Satisfiability Checking

The Omega Test

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Theory of Hybrid Systems
Informatik 2

WS 10/11

The Omega Test

- Goal: Decide satisfiability of conjunction of linear constraints over integers

$$\sum_{0 \leq i \leq n} a_i x_i \geq 0$$

- Original application:
  Program optimizations done by a compiler.
- Extension of *Fourier-Motzkin* variable elimination:
  - Pick one variable and eliminate it
  - Continue until all variables but one are eliminated

Normalize coefficients: divide by the GCD

'Tightening'

$$
\begin{array}{lcl}
8x + 6y \leq 0 & \longrightarrow & 4x + 3y \leq 0 \\
4y \geq 1 & \longrightarrow & y \geq \lceil 1/4 \rceil \\
3x + 3y = 2 & \longrightarrow & x + y = 2/3 \quad \longrightarrow \quad \text{UNSAT}
\end{array}
$$

Preprocessing (2)

Eliminate equalities

- Let x_i denote a variable and a_i its coefficient, for $i = 1, 2, \ldots$
- Use *substitution* if there is a variable with coefficient $a_i = 1$
- Otherwise, pick variable x_k from an equality, and make a_k positive

- Define $a \,\widehat{\bmod}\, b := a - b\lfloor a/b + 1/2 \rfloor$
- Let $m = a_k + 1$
- Note that $a_k \,\widehat{\bmod}\, m = -1$

Eliminate equalities

- Create new variable σ and add:

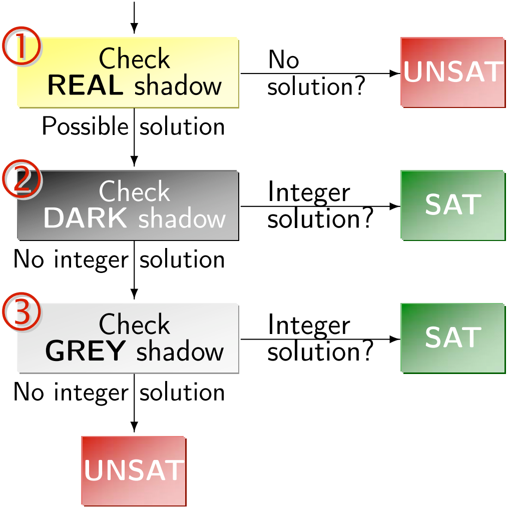
$$\sum_i (a_i \mathbin{\widehat{\mathrm{mod}}} m) x_i = m\sigma + b \mathbin{\widehat{\mathrm{mod}}} m$$

- Solve for x_k:

$$x_k = -m\sigma - b \mathbin{\widehat{\mathrm{mod}}} m + \sum_{i \neq k} (a_i \mathbin{\widehat{\mathrm{mod}}} m) x_i$$

- Q: What is the point of adding a constraint to eliminate one?

Overview of the Omega Test



The real shadow

① Check **REAL** shadow

- Assume we eliminate variable z
- For each pair of upper/lower bound:

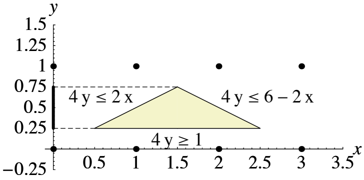
$$\begin{array}{rclcrclc} \beta & \leq & bz & \quad & cz & \leq & \gamma & \quad (b, c > 0) \\ c\beta & \leq & cbz & & cbz & \leq & b\gamma & \end{array}$$

- Constraint for real shadow:

$$c\beta \leq b\gamma$$

The real shadow: Example I

① Check
REAL shadow



$4y \leq 2x$

$4y \leq -2x + 6$

$4y \geq 1$

Eliminate x:

$4y \leq 2x$ $\quad$ $4y \leq -2x + 6$

$$4y \leq 6 - 4y$$
$$8y \leq 6$$

Real Shadow:

$8y \leq 6$
$4y \geq 1$

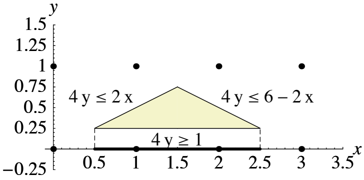
$y \leq 0.75$
$y \geq 0.25$

No integer solution

$\Longrightarrow$ Original problem has no solution

The real shadow: Example II

① Check **REAL** shadow



$4y \leq 2x$

$4y \leq -2x + 6$

$4y \geq 1$

Let's eliminate y instead:

$1 \leq 4y$ $\quad$ $4y \leq 2x$

$1 \leq 2x$

$1 \leq 4y$ $\quad$ $4y \leq -2x + 6$

$1 \leq -2x + 6$

Real Shadow:

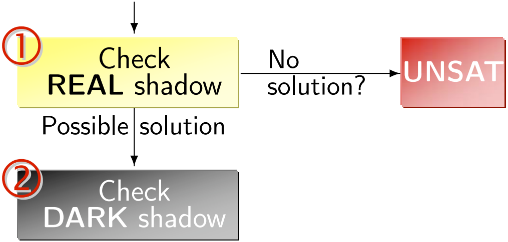
$1 \leq 2x$ $\quad$ $x \leq 0.5$

$1 \leq -2x + 6$ $\quad$ $x \geq 2.5$

Integer solution!

But original problem has no integer solution!

From Real to Dark Shadow



- An integer solution for the REAL shadow does not guarantee that there is an integer solution for the original problem
- Thus, we check the DARK shadow next

Idea of the dark shadow

② Check **DARK** shadow

- Idea of the DARK shadow:

$$\begin{array}{rcll} \beta & \leq & bz & \mid : b \\ \frac{\beta}{b} & \leq & z & \end{array} \qquad \begin{array}{rcll} cz & \leq & \gamma & \mid : c \\ z & \leq & \frac{\gamma}{c} & \end{array} \qquad z \in \mathbb{N}$$

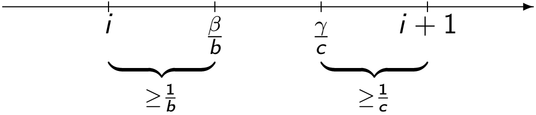
- How to compute the dark shadow?
- Try to *prove* that there is an integer z between $\frac{\beta}{b}$ and $\frac{\gamma}{c}$

Dark shadow: Proof by contradiction

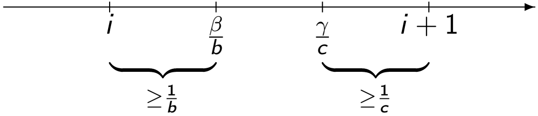
② Check **DARK** shadow

Assume there is no integer z between $\frac{\beta}{b}$ and $\frac{\gamma}{c}$. Then:

Let $i := \lfloor \frac{\beta}{b} \rfloor$ $\qquad i \in \mathbb{Z}$



Dark shadow: Proof by contradiction



$$
\begin{array}{rcll}
\frac{\beta}{b} - i & \geq & \frac{1}{b} & \\
i + 1 - \frac{\gamma}{c} & \geq & \frac{1}{c} & \\
\hline
\frac{\beta}{b} + 1 - \frac{\gamma}{c} & \geq & \frac{1}{b} + \frac{1}{c} & \quad | \cdot c \cdot b \\
c\beta + cb - b\gamma & \geq & c + b & \quad | - cb \\
c\beta - b\gamma & \geq & -cb + c + b & \quad | \cdot (-1)
\end{array}
$$

$$\color{red}{b\gamma - c\beta \leq cb - c - b}$$

Dark shadow: Proof by contradiction

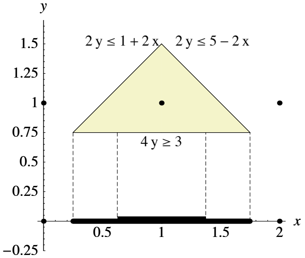
- From previous slide:

$$\begin{array}{rrcl} & b\gamma - c\beta & \leq & cb - c - b \\ \iff & \neg(b\gamma - c\beta & > & cb - c - b) \\ \iff & \neg(b\gamma - c\beta & \geq & cb - c - b + 1) \\ \iff & \neg(\underbrace{b\gamma - c\beta \quad \geq \quad (c-1)(b-1)}_{*}) & & \end{array}$$

- Thus, if * holds, we know that there must be an integer solution.
- If $c = 1$ or $b = 1$, then this is the same as the real shadow. This case is called an exact projection.

Example for the dark shadow

② Check DARK shadow



$2y \leq 2x + 1$

$2y \leq -2x + 5$

$4y \geq 3$

Eliminate y with the dark shadow:

$2y \leq 2x + 1$ $\quad$ $4y \geq 3$

$$4(2x+1) - 2 \cdot 3 \geq (2-1)(4-1)$$

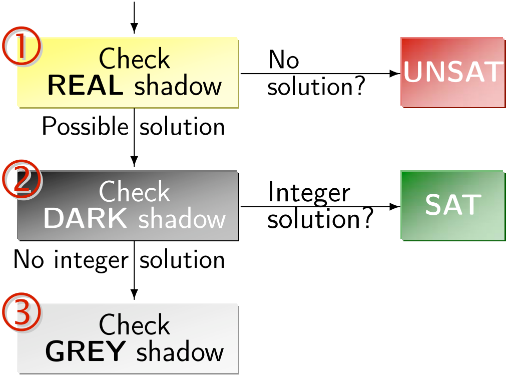
$4y \geq 3$ $\quad$ $2y \leq -2x + 5$

$$4(-2x+5) - 2 \cdot 3 \geq (2-1)(4-1)$$

Dark Shadow:

$$\begin{array}{lll} x & \geq & 5/8 \\ x & \leq & 11/8 \end{array}$$

$\Longrightarrow$ Integer solution!



- No integer solution in the DARK shadow does not guarantee that there is no integer solution for the original problem
- Thus, we check the GREY shadow next

The grey shadow

③ Check **GREY** shadow

Idea of the Grey shadow

If the real shadow R has integer solutions,
but the dark shadow D does not, search $R \setminus D$.

$$
\begin{array}{rl}
\text{In R:} & b\gamma \geq cbz \geq c\beta \\
\textbf{Not} \text{ in D:} & cb - c - b \geq b\gamma - c\beta \\
\Longleftrightarrow & cb - c - b + c\beta \geq b\gamma \\
\Rightarrow & cb - c - b + c\beta \geq cbz \geq c\beta \qquad | : c \\
 & (cb - c - b)/c + \beta \geq bz \geq \beta
\end{array}
$$

The grey shadow

3 Check **GREY** shadow

- Try all values of z such that

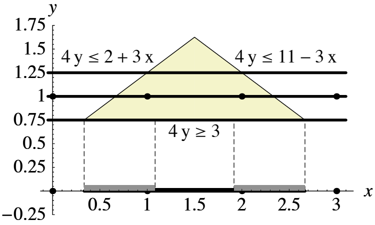
$$(cb - c - b)/c + \beta \geq bz \geq \beta$$

- Optimization: find the largest coefficient c in any upper bound and try the following for each lower bound $bz \geq \beta$:

$$bz = \beta + i \quad \text{for } (cb - c - b)/c \geq i \geq 0$$

- As before, combine this with the original problem, and solve recursively.

3 Check **GREY** shadow



$$4y \leq 3x + 2$$

$$4y \leq -3x + 11$$

$$4y \geq 3$$

- Eliminate y:
  $c = 4,\ b = 4,\ \beta = 3$
- New constraint:
  $4y = 3 + i$ for $2 \geq i \geq 0$:

  $4y = 3$

  $4y = 4$

  $4y = 5$

$\Longrightarrow$ Integer solution with $4y = 4$