Constraint Composite Graph-Based Lifted Message Passing for Distributed Constraint Optimization Problems

Ferdinando Fioretto† Hong Xu† Sven Koenig† T. K. Satish Kumar†
†University of Michigan, Ann Arbor, Michigan 48109, United States of America
‡University of Southern California, Los Angeles, California 90089, United States of America
fioretto@umich.edu, {hongx, skoenig}@usc.edu, tkkswork@gmail.com

Abstract

The Distributed Constraint Optimization Problem (DCOP) offers a powerful approach for the description and resolution of cooperative multi-agent problems. In this model, a group of agents coordinates their actions to optimize a global objective function, taking into account their local preferences. In the majority of DCOP algorithms, agents operate on three main graphical representations of the problem: (a) the constraint graph, (b) the pseudo-tree, or (c) the factor graph. In this paper, we introduce the Constraint Composite Graph (CCG) for DCOPs, an alternative graphical representation on which agents can coordinate their assignments to solve the distributed problem suboptimally. By leveraging this representation, agents are able to reduce the size of the problem. We propose a novel variant of Max-Sum—a popular DCOP incomplete algorithm—called CCG-Max-Sum, which is applied to CCGs. We also demonstrate the efficiency and effectiveness of CCG-Max-Sum on DCOP benchmarks based on several network topologies.

Introduction

In a cooperative multi-agent system multiple autonomous agents interact to pursue personal goals and to achieve shared objectives. The Distributed Constraint Optimization Problem (DCOP) model (Modi et al. 2005; Yeoh and Yokoo 2012) is an elegant formalism to describe cooperative multi-agent problems that are distributed in nature. In this model, a collection of agents coordinate a value assignment to the problem variables with the goal of optimizing a global objective within the confines of localized communication. DCOPs have been used to solve a variety of problems in the context of coordination and resource allocation (Léauté and Faltings 2011; Zivan et al. 2011; Miller, Ramchurn, and Rogers 2012), sensor networks (Farinelli et al. 2009), and device coordination in smart homes (Rust, Picard, and Ramparany 2016; Fioretto, Yeoh, and Pontelli 2017).

DCOP algorithms are either complete or incomplete. Complete algorithms find an optimal solution to the problem employing one of two broad modus operandi: distributed search-based techniques (Modi et al. 2005; Yeoh, Felner, and Koenig 2010; Netzer, Grubshtein, and Meisels 2012) or distributed inference-based techniques (Petcu and Faltings 2005; Vinyals, Rodriguez-Aguilar, and Cerquides 2011). In search-based techniques, agents traverse the search space by selecting value assignments and communicating them to other agents. Inference-based techniques rely instead on the notion of agent belief, describing the best cost an agent can achieve for each value assignment to its variables. These beliefs drive the value-selection process of the agents to find an optimal solution to the problem.

Since finding an optimal DCOP solution is NP-hard (Modi et al. 2005), optimally solving a DCOP requires exponential time or space in the worst case. Thus, there is growing interest in the development of incomplete algorithms, which trade off solution quality for better runtimes. Similar to complete algorithms, incomplete algorithms can be classified as local search-based (Maheswaran, Pearce, and Tambe 2004; Zhang et al. 2005) and inference-based (Petcu, Faltings, and Mailler 2007; Farinelli et al. 2008). Some incomplete algorithms have been used in several multi-agent applications. For instance, Max-Sum (Farinelli et al. 2008; Stranders et al. 2009) is an inference-based incomplete algorithm which has been successfully used to solve sensor networks problems (Farinelli et al. 2008), multi-agent task allocation for rescue teams in disaster areas (Ramchurn et al. 2010), and smart home coordination problems (Rust, Picard, and Ramparany 2016).

In both complete and incomplete DCOP algorithms, the problem resolution process is characterized by the graphical representation of the problem. The three most important problem representations are the constraint graph, the pseudo-tree, and the factor graph. The first represents a problem as a graph whose nodes describe the variables and whose edges describe the constraints. The second is a rearrangement of the constraint graph, where a subset of edges forms a rooted tree and where two variables in the scope of the same constraint appear in the same branch of the tree. The third represents the problem as a bipartite graph where nodes represent both variables and constraints, and edges link the constraint nodes to the variables in their scope. In many local search algorithms, such as MGM (Maheswaran, Pearce, and Tambe 2004), DSA (Zhang et al. 2005), or the region-optimal algorithm family (Pearce and Tambe 2007), agents operate directly on the constraint graph and perform distributed local searches by exchanging information with their neighbors in the constraint graph. In the main inference-based algorithms, the agents operate either on a pseudo-tree (e.g., P-DCOP (Petcu, Faltings, and...
In this paper, we introduce the Constraint Composite Graph (CCG) to solve the problem. There are two types of entities, namely, variable nodes (representing variables controlled by the agents) and function nodes (representing constraints). Both of these entities participate in the message exchange process to solve the problem.

All these representations allow agents to exploit the graphical structure of the problem. However, they hide the numerical structure of the problem’s constraints. Thus, in this paper, we introduce the Constraint Composite Graph (CCG) for DCOPs, a lifted graphical representation that provides a framework for exploiting simultaneously the graphical structure of the agent-coordination process as well as the numerical structure of the constraints involving the variables controlled by the agents. CCGs have been recently introduced in the context of Weighted Constraint Satisfaction Problems (WCSPs) (Kumar 2008a; 2008b; 2016), and shown to be highly effective in solving a wide range of problems (Xu, Kumar, and Koenig 2017; Xu, Koenig, and Kumar 2017). We contribute to the development of inference-based DCOP algorithms by investigating the CCG representation for DCOPs and developing a variant of Max-Sum which can be used directly on CCGs.

**Contributions:** This paper makes the following contributions: (1) We adapt the recently introduced CCG representation for Weighted Constraint Satisfaction Problems (WCSPs) to DCOPs. (2) We present a novel framework for solving DCOPs sub-optimally whose agent interactions are driven by the structure of the CCG representation. (3) By leveraging this representation, agents are able to exploit techniques that are effective, in general, in reducing the size of the original problem. (4) We analyze the behavior of the proposed framework on different graph topologies and show its efficiency and effectiveness on several important classes of graphs, including grid networks and scale-free networks, which are used to describe many applications in distributed settings.

To the best of our knowledge, we are the first in proposing a distributed message-passing algorithm based on the CCG representation. We refer to our algorithm as a “lifted” message passing algorithm to refer to that it works on the CCG representation of a DCOP.

**Background**

We now review the distributed constraint optimization framework, the graphical models commonly adopted to represent a DCOP, and the CCG model.

**Distributed Constraint Optimization**

A Distributed Constraint Optimization Problem (DCOP) is a tuple \( P = (X, D, F, A, \alpha) \), where: \( X = \{x_1, \ldots, x_n\} \) is a set of variables; \( D = \{D_{x_1}, \ldots, D_{x_n}\} \) is a set of finite domains for the variables in \( X \); \( F = \{f_1, \ldots, f_r\} \) is a set of constraints (also called cost functions), where \( f : \prod_{x \in X} D_x \rightarrow \mathbb{R_+} \cup \{\infty\} \) and \( x' \subseteq X \) is the set of the variables (also called the scope) of \( f \); \( A = \{a_1, \ldots, a_p\} \) is a set of agents; and \( \alpha : X \rightarrow A \) is a function that maps each variable to one agent. Figure 1(d) shows an example constraint. It specifies the costs of all combinations of values for the variables \( x_1, x_2 \) in the scope of the constraint. For a variable \( x \in X \), we use \( f^x \) to denote the set of constraints that involve \( x \) in their scopes.

A partial assignment \( \sigma_X \) is an assignment of values to a set of variables \( X \subseteq X \) that is consistent with the domains of the variables; i.e., it is a partial function \( \theta : X \rightarrow \bigcup_{j=1}^{n} D_{x_j} \) such that, for each \( x_j \in X \), if \( \theta(x_j) \) is defined (i.e., \( x_j \in X \)), then \( \theta(x_j) \in D_{x_j} \). For a set of variables \( V = \{x_{i_1}, \ldots, x_{i_h}\} \subseteq X \), \( \pi_V(\sigma_X) = (\theta(x_{i_1}), \ldots, \theta(x_{i_h})) \) is the projection of \( \sigma_X \) to the variables in \( V \), where \( i_1 < \ldots < i_h \). When \( V = \{x_i\} \) is a singleton, we write \( \pi_{x_i}(\sigma_X) \) to denote the projection of \( \sigma_X \) to \( x_i \). The cost \( F(\sigma_X) = \sum_{f \in F, x' \subseteq X} f(\pi_{x'}(\sigma_X)) \) of an assignment \( \sigma_X \) is the sum of the evaluation of the constraints involving all the variables in \( X \). A solution is a partial assignment \( \sigma_X \) (written \( \sigma \) for shorthand) for all the variables of the problem, i.e., with \( X = X \), whose cost is finite (i.e., \( F(\sigma) \neq \infty \)).

The goal is to find an optimal solution \( \sigma^* = \arg \min_{\sigma} F(\sigma) \). In this paper, we restrict our attention to Boolean DCOPs (i.e., DCOPs where all domains are \{0, 1\}).

![Figure 1: Example DCOP: Constraint graph (a), pseudo-tree (b), factor graph (c), and a constraint (d).](image-url)
Despite our focus on Boolean DCOPs, the concepts introduced in the next sections are easily generalizable, as discussed in the Conclusions.

Given a DCOP $P$, its constraint graph is $G_P = (X, E_C)$, where an undirected edge $\{x, y\} \in E_C$ exists if and only if there exists an $f \in F$ such that $\{x, y\} \subseteq x^f$. The constraint graph provides a standard representation of a DCOP instance. It highlights the locality of interactions among agents and therefore is commonly adopted by DCOP resolution algorithms. Figure 1(a) shows an example constraint graph of a DCOP with three agents $a_1, a_2$, and $a_3$, each controlling one variable with domain $\{0, 1\}$. There are three constraints: $f_1$ with scope $x^{f_1} = \{x_1, x_2\}$, $f_2$ with scope $x^{f_2} = \{x_2, x_3\}$, and $f_3$ with scope $x^{f_3} = \{x_1, x_3\}$.

The pseudo-tree for $P$ is a subgraph $T_P = (X, E_T)$ of $G_P$ such that $T_P$ is a spanning tree of $G_P$, i.e., a connected subgraph of $G_P$ that contains all nodes and is a rooted tree, with the following additional condition: for each $x, y \in X$, if $\{x, y\} \subseteq x^f$ for some $f \in F$, then $x$ and $y$ appear in the same branch of $T_P$ (i.e., $x$ is an ancestor of $y$ in $T_P$ or vice versa). Figure 1(b) shows one possible pseudo-tree of our example DCOP, where the solid lines represent tree edges and the dotted line represents a backedge that connects an agent with one of its ancestors.

A factor graph (Kschischang, Frey, and Loeliger 2001) is a bipartite graph used to represent the factorization of a function. Given a DCOP $P$, the corresponding factor graph $F_P = (X, F, E_F)$ is composed of variable nodes $x \in X$, function nodes $f \in F$, and edges $E_F$ such that there is an undirected edge between function node $f$ and variable node $x$ if and only if $x \in x^f$. Figure 1(c) illustrates the factor graph of our example DCOP, where each agent $a_i$ controls its variable $x_i$ and, in addition, $a_1$ controls the constraints $f_1$ and $f_3$, and $a_2$ controls the constraint $f_2$.

Max-Sum

Max-Sum (Farinelli et al. 2008) is a popular incomplete DCOP algorithm. Max-Sum agents operate on a factor graph $F_P$ through a synchronous iterative process. Albeit the logic of each variable node and each function node is executed within an agent, to ease exposition, in what follows, we treat them as entities that are able to send and receive messages.

In each iteration, each function node $f$ exchanges messages with the nodes of variables in its scope $x^f$, and each variable node $x$ exchanges messages with the nodes of constraints which involve $x$ in their scopes $x^c$. Thus, each node exchanges messages with its neighbors in the factor graph.

The content of the messages sent by each function (variable) node is based exclusively on the information received from neighboring variable (function) nodes. The message $q_{x \rightarrow f}^i$ sent by a variable node $x$ to a function node $f$ in $F^i$ at iteration $i$ contains, for each value $d \in D_x$, the aggregated costs for $d$ received from all neighboring function nodes in iteration $i - 1$, excluding $f$. It is defined as a function $q_{x \rightarrow f}^i : D_x \rightarrow \mathbb{R}_+ \cup \{\infty\}$, whose value is 0 for all $d \in D_x$ when $i = 0$ and

$$q_{x \rightarrow f}^i(d) = \alpha_{x \rightarrow f}^i + \sum_{f' \in F \setminus \{f\}} r_{f' \rightarrow x}^{i-1}(d)$$

when $i > 0$, where $r_{f' \rightarrow x}^{i-1}$ is the message received by variable node $x$ from function node $f'$ in iteration $i - 1$ and $\alpha_{x \rightarrow f}^i$ is a normalizing constant used to prevent the values of the transmitted messages from growing arbitrarily. It is chosen such that

$$\sum_{d \in D_x} q_{x \rightarrow f}^i(d) = 0$$

holds. The message $r_{f \rightarrow x}^i$ sent by a function node $f$ to a variable node $x$ in $x^f$ in iteration $i$ contains, for each value $d \in D_x$, the minimum cost of any assignments of values to the variables in $x^f$ in which $x$ takes value $d$. It is defined as a function $r_{f \rightarrow x}^i : D_x \rightarrow \mathbb{R}_+ \cup \{\infty\}$, whose value is 0 when $i = 0$ and

$$r_{f \rightarrow x}^i(d) = \min_{\sigma_{x^f} : \pi_r(\sigma_{x^f}) = d} f(\sigma_{x^f}) + \sum_{x' \in x^f \setminus \{x\}} q_{x' \rightarrow f}^i(\pi_{x'}(\sigma_{x^f}))$$

when $i > 0$. Here, $\sigma_{x^f}$ represents a possible value assignment to all variables involved in the scope $x^f$ of the constraint $f$, under the constraint that variable $x \in x^f$ takes value $d$.

The agent controlling a variable node $x$ decides its value assignment at the end of each iteration by computing its associated belief $b_x^i(d)$ for each $d \in D_x$:

$$b_x^i(d) = \sum_{f \in F} r_{f \rightarrow x}^{i-1}(d)$$

and choosing the assignment $d^* = \arg\min_{d \in D_x} b_x^i(d)$. (3)

This form of message passing allows an inference-based method: Max-Sum agents initialize all their messages to 0 and, in each iteration $i > 1$, retain only the most recent messages, overwriting the messages received in previous iterations.

Max-Sum is an incomplete DCOP algorithm. However, on acyclic problems, it is guaranteed to converge to an optimal solution (Farinelli et al. 2008).

The Constraint Composite Graph

We now describe the constraint composite graph (CCG), a graphical structure that can be used to represent DCOPs. Its goal is to exploit simultaneously the graphical structure of the agent interactions as well as the numerical structure of the cost functions. It is a node-weighted tripartite graph $G_{CCG} = (V = X \cup Y \cup Z, E, w)$, where $X$, $Y$, and $Z$ are the three partitions of the nodes $V$: $X$ contains nodes that correspond to decision variables, whereas $Y$ and $Z$ contain nodes that correspond to auxiliary variables. We use $G_{CCG_i} = (V_i = X_i \cup Y_i \cup Z_i, E_i, w_i)$ to denote the portion of the CCG decomposed from constraint $f_i$. The concept of a CCG was first proposed by Kumar (2008a) as a combinatorial structure associated with a Weighted Constraint Satisfaction Problem (WCSL). WCSPs are similar to DCOPs, except that all computations are centralized. In this proposal,
Algorithm 1: CCG-Max-Sum

// CCG Construction Phase
foreach $f_i \in F_i$ do
  $p_i \leftarrow$ construct-polynomial($f_i$);
  $G_{CCG_i} = (V_i = X_i \cup Y_i \cup Z_i, E_i, w_i)$ \leftarrow decompose-polynomial($p_i$);
foreach $f \in F_{CCG_i}$ involving variable $v_j$ with $\alpha(v_j) \neq a_i$ do
  $a_i$ sends $f$ to $o_{\alpha(a_i)}$;
  when $a_i$ receives $f$ relating $v_i \in X_i$, from
  neighboring agent $a_j$: $f_{v_j}(1) \leftarrow f_{v_j}(1) + f(1)$;
// Message Passing Phase
while termination condition is not met do
  Wait for all messages $\mu_{v_i \rightarrow v_j}$ from $v_j \in N(v_i)$ ($\forall v_i \in V_i$);
  foreach $v_i \in V_i$ do
    Update $\mu_{v_i \rightarrow v_j}$ according to Equation (6);
  for $v_i \in X_i$ do
    if $w_{v_i} < \sum_{v_j \in N(v_i)} \mu_{v_i \rightarrow v_j}$ then $v_i \leftarrow 1$ else $v_i \leftarrow 0$;

it was shown that the task of solving a WCSP can be reformulated as the task of finding a Minimum Weighted Vertex Cover (MWVC) on its associated CCG (Kumar 2008a; 2008b; 2016).

A desirable property of the CCG is that it can be constructed in polynomial time and is always tripartite (Kumar 2008a; 2008b; 2016). CCGs also enable the use of kernelization methods for solving WCSPs (Xu, Kumar, and Koenig 2017), which are polynomial-time procedures that can simplify a problem to a smaller one, called the kernel. The Nemhauser-Trotter reduction (NT reduction) (Nemhauser and Trotter 1975; Chlebík and Chlebíková 2008) is one such kernelization method. It makes use of a maxflow procedure to find the kernel and can be extended in a distributed way (Homayounnejad and Bagheri 2015).

In the next section, we introduce an extension of the Max-Sum algorithm, called CCG-Max-Sum, which can be used directly on CCGs.

CCG-Max-Sum

CCG-Max-Sum is an incomplete, iterative DCOP algorithm which works in two phases, namely, the CCG construction phase and the message passing phase, which are executed sequentially and summarized in Algorithm 1. In the CCG construction phase, the agents coordinate in the construction of a CCG and take ownership of the auxiliary variables and constraints introduced by this lifted graphical representation. Afterwards, in the message passing phase, the agents execute the iterative synchronous process which extends the Max-Sum algorithm.

In what follows, we use $G_i = (X_i, F_i)$ to denote the subgraph of the constraint graph controlled by agent $a_i$, where the sets $X_i \subseteq X$ form a partition of the set of variables $X$, and the sets $F_i \subseteq F$ form a partition for the constraint set $F$.

Figure 2: The projection of an MWVC on the IS $\{x_1, x_2\}$ of this node-weighted undirected graph leads to Figure 1(d).
The weights on $x_1$, $x_2$, and $y_1$ are 0.2, 0.1, and 0.5, respectively. The entry 0.6 in cell $(x_1 = 0, x_2 = 1)$ in Figure 1(d), for example, indicates that, when $x_1$ is necessarily excluded from the MWVC but $x_2$ is necessarily included in it, then the weight of the MWVC—$\{x_2, y_1\}$—is 0.6.

Figure 3: The lifted graphical representation of terms in a polynomial for linear (a), negative nonlinear (b), and positive nonlinear (c) terms. We assume that $w > 0$ in (b) and (c) (but no such assumption in (a)). A node has a zero weight if no weight is shown. In (a), $w_1$ and $w_2$ satisfy $w_1 - w_2 = w$.

CCG Construction Phase

The CCG construction proceeds in 3 stages:

1. Expressing Constraints as Polynomials In this stage, each agent $a_i$ transforms the constraints $f_i \in F_i$ it controls into polynomials $p_i$ (line 2 of Algorithm 1) using standard Gaussian Elimination. Consider the example constraint $f_1$ in Figure 1(d), which involves the variables $x_1$ and $x_2$. It can be written as a polynomial $p_1(x_1, x_2)$ in $x_1$ and $x_2$ of degree 1 each:

$$p_1(x_1, x_2) = c_{00} + c_{01}x_1 + c_{10}x_2 + c_{11}x_1x_2.$$  

The coefficients $c_{00}, c_{01}, c_{10}$, and $c_{11}$ of the polynomial can be computed by solving a system of linear equations, where each equation corresponds to an entry in the constraint table, using standard Gaussian Elimination. In our example:

$$p_1(0, 0) = 0.5 \quad p_1(0, 1) = 0.6 \quad p_1(1, 0) = 0.7 \quad p_1(1, 1) = 0.3.$$  

2. Decomposing the Terms of the Polynomials In this stage, for each $f_i \in F_i$, the agent that controls it constructs a subgraph $G_{CCG_i}$ of the CCG (line 3 of Algorithm 1). At the end of this stage, each agent introduces new sets of auxiliary variables $Y_i$ and $Z_i$ and replaces its constraints with a new set $F_{CCG_i}$ of constraints that involve the decision variables...
and its newly introduced auxiliary variables. Before describing this procedure, we review the concept of the MWVC, a cornerstone concept for the notion of the CCG.

A minimum vertex cover of $G = (V, E)$ is the smallest set of nodes $S \subseteq V$ such that every edge in $E$ has at least one of its endpoint nodes in $S$. When $G$ is node-weighted, (i.e., each node $v_i \in V$ has a non-negative weight $w_i$ associated with it), its MWVC is defined as a vertex cover of minimum total weight of its nodes.

For a given graph $G$, one can project MWVCs on a given independent set (IS) $U \subseteq V$. (An IS is a set of nodes in which no two nodes are connected by an edge.) The input to such a projection is the graph $G$ as well as an IS $U = \{u_1, u_2, \ldots, u_k\}$ on $G$. The output is a table of $2^k$ numbers. Each entry in this table corresponds to a $k$-bit vector. We say that a $k$-bit vector $t$ imposes the following restrictions: (a) If the $i^{th}$ bit $t_i$ is 0, then node $u_i$ has to be excluded from the MWVC; and (b) if the $i^{th}$ bit $t_i$ is 1, then the node $u_i$ has to be included in the MWVC. The projection of an MWVC on the IS $U$ is then defined to be a table with entries corresponding to each of the $2^k$ possible $k$-bit vectors $t^{(1)}, t^{(2)}, \ldots, t^{(2^k)}$. The value of the entry that corresponds to $t^{(j)}$ is the weight of the MWVC conditioned on the restrictions imposed by $t^{(j)}$.

Figure 2 illustrates this projection for the subgraph of our example DCOP problem of Figure 1(a) that involves variables $x_1$ and $x_2$ and constraint $f_1$, whose costs are shown in Figure 1(d).

The table produced by projecting an MWVC on the IS $U$ can be viewed as a constraint over $|U|$ Boolean variables. Conversely, given a (Boolean) constraint, we design a lifted representation for it so as to be able to view it as the projection of an MWVC on an IS for some intelligently constructed node-weighted undirected graph (Kumar 2008a; 2008b). The lifted graphical representation of a constraint depends on the nature of the terms in the polynomial that describes the constraint. We distinguish three classes of terms: linear terms, negative nonlinear terms, and positive nonlinear terms. We can construct a lifted graphical representation, i.e., a gadget graph, for each term in the polynomial of each constraint as follows.

- **A linear term** can be represented with the two-node graph shown in Figure 3(a) by connecting the variable node with an auxiliary node.
- **A negative nonlinear term** can be represented with the “flower” structure in Figure 3(b). Consider the term $-w \cdot (x_1 \cdot x_j \cdot x_k)$ where $w > 0$. The projection of an MWVC on the “flower” structure on the variable nodes represents $w - w \cdot (x_1 \cdot x_j \cdot x_k)$. The constant term $w$ does not affect the optimality of the solution.

- **A positive nonlinear term** can be represented using the “flower-thorn” structure shown in Figure 3(c). Consider the term $w \cdot (x_1 \cdot x_j \cdot x_k)$ where $w > 0$. The projection of an MWVC on the “flower-thorn” structure on the variable nodes represents $L \cdot (1 - x_k) + w - w \cdot (x_1 \cdot x_j \cdot (1 - x_k))$, where $L > w + 1$ is a large real number. By constructing gadget graphs that cancel out the lower order terms as shown before, we arrive at a lifted graphical representation of the positive nonlinear term.

Procedure **decompose-polynomial** on line 3 of Algorithm 1 takes the input polynomial $p_i$ associated with a constraint $f_i$, constructed in stage 1, and returns its lifted representation $G_{CCG_i}$, where $X_i = \mathcal{X}^f_i$, and $Y_i, Z_i$ are the set of auxiliary variables introduced by the procedure, $E_i$ is the set of edges between the $G_{CCG_i}$ graph nodes, and $w_i$ is the set of weights associated with the variables in $X_i, Y_i$, and $Z_i$. For a variable $v_i \in X_i \cup Y_i \cup Z_i$, a unary constraint $f_{v_i}$ in $F_{CCG}$ is defined as

$$f_{v_i}(v_i) = \begin{cases} w_i, & \text{if } v_i = 1, \\ 0, & \text{if } v_i = 0. \end{cases}$$

(4)

For each edge $\{v_i, v_j\}$ in $E_i$, a constraint $f_{\{v_i, v_j\}}$ in $F_{CCG}$ is defined as

$$f_{\{v_i, v_j\}}(v_i, v_j) = \begin{cases} \infty, & \text{if } v_i = v_j = 0, \\ 0, & \text{otherwise}. \end{cases}$$

(5)

For a CCG gadget graph $G_{CCG_i}$, $X_i$ contains nodes that correspond to decision variables, $Z_i$ contains the nodes with weight $L$ (if any), and $Y_i$ contains the other nodes. At the end of this stage each agent $a_i \in A$ controls the set of decision variables in $X_i$ and the set of auxiliary variables $\cup_{j \in F_i} Y_j \cup Z_j$, for all constraints $f_j \in F_i$ controlled by agent $a_i$. 

3. **Merging Gadget Graphs into a CCG** Finally, the CCG-Max-Sum agents construct the CCG by merging their gadget graphs $G_{CCG_i}$. This stage is done incrementally. Every time an agent builds a new gadget graph, it (1) updates its internal graphical representation to include the auxiliary
variables introduced by the construction, and (2) increases the weight associated with the agent’s variables. Each agent $a_i$ sends to its neighbor $a_j$ all unary constraints in $F_{CCG}$ involving variable $v_j$ controlled by agent $a_j$ (i.e., $\alpha(v_j) = a_j$) (lines 4–5). When an agent receives a new unary constraint $f$ which involves one of its decision variables $v_j$, it increases the weight associated with the constraint $(f_{v_i}(v_j))$ for the value $f_{v_i}(1)$ (line 6).

The communication structure of the underlying DCOP does not vary after the CCG construction. If an agent $a_i$ is a neighbor of an agent $a_j$ in the constraint graph of the original DCOP, then $a_i$ is also a neighbor of $a_j$ in the lifted DCOP representation.

Figure 4 shows the construction of the CCG associated with our example DCOP of Figure 1. There are three unary and three binary constraints. Their lifted graphical representations are shown next to them. Every node in the CCG is given a weight equal to the sum of the individual weights of the nodes in the merged CCG gadget graphs.

Computing the MWVC for the CCG yields a solution for the DCOP: If variable $x_i \in X$ is in the MWVC, then it is assigned the value 1 in the DCOP, otherwise it is assigned the value 0.

**Message Passing Phase**

Once the CCG has been constructed, the agents start the message passing phase to find a vertex cover with a small total weight. The message passing scheme is similar to that of Max-Sum: During each iteration, each agent waits to receive all messages from its neighbors, updates the current values (beliefs) for the variables it controls, computes the messages to send to its neighbors based on its new beliefs, and sends these to all its neighbors. Here, we adapt the algorithm presented in (Xu, Kumar, and Koenig 2017) (see Algorithm 1). Differently from Max-Sum, where each function node exchanges messages with its neighboring variable nodes, and each variable node exchanges messages with its neighboring function nodes, in CCG-Max-Sum, the messages are exchanged between (decision and auxiliary) variables nodes in the CCG. The message $\mu_{u \rightarrow v}$ sent by a variable $u$ to a variable $v$ in iteration $i$ is:

$$\mu_{u \rightarrow v}^i = \max \left\{ w_u - \sum_{t \in N(u) \setminus \{v\}} \mu_{t \rightarrow u}^{i-1}, 0 \right\}, \quad (6)$$

where $w_u$ is the weight associated with variable $u$, and $N(u)$ is the set of neighboring variables of variable $u$ in the CCG. Equation (6) is derived from Equations (1) and (2) using an approach similar to that in (Xu, Kumar, and Koenig 2017). These steps are shown on lines 7–11 of Algorithm 1. When the algorithm terminates, for a node $v_i$ if $w_{v_i} < \sum_{u \in N(v_i)} \mu_{u \rightarrow v_i}$, then $v_i$ is selected into the MWVC; otherwise it is not. A variable is assigned value 1 if its corresponding decision variable node in the CCG is selected into the MWVC; otherwise it is assigned value 0 (lines 12–13).

**Experimental Evaluation**

In this section, we compare the solution costs of CCG-Max-Sum, Max-Sum, which is executed on the factor graph, and DSA (Zhang et al. 2005), a local search DCOP algorithm. We also analyze the effect of using the NT reduction (Nemhauser and Trotter 1975) in conjunction with CCG-Max-Sum (denoted CCG-Max-Sum-k). The NT reduction is executed as a preprocessing centralized step. We evaluate these algorithms on random minimization Boolean DCOPs over three classical networks topologies (Kiekintveld et al. 2010): grid networks, scale-free networks, and random networks, to cover both structured and unstructured problems. The costs of each joint assignment to the variables involved in a constraint are generated by sampling from the discrete uniform distribution $U(1, 100)$. We generate 30 different problem instances, run the algorithms for 5000 iterations, and report the average of those runs.

For grid networks, we generate two-dimensional $10 \times 10$ grids and connect each node with its nearest neighbors. For scale-free networks, we create an $n$-node network based on the Barabasi-Albert model (Barabasi and Albert 1999). Starting from a connected 2-node network, we repeatedly add a new node, randomly connecting it to two existing nodes. In turn, these two nodes are selected with probabilities that are proportional to the numbers of their connected edges. Finally, for random networks, we create an n-node network, whose density $p_1$ produces $\lfloor n(n-1)p_1 \rfloor$ edges. We report experiments on low density problems ($p_1 = 0.4$) and high density problems ($p_1 = 0.8$), and fix the maximum constraint arity to 4. Constraints of arity 4 and 3, respectively, are generated by merging first all cliques of size 4 and then those of size 3. The other edges are used to generate binary constraints. In each configuration, we verify that the resulting constraint graph is connected. For all problems, we set the number of agents to 100. In order to emphasize the solution costs returned by the algorithms, we implement them within an anytime framework, as proposed in (Zivan, Okamoto, and Peled 2014). Such a framework is used by the agents to memorize the best solution found up to the current iteration.

We first analyze the anytime behavior of the algorithms. Figures 6(a)–(d) show the solution costs reported by all DCOP algorithms in each iteration, on two-dimensional grid networks (a), scale-free networks (b), and random networks with low density ($p_1 = 0.4$) (c) and high density ($p_1 = 0.8$) (d). The figures illustrate the anytime behavior of the algorithms. The shaded region around each line describes the
Figure 6: Solution costs for DCOPs with 100 agents on two-dimensional grid networks (a), scale-free networks (b), low density random networks ($p_1 = 0.4$) (c), and high-density random networks ($p_1 = 0.8$) (d). The blue and red curves overlap in (c) and (d).

We observe that Max-Sum reports solutions with the highest costs among the costs of the solutions reported by all other algorithms. DSA agents quickly find local minima, outperforming Max-Sum agents. For structured networks (Figures 6(a) and (b)), the costs of the solutions reported by CCG-Max-Sum are smaller than those reported by both Max-Sum and DSA, after an average of 95 iterations, for grid networks, and 12 iterations, for scale-free networks. Additionally, CCG-Max-Sum-k, which exploits the kernelization preprocessing, reports solutions with the smallest costs from as early as the first iteration.

On random network benchmarks (Figures 6(c) and (d)), the effect of the kernelization is negligible and the costs of the solutions reported by CCG-Max-Sum-k are identical to those of CCG-Max-Sum (thus, the former is omitted). On low density problems, CCG-Max-Sum and DSA report similar solution costs, albeit DSA converges faster than CCG-Max-Sum. On high density problems, CCG-Max-Sum reports solutions with slightly higher costs than those reported by DSA.

Finally, we consider the CCG construction phase as preprocessing step. Its construction time affects only marginally the first iteration of the algorithms. In our experiments, the average CCG construction time is 0.24t, with t being the time of one iteration.

Thus, our experiments suggest that CCG-Max-Sum can bring decisive advantages on grid and scale-free network instances, which are important for a large variety of DCOP applications ((Farinelli et al. 2008; Fioretto, Yeoh, andPontelli 2017; Rust, Picard, and Ramparany 2016)).

Conclusions

In this paper we adapted the Constraint Composite Graph (CCG) graphical representation encoding for Distributed Constraint Optimization Problems (DCOPs). The CCG provides a framework for exploiting simultaneously the graphical structure of the agent interaction process as well as the numerical structure of the constraints of a DCOP instance. We use this representation to introduce CCG-Max-Sum, a novel incomplete DCOP algorithm which extends Max-Sum by executing the distributed message passing phase on the CCG.

Compared to a version of Max-Sum which is executed on factor graphs and other incomplete DCOP algorithms, CCG-Max-Sum finds solutions of better quality within fewer iterations on several DCOP benchmarks.

While this paper introduced an inference-based algorithm
that operates on the CCG of a DCOP, we believe that the CCG can also be exploited with other classes of DCOP algorithms. Additionally, the ideas presented in this paper are extendable to DCOPs with non-Boolean variables, as shown in (Kumar 2008b). We expect CCG-Max-Sum to be efficient for large domain sizes since the size of the CCG increases only polynomially with respect to domain sizes.

Future directions include applying CCG-Max-Sum to problems with hard constraints: Many types of hard constraints may be simplified during the construction of the CCG, and therefore resulting in smaller CCGs. Another direction is to investigate the application of the Crown Reduction (Chlebík and Chlebíková 2008) to CCG-Max-Sum, a kernelization method that is not widely known in the AI community.

Acknowledgments

The research at the University of Southern California was supported by the National Science Foundation (NSF) under grant numbers 1724392, 1409987, and 1319966. The views and conclusions contained in this document are those of the authors and should not be interpreted as representing the official policies, either expressed or implied, of the sponsoring organizations, agencies or the U.S. government.

References


