss from the best objective value found so far (solution S_0). Other ratios could be similarly considered. In addition to the notation of Algorithm 1, we declare:

- div as an integer variable used for diversity measure.
- z^{loss} as an integer variable used for representing objective loss value, $\mathcal{C}_{obj}(X, z^{loss}, S_0)$ a constraint used for representing the objective loss function f^{loss} , where S_0 is the first solution to p generated in Algorithm 2.

Two existing online schemes (Hebrard et al., 2005; Petit and Trapp, 2015) can be viewed as particular cases of Algorithm 4 (neither featured quality notions and, in Hebrard et al. (2005), it was restricted to satisfaction problems). Both represent the new problem objective through a variable, corresponding to r in Algorithm 4. However, there is a technical difference: in our implementation, the diversity variable domain does not explicitly represent the sum of diversity values of all solution pairs, which makes our algorithm more robust to the generation of large solution sets. This avoids reaching a limit induced by maximum and minimum representable integers (see Appendix 7.3 for details).

A negative table constraint (e.g., see Lecoutre et al. (2015)) is stated to forbid duplicating any solution in \mathcal{S} , that is, a constraint explicitly stated through a set of forbidden combinations of values for the variables in its scope. We call this constraint $\text{TABLE}(X, \mathcal{S}_\ell)$.

4.3.4 Search Strategies

A simple and efficient way to adapt the search strategy str originally defined in the model of problem p is to assign first all the model variables using str , and then the additional variables for the new objective and quality notion, using a lexicographical order, for instance. As such variables represent a quantity stemming from model variables, this simple principle appears to be quite robust. This was confirmed by our experiments. Efficiency may be affected,

```

1  $\mathcal{S}_\ell := \emptyset;$ 
2  $h := 1;$ 
3  $M' := M;$ 
4  $prev := 0;$ 
5  $mindiv := \underline{div};$ 
6  $sumdiv := 0;$ 
7 while  $h \leq k_\ell$  do
8    $prev := \max(h \times mindiv - sumdiv, 0);$ 
9    $D(div) := [prev, \overline{div}];$ 
10   $X := X \cup \mathcal{V}_\ell \cup \{div\} \cup \{z^{loss}\};$ 
11   $\mathcal{C} := \mathcal{C} \cup \mathcal{C}_\ell \cup \{\text{TABLE}(X, \mathcal{S}_\ell)\} \cup \{\mathcal{C}_{obj}(X, z^{loss}, S_0)\} \cup \{\text{DIVERSESUM}(X, \mathcal{S}_\ell \cup \{S_0\}, div, 0)\};$ 
12
           maximize  $r = \frac{a \times div}{b \times q_\ell + c \times z^{loss}}$ 
           subject to  $\mathcal{C}.$ 
13  if No solution then return  $\mathcal{S}_\ell;$ 
14  Save the data  $(r, div, q_\ell, f(X));$ 
15   $h := h + 1;$ 
16   $\mathcal{S}_\ell := \mathcal{S}_\ell \cup \{\text{values assigned to variables } X \text{ in the solution}\};$ 
17   $sumdiv := sumdiv + div;$ 
18   $M := M';$ 
19 return  $\mathcal{S}_\ell;$ 

```

Algorithm 4: Online Generation for quality notion Q_ℓ in CP.

however, if stating the quality notion Q_ℓ requires the addition of many auxiliary variables in addition to q_ℓ . In this case, the principle of delaying their assignment after model variables remains valid, but it is necessary to define an appropriate strategy for the new variables, rather than a simple lexicographical order.

4.4 Solution Engineering Framework Implemented in Mathematical Programming

Algorithm 5 customizes Algorithm 1 to the mathematical programming paradigm, and in particular, we consider combinatorial optimization problems modeled using 0–1 variables. Specifically, for quality notion $Q_\ell(Y_\ell, q_\ell)$, it takes as input a list of parameters \mathcal{L} as outlined in Section 4.2, including (possibly empty) sets of variables \mathcal{V}_ℓ and constraints \mathcal{C}_ℓ . As output, it generates a set \mathcal{S}_ℓ of k diverse solutions with respect to $Q_\ell(Y_\ell, q_\ell)$.

To construct such a set \mathcal{S}_ℓ of diverse solutions, it is necessary to enforce that a unique solution, if one exists, is returned upon each call, so that previously discovered solutions are not revisited on subsequent iterations. This can be accomplished by prohibiting a known

solution S_j through the following inequality (Balas and Jeroslow, 1972):

$$\sum_{i:S_j[i]=0} x_i + \sum_{i:S_j[i]=1} (1 - x_i) \geq 1. \quad (10)$$

Concerning diversity, the metric Δ_ℓ^h considers k reference solutions S_1, \dots, S_k , and measures the distance from their centroid $\mathbf{c} = \left(\mathbf{c}_i = \frac{1}{k} \sum_{j=1}^k S_j[i], i = 1, \dots, n \right)$ in the following fashion:

$$\Delta_\ell^h = \sum_{i=1}^n \{(1 - \mathbf{c}_i)x_i + \mathbf{c}_i(1 - x_i)\} = \sum_{i=1}^n \mathbf{c}_i + \sum_{i=1}^n (1 - 2\mathbf{c}_i)x_i. \quad (11)$$

Moreover, at every algorithmic iteration i , a feasible solution X is generated that optimizes r , which is defined as the ratio:

$$r = \frac{a \times \Delta_\ell^h(\{X\} \cup \mathcal{S}_\ell \cup \{S_0\})}{b \times q_\ell + c \times f^{loss}(X)}. \quad (12)$$

input : List of parameters \mathcal{L} .

output: A set of k diverse solutions generated using quality notion $Q_\ell(Y_\ell, q_\ell)$.

```

1  $\mathcal{S}_\ell := \emptyset;$ 
2  $h := 1;$ 
3  $M' := M;$ 
4 while  $h \leq k$  do
5    $X := X \cup \mathcal{V}_\ell;$ 
6    $\mathcal{C} := \mathcal{C} \cup \mathcal{C}_\ell \cup \{\text{Constraints (10)} \forall j \in \mathcal{S}_\ell\};$ 
7   maximize  $r$  as expressed in (12), subject to  $\mathcal{C}$ ;
8   if No solution then return  $\mathcal{S}_\ell$ ;
9   else Save data  $(r, \Delta_\ell^h(\{X\} \cup \mathcal{S}_\ell \cup \{S_0\}), q_\ell, f(X))$ ;
10   $h := h + 1;$ 
11   $\mathcal{S}_\ell := \mathcal{S}_\ell \cup \{\text{values assigned to variables of } X \text{ in the solution}\};$ 
12   $M := M';$ 
13 return  $\mathcal{S}_\ell;$ 

```

Algorithm 5: Online Generation for quality notion Q_ℓ in MP.

Algorithm 5 adds to model M any necessary auxiliary variables \mathcal{V}_ℓ and constraints \mathcal{C}_ℓ to properly express quality notion Q_ℓ , along with constraints of the form (10) that forbid previously generated solutions. The objective function is a nonlinear ratio to be maximized. Specifically, the numerator expresses the weighted diversity, while the denominator is a sum of the weighted quality notion and the weighted loss from the best objective value found so far. The signs are chosen on the three expressions so that diversity, quality, and the original objective function all improve whenever the ratio is maximized.

The nonlinearity of the ratio objective function r can be addressed via Dinkelbach’s Algorithm (Dinkelbach, 1967), which is capable of solving optimization problems with ratio objectives. It does so by solving a sequence of linearized problems that are related to the original nonlinear fractional programming problem. The following algorithm details our implementation, which is called when performing Line 7 in Algorithm 5. At iteration k , λ^k represents an estimate of the ratio r . The feasibility set induced by constraints \mathcal{C} is denoted $\text{feas}(\mathcal{C})$. Moreover, ϵ is a small positive constant.

input : Ratio r as expressed in (12), initial solution X^0 (e.g., S_0).
output: Optimal solution x^k .

- 1 $k := 0$;
- 2 **repeat**
- 3 $\lambda^{(k+1)} := r(X^0)$;
- 4 $k := k + 1$;
- 5 $X^k := \underset{X \in \text{feas}(\mathcal{C})}{\text{argmax}} \{a \times \Delta_\ell^h(\{X\} \cup \mathcal{S}_\ell \cup \{S_0\}) - \lambda^k [b \times q_\ell + c \times f^{\text{loss}}(X)]\}$;
- 6 **until** $|a \times \Delta_\ell^h(\{X\} \cup \mathcal{S}_\ell \cup \{S_0\}) - \lambda^k [b \times q_\ell + c \times f^{\text{loss}}(X)]| < \epsilon$;
- 7 **return** X^k ;

Algorithm 6: Dinkelbach Algorithm: Find Solution that Optimizes r .

The algorithm operates by computing the value for parameter λ^k with respect to solution X^k . It subsequently uses that value to solve the parametrized optimization problem, returning X^k . When the parameter λ^k reaches a value such that the resulting X^k satisfies the stopping condition in Line 6, the algorithm terminates. Upon completion at iteration k , it returns an optimal solution X^k that maximizes the ratio of relative solution diversity to relative deterioration in objective function quality. While each subproblem with integer variables is, in general, an \mathcal{NP} -hard problem, Dinkelbach’s algorithm itself has been shown to have superlinear convergence (see, e.g., Schaible, 1976).

5. Computational Experiments

We implemented two prototypes of the solution engineering framework, one in constraint programming (CP), and one in mathematical programming (MP). All CP experiments were run on an Intel core i7-2720QM computer with 2.20GHz and 8.0 GB RAM running OS X 10.10.3, using the Java constraint programming solver Choco 3.3.3 (Prud’homme et al., 2015). All MP experiments were run on an Intel core i7-6700HQ computer with 2.60GHz and 64.0 GB RAM running 64-bit Windows 10 Enterprise, using IBM ILOG CPLEX optimizer (IBM, 2017) in conjunction with the C callable library. These prototypes were implemented using the diversity measures and specialized algorithms as presented in Sections 4.3 and 4.4, respectively.

As our framework takes any model and any formulation of quality notions as arguments, the solving efficacy may substantially vary depending on these parameters. Moreover, different technologies tend to outperform others on different problem classes. Hence, rather than compare technologies, the goal of our computational studies is to demonstrate that what we have proposed can be implemented in a realistic manner to achieve the desired output: a set of (near-) optimal, diverse solutions infused with quality notions. Further, we seek to ascertain whether it is possible to partition the solution space into sets of solutions having specific features, thereby making solutions in one set distinct from the solutions of other sets. A lack of such evidence would suggest that our approach is primarily theoretical.

To reach this objective, we analyzed the solution sets obtained on GAPa instances (Chu and Beasley, 1997) of the GAP problem (as described in Section 2), with the following quality notions $Q_i, i \in \{2, 3, 4, 5\}$:

- Set 1: Original problem, no quality notion.
- Set 2: Q_2 : Maximal cardinality distance between any two agents.
- Set 3: Q_3 : Maximal resource distance between any two agents.
- Set 4: Q_4 : Smooth violations between sequential jobs, $gap = 15$.
- Set 5: Q_5 : Smooth violations between sequential jobs, $gap = 5$.

The above quality notions correspond to the examples discussed in Section 2. As all GAPa instances lead to similar outcomes, in the following we focus on the first instance of GAPa (Chu and Beasley, 1997), namely GAPa.5_100, which has 5 constraints and 100 variables. Prior to presenting the experimental analysis and the results, we formally define the quality notions used. We define them as modeling blocks that are stated by their satisfaction condition (so-called *global constraints* in CP). We describe their implementation using CP and MP.

5.1 Quality Notions

The maximal pairwise distance in a set of integer variables can be encoded using the following global constraint.

Definition 4 (MAXDISTANCE, Katsirelos et al. (2012); Quimper et al. (2006))

MAXDISTANCE holds on integer variables $\{x_1, \dots, x_n\}$ and an integer variable q if and only if $|x_i - x_j| \leq q$ for all $i \neq j, i \in \{1, \dots, n\}, j \in \{1, \dots, n\}$.

Smoothing violations, that is, constraining the number of consecutive variables whose absolute difference is strictly greater than a certain gap, can be encoded using the following global constraint.

Definition 5 (SMOOTH, Beldiceanu et al. (2007)) *Let $X = \{x_1, \dots, x_n\}$ be a set of integer variables, p a positive integer and q an integer variable, SMOOTH holds if and only if $q = |\{(x_i, x_{i+1}) \text{ such that } |x_i - x_{i+1}| > p\}|$.*

5.1.1 Quality Notion Implementation in Constraint Programming

While various propagators have been published for the two global constraints, they are not implemented by default in most systems. Alternatively, the two global constraints can be decomposed using constraints that are standardly available in CP solvers. To decompose MAXDISTANCE one may state integer variables y_{ij} for each $i \in \{1, \dots, n\}$, $j \in \{1, \dots, n\}$, $i < j$, and state the following constraints:

$$\forall i \in \{1, \dots, n\}, \forall j \in \{1, \dots, n\}, i < j, y_{ij} = |x_i - x_j|. \quad (13)$$

$$\left(\max_{(i,j):i<j} y_{ij} \right) \leq q. \quad (14)$$

To decompose SMOOTH one may define an integer variable y_i and a binary variable b_i for each $i \in \{1, \dots, n-1\}$, and state the following constraints:

$$\forall i \in \{1, \dots, n-1\}, |x_i - x_{i+1}| = y_i \text{ and } b_i = (y_i > p). \quad (15)$$

$$q = \sum_{i=1}^{n-1} b_i. \quad (16)$$

In the above definition, the notation $b_i = (y_i > p)$ is used to state the binary constraint:

$$[b_i = 0 \wedge y_i \leq p] \vee [b_i = 1 \wedge y_i > p].$$

In our experiments we made the choice to present results obtained with those decompositions, so as to remain faithful to the objective of using our framework without any problem specific tuning, as a non-expert user might do.

5.1.2 Quality Notion Implementation in Mathematical Programming

Various mathematical programming techniques can be used to augment the generalized assignment problem (GAP) with expressions of both maximal distances, as well as SMOOTH

constraint violations. As discussed in Section 2, we assume there are n jobs $J = \{1, 2, \dots, n\}$, m agents $A = \{1, 2, \dots, m\}$, and the goal is to determine a minimum cost assignment subject to assigning each job to exactly one agent while satisfying a resource constraint for each agent. Assigning job j to agent i has a cost of c_{ij} and consumes an amount a_{ij} of resource, whereas the total amount of the resource available for agent i is cap_i .

Define binary variables x_{ij} as:

$$x_{ij} = \begin{cases} 1 & \text{if job } j \text{ is assigned to agent } i; \\ 0 & \text{otherwise.} \end{cases} \quad (17)$$

Minimizing Maximum Distances Between Agents. The number of jobs assigned to any agent i is expressed as $\sum_{j=1}^n x_{ij}$, hence the cardinality distance of assigned jobs between two agents i and k is $|\sum_{j=1}^n x_{ij} - \sum_{j=1}^n x_{kj}|$. To minimize the maximum cardinality distance of assigned jobs between all agents, we introduce new continuous variable $q \in \mathbb{R}_+$, as well as the following constraint set:

$$q \geq \sum_{j=1}^n x_{ij} - \sum_{j=1}^n x_{kj}, \quad i = 1, \dots, m, \quad k = 1, \dots, m, \quad i \neq k. \quad (18)$$

The variable q , to be minimized, will represent the quality notion of the maximum cardinality distance between all pairs of agents. This can be accomplished through one additional continuous variable q , and $m^2 - m$ linear constraints.

We also consider the maximum distance of resources consumed between any two agents. This can be modeled in analogous fashion by modifying (18) to account for total resources consumed by each agent:

$$q \geq \sum_{j=1}^n a_{ij}x_{ij} - \sum_{j=1}^n a_{kj}x_{kj}, \quad i = 1, \dots, m, \quad k = 1, \dots, m, \quad i \neq k. \quad (19)$$

The quality notion of the maximum distance of resources consumed between all pairs of agents is represented by $q \in \mathbb{R}_+$, and is to be minimized. This can similarly be accomplished through one additional continuous variable q , and $m^2 - m$ linear constraints.

Minimizing Smooth Violations. The SMOOTH condition captures the (absolute) change between consecutive (weighted) variable values. In particular, we consider the smoothness in the objective function value for the assignment of each job j to agent i . Formally, the

objective smoothness between two consecutive jobs j and $j + 1$ can be expressed as:

$$\left| \sum_{i=1}^m c_{ij}x_{ij} - \sum_{i=1}^m c_{i,j+1}x_{i,j+1} \right|. \quad (20)$$

Suppose we are interested in finding solutions where the smoothness is bounded by (integer) value s . Define and precompute constants $M_{j,j+1}$ and $M_{j+1,j}$ for all $j = 1, \dots, n - 1$, as:

$$M_{j,j+1} = (\max_i c_{ij} - \min_i c_{i,j+1}) - s, \quad (21)$$

$$M_{j+1,j} = (\max_i c_{i,j+1} - \min_i c_{ij}) - s. \quad (22)$$

Define $n - 1$ binary indicator variables y_j as:

$$y_j = \begin{cases} 1 & \text{if objective smoothness (20) between jobs } j \text{ and } j + 1 \text{ exceeds } s; \\ 0 & \text{otherwise.} \end{cases} \quad (23)$$

The SMOOTH condition can be implemented using the following two constraint sets:

$$\sum_{i=1}^m c_{ij}x_{ij} - \sum_{i=1}^m c_{i,j+1}x_{i,j+1} \leq s + M_{j,j+1}y_j, \quad j = 1, \dots, n - 1, \quad (24)$$

$$\sum_{i=1}^m c_{i,j+1}x_{i,j+1} - \sum_{i=1}^m c_{ij}x_{ij} \leq s + M_{j+1,j}y_j, \quad j = 1, \dots, n - 1, \quad (25)$$

with the objective of minimizing the number of violations $\sum_{j=1}^{n-1} y_j$. Hence, SMOOTH can be implemented in mathematical programming via $n - 1$ additional binary variables and $2n - 2$ linear constraints.

5.1.3 Experimental Analysis and Results

For each prototype (CP and MP) and for each of Sets 1 to 5, we generated 50 solutions, using a 5 minute time limit per solve. The quality score vector has also been created for every solution in every set by evaluating and recording the respective quality notions. We denote by q_1 the value of the original objective of the GAP in each solution, while q_i records the value of quality notion Q_i in the solution, $i \in \{2, 3, 4, 5\}$.

Regarding algorithmic specializations, for the sake of consistency we include in both technologies a constraint à la Line 3 of Algorithm 2 that bounds the original objective function according to within 3% of the best value found so far. Hence, $K = 0.03 \cdot f(S_0)$. Moreover,

in both technologies the ratio to be maximized in our experiments was the following:

$$r = \frac{500 \times \Delta_\ell^h(\{X\} \cup \mathcal{S}_\ell \cup \{S_0\})}{50 \times q_\ell + f^{loss}(X)}, \quad (26)$$

except concerning Set 1, where the q_ℓ component is absent from the ratio. These parameters provided for diversity within the solution sets. We first discuss the relative loss concerning the GAP objective value in the solution sets.

	Set 1	Set 2	Set 3	Set 4	Set 5
CP	0.05	0.49	2.77	2.44	2.84
MP	0.05	0.47	1.1	2.94	2.94

Table 2: Average gap from the optimal objective, in %.

Table 2 demonstrates that the average gap from the optimal objective value remains reasonable in all sets, which is to be expected as per the implemented bound on the original objective function value. Across the five sets, there were some minor differences in optimality gaps, essentially highlighting that two distinct technologies were used for implementations, including different diversity measures.

To illustrate the resulting variety of generated solutions, in Table 3 we computed the number and percentage of unique score vectors with both the objective value included, i.e., (q_1, \dots, q_5) , as well as not included, i.e., (q_2, \dots, q_5) . By unique, we mean that we do not count score vectors appearing more than once in the same set. While it is possible that two distinct solutions map to the same score vector, in Table 3 we focus on assessing whether the solutions in sets have differences that are identifiable through the quality notions.

Each row of Table 3 considers 1) a technology (MP or CP), 2) an absolute count (#) or percentage (%), and 3) either (q_1, \dots, q_5) or (q_2, \dots, q_5) . The columns represent the respective performance across the solution sets as well as two sets formed from unions. So, the initial entry 19/50 indicates that among the 50 solutions in Set 1, there were 19 unique score vectors as expressed by their entries q_1, \dots, q_5 (that is, 38%). In light of the fact that two distinct technologies and diversity metrics were used to generate these solutions, the consistency of the results in Table 3 is rather remarkable.

Perhaps the most interesting comparison is between Set 1 (no quality notion) with the union of Sets 1 to 5 (column \cup_{1-5}) – and also with Sets 2 to 5 (column \cup_{2-5}). The percentages of unique vectors are significantly higher for the set unions, supporting our reasoning that the system generates solutions that have specific characteristics, that may otherwise

	Set 1	Set 2	Set 3	Set 4	Set 5	\cup_{1-5}	\cup_{2-5}
CP (#): (q_1, \dots, q_5)	19/50	29/50	42/50	50/50	50/50	190/250	171/200
CP (#): (q_2, \dots, q_5)	19/50	14/50	18/50	50/50	50/50	151/250	132/200
CP (%): (q_1, \dots, q_5)	38	58	84	100	100	76	85
CP (%): (q_2, \dots, q_5)	38	28	36	100	100	60	66
MP (#): (q_1, \dots, q_5)	20/50	35/50	35/50	50/50	50/50	190/250	170/200
MP (#): (q_2, \dots, q_5)	19/50	21/50	14/50	50/50	50/50	154/250	135/200
MP (%): (q_1, \dots, q_5)	40	70	70	100	100	76	85
MP (%): (q_2, \dots, q_5)	38	42	28	100	100	61	67

Table 3: Number and % of unique quality notion vectors (q_i, \dots, q_j) .

remain undiscovered using classical online diversity schemes. For column \cup_{1-5} , the fact that both the MP and CP technologies identified 190 (out of 250) unique solutions indicates that no solutions were shared in common between the individual five sets (as 190 is the number of unique solutions across all individual sets), further underscoring the usefulness of the methodology. However, more analysis should be performed, for example to determine if solutions in Sets 2 to 5 have quality notion scores that cannot be reached in Set 1. This, and related queries, are topics for future research.

Figure 3 illustrates the minimum (small grey dashed lines) and maximum (large grey dashed lines) score vector values of (q_1, \dots, q_5) in Set 1, and compares these with the *average score vector values of (q_1, \dots, q_5)* in Sets 2 and 4 (bold solid black lines). The results obtained from other sets are similar. The direction of optimization for all five dimensions is toward the center of the radar charts.

Figure 3 shows that concerning the quality notion minimized in Sets 2 or 4, respectively, the average values for both CP and MP are lower than the best value found in Set 1, further demonstrating that the selected solutions were only discovered through the quality notions stated in our framework. Moreover, it is apparent in Figure 3 that there are only slight differences in the CP and MP technologies. Specifically, in MP the quality notion q_4 is slightly superior, that is, the average number of smooth violations is closer to 0, however the CP results seem to indicate a slightly improved performance with respect to average quality notions related to maximal distances, i.e. q_2 and q_3 .

This experiment demonstrates the possibility for a broader exploration of the solution space by infusing quality notions in models through a generic framework, based on rigorously defined metrics. Additional limited experimentation, not detailed herein for the sake of brevity, also indicates that similar results can be obtained by aggregating multiple quality

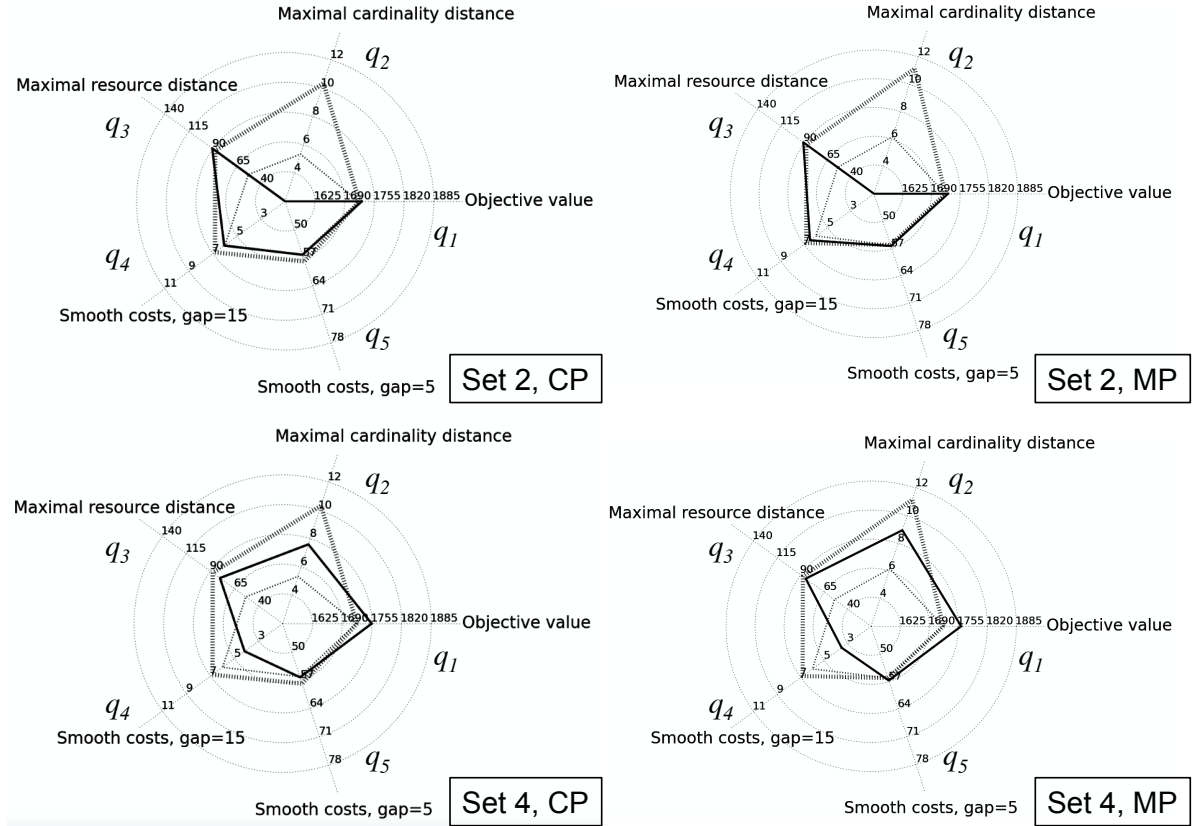


Figure 3: Comparing metrics on two sets of solutions to GAPa.5_100 instance in CP and MP.

notions. This demonstrates that it is not necessary to restrict each set to contain only the extreme solutions for one quality notion, offering even more perspectives to optimization practitioners, for example to simplify the process of iterative design for real-world optimization modeling.

6. Conclusion

We propose the *solution engineering* framework to enable the discovery of multiple optimal or near-optimal, diverse solutions for problems of a combinatorial nature, that are further infused with arbitrary quality notions selected by the end-user. This general framework requires an original combinatorial model expressed in a particular technology (such as mathematical programming or constraint programming), together with one or more ad-hoc quality notions that can be expressed in that particular technology. We customize the framework to

two specific technologies, namely constraint programming and mathematical programming, and subsequently demonstrate its practicality by implementing and further conducting computational experiments on existing test instances from the literature. Our computational results largely underscore that it is indeed possible to construct sets containing multiple, diverse solutions that are infused with various quality notions (including the original objective function). To our knowledge, we are unaware of any other means to facilitate recovery of such sets of solutions, hence remaining undiscovered.

We propose that the user simply selects desirable quality notions a priori (and external to the original, base model) for a particular combinatorial problem. Building upon earlier work in identifying diverse optima and near-optima to combinatorial problems (Trapp and Konrad, 2015; Petit and Trapp, 2015), we then propose an approach that sequentially constructs a set of diverse solutions that emphasize each quality notion together with the original objective (or if none, omitted). Subsequently taking the union of these sets effectively constructs a superset containing solutions that have been infused with dimensions of quality. If the resulting set of solutions is large, it can then be further explored, analyzed, ranked and categorized via traditional data science tools, thereby complementing the natural strengths of human decision-making. While the present work advocates for the methodology, the data science implementation of such a system is left for future work.

7. Appendices

7.1 Appendix A: Proof of Proposition 1

A propagator is correct if it does not remove from domains values that can be part of an assignment satisfying the constraint. Consider first div . By construction, $maxSum$ is the maximum possible diversity value of $sum_{j=1}^{|\mathcal{S}|} \delta(X, S_j) + prev$ given the domains of variables in X . From Definition 3, we must have $div \leq \sum_{j=1}^{|\mathcal{S}|} \delta(X, S_j) + prev$: the update of \overline{div} (line 10) is safe. Let us now consider any variable $x_i \in X$. Given $v_j \in D(x_i)$, by construction of $maxSum$ and $dist$, the maximum possible diversity of the problem when $x_i = v_j$ is $maxSum - \max_{l \in [0, |dist[i]|]} (dist[i][l]) + dist[i][j]$, as the value $\max_{l \in [0, |dist[i]|]} (dist[i][l])$ exclusively depends on variable x_i in the current solutions of \mathcal{S} (that is, not on other variables in X). Therefore, if $maxSum - \max_{l \in [0, |dist[i]|]} (dist[i][l]) + dist[i][j] < \underline{div}$ the condition $div \leq \sum_{j=1}^{|\mathcal{S}|} \delta(X, S_j) + prev$ cannot be satisfied with $x_i = v_j$. Value v_j can be removed from $D(x_i)$ (line 15). No other condition leads to value removals in Algorithm 3. ■

7.2 Appendix B: Proof of Proposition 2

Assume Algorithm 3 does not achieves GAC: a value is still in a domain although it cannot be part of an assignment that satisfies the constraint. First, consider value $v \in D(div)$. If the v cannot be part of a solution, after having applied the algorithm there must exist a valid assignment of $X \cup \{div\}$ such that $v > \sum_{j=1}^{|S|} \delta(X, S_j) + prev$. This stands in contradiction with Line 10, by construction of $maxSum$. Secondly, consider $v_j \in D(x_i)$, $x_i \in X$, such that v_j cannot be part of a solution. Computing $dist$ matrix and $\max_{j \in [0, |dist[i]|]}(dist[i][j])$ while reducing $D(x_i)$ to $\{v_j\}$ should lead to $\sum_{i=1}^n \max_{j \in [0, |dist[i]|]}(dist[i][j]) + prev < \underline{div}$. By construction of $maxSum$ and since $\max_{l \in [0, |dist[i]|]}(dist[i][l])$ exclusively depends on variable x_i , this is in contradiction with the removal condition of Line 14. As DIVERSESUM scope is $X \cup \{div\}$, the proposition holds. ■

7.3 Appendix C: Diversity Variable Update

The new objective is stated on the diversity variable, the objective variable of the original model and quality notion variables. Variables are associated with domains whose minimum and maximum values are subject to the limit of integer size of solvers; existing approaches may prevent from generating large sets of solutions, due to the domain of variables used for diversity and quality notions. The principle used in Algorithm 4 for updating the diversity variable is different: we never increase its maximum value. To do so, we adjust the minimum value to be the difference between the product of the number of previously generated solutions and the initial required minimum diversity, less the current sum of diversity (Line 8). If the result is negative then the minimum required diversity for the next solution is 0. This adjustment avoids too much diversity from the next solution to be generated, while the diversity variable domain upper-bound remains the same at all iterations. Observe that in any case all the solutions are distinct, thanks to the table constraint stated in line 11 of Algorithm 4.

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