



# **SAT and SMT Solving**

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# Outline

- Summary of Last Week
- Cutting Planes
- Bounds for Integer Solutions

## Idea (Branch and Bound)

- ▶ given  $\mathbb{Q}^2$  solution  $\alpha$ , add constraints to exclude  $\alpha$  but preserve  $\mathbb{Z}^2$  solutions: if  $a < \alpha(x) < a_1$ , use Simplex on problems  $C \wedge x \leq a$  and  $C \wedge x \geq a + 1$
- need not terminate if solution space is unbounded

# **Algorithm** BranchAndBound( $\varphi$ )

**Input:** LIA constraint  $\varphi$ 

**Output:** unsatisfiable, or satisfying assignment

let *res* be result of deciding  $\varphi$  over  $\mathbb{Q}$ 

▷ e.g. by Simplex

**if** res is unsatisfiable **then** 

return unsatisfiable

**else if** res is solution over  $\mathbb{Z}$  **then** 

return res

#### else

let x be variable assigned non-integer value q in res

 $res = \mathsf{BranchAndBound}(\varphi \land x \leqslant \lfloor q \rfloor)$ 

return  $\mathit{res} \neq \mathsf{unsatisfiable}$  ?  $\mathit{res}$  :  $\mathsf{BranchAndBound}(\varphi \land x \geqslant \lceil q \rceil)$ 

#### **Definition**

 $\mathbb{Q}^2$ -solution space of linear arithmetic problem  $Ax \leqslant b$  is bounded if for all  $x_i$  there exist  $I_i, u_i \in \mathbb{Q}$  such that all  $\mathbb{Q}^2$ -solutions v satisfy  $I_i \leqslant v(x_i) \leqslant u_i$ 

#### **Theorem**

If solution space to  $\varphi$  is bounded then BranchAndBound( $\varphi$ ) returns unsatisfiable iff  $\varphi$  has no solution in  $\mathbb{Z}^2$ 

## **Fourier-Motzkin Elimination**

#### Aim

build theory solver for linear rational arithmetic (LRA): decide whether conjunction of linear (in)equalities  $\varphi$  is satisfiable over  $\mathbb{Q}$ 

# Preprocessing: eliminate $\neq$

 $(t_1 \neq t_2) \land \varphi$  is satisfiable iff  $(t_1 < t_2) \land \varphi$  or  $(t_1 > t_2) \land \varphi$  are satisfiable

## **Definition (Elimination step)**

• for variable x in  $\varphi$ , can write  $\varphi$  as

$$\bigwedge_{i}(x < U_{i}) \wedge \bigwedge_{j}(x \leqslant u_{j}) \wedge \bigwedge_{k}(L_{k} < x) \wedge \bigwedge_{m}(\ell_{m} \leqslant x) \wedge \psi$$

where  $U_i$ ,  $u_i$ ,  $L_k$ ,  $\ell_m$ ,  $\psi$  are without x

▶ let  $elim(\varphi, x)$  be conjunction of

$$\bigwedge_{i} \bigwedge_{k} (L_{k} < U_{i}) \quad \bigwedge_{i} \bigwedge_{m} (\ell_{m} < U_{i}) \quad \bigwedge_{j} \bigwedge_{k} (L_{k} < u_{j}) \quad \bigwedge_{j} \bigwedge_{m} (\ell_{m} \leqslant u_{j}) \quad \psi$$

#### Lemma

 $\varphi$  is LRA-satisfiable iff  $elim(\varphi, x)$  is LRA-satisfiable

#### Observation

- can subsequently eliminate all variables
- checking satisfiability of formula without variables is easy
- so obtain decision procedure for LRA!

## **Example (Fourier-Motzkin elimination)**

$$2x - 4y \leqslant 8$$

$$x + y + z > 3$$

$$3y + 2z < 5$$

$$y - z \geqslant 0$$

$$3 - y - z < 4 + 2y$$

$$3y + 2z < 5$$

$$y - z \geqslant 0$$
i.e.  $y > -\frac{1}{3}z - \frac{1}{3}$ 

$$y < \frac{5}{3} - \frac{2}{3}z$$

$$y \geqslant z$$

$$-\frac{1}{3}z - \frac{1}{3} < \frac{5}{3} - \frac{2}{3}z$$

$$z < \frac{5}{3} - \frac{2}{3}z$$
i.e.  $z < 6$ 

$$z < 1$$
eliminate  $z$ 

$$z < \frac{5}{3} - \frac{2}{3}z$$
satisfiable

## Remark

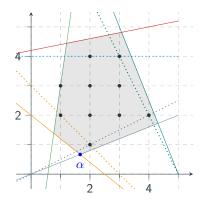
worst-case complexity of FME is double exponential in number of variables

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Consider set of constraints over linear integer arithmetic.

# **Example**



# **Definition (Cut)**

given solution  $\alpha$  over  $\mathbb{Q}^n$ , cut is inequality  $a_1x_1 + \cdots + a_nx_n \leq b$  which is not satisfied by  $\alpha$  but by every  $\mathbb{Z}^n$ -solution need

need not terminate for unbounded problems

# **Solving Strategy**

like in BranchAndBound, keep adding cuts until integer solution found

# Gomory Cuts: Assumptions

Simplex returned solution  $\alpha$  over  $\mathbb{Q}^n$ : final tableau is A with dependent variables D and independent variables I

$$A\overline{x}_I = \overline{x}_D \tag{1}$$

▶ for some 
$$x_i \in D$$
 its value  $\alpha(x_i) \notin \mathbb{Z}$ 

• for all  $x_i \in I$  value  $\alpha(x_i)$  is  $l_i$  or  $u_i$  (by definition of Simplex)

#### Notation

- write  $c = \alpha(x_i) \lfloor \alpha(x_i) \rfloor$
- ▶ by assumption all independent variables are assigned bounds, so can split

$$L = \{ x_j \in I \mid \alpha(x_j) = I_j \}$$

$$L^+ = \{ x_j \in L \mid A_{ij} \ge 0 \}$$

$$L^- = \{ x_i \in L \mid A_{ij} < 0 \}$$

$$U^+ = \{ x_j \in U \mid A_{ij} \ge 0 \}$$

$$U^- = \{ x_i \in U \mid A_{ij} < 0 \}$$

 $I_k \leq x_k \leq u_k \quad \forall x_k$ 

# Lemma (Gomory Cut)

the following inequality is a cut:

$$\sum_{x_i \in L^+} \frac{A_{ij}}{1-c} (x_j - l_j) - \sum_{x_i \in U^-} \frac{A_{ij}}{1-c} (u_j - x_j) - \sum_{x_i \in L^-} \frac{A_{ij}}{c} (x_j - l_j) + \sum_{x_j \in U^+} \frac{A_{ij}}{c} (u_j - x_j) \geqslant 1$$

$$A\overline{x}_I = \overline{x}_D \tag{1}$$

$$I_k \leqslant x_k \leqslant u_k \quad \forall x_k \tag{2}$$

$$I_k \leqslant x_k \leqslant u_k \quad \forall x_k$$

# Proof (1)

- set up conditions for integer solution  $\bar{x}$  to (1) and (2)
- $\overline{x}$  satisfies *i*-th row of (1):

$$x_i = \sum_{x_i \in I} A_{ij} x_j \tag{3}$$

because  $\alpha$  is solution, it holds that

$$\alpha(x_i) = \sum_{x_i \in I} A_{ij} \alpha(x_j) \tag{4}$$

subtract (4) from (3):

$$x_{i} - \alpha(x_{i}) = \sum_{x_{j} \in I} A_{ij}(x_{j} - \alpha(x_{j}))$$

$$= \sum_{x_{i} \in I} A_{ij}(x_{j} - I_{j}) - \sum_{x_{i} \in I} A_{ij}(u_{j} - x_{j})$$
(5)

## Proof (2)

have

$$x_{i} - \alpha(x_{i}) = \underbrace{\sum_{x_{j} \in L} A_{ij}(x_{j} - I_{j})}_{\mathcal{L}} - \underbrace{\sum_{x_{j} \in U} A_{ij}(u_{j} - x_{j})}_{\mathcal{U}}$$
(5)

• for  $c = \alpha(x_i) - \lfloor \alpha(x_i) \rfloor$  have 0 < c < 1, can write  $\alpha(x_i) = \lfloor \alpha(x_i) \rfloor + c$ , so

$$x_i - \lfloor \alpha(x_i) \rfloor = c + \mathcal{L} - \mathcal{U}$$
 (6)

- $\blacktriangleright$  for integer solution  $\overline{x}$  left-hand side must be integer, so also right-hand side
- abbreviate

$$\mathcal{L}^{+} = \sum_{x_{j} \in L^{+}} A_{ij}(x_{j} - I_{j}) \qquad \mathcal{U}^{+} = \sum_{x_{j} \in U^{+}} A_{ij}(u_{j} - x_{j})$$

$$\mathcal{L}^{-} = \sum_{x_{j} \in L^{-}} A_{ij}(x_{j} - I_{j}) \qquad \mathcal{U}^{-} = \sum_{x_{j} \in U^{-}} A_{ij}(u_{j} - x_{j})$$

so 
$$\mathcal{L} = \mathcal{L}^+ + \mathcal{L}^-$$
 and  $\mathcal{U} = \mathcal{U}^+ + \mathcal{U}^-$ 

- ▶ have  $\mathcal{L}^+ \geqslant 0$ ,  $\mathcal{U}^+ \geqslant 0$  and  $\mathcal{L}^- \leqslant 0$ ,  $\mathcal{U}^- \leqslant 0$
- lack distinguish  $\mathcal{L} \geqslant \mathcal{U}$  or  $\mathcal{L} < \mathcal{U}$

# Proof (3)

▶ both sides are integer in equation

$$x_i - \lfloor \alpha(x_i) \rfloor = c + \mathcal{L} - \mathcal{U}$$

- if  $\mathcal{L} \geqslant \mathcal{U}$ :
  - ▶ have  $c + \mathcal{L} \mathcal{U} \geqslant 1$  because integer, so  $\mathcal{L} \mathcal{U} \geqslant 1 c$ 
    - ▶ in particular  $\mathcal{L}^+ \mathcal{U}^- \geqslant 1 c$
  - •

$$\frac{1}{1-c}\left(\mathcal{L}^+ - \mathcal{U}^-\right) \geqslant 1$$

- ▶ otherwise  $\mathcal{L} < \mathcal{U}$ :
  - ▶ have  $c + \mathcal{L} \mathcal{U} \leq 0$  because integer, so  $\mathcal{U} \mathcal{L} \geq c$
  - ▶ in particular  $U^+ L^- \ge c$
  - ١

$$rac{1}{c}\left(\mathcal{U}^{+}-\mathcal{L}^{-}
ight)\geqslant1$$

- ▶ terms  $\mathcal{L}^+$ ,  $\mathcal{U}^+$ ,  $-\mathcal{L}^-$  and  $-\mathcal{U}^-$  always non-negative, as
- ▶ add (7) and (8) to obtain cut

$$\frac{1}{1-c}\left(\mathcal{L}^{+}-\mathcal{U}^{-}\right)+\frac{1}{c}\left(\mathcal{U}^{+}-\mathcal{L}^{-}\right)\geqslant1$$

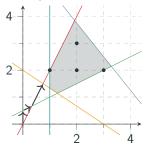
since  $\mathcal{L}^+\geqslant \mathcal{L}$  and  $\mathcal{U}^-\leqslant \mathcal{U}$ 

since  $\mathcal{U}^+\geqslant\mathcal{U}$  and  $\mathcal{L}^-\leqslant\mathcal{L}$ 

(8)

the desired monster inequality!

**Example** 



- $-2x 3y \leqslant -6$ <br/> $-2x + y \leqslant 0$ <br/> $x 2y \leqslant -1$ 
  - $5x + 4y \leqslant 25$

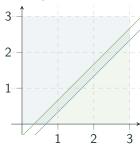
- infinite  $\mathbb{Q}^2$ -solution space
- lacksquare four solutions in  $\mathbb{Z}^2$
- ► Simplex solution search

- ▶ independent variables  $s_2 = 0$  and  $s_1 = -6$  at bounds, basic x is assigned  $\frac{3}{4} \notin \mathbb{Z}$
- from  $c = \frac{3}{4}$  obtain Gomory cut  $4(\frac{3}{8}(0 s_2) + \frac{1}{8}(-6 s_1)) \ge 1$
- corresponds to  $-\frac{3}{2}(-2x+y)-\frac{1}{2}(-2x-3y)\geqslant 4$ , simplified  $x\geqslant 1$

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# **Example**



- $\rightarrow$   $3x 3y \geqslant 1 \land 3x 3y \leqslant 2$
- unbounded problem
- lacksquare no solution in  $\mathbb{Z}^2$
- BranchAndBound adding (Gomory) cuts need not terminate

#### **Good News**

- lacktriangle given (potentially unbounded) linear arithmetic problem  $A\overline{x}\leqslant\overline{b}$
- one can compute bound B from A and  $\overline{b}$  such that

$$\exists \overline{x} \in \mathbb{Z}^n \text{ with } A\overline{x} \leqslant \overline{b} \implies \overline{x} \in \{-B, \dots, B\}^n$$

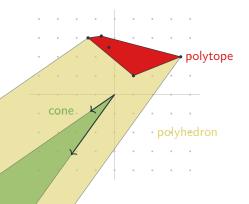
▶ obtain equisatisfiable bounded problem by adding  $-B \le x_i \le B$ 

(material in the remainder of this section is by René Thiemann)

# **Geometric Objects**

#### **Definitions**

- ▶ polytope: convex hull of finite set of vectors X smallest  $V \supseteq X$  s.t.  $\forall v, w \in V$ ,  $0 \leqslant \lambda \leqslant 1$  have  $v\lambda + (1 \lambda)w \in V$
- cone: non-negative linear combinations of finite set of vectors V
- polyhedron: polytope + finitely generated cone



# Roadmap

- represent  $\{\overline{x} \mid A\overline{x} \leqslant \overline{b}\}$  as hull(X) + cone(V)
  - ▶ using representation of  $\{\overline{x} \mid A\overline{x} \leqslant \overline{0}\}$  as cone(V)
  - construction of generators in FMW theorem
- derive bound B for hull + cone representation:

$$(hull(X) + cone(V)) \cap \mathbb{Z}^n = \emptyset$$
  
 $\iff$   
 $(hull(X) + cone(V)) \cap \{-B, \dots, B\}^n = \emptyset$ 

# Integer Solutions of Polyhedra

Consider bounded set  $X \subseteq \mathbb{Q}^n$  and  $V \subseteq \mathbb{Z}^n$  such that  $V = \{v_1, \dots, v_n\}$ 

#### Notation

$$C = \left\{ \sum_{i=1}^{n} \lambda_i \cdot v_i \mid v_i \in V \land 0 \leqslant \lambda_i \leqslant 1 \right\}$$

# Theorem

$$(Y + cone(V)) \cap \mathbb{Z}^n = \emptyset \iff (Y + C) \cap \mathbb{Z}^n = \emptyset$$

# yet to be proven ...

# (if Y convex)

## Observation

- ▶ have  $C \subseteq cone(V)$  by definition, so  $(X + C) \subseteq (X + cone(V))$
- ightharpoonup so direction  $\Longrightarrow$  is easy

## Corollary

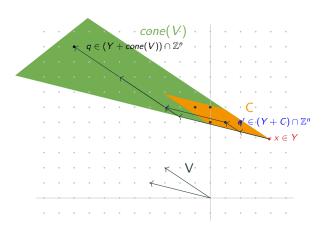
Suppose  $|c| \leq b$  for all coefficients c of vectors in  $X \cup V$ .

For  $B := b \cdot (1 + n)$  have

$$(hull(X) + cone(V)) \cap \mathbb{Z}^n = \emptyset \iff (hull(X) + C) \cap \mathbb{Z}^n = \emptyset$$
 by Thm

$$\iff$$
  $(hull(X) + C) \cap \{-B, \dots, B\}^n = \emptyset$ 

# Proof (by picture).



# Roadmap

- represent  $\{\overline{x} \mid A\overline{x} \leqslant \overline{b}\}$  as hull(X) + cone(V)
  - ▶ using representation of  $\{\overline{x} \mid A\overline{x} \leqslant \overline{0}\}$  as cone(V)
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# **Polyhedral Cones**

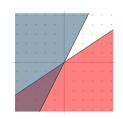
#### Definition

set of vectors C is polyhedral cone if  $C = \{\overline{x} \mid A\overline{x} \leq \overline{0}\}$  for some matrix A

#### Lemma

C is polyhedral cone iff C is intersection of finitely many half-spaces

# **Example**



$$A = \begin{pmatrix} 2 & -1 \\ -2 & 3 \end{pmatrix}$$

$$2x - y \leqslant 0 \qquad \iff y \geqslant 2x$$

$$2x - y \leqslant 0 \qquad \iff y \geqslant 2x$$
$$-2x + 3y \leqslant 0 \qquad \iff y \leqslant \frac{2}{2}x$$

i.e.  $\exists v_1, \ldots, v_m$  such that  $C = cone(v_1, \ldots, v_m)$ 

# Theorem (Farkas, Minkowski, Weyl)

A cone C is polyhedral iff it is finitely generated

#### Aim

convert  $\{\overline{x} \mid A\overline{x} \leqslant \overline{b}\}$  into hull(X) + cone(V)

#### Construction

▶ define polyhedral cone *C* 

$$C = \left\{ \begin{pmatrix} \overline{x} \\ \tau \end{pmatrix} \middle| \tau \geqslant 0, A\overline{x} - \tau \overline{b} \leqslant \overline{0} \right\} = \left\{ \overline{y} \middle| \begin{pmatrix} A & -\overline{b} \\ \overline{0} & -1 \end{pmatrix} \overline{y} \leqslant \overline{0} \right\}$$

▶ using FMW theorem ∃ finite set of vectors such that

$$C = cone \left\{ \begin{pmatrix} x_1 \\ \tau_1 \end{pmatrix}, \dots, \begin{pmatrix} x_\ell \\ \tau_\ell \end{pmatrix}, \begin{pmatrix} u_1 \\ 0 \end{pmatrix}, \dots, \begin{pmatrix} u_k \\ 0 \end{pmatrix} \right\}$$

where all  $\tau_i>0$ , so can define  $\overline{y}_i=\frac{1}{\tau_i}\overline{x}_i$  define  $\overline{z}_j=|\prod$  denominators of  $\overline{u}_j|\cdot\overline{u}_j$ , so  $z_j$  is integral

### Claim

$$\{\overline{x} \mid A\overline{x} \leqslant \overline{b}\} = hull \{\overline{y}_1, \dots, \overline{y}_\ell\} + cone \{\overline{z}_1, \dots, \overline{z}_k\}$$

#### Claim

$$\{\overline{x}\mid A\overline{x}\leqslant \overline{b}\}=\textit{hull}\,\{\overline{y}_1,\ldots,\overline{y}_\ell\}+\textit{cone}\,\{\overline{z}_1,\ldots,\overline{z}_k\}$$

## Proof.

$$C = \left\{ \begin{pmatrix} \overline{x} \\ \tau \end{pmatrix} \middle| \tau \geqslant 0, A\overline{x} - \tau \overline{b} \leqslant \overline{0} \right\} = cone \left\{ \begin{pmatrix} \overline{y}_1 \\ 1 \end{pmatrix}, \dots, \begin{pmatrix} \overline{z}_1 \\ 0 \end{pmatrix}, \dots \right\}$$

$$\begin{split} A\overline{x} \leqslant \overline{b} &\iff \begin{pmatrix} \overline{x} \\ 1 \end{pmatrix} \in C \\ &\iff \begin{pmatrix} \overline{x} \\ 1 \end{pmatrix} = \sum \lambda_i \begin{pmatrix} \overline{y}_i \\ 1 \end{pmatrix} + \sum \kappa_j \begin{pmatrix} \overline{z}_j \\ 0 \end{pmatrix} \text{ with } \lambda_1, \dots, \kappa_1, \dots \geqslant 0 \\ &\iff \overline{x} = (\sum \lambda_i \overline{y}_i) + (\sum \kappa_j \overline{z}_j) \text{ and } \sum \lambda_i = 1 \\ &\iff \overline{x} = \overline{y} + \overline{z} \text{ with } \overline{y} \in \textit{hull } \{\overline{y}_1, \dots\}, \overline{z} \in \textit{cone } \{\overline{z}_1, \dots\} \end{split}$$

# Roadmap

- represent  $\{\overline{x} \mid A\overline{x} \leqslant \overline{b}\}$  as hull(X) + cone(V)
  - ▶ using representation of  $\{\overline{x} \mid A\overline{x} \leqslant \overline{0}\}$  as cone(V)
  - construction of generators in FMW theorem
- derive bound B for hull + cone representation:



$$(hull(X) + cone(V)) \cap \mathbb{Z}^n = \emptyset$$
  
 $\iff$   
 $(hull(X) + cone(V)) \cap \{-B, \dots, B\}^n = \emptyset$ 

#### **Bottom line**

for every LIA problem can compute bounds to get equisatisfiable bounded problem, so BranchAndBound terminates

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## **Bounds for FMW Theorem**

# Theorem (Farkas, Minkowski, Weyl)

A cone is polyhedral iff it is finitely generated.

## **Proof** (construction)

⇐=: finitely generated implies polyhedral

for  $\mathbb{Q}^3$  can take cross-product

- lacksquare consider *cone* (V) for  $V = \{\overline{v}_1, \dots, \overline{v}_m\} \subseteq \mathbb{Q}^n$
- ▶ for every set  $W = \{\overline{w}_1, \dots, \overline{w}_{n-1}\} \subseteq V$  of linearly independent vectors: compute vector  $\overline{c}_W$  normal to hyper-space spanned by W
  - ightharpoonup if  $\overline{v}_i \cdot \overline{c}_W \leqslant 0$  for all i, then add  $\overline{c}_W$  as row to A
  - ▶ if  $\overline{v}_i \cdot \overline{c}_W \ge 0$  for all i, then add  $-\overline{c}_W$  as row to A



# Theorem (Farkas, Minkowski, Weyl)

A cone is polyhedral iff it is finitely generated.

## Proof (construction).

⇒: polyhedral implies finitely generated

- ▶ consider  $\{\overline{x} \mid A\overline{x} \leqslant \overline{0}\}$
- $\blacktriangleright$  define W as the set of row vectors of A
- ▶ by first direction obtain A' such that  $cone(W) = \{\overline{x} \mid A'\overline{x} \leqslant \overline{0}\}$
- ightharpoonup define V as the set of row vectors of A'

## Example

▶ consider  $x \le y$  and  $4 - 2x \le y$ 

$$\underbrace{\begin{pmatrix} 1 & -1 & 0 \\ -2 & -1 & 4 \\ 0 & 0 & -1 \end{pmatrix}}_{A} \cdot \begin{pmatrix} x \\ y \\ \tau \end{pmatrix} \leqslant 0$$

▶ use proof of FMW theorem: compute cone(W) for  $W = \{w_1, w_2, w_3\}$ 

$$w_1 = (1 - 1 \ 0)^T$$
  $w_2 = (-2 \ -1 \ 4)^T$   $w_3 = (0 \ 0 \ -1)^T$   
 $c_{12} = w_1 \times w_2 = (-4 \ -4 \ -3)$  is normal to  $w_1$  and  $w_2$ 

$$c_{12} \cdot w_1 = 0$$
  $c_{12} \cdot w_2 = 0$   $c_{12} \cdot w_3 = 3$ 

• 
$$c_{13} = w_1 \times w_3 = \begin{pmatrix} 1 & 1 & 0 \end{pmatrix}$$
 is normal to  $w_1$  and  $w_3$   
 $c_{13} \cdot w_1 = 0$   $c_{13} \cdot w_2 = -3$   $c_{13} \cdot w_3 = 0$ 

$$c_{13} \cdot w_1 = 0 \qquad c_{13} \cdot w_2 = -3 \qquad c_{13} \cdot w_3 = 0$$

$$c_{23} = w_2 \times w_3 = (1 \quad -2 \quad 0) \text{ is normal to } w_2 \text{ and } w_3$$

$$c_{23} \cdot w_1 = 3 \qquad c_{23} \cdot w_2 = 0 \qquad c_{23} \cdot w_3 = 0$$

► 
$$S = hull \left(\frac{4}{3} - \frac{4}{3}\right)^T + cone \left\{ \begin{pmatrix} 1 & 1 \end{pmatrix}^T, \begin{pmatrix} -1 & 2 \end{pmatrix}^T \right\}$$
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