NETWORKS OF CONSTRAINTS: FUNDAMENTAL

PROPERTIES AND APPLICATIONS TO

PICTURE PROCESSING

by

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Abstract

The problem of representation and handling of constraints is here con-
sidered, mainly for picture processing purposes. A systematic specification
and utilization of the available constraints could significantly reduce the
amount of search in picture recognition. On the other hand, formally stated
constraints can be embedded in the syntactic productions of picture languages.
Only binary constraints are treated here, but they are represented in full
generality as binary relations. Constraints among more than two variables are
then represented as networks of simultaneous binary relations. In general,
more than one equivalent (i.e., representing the same constraint) network
can be found: a minimal equivalent network is shown to exist, and its com-
putation is shown to solve most practical problems about constraint handling.
No exact solution for this central problem was found. Anyway, constraints
are treated algebraically, and the solution of a system of linear equations
in this algebra provides an approximation of the minimal network. This solution
is then proved exact in special cases, e.g., for tree-like and series parallel
networks and for classes of relations for which a distributive property holds.
This latter condition is satisfied in cases of practical interest.

1. Introduction

In writing this paper we had in mind mainly the problems of a particular field, namely picture recognition and description. However, the problem of proper representation and economic handling of constraints is very general and is important in many problems of operations research, engineering and computer science. For instance, many practical design problems consist of finding any solution which satisfies all topological and geometrical restrictions [1]. Even when an optimization problem must be stated, the chosen constraint representation is essential in determining the nature of the mathematical problem involved and its difficulty. Unfortunately, many practical constraints are difficult to handle, because they involve in a complicated way many variables. For instance, we can mention the noncrossing condition among electrical paths in an integrated circuit layout or as a more esoteric example, the restriction to be faced in the design of computer rooms that all magnetic tape units must be in sight from the operator.

In picture processing, constraints play an important role, but they are unlikely to be representable in a linear or anyway simple form. Here constraints are better known by the name of (geometrical, topological, structural) properties of the class of picture under consideration. But in fact they are present as fixed characteristics in explicit models or are implied by recognition routines which do not take into account configurations without the desired property.

However, we believe that an explicit and consistent treatment of constraints can bring valuable advantages. To show what we have in mind, we present some scenarios.

a) <u>Speed up of the recognition process</u>. Often recognition subroutines search a picture for specific elements or features. The search space is usually more than two-dimensional, because other free parameters must be determined at the same time (e.g., the angular position of a stroke, the vertex structure in a cube [2]). For efficiency, what we are looking for must in general be dependent on what we have already found out about the particular picture. More precisely, it is useless to look for features which are possible a priori, but are not consistent with the part of the picture we have already recognized. For instance, if the problem is to recognize human faces [3] we must of course limit the search for particular elements (eyes, nose, mouth, ears, etc.) to the areas of the picture where they may ever be present. A second step is to establish constraints between <u>pairs</u> of elements. If for instance the position of one ear has already been determined, the area in which the mouth could be found is further restricted. Such binary constraints, if formally stated, can be intersected and composed. For instance, if also an eye has been determined, the allowed area for the mouth can be considered the intersection of the constraints given by the ear and the eye. Furthermore, the presence of elements yet unfound, such as the nose, but for which constraints have been defined, could transmit further constraints from determined elements to the sough ones. In conclusion, if all those constraints are superimposed, the search space can be reduced. Only the first few elements will be time consuming. For the others, the recognition procedure should be essentially a check of the evidence we have already gathered.

b) <u>Optimal recognition</u>. In particularly bad cases, combined evidence from all elements is required before accepting a picture, because many acceptable

candidates are present for each feature. This situation arises mainly during preprocessing or anyway during recognition of unstructured entities (see [4] for the limit case of optimal detection of curves). In this case it is convenient to assign a merit figure to the various alternatives, and then to find the best one with an optimization procedure. Again, systematic handling of constraints is vital in reducing the combinatorics involved.

c) <u>Imperfect models</u>. A model can be imprecise because it is too simple, or because something present in the model is missing in reality. In the former case the model will not be as powerful as it could be, but it will work; while in the latter case the picture could be rejected as not satisfying the model. The missing part could be simply obscured by the noise. If the model is organized in terms of constraints, a model without the critical part could be systematically built taking into account the constraints transmitted from one part of the model to the other through the missing part.

d) <u>Linguistic methods</u>. The application of parsing mechanisms in picture analysis is very promising [5,6]. These methods work well if the structure of the image is mainly topological, as in bubble chamber tracks, chemical structures, block diagrams [7,8]. If geometrical information is essential, it can be embedded in the syntax rules only in simple cases, as in the linguistic description of mathematical formulas [9]. If the allowed geometrical relations can be expressed as a set of simultaneous constraints, they can be formally added to the rewriting rules of the grammar under the form of applicability conditions [10]. In this way, perhaps the geometrical consistency of the various rules can be proved at a grammar level. This fact would guarantee that all the pictures <u>generated</u> by the grammar are consistent and representable on the plane.

In this paper we have limited our formalization to binary constraints. On the other hand, they are represented in the most general way, i.e., as algebraic relations between sets of possible values of pair of variables [14]. For many variables, a constraint is then represented as a network of simultaneous binary relations.

Of course, an n-ary constraint cannot always be represented exactly by an n-vertex network of binary constraints. However an optimal approximating network can be given easily. On the other hand, many different but equivalent networks can represent the same n-ary constraint. All the networks equivalent to a given one can be ordered by set inclusion. A least element is proved to exist and it is called the minimal network. Minimal networks are shown to have all the constraints as explicit as possible.

The problem of the determination of the minimal network from a given one is then shown to include most of the practical problems mentioned above about constraint composition and transmission. Unfortunately, no general algorithm was found. This is not surprising, since very tough problems, like the graph coloring problems, fit this scheme.

Approximate solutions are considered instead. In those networks (which are called closed) all those global constraints are explicit that can be transmitted through all the possible paths in the network. The problem of determining a closed, equivalent network is then stated algebraically. If the operations of intersection and composition of constraints are defined, the above problem can be shown equivalent to the solution of a system of linear equations in this algebra. Since composition does not distribute, in general, over intersection, an iterated Gaussian elimination algorithm is required for finding the solution of the system.

In the last section, some special cases are investigated, in which

closed networks are minimal, i.e., in which our algorithm computes the

exact solution. If the topology of the network is restricted, tree-like

and series-parallel closed networks are proved minimal. The same result is

also achieved if we restrict the class of allowed relations to a class where

composition distributes over intersection. This is the case when the sets

of possible values of variables have a lattice structure and the relations

satisfy a monotonicity assumption. This condition is satisfied in some

cases of practical interest, such as the shortest path problem in a graph

(possibly with negative weights) and its multimensional equivalents. Here

our algorithm becomes the well-known Floyd algorithm [13].

2. Union, intersection and composition of constraints

In this section a constraint between two variables is represented, in complete generality, by a relation between two sets. Elementary algebraic properties of relations are then recalled.

If a constraint exists between two variables x_1 and x_2 , $x_1 \in X_1 = \{x_{1,1},...,x_{1,N_1}\}$, $x_2 \in X_2 = \{x_{2,1},...,x_{2,N_2}\}$ then in general not all possible pairs $(x_{1,r} , x_{2,s})$ are allowed. The set of allowed pairs is called a _relation_ between sets X_1 and X_2. In general, it is convenient to consider ordered pairs and thus to distinguish between a relation R_{12} and a relation R_{21}. For instance, if $X_1 = \{1,2\}$ and $X_2 = \{1,2,3\}$ then $R_{12} = \{(1,1),(2,1),(1,3)\}$ is a relation. Any relation R_{12} is thus a subset, proper or improper, of the product set $X = X_1 \times X_2$ of all the pairs. A standard way of representing subsets is to use the characteristic function F:

$$F : X_1 \times X_2 \rightarrow \{0,1\} \quad ; \quad F((x_{1,r} , x_{2,s})) = 1 \quad \text{iff} \quad (x_{1,r} , x_{2,s}) \in R_{12}$$

In other words to each pair in X a binary digit is associated, which is 1 if and only if the pair belongs to the relation. Being characterized by a binary number of $N_1 \cdot N_2$ digits, $2^{N_1 \cdot N_2}$ different relations exist between X_1 and X_2. Usually, these digits are arranged in a $N_1 \times N_2$ matrix $[R_{12,rs}]$ whose rows correspond to the elements of set X_1 and columns to set X_2. Thus we have:

$$R_{12,rs} = 1 \quad \text{iff} \quad (x_{1,r} , x_{2,s}) \in R_{12}$$

In our example, the characteristic binary matrix is:

$$R_{12} = \begin{vmatrix} 1 & 0 & 1 \\ 1 & 0 & 0 \end{vmatrix}$$

In what follows, relations will be mainly represented in matrix notation.

The inverse R_{12}^{-1} of a relation R_{12} is defined as the transpose:

$$R_{12,rs}^{-1} = R_{12,rs}^{T} = R_{21,sr}$$

For relations, being sets, we can define the usual operations of negation

$$\bar{R}_{12} = \neg R_{12} \quad \text{iff} \quad \bar{R}_{12,rs} = \neg R_{12,rs} \qquad (r = 1,\ldots,N_1 \; ; \; s = 1,\ldots,N_2)$$

union or logical sum

$$R_{12} = R'_{12} \cup R''_{12} \quad \text{iff} \quad R_{12,rs} = R'_{12,rs} \vee R''_{12,rs}$$

intersection or logical product

$$R_{12} = R'_{12} \cap R''_{12} \quad \text{iff} \quad R_{12,rs} = R'_{12,rs} \wedge R''_{12,rs}$$

and the partial ordering relation of set inclusion

$$R'_{12} \subseteq R''_{12} \quad \text{iff} \quad R'_{12,rs} \subset R''_{12,rs}$$

An empty relation $\emptyset_{12}$ and an universal relation U_{12} can be defined

$$\emptyset_{12,rs} = 0 \quad ; \quad U_{12,rs} = 1$$

such that

$$R_{12} \cup \emptyset_{12} = R_{12} \quad ; \quad R_{12} \cap U_{12} = R_{12}$$

for all R_{12}. Thus relations between two sets form a complete lattice with greatest element U and least element $\emptyset$ and where the operations of sup and inf coincide with union and intersection respectively.

Next step is to consider a constraint R_{12} between variables x_1 and x_2 and a constraint R_{23} between variables x_2 and x_3. There will be an induced or transmitted constraint R_{13} between variables x_1 and x_3 : a pair $(x_{1,r}, x_{3,s})$ is allowed, if at least one value $x_{2,t}$ exists, such that both $(x_{1,r}, x_{2,t})$ and $(x_{2,t}, x_{3,s})$ are allowed by R_{12} and R_{23} respectively. This requirement defines the operation of __composition__ of relations:

$$R_{13} = R_{12} \cdot R_{23} \quad \text{iff} \quad R_{13,rs} = \bigvee_{t=1}^{N_2} R_{12,rt} \wedge R_{23,ts}$$

Note that composition, in matrix notation, is just binary matrix multiplication.

For example, we may have

$$R_{12} = \begin{vmatrix} 1 & 0 & 1 \\ 1 & 0 & 0 \end{vmatrix} \quad ; \quad R_{23} = \begin{vmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{vmatrix} \quad ; \quad R_{13} = R_{12} \cdot R_{23} = \begin{vmatrix} 1 & 1 \\ 1 & 0 \end{vmatrix}$$

It is very easy to see that composition is associative, and that an identity relation exists, defined only between a set and itself,

$$I_{11,rs} = 1 \quad \text{iff} \quad r = s$$

such that

$$R_{12} \cdot I_{22} = I_{11} \cdot R_{12} = R_{12}$$

for every relation R_{12}.

The defined operations of union, intersection and composition have an useful monotonicity property. If $f(R_{12})$ is any expression involving the operations of intersection, union and composition among relation R_{12} and any number of constants, from $R'_{12} \subseteq R''_{12}$ we have $f(R'_{12}) \subseteq f(R''_{12})$. This property is obvious if we notice that function f, written in binary form, contains binary sums and products, but no negations.

A particular case of a relation happens when one of the two sets (say the first) has just one element. These relations, in binary form, are representable as vectors and are in a one-to-one correspondence with the subsets of the second set. Actually, in what follows we will always assume the existence of a fictitious one-element set X_0, to have an homogeneous way of representing subsets. Especially useful in our formalism are the fundamental vectors V_{01} and V_{10}, i.e., the vectors with only one nonzero element. For instance, the image in R_{12} of the element $x_{1,r}$ can be defined as represented by the vector:

$$R_{02} = V_{01} \cdot R_{12}$$

where V_{01} is the fundamental vector corresponding to element $x_{1,r}$:

$$V_{01,t} = 1 \quad \text{iff} \quad t = r$$

A relation R_{12} is called total if every element of X_1 and X_2 is in relation with some other element. In our formalism, R_{12} is total iff

$$V_{01} \cdot R_{12} \neq \emptyset_{02} \quad \text{and} \quad R_{12} \cdot V_{20} \neq \emptyset_{10}$$

for every fundamental vector V_{01} and V_{20} . Given any total relation R_{12},

it is easy to see that $R_{12} \cdot U_{23} = U_{13}$ and $U_{11} \cdot R_{12} = U_{12}$.

In what follows we are mainly interested in the operations of intersection and composition, so we will use the symbol $+$ for intersection and the simpleconcatenation for composition. Unfortunately, composition does <u>not</u> distribute over intersection. In general

$$R_{12} (R'_{23} + R''_{23}) \neq R_{12} R'_{23} + R_{12} R''_{23}$$

For instance, if

$$R_{12} = \begin{vmatrix} 1 & 1 \\ 0 & 0 \end{vmatrix} \quad ; \quad R'_{23} = \begin{vmatrix} 0 & 0 \\ 1 & 0 \end{vmatrix} \quad ; \quad R''_{23} = \begin{vmatrix} 1 & 0 \\ 0 & 0 \end{vmatrix}$$

then

$$R_{12} (R'_{23} + R''_{23}) = \emptyset_{13} \quad ; \quad R_{12} R'_{23} + R_{12} R''_{23} = \begin{vmatrix} 1 & 0 \\ 0 & 0 \end{vmatrix}$$

A special case arises when distributivity does hold. In general, we say that the relations

$$R_{ik} , R_{ki} \qquad i = 1,\ldots,n ; \ i \neq k$$

form a distributive set of relations with respect to set X_k if

$$(2.1) \quad \left(\sum_{\substack{i=1 \\ i \neq k}}^{m} V_{0i} R_{ik} \right) \left(\sum_{\substack{i=1 \\ i \neq k}}^{m} R_{ki} V_{i0} \right) = \sum_{\substack{i=1 \\ i \neq k}}^{m} \sum_{\substack{j=1 \\ j \neq k}}^{m} V_{0i} R_{ik} R_{kj} V_{j0}$$

for every set of fundamental vectors V_{0i} , V_{i0} ($i = 1,\ldots,m$; $i \neq k$) and for every m . In (2.1) the indexes of the sums go from 1 to m. Actually, the ordering is immaterial and thus we require (2.1) to hold whenever the indexes assume any set of m values. Note that distributivity defined in terms of fundamental vectors is more general than simple distributivity. For instance, from

$$V_{01} R_{12} (R'_{23} V'_{30} + R''_{23} V''_{30}) = V_{01} R_{12} R'_{23} V'_{30} + V_{01} R_{12} R''_{23} V''_{30}$$

for every V_{01} , V'_{30} and V''_{30} , (2.2) follows, but not conversely.

$$(2.2) \quad R_{12} (R'_{23} + R''_{23}) = R_{12} R'_{23} + R_{12} R''_{23}$$

3. Networks of constraints

In this section, constraints among n (n>2) variables are considered. A straightforward formalization of such constraints as n-ary relations is possible, but the quantity of information involved grows exponentially with n, and so no hope exists to handle it for any practical n. Networks of binary relations as defining an n-ary relation are then introduced. An optimal approximation theorem is proved, and just one minimal network is shown to exist. Finally, a problem is stated, called the central problem, which embodies most practical problems posed by networks of constraints.

Generalizing the approach followed in section 2, it is clear that an n-ary constraint can be considered to allow some (or none or all) among the possible n-tuples of values of n variables. Thus an n-ary relation ρ is any subset of $X = X_1 \times X_2 \times \dots \times X_n$. The set X can be visualized as an n-dimensional space. An n-ary relation ρ thus represents a "solid" in this space. Given an m-dimensional subspace $S = X_{i_1} \times \dots \times X_{i_m}$, any n-tuple a and any n-ary relation ρ in X can be projected on S yelding the m-tuple a_S and the m-ary relation ρ_S. The number of distinct n-tuples is $N_1 \dots N_n$ and thus $2^{N_1 \dots N_n}$ is the number of distinct n-ary relations. If $N_1 = \dots = N_n = N$ then N^n bits are required on the average for storing a n-ary relation. Practical values for N and n in picture processing applications are 1000 and 20, and thus the information involved is enormous. One way out is to consider a restricted class of. n-ary relations.

A network R of binary relations is defined as a set of sets $\bar{X} = \{X_1, \dots, X_n\}$ plus a relation R_{ij} from every set X_i to every set X_j (i,j = 1,...,n). Furthermore, $R_{ii} \subseteq I_{ii}$ (i = 1,...,n). If $R_{ij} = R_{ji}^T$ the network will be called symmetric.

The network of relations R can be thought of as representing an n-ary relation:

$$\rho = \left\{ a \mid a \in X = X_1 \times \cdots \times X_n \; ; \; (\forall \; i,j) \; S = X_i \times X_j \; ; \; a_S \in R_{ij} \right\}$$

In other words an n-tuple a is allowed by ρ iff its projections on all the

two-dimensional subspaces S of X simultaneously satisfy the binary constraints

of the network R. Note that if some $R_{ij} = \emptyset_{ij}$ then $\rho = \emptyset$, while if $\rho = X$ then

$R_{ij} = U_{ij}$ (i,j = 1,...,n ; i≠j) and $R_{ii} = I_{ii}$ (i = 1,...,n).

An obvious way of visualizing a network is by a directed graph. Vertices

$V_1,...,V_n$ correspond to sets $X_1,...,X_n$, and an arc V_iV_j is present from V_i to V_j

iff $R_{ij} \neq U_{ij}$ (i ≠ j) or $R_{ii} \neq I_{ii}$. Relation R_{ij} is then associated with the

direct arc V_iV_j. For instance the following n-ary relation ρ is represented

by the network R in Fig. 1a:

$$\rho = \left\{ (x_{1,1} \, , \, x_{2,1} \, , \, x_{3,1}) \, , \, (x_{1,1} \, , \, x_{2,1} \, , \, x_{3,2}) \, , \, (x_{1,2} \, , \, x_{2,3} \, , \, x_{3,1}) \right\}$$

or, in a more compact notation,

$$(3.1) \quad \rho = \begin{vmatrix} 1 & 1 & 2 \\ 1 & 1 & 3 \\ 1 & 2 & 1 \end{vmatrix}$$

where the indexes of the allowed n-tuples form the columns.

A network R is determined by giving in orderly fashion all its binary rela-

tions, and this requires roughly $B = n^2 \, N^2$ bits. Clearly $B < N^n$ except for very small

values of N and n. This argument shows that the class of n-ary relations

representable by networks is narrower (in fact, much narrower) than the class

of all n-ary relations.

Given an n-ary relation ρ , the simple projection formula (3.2) generates

a network R' which is, in a sense, the best possible excess approximation of ρ.

$$(3.2) \quad R'_{ij} = \left\{ a_S \mid a \in \rho \; \text{ and } \; S = X_i \times X_j \right\}$$

In words, if ρ is expressed in column form, R'_{ij} is obtained by taking the i-th

and the j-th rows (and merging repeated pairs). Note that $R'_{ii} \subseteq I$ and that

$R'_{ij} = R'^T_{ji}$, i.e. R' is symmetric.

Some properties of R' are proved by the following theorem.

<u>Theorem 3.1</u>   The network of relations R' defined by (3.2) represents an n-ary relation ρ' such that

(3.3) $\rho \subseteq \rho'$

Furthermore, no network R'' exists, which represents an n-ary relation ρ'' such that

$$\rho \subseteq \rho'' \subset \rho'$$

Thus, in particular, $\rho' = \rho$ if ρ is representable by a network.

<u>Proof</u> Formula(3.3) is easy proved, because n-tuples $a \in \rho$ satisfy network R' by construction. We will prove the second part by contradiction. Let a be an n-tuple such that $a \in \rho'$ but $a \notin \rho''$. Thus some projection b of a does not satisfy a relation of R'', say $b = a_S$, $S = X_i \times X_j$, $b \notin R''_{ij}$, while $b \in R'_{ij}$. But if the pair b was included in R'_{ij} it means that an n-tuple $\bar{a} \in \rho$ exists, such that $\bar{a}_S = b$. This is a contradiction, because then $\bar{a} \notin \rho''$ while we assumed $\rho \subseteq \rho''$.

                                                                                        Q.E.D.

As an example of the projection procedure let us consider the following relation:

(3.4) $\rho = \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 2 \\ 1 & 2 & 1 \end{pmatrix}$

The approximating network is:

$R'_{12} = \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 2 \end{pmatrix} = \begin{vmatrix} 1 & 0 \\ 1 & 1 \end{vmatrix}$; $R'_{23} = \begin{pmatrix} 1 & 2 & 2 \\ 1 & 2 & 1 \end{pmatrix} = \begin{vmatrix} 1 & 0 \\ 1 & 1 \end{vmatrix}$;

$R'_{13} = \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 1 \end{pmatrix} = \begin{vmatrix} 0 & 1 \\ 1 & 1 \end{vmatrix}$; $R'_{11} = R'_{22} = R'_{33} = I$

The induced n-ary relation is :

(3.5) $\rho' = \begin{pmatrix} 1 & 1 & 2 & 1 \\ 1 & 2 & 2 & 2 \\ 1 & 2 & 1 & 1 \end{pmatrix}$

A partial ordering among networks of constraints having the same number n of vertices can be introduced in a natural way. The ordering relation is defined

as follows:

(3.6) $R' \subseteq R''$ iff $R'_{ij} \subseteq R''_{ij}$ $(i,j = 1,...,n)$

The reflexive, weakly antisymmetric and transitive properties for network inclusion descend from the same properties for set inclusion . It is also clear that the set of all networks with n vertices is a lattice under $\subseteq$ because a least $(R_{ij} = \emptyset_{ij})$ and greatest $(R_{ij} = U_{ij}$ if $i \neq j$; $R_{ii} = I)$ networks exist. Thus union and intersection between two networks are defined. It is also immediate to see that

(3.7) $R' \subseteq R''$ implies $\rho' \subseteq \rho''$

where R' and R'' represent ρ' and ρ''.

We have seen that not all the n-ary relations are representable by a network of constraints. It can also happen that an n-ary relation ρ is representable by many distinct networks. For instance, relation (3.1) can be represented by the networks in both Fig.1a and Fig. 1b. Two networks R' and R'' which represent the same n-ary relation ρ are called equivalent.

The next theorem proves the existence of a minimal network M representing ρ.

Theorem 3.2   Let S_ρ be the equivalence class of all networks representing the same relation ρ . If

$R' \in S_\rho$ and $R'' \in S_\rho$

also

$R = R' \cap R'' \in S_\rho$

(See for instance Fig 1a,b,c). As a consequence, a minimal (with respect to $\subseteq$) network M representing ρ exists, and can be obtained from ρ by the projection formula (3.2).

Proof   To prove this theorem, we first notice that $R \subseteq R'$ and $R \subseteq R''$, and

thus an m-tuple a satisfying R satisfies also R' and R'' for (3.7). Conversely, if a satisfies R' and R'' it satisfies also R. In fact, for each subspace $S = X_i \times X_j$, if $a_S \in R'_{ij}$ and $a_S \in R''_{ij}$ then $a_S \in R' \cap R'' = R$ by the definition of intersection. Finally, the network obtained by formula (3.2) must be minimal: if any pair b is erased by any relation R_{ij}, the represented relation ρ is changed.

Q.E.D.

Given an n-ary relation ρ representable with a (minimal) network of constraints M, and a subspace $S = X_1 \times .. \times X_m$ of X, one could ask if the projection ρ_S of ρ:

$$(3.8) \quad \rho_S = \left\{ a_S \mid a \in \rho \right\}$$

is representable with a network of m nodes. Interestingly enough, in the general case the answer is no, and a counterexample is given in Fig. 2. There, relation ρ is

$$\rho = \left\{ (x_{1,1} , x_{2,1} , x_{3,1} , x_{4,1}) , (x_{1,1} , x_{2,2} , x_{3,2} , x_{4,2}) , \right.$$
$$\left. (x_{1,2} , x_{2,1} , x_{3,1} , x_{4,3}) \right\}$$

If $S = X_1 \times X_2 \times X_3$, ρ_S is given by (3.4). But, as we saw, (3.4) is not representable with a three-vertex network. If ρ_S is representable for all S, then ρ and all networks representing ρ are called decomposable. If not, the next theorem gives the best approximating network for ρ_S.

Theorem 3.3   The best, minimal approximating network of ρ_S is the complete subnetwork $M^{\overline{S}}$ of M corresponding to the set of vertices $\overline{S} = \left\{ X_1 , ... , X_m \right\}$.

Proof   This property descends immediately from theorem (3.1) and from the fact that if $T = X_i \times X_j$ is any bidimensional subspace of S, we have:

$$(\rho_S)_T = \rho_T .$$

Q.E.D.

In the remainder of the paper we will be often concerned in proving that a network R is minimal: M = R.   The next theorem gives a characteristic condition for R to be minimal.

Theorem 3.4   A necessary and sufficient condition for a network R to be minimal, is that if a pair b satisfies the generic relation R_{ij}, an n-tuple a satisfying R exists, such that a_S = b , S = X_i x X_j .

Proof   Necessity. If R is minimal and b $\in$ R_{ij}, an n-tuple a $\in \rho$ must exist such that a_S = b, because otherwise R' with R'_{ij} = R_{ij} - $\{b\}$ would be equivalent to R and smaller.

Sufficiency Under our assumption, no pair can be erased from any R_{ij} still obtaining an equivalent network. Thus R is minimal.
                                              Q.E.D.

The last theorem can be modified as follows.

Corollary   Given any relation R_{ij} of R, if whenever a pair b belongs to R_{ij}, an n-tuple a satisfying R exists such that a_S = b , S = X_i x X_j , then R_{ij} = M_{ij} .

Proof   This statement follows from the previous theorem and from the equivalence of R and M.
                                              Q.E.D.

The above theorem shows that a minimal network of constraints is perfectly explicit: as far as the pair of variables x_i and x_j is concerned, the rest of the network does not add any further constraint to the direct constraint M_{ij}. Minimal networks are likely to represent an n-ary relation in a redundant way. In our application, for instance, we expect to define constraints almost only between geometrically adjacent elements. As a result, the density d of connections (defined as the average number of arcs per vertex) should be bounded,like

that of a planar graph, $d < 3$ [*] or at most should grow logarithmically with the number of vertices, but not linearly like in a complete graph.

From the above reasoning should be clear that, in our application, networks of constraints will never be given or stored as minimal networks. Furthermore, the trivial way of getting the minimal network, i.e., generating the n-ary relation ρ from the given R, and then M from ρ with (3.2) will be impossible in continuous cases and always practically infeasible. Therefore the problem of computing M from R in an economic way is nontrivial. On the other hand we can show that most of the practical problems arising from the use of networks of constraints can be naturally reduced to the central problem of deriving M. In fact, in the first scenario described in the introduction, if V_{Ok} (k = 1,...,m) are the fundamental vectors corresponding to the already determined values of the first m variables, the intersection of images

$$R_{Op} = \sum_{k=0}^{m} V_{Ok} M_{kp}$$

clearly represents the set of allowed values for the p-th variable. In scenario b), if we want to eliminate a variable (related to m others variables) using a sequential optimization method, we must optimize the objective function separately for all the feasible m-tuples of related variables. The set of those m-tuples is ρ_S , if S is the subspace of the related variables. By theorem (3.3) M^S is the best approximating network of ρ_S. Finally, in scenario (c) the minimal subnetwork $M^{\bar{S}}$ corresponding to the parts which are not missing constitutes the best reduced model.

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[*]   In a planar graph, the number n of vertices is related to the number a of arcs by the relation

$$a \leq 3n - 6$$

Equality is achieved if all the faces are triangular.

4. Approximate solution of the central problem

In this section we consider the problem of computing the minimal network equivalent to a given network. No exact general algorithm, besides complete enumeration, was found. However, an approximate solution is given, which generates an equivalent "closed" network.

In a generic network of constraints, a certain pair $(x_{i,r}, x_{j,s})$ can be allowed by the direct relation R_{ij} (or also by R_{ji}, R_{ii} and R_{jj}) but can be actually forbidden because it is not possible to give to all the other variables any set of values allowed by all the constraints. To recognize such pairs and erase them, namely to make explicit the global constraint, is the essence of the central problem. The central problem, in its generality, is very difficult. Graph coloring problems, for instance, are very neatly represented by networks of constraints: relations are all of the type $U - I$, i.e., all pairs allowed except those of the same colour. The number of allowed colours (i.e. the cardinality of sets X_i) and the topology of the graph characterize the particular problem. For instance, Fig. 3 shows the network of constraints representing the problem of coloring a tetrahedron with three colours: an impossible task. However, it is difficult to recognize it with a sequence of local examinations of the network, and without "higher order" reasonings. Needless to say, no hope exists to extend such tricks to the general case. Therefore we look for an approximation of the minimal network M, i.e., a network Y which is as explicit as possible and still computable with local operations.

Let us consider an ordered pair of values

$$b = (x_{i,r}, x_{j,s})$$

and a path *

$$P = (V_i = V_{i_0} \, , \, \ldots \, , \, V_{i_p} \, , \, \ldots \, , \, V_{i_m} = V_j) \qquad m > 1$$

in the complete network R from vertex V_i to vertex V_j. The pair b is allowed by the path P if the variables

$$x_i = x_{i_0} \, , \, \ldots \, , \, x_{i_p} \, , \, \ldots \, , \, x_{i_m} = x_j$$

can be given suitable values

$$x_{i,r} = x_{i_0,r_0} \, , \, \ldots \, , \, x_{i_p,r_p} \, , \, \ldots \, , \, x_{i_m,r_m} = x_{j,s}$$

which satisfy the relations

$$R_{i_0 i_1} \, , \, \ldots \, , \, R_{i_{p-1} i_p} \, , \, \ldots \, , \, R_{i_{m-1} i_m}$$

along the path P. Note that the same vertex V_k can occur in a path any number of times, and different values can be given to its variable x_k for each occurrence. A pair b is called legal if it is allowed by all the paths P from V_i to V_j. We will see that the property of being legal is decidable in a finite number of steps. Finally, a network is called closed if any pair b which is not legal is also not allowed by the direct relation R_{ij}.

It is clear from the definition that minimal networks are closed. The converse is, in general, not true. For instance, the network in Fig. 3 (representing the uncolorable tetrahedron) is closed but not minimal. This also means that many closed networks equivalent to a given network may exist. Given a network R, its closure Y is defined as the largest closed network not larger then R but equivalent to R. The next theorem proves the uniqueness of the closure. Theorem 4.1 The set of closed networks not larger than R but equivalent to R (which is ordered under $\subseteq$) has a largest element Y. Therefore Y is the only closure of R.

---

* A path in R is any sequence of vertices. A vertex can occur more then once in a path, even in consecutive positions.

<u>Proof</u>   We must prove that the union of two closed networks Y' and Y'' both

not larger than R but equivalent to R is a closed network Y not larger

than R but equivalent to R. In fact from $R \supseteq Y'$ and $R \supseteq Y''$ we have

$R \supseteq Y' \cup Y'' = Y$. From $R \supseteq Y \supseteq Y'$, R equivalent to Y' and (3.7) twice,

we have Y equivalent to R. Let $Y_{ij,rs} = 1$. Then for $Y = Y' \cup Y''$ either

$Y'_{ij,rs} = 1$ or $Y''_{ij,rs} = 1$ or both, say $Y'_{ij,rs} = 1$. Then the pair $b = (x_i, r, x_{j,s})$

is allowed by P in Y' for closure. Thus b is allowed by P also in Y, because

the same set of path values satisfying Y' satisfies also Y, for $Y' \subseteq Y$.

<div align="right">Q.E.D.</div>

The closure Y of a network R can be characterized as being the solution

of the following system of equations.

$$(4.1) \quad Y_{ij} = \sum_{k=1}^{n} R_{ik} Y_{kj} + d_{ij}$$

where

$$d_{ij} = I_{ij} \quad \text{if } i = j \quad ; \quad d_{ij} = U_{ij} \quad \text{otherwise.}$$

A network of relations Y is called <u>a solution</u> of system (4.1) iff:

i) The relations Y_{ij} satisfy equations (4.1).

ii) No other network Y' exists, such that Y' satisfies equations (4.1)

   and $Y' \supseteq Y$.

Note that condition (ii) is necessary for ruling out solutions which are

not equivalent to R (like the trivial case $Y_{ij} = \emptyset_{ij}$) and that it does not

imply uniqueness of the solution a priori. We can prove the following

theorem.

<u>Theorem 4.2</u>   Any network Y which satisfies system (4.1) is:

a) Not larger than R.

b) Closed.

If furthermore Y is a solution of system (4.1), then Y is:

c) Equivalent to R

d) The closure of R

Therefore only one solution exists.

Proof   a) From (4.1) we have

$$Y_{jj} \subseteq I_{jj}$$

Thus, by the monotonicity property of composition:

$$R_{ij} Y_{jj} \subseteq R_{ij}$$

And finally, from (4.1)

$$Y_{ij} \subseteq R_{ij} Y_{jj} \subseteq R_{ij}$$

b) Given any path P we will prove that if $Y_{ij,rs} = 1$ and Y satisfies equations (4.1) then the pair $b = (x_{i,r} , x_{j,s})$ is allowed by P in R, i.e. the relations of R along P can be satisfied. We will prove this result by induction on the length m of the path P. If m=1 the proof is trivial, because Y_{ij} is the only relation which must be satisfied. If the result is true for every path of length (m-1) it is true also for paths of length m. In fact, from (4.1) we have:

$$Y_{ij} = Y_{i_0 i_m} \subseteq R_{i_0 i_1} Y_{i_1 i_m}$$

Therefore at least one value x_{i_1,r_1} must exist, such that $R_{i_0 i_1, r_0 r_1} = 1$ and $Y_{i_1 i_m, r_1 r_m} = 1$. Thus relation $R_{i_0 i_1}$ is satisfied by $(x_{i_0,r_0} , x_{i_1,r_1})$, while $Y_{i_1 i_m, r_1 r_m} = 1$ implies that the m-1 relations $R_{i_1 i_2} , \ldots , R_{i_{m-1} i_m}$ can be satisfied according to the induction assumption.

c) If an n-tuple satisfies Y, it satisfies also R, because $Y \subseteq R$ for a). Conversely, let $a = (x_{1,r_1} , \ldots , x_{n,r_n})$ be an n-tuple satisfying network R, namely $R_{ij, r_i r_j} = 1$ (i,j = 1,..,n). We will prove that a satisfies network Y too. In fact, if we assume $Y_{ij, r_i r_j} = 0$ for some i,j , it is possible

to find a larger network $Y' \supsetneq Y$ (against ii)) satisfying (4.1) and

such that $Y_{ij,r_i r_j} = 1$. For proving it, let

$$Y^0_{ij,r_i r_j} = 1 \quad ; \quad Y^0_{ij,rs} = Y_{ij,rs} \quad \text{if} \quad r \neq r_i \quad \text{and} \quad s \neq r_j$$

It is immediate to see that equations

$$Y^0_{ij,r_i r_j} = \bigwedge_{k=1}^{n} \bigvee_{t=1}^{N_k} (R_{ik,r_i t} \wedge Y^0_{kj,tr_j}) \wedge d_{ij,r_i r_j}$$

are satisfied, while from Y satisfying (4.1) we have:

$$Y^0_{ij,rs} \subset \bigwedge_{k=1}^{n} \bigvee_{t=1}^{N_k} (R_{ik,rt} \wedge Y^0_{kj,ts}) \wedge d_{ij,rs} \qquad (i,j = 1,..,n ; \quad i \neq r_i , \; j \neq r_j)$$

from monotonicity of union and intersection. So we have

$$Y^0_{ij} \subseteq \sum_{k=1}^{n} R_{ik} Y^0_{kj} + d_{ij}$$

Now, if we compute iteratively

$$Y^p_{ij} = \sum_{k=1}^{n} R_{ik} Y^{p-1}_{kj} + d_{ij}$$

we will have

$$Y^0 \subseteq Y^1 \subseteq \dots \subseteq Y^p$$

from monotonicity of intersection and composition. Thus for some q we will have

$$Y^q = Y^{q+1} = Y'$$

satisfying (4.1) and such that $Y' \supseteq Y^0 \supset Y$.

d) Let $\bar{Y}$ be the closure of R. From the definition of closed network, applied to paths of length two, we have:

$$\bar{Y}_{ij} \subseteq \bar{Y}_{ik} \bar{Y}_{kj} + d_{ij}$$

Then from $Y \subseteq R$

$$\bar{Y}_{ij} \subseteq R_{ik} \bar{Y}_{kj} + d_{ij}$$

Summing up, we have::

$$\bar{Y}_{ij} \subseteq \sum_{k=1}^{n} R_{ik} \bar{Y}_{kj} + d_{ij}$$

Actually, we must have equality, i.e.,(4.1), because otherwise with the iterative method shown in part c) a network $\bar{Y}'$ can be found which satisfies (4.1). Then

the proof of part c) shows that a network $\vec{Y}^{\prime\prime} \subseteq \vec{Y}^{\prime} \subseteq \bar{Y}$ can be found which

satisfies (4.1) (and thus is closed and not larger than R) and is equivalent

to R. The existence of $\vec{Y}^{\prime\prime}$ would contradict the maximality of $\bar{Y}$ proved in

theorem(4.1). Thus $\bar{Y}$ satisfies i). On the other hand, if Y is any solution,

we must have $\bar{Y} \subseteq Y$ for the same reason. Thus $\bar{Y}$ satisfies ii) and is

the only solution.

<div align="center">Q.E.D.</div>

The next corollary gives a simple way for characterizing a closed network.

Corollary   A necessary and sufficient condition for a network Y to be

closed is to satisfy the following system of equations:

$$(4.2) \quad Y_{ij} = \sum_{k=1}^{n} Y_{ik} Y_{kj} + d_{ij} \qquad (i,j = 1,\ldots,n)$$

Proof.   According to theorem (4.2b), if Y satisfies system (4.2) Y is closed.

Conversely, if Y is closed, it must be the closure of itself and thus by

theorem (4.2d) must satisfy equations (4.2).

<div align="center">Q.E.D.</div>

The next theorem proves a useful property of closed networks.

Theorem 4.3   In a closed network Y, the loop relations and the relations

among different vertices satisfy the following equation:

$$(4.3) \quad Y_{ii} = Y_{ij} U_{ji} + I_{ii} \qquad (i,j = 1,\ldots,n)$$

Proof   From (4.2) we have

$$Y_{ii} \subseteq Y_{ij} Y_{ji} + I_{ii}$$

and from monotonicity

$$Y_{ii} \subseteq Y_{ij} U_{ji} + I_{ii}$$

Furthermore, from (4.2) we have

$$Y_{ij} \subseteq Y_{ii} Y_{ij}$$

In binary form we have:

$$Y_{ij,rs} \subset Y_{ii,rr} \wedge Y_{ij,rs} \qquad (r = 1,\ldots,N_i \;;\; s = 1,\ldots,N_j)$$

or, from a truth table

$$Y_{ij,rs} \subset Y_{ii,rr}$$

Making the union with respect to s:

$$\bigvee_{s=1}^{N_j} Y_{ij,rs} \subseteq Y_{ii,rr} \qquad (r = 1,\ldots,N_i)$$

Equivalently we can write

$$Y_{ij} U_{ji} + I_{ii} \subseteq Y_{ii}$$

Therefore we have

$$Y_{ii} = Y_{ij} U_{ji} + I_{ii} \qquad\qquad\qquad Q.E.D.$$

Given a network R with n vertices we can give an algorithm for computing its closure Y.

Algorithm C

Step 1 $\qquad Y^0 = R$

Step 2 Execute next step for $k = 1,\ldots,n$

Step 3 (4.4) $\quad Y_{ij}^k = Y_{ij}^{k-1} + Y_{ik}^{k-1} Y_{kk}^{k-1} Y_{kj}^{k-1} \qquad (i,j = 1,\ldots,n)$

Step 4 If $Y^n \neq Y^0$ then let $Y^0 = Y^n$ and go to step 2 ; else let $Y = Y^n$ and stop.

Theorem 4.4 $\qquad$ Algorithm C computes the closure Y of R. In particular, if $Y_{ij,rs}^n = 1$ in the network Y^n obtained at the end of the first iteration, then pair $(x_{i,r} , x_{j,s})$ is allowed by all the paths from V_i to V_j in R.

Proof $\qquad$ We will prove that i) Y is not larger than and equivalent to R; ii) Y is closed ; iii) for every closed network Y' equivalent to R and not larger than R we have $Y' \subseteq Y \subseteq R$.

i) Each application of step 3 produces a network Y^k equivalent to the precedent Y^{k-1}. In fact, clearly $Y^k \subseteq Y^{k-1}$. On the other hand, if the second term in the right member of (4.4):

$$\bigvee_{t=1}^{N_k} Y_{ik,rt}^{k-1} \wedge Y_{kk,tt}^{k-1} \wedge Y_{kj,ts}^{k-1} = 0$$

is zero for some r,s it means that no value for x_k can be found which

satisfies relations Y_{ik}^{k-1} , Y_{kk}^{k-1} and Y_{kj}^{k-1} for $x_i = x_{i,r}$ and $x_j = x_{j,s}$.

Thus no n-tuple is excluded by Y^k which is not excluded by Y^{k-1}. Therefore,

from transitivity of equivalence and inclusion, Y is equivalent to R and $Y \subseteq R$.

ii) We will prove that if a pair is allowed by Y^n then is allowed by all paths

in Y^0. We assume that when step 3 was executed (k-1) times, if a pair

$(x_{i,r}$, $x_{j,s})$ is allowed by the relation Y_{ij}^{k-1}, then it is allowed also

by all the paths in Y^0 with extrema in V_i and V_j and having all the inter-

mediate vertices with indexes $\leq k-1$. If k = 1 the assumption is trivially

true. We will prove the same property for k after the k -th execution. Let

us consider any path P from V_i to V_j having intermediate vertices with indexes

$\leq k$. If vertex V_k does not belong to this path, the induction step

is proved. If it does, path P can be decomposed in three paths:

a) a path from V_i to V_k

b) a finite (possibly zero) number of circuits from V_k to V_k

c) a path from V_k to V_j

All those paths have intermediate vertices with indexes $\leq k-1$.

According to the step (4.4) , if $Y_{ij,rs}^k = 1$, then a value $x_{k,t}$ can

be found such that $Y_{ik,rt}^{k-1} = 1$, $Y_{kk,tt}^{k-1} = 1$ and $Y_{kj,ts}^{k-1} = 1$. Thus by

the induction assumption we can give to all the intermediate variables of

paths a),b) and c) suitable values which satisfy the corresponding constraints

in Y^0. When the algorithm stops, we have $Y^n = Y^0 = Y$ and thus Y is closed.

iii) Let $Y' \subseteq R$ be any closed network equivalent to R. We will have

$Y' \subseteq Y^k$ for all k and for all iterations of algorithm C. Thus also $Y' \subseteq Y$.

Inductively, let us assume that $Y' \subseteq Y^{k-1}$ before the execution of step 3.

This is certainly true for the first execution of step 3 in the first itera-

tion: $Y^0 = R$. Then $Y' \subseteq Y^k$. In fact, if network Y' is closed, it satisfies

equations (4.2) for the corollary to theorem (4.2). In particular, we have:

$$Y'_{ij} \subseteq Y'_{ik} \; Y'_{kj} + d_{ij} \qquad ; \qquad Y'_{kj} \subseteq Y'_{kk} \; Y'_{kj}$$

and therefore for the monotonicity of composition and intersection:

$$Y'_{ij} \subseteq Y'_{ik} \; Y'_{kk} \; Y'_{kj} + d_{ij}$$

and thus

$$(4.4) \quad Y'_{ij} = Y'_{ij} + Y'_{ik} \; Y'_{kk} \; Y'_{kj} + d_{ij}$$

But from the induction assumption and monotonicity we have:

$$(4.5) \quad Y'_{ij} + Y'_{ik} \; Y'_{kk} \; Y'_{kj} + d_{ij} \subseteq Y^{k-1}_{ij} + Y^{k-1}_{ik} \; Y^{k-1}_{kk} \; Y^{k-1}_{kj} + d_{ij}$$

Now note that the d_{ij} term in the right member is redundant because if $i \neq j$

then $d_{ij} = U_{ij}$ and if $i = j$ then $d_{ii} = I_{ii}$ and $Y^{k-1}_{ii} \subseteq R_{ii} \subseteq I_{ii}$.

Thus from (4.3) (4.4) and (4.5) we have

$$Y'_{ij} \subseteq Y^k_{ij}$$

$$Q.E.D.$$

It is interesting to see how the number of iterations required by algorithm C is dependent on the order of vertices in step 2. For instance, in network R in Fig.(4a), if $k = 1,2,3,4$ then only one iteration is necessary for finding the closure Y ($Y_{ij} = \emptyset_{ij}$). If $k = 4,1,2,3$ then two iterations are necessary. Fig. (4b) shows the network Y' obtained at the end of the first iteration.

According to the above theorem, if $Y^n_{ij,rs}$ in the network Y obtained at the end of first iteration, then the pair $(x_{i,r} , x_{j,s})$ is allowed by all paths in R. For instance in the above example for $i = 1$, $j = 2$ and $r = s = 1$ and for path $P = (V_1 , V_3 , V_4 , V_2)$, values $x_{1,1}$, $x_{3,1}$, $x_{4,1}$ and $x_{2,1}$ satisfy the three relations R_{13} , R_{34} , R_{42} along P. Note how this condition is not sufficient for Y' being closed. Thus in general one iteration of algorithm C is not sufficient. On the other hand, each iteration of algorithm C produces an equivalent, strictly smaller network, and thus convergence is assured.

5. Exact solution of the central problem for particular classes of networks

In the last section we have been able to give only an approximate solu-
tion to the central problem in the general case. A closed network instead of
the minimal network was obtained. We can now ask if there are particular
cases in which a closed network is always minimal.

In general, given a network R and a pair of vertices V_i , V_j we are inter-
ested in knowing   if the relation Y_{ij} of the closure Y of R coincides with
the relation M_{ij} of the minimal network equivalent to R. In this case, net-
work R will be called regular with respect to pair V_iV_j. If R is regular with
respect to all pairs of vertices, it will be called regular. Thus for a
regular network R we have Y = M. In this section we will see that interesting
classes of networks are regular.

We can determine regular classes of networks in essentially two ways:
either constraining the topology of the network or restricting the type of
allowed relations. We will consider the former case first.

A symmetric * series-parallel network (spn) with respect to a pair
of vertices V_iV_j is usually defined recursively as follows:
a) A complete symmetric network with two vertices V_i and V_j is a spn.
b) Given two spn's with respect to $V_i'V_j'$ and $V_i''V_j''$, the network obtained
     letting V_j' and V_i'' coalesce is a spn with respect to $V_i'V_j''$.

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* In what follows, symmetry will be almost always required, since a mini-
mal network is obviously symmetric, while symmetry is not assured for a closed
network. On the other hand, an equivalent, symmetric and not larger network R'
can be immediately computed from any R with the formula: $R_{ij}' = R_{ij} + R_{ji}^T$.
Its closure Y is then symmetric, as is obvious from algorithm C.

c) Given two spn's with respect to $V_i'V_j'$ and $V_i''V_j''$, the network obtained letting

$V_i = V_i' = V_i''$ and $V_j = V_j' = V_j''$ is a spn with respect to V_iV_j.

As usual, all missing arcs V_iV_j are assumed to correspond to the universal

relations U_{ij}.

In the last section we saw that in a closed network Y a relation Y_{ij} makes

explicit the constraints given by all the paths from V_i to V_j. The next lemma

proves that a closed network has the same property for all the subnetworks which

are series parallel with respect to V_iV_j.

Lemma 5.1   Let Y be a symmetric closed network, and let R be any subnetwork

of Y which is a spn with respect to V_iV_j. Let M be the minimal network

equivalent to R. We have:

(5.1) $Y_{ij} \subseteq M_{ij}$

Proof   According to the corollary to theorem (3.4) we must prove that if

$Y_{ij,rs} = 1$ then an m-tuple satisfying R (R has m vertices) such that $x_i = x_{i,r}$

and $x_j = x_{j,s}$ can be found. We will use induction applied to each step of the

recursive definition of a spn: we assume that the property is true for the

component networks and we prove it for the resulting network.   For steps of

type a), if $Y_{ij,rs} = 1$ then $Y_{ji,sr} = 1$ for symmetry, while $Y_{ii,rr} = 1$ and

$Y_{jj,ss} = 1$ for (4.3). For steps of type b), let V_k be the vertex in the middle

of the series. If $Y_{ij,rs} = 1$ and Y is closed, then a value $x_k = x_{k,t}$ exists

such that $Y_{ik,rt} = 1$ and $Y_{kj,ts} = 1$ and therefore the recursive assumption can

be applied because no constraint exists in R between two vertices in different

components. In definition c), the recursive assumption can be directly applied

to both components.

                                    Q.E.D.

As an example of application of this theorem, let us consider again the

coloring problem represented by the closed but not minimal network Y in Fig. 3.

In Fig. 5a we have a subnetwork R which is a spn with respect to all pairs

of vertices except V_2V_3. In Fig. 4b we have the minimal network M equivalent

to R. Note that $Y_{ij} \subseteq M_{ij}$ (in fact, $Y_{ij} = M_{ij}$) for all pairs except V_2V_3.

The next theorem proves the regularity of some classes of networks.

Theorem 5.1   a) Tree networks [*] are regular.

b)Symmetrical series-parallel networks with respect to a pair V_iV_j, possibly

with trees rooted at any vertex,, are regular with respect to V_iV_j.

Proof   a) Let R be a tree network, and let Y be its closure. Given a

pair V_iV_j, let P be the only connecting path in R. If $Y_{ij,rs} = 1$, suitable

values can be given to the vertices of P which satisfy the relations of Y

along P, since Y is closed. It is now easy to see that suitable values can

also be given to the other variables. It is sufficient to evaluate them

following the tree structure of R, i.e., in such a way that each new vertex V_k

to be evaluated is adjacent in R to one already evaluated vertex V_h (more than

one vertex is not possible: a circuit would be present). Inductively, let

$x_{h,t}$ be the value already assigned to x_h. To x_k we can assigne any value

$x_{k,s}$ such that $Y_{hk,ts} = 1$. Such a value must exist, because otherwise

$Y_{hh,tt} = 0$ for theorem (4.3) and thus $Y_{ph,tt} = 0$ for all p (again for the

same theorem) so that the value $x_{h,t}$ could not have been given previously

to x_h according to this procedure. At the end, all the variables have been

evaluated and satisfy the Y constraints along the tree, and thus also all

the R constraints, because $Y \subseteq R$ for theorem (4.1a), and R has constraints

only along the tree. Therefore also Y is satisfied , because Y and R are

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[*] As with spn, the branches of the tree correspond to symmetric, 2-vertex networks.

equivalent. Thus Y is minimal and R is regular.

b) Let R be the spn and let Y be its closure. Let Y' be the subnetwork of Y topologically equivalent to R. We have $Y \subseteq Y' \subseteq R$. But Y is equivalent to R and thus also Y' is equivalent to both Y and R from (3.7) twice. Now let M be the minimal network equivalent to Y' and thus to Y and R. For Lemma (5.1) we have $Y_{ij} \subseteq M_{ij}$. But M and Y are equivalent and M is minimal. Thus $M_{ij} = Y_{ij}$ and R is regular with respect to $V_i V_j$. If trees are present at some vetices of the spn, we can find a feasible n-tuple evaluating the vertices of the spn first, and then evaluating the vertices of each tree as in in part a) of this theorem

$$\text{Q.E.D.}$$

In the remainder of this section, we want to determine a class of regular networks by restricting the type of allowed relations. We need the following definition. A network R such that relations R_{ik} and R_{ki} ($i = 1, \ldots, n$; $i \neq k$) frm a distributive set of relations (see condition (2.1)) for all k, is called a <u>distributive network</u>. We can now prove the following theorem.

<u>Theorem 5.2</u>   A closed, distributive network Y is decomposable. Furthermore, its symmetrization

$$Y'_{ij} = Y_{ij} + Y^T_{ji} \qquad (i, j = 1, \ldots, n)$$

is minimal. Thus in particular if Y is symmetric, it is minimal.

<u>Proof</u>   We will prove first that if variables $x_1, \ldots, x_{k-1}$ can be given values $x_{1, r_1}, \ldots, x_{k-1, r_{k-1}}$ which satisfy relations Y_{ij} ($i, j = 1, \ldots, k-1$), a value x_{k, r_k} can be given to variable x_k which, together with the previous values, satisfy relations Y_{ij} ($i, j = 1, \ldots, k$). From the assumption we have $Y_{ij, r_i r_j} = 1$ or equivalently

$$V_{0i} Y_{ij} V_{j0} = U_{00} \qquad i, j = 1, \ldots, k-1$$

where the fundamental vectors V_{0i} and V_{j0} are defined as

$$V_{0i,r} = 1 \quad \text{and} \quad V_{i0,r} = 1 \quad \text{iff} \quad r = r_i$$

From the corollary to theorem (4.2) we have

$$Y_{ij} \subseteq Y_{ik} Y_{kj} \qquad i,j = 1, \ldots, k-1$$

From monotonicity, we obtain:

$$V_{0i} Y_{ik} Y_{kj} V_{j0} = U_{00}$$

Summing with respect to i and j:

$$\sum_{i=1}^{k-1} \sum_{j=1}^{k-1} V_{0i} Y_{ik} Y_{kj} V_{j0} = U_{00}$$

Applying distributivity (2.1) we have

$$(\sum_{i=1}^{k-1} V_{0i} Y_{ik}) (\sum_{j=1}^{k-1} Y_{kj} V_{j0}) = U_{00}$$

Then a value x_{k,r_k} can be found, such that

$$(\sum_{i=1}^{k-1} V_{0i} Y_{ik})_{,r_k} = 1 \quad \text{and} \quad (\sum_{j=1}^{k-1} Y_{kj} V_{j0})_{,r_k} = 1$$

or, completely in binary form,

$$Y_{ik,r_i r_k} = 1 \quad \text{and} \quad Y_{kj,r_k r_j} = 1 \qquad i,j = 1,\ldots,k-1$$

Therefore, from theorem (4.3) we have

$$Y_{kk,r_k r_k} = 1$$

Finally, adding the inductive assumption, we have

$$Y_{ij,r_i r_j} = 1 \quad i,j = 1, \ldots, k$$

Observing that the ordering of variables is immaterial and using the above proof as induction step, we have shown that if a k-tuple b satisfies any complete subnetwork Y^S of Y , $\bar{\bar{S}} = \left\{ V_{i_1}, \ldots, V_{i_k} \right\}$, at least one n-tuple a exists, whose projection on S is b, which satisfies Y. On the other hand, if b does not satisfy Y^S, a does not satisfy Y by definition. Thus the projection ρ^S of the n-ary relation ρ represented by Y is representable by Y^S and therefore Y is decomposable. Furthermore, Y' is minimal. In if $Y'_{ij,rs} = 1$ the unordered pair b = $(x_{i,r}, x_{j,s})$ satisfies the two-vertex

subnetwork $Y^{\bar{S}}$, $\bar{S} = \left(X_i , X_j \right)$. Then by the first part of this theorem

an n-tuple a exists, such that a satisfies Y and $a_S = b$. But Y is

equivalent to Y' and thus a satisfies Y' as well. Therefore Y' is minimal

for theorem (3.4).

Q.E.D.

In what follows, it is convenient to consider a particular case in which

a slightly different distributive property holds. Given a network R, let us

consider the set D of all the relations equal to all the possible expressions

obtained by combining relation R_{ij} with the operations of intersection and

composition. If in D right and left distributivity of composition over inter-

section always holds, R is called star-distributive. In this case, given any

expression, it can always be reduced to a sum of products using distribu-

tivity. It is immediate to see that each term of the sum is the constraint

represented by a path between the same pair of nodes. Therefore every relation

D_{ij} in D represents the global contraint transmitted by some set of paths

between vertices V_i and V_j. Especially interesting then are the limit relations

D_{ij}^* * representing the global constraint transmitted by all the paths

in R between V_i and V_j. D^* is the corrisponding network, called limit network.

The next theorem proves some interesting properties of D^*

Theorem 5.3   Let R be a star-distributive network, let D^* be its limit net-

work, let Y^n be the network obtained after one iteration of algorithm C, and

let Y be the closure of R. We have:

a) $D^* = Y^n$

b) $D^* = Y$

Therefore $Y = Y^n$ and one iteration is sufficient for algorithm C.

----

*   As usual, we assume $D_{ii}^* \subseteq I_{ii}$ (i = 1,...,n)

<u>Proof</u>   a) According to theorem (4.4), if $Y^n_{ij,rs} = 1$, then the pair

$(x_{i,r} , x_{j,s})$ is allowed by all the paths in R. Therefore

$$Y^n_{ij} \subseteq D^*_{ij}$$

On the other hand, Y^n_{ij} is obtained, in algorithm C , with a finite number

of intersections and compositions of relations of R. Therefore Y^n_{ij} is the

sum of some of the terms of which D^*_{ij} is the sum: thus

$$D^*_{ij} \subseteq Y^n_{ij}$$

Therefore we have

$$D^*_{ij} = Y^n_{ij} \qquad (i,j = 1,\dots,n)$$

b) It is very easy to see that D^* is the solution of system (4.1). We prove

first that D^* satisfies equations (4.1). In fact, let us consider the rela-

tion D^*_{ij} . It is equal to the sum of the terms corresponding to all paths

between V_i and V_j. The first factor of each term must be one of the relations

R_{ik} (k = 1,...,n). Partitioning the paths and factorizing R_{ik}, we clearly

obtain the right member

$$\sum_{k=1}^{n} R_{ik} D^*_{kj} + d_{ij}$$

In fact if i = j the condition $D^*_{ii} \subseteq I_{ii}$ holds by construction. Since D^*

satisfies (4.1),from theorem (4.2) we have

$$D^* \subseteq Y$$

But we have

$$Y \subseteq Y^n$$

and, from part a)

$$D^* = Y^n$$

Thus we have also

$$D^* = Y$$

<div style="text-align:right">Q.E.D</div>

It may be interesting to see how in the star-distributive case algorithm C

is nothing else that the solution by Gaussian elimination of the system of

equations (4.1). We will show it with an example. If $n = 3$, we have

$$Y_{1j} = R_{11} Y_{1j} + R_{12} Y_{2j} + R_{13} Y_{3j} + d_{1j}$$

$$Y_{2j} = R_{21} Y_{1j} + R_{22} Y_{2j} + R_{23} Y_{3j} + d_{2j} \qquad j = 1,\ldots,n$$

$$Y_{3j} = R_{31} Y_{1j} + R_{32} Y_{2j} + R_{33} Y_{3j} + d_{3j}$$

Now it is easy to see from a truth table that the solution of the single equation

$$Z = A Z + B$$

is

$$Z = A B$$

if we are interested (as we are) only in the largest Z. Thus applying

distributivity, the first equation of our system becomes:

$$Y_{1j} = R_{11} d_{1j} + R_{11} R_{12} Y_{2j} + R_{11} R_{13} Y_{3j}$$

Then substituting in the other two equations, multiplying and factorizing, we get

$$Y_{1j} = R_{11} d_{1j} + R_{11} R_{12} Y_{2j} + R_{11} R_{13} Y_{3j}$$

$$Y_{2j} = R_{21} R_{11} d_{1j} + (R_{22} + R_{21} R_{11} R_{12}) Y_{2j} + (R_{23} + R_{21} R_{11} R_{13}) Y_{3j} + d_{2j}$$

$$Y_{3j} = R_{31} R_{11} d_{1j} + (R_{32} + R_{31} R_{11} R_{12}) Y_{2j} + (R_{33} + R_{31} R_{11} R_{13}) Y_{31} + d_{31}$$

The matrix of coefficients of this new system is exactly equal to Y^1

if we notice that $R_{11} \subseteq I_{11}$ and thus $R_{11} = R_{11} R_{11}$ and furthermore

$R_{kl} R_{11} = R_{kl} + R_{kl} R_{11}$. After elimination of Y_{2j} and Y_{3j} we obtain:

$$Y_{1j} = Y_{11}^3 d_{1j} + Y_{12}^3 d_{2j} + Y_{13}^3 d_{3j}$$

$$Y_{2j} = Y_{21}^3 d_{1j} + Y_{22}^3 d_{2j} + Y_{23}^3 d_{3j}$$

$$Y_{3j} = Y_{31}^3 d_{1j} + Y_{32}^3 d_{3j} + Y_{33}^3 d_{3j}$$

For example, if we write the first equation for $j = 2$, we have:

$$Y_{12} = Y_{11}^3 U_{12} + Y_{12}^3 + Y_{13}^3 U_{32}$$

But it could be possible to see * that

$$Y^3_{ij} \subseteq Y^3_{ik} U_{kj}$$

In conclusion we have

$$Y_{ij} = Y^3_{ij}$$

We can also point out that algorithm C is similar to the Warshall algorithm [11] for finding the closure of a relation or to the Floyd algorithm [12] for determining the shortest path between all pairs of nodes in a weighted graph, or to the algorithm for deriving a regular expression from a left linear grammar or from a transition graph [13]. The similarity is not casual. In fact all these algorithm can be considered the solution by Gaussian elimination of a linear system of equations in a suitable algebra. We can find the same analogy in Jordan algorithm for matrix inversion in the usual linear algebra. The only difference is that in this case the solution of the single equation

$$Z = A Z + B$$

is

$$Z = (1 - A)^{-1} B$$

while in our algebra, as already pointed out, the solution is

$$Z = A B$$

In what follows we impose restrictions on our relations for obtaining distributive and star-distributive networks.

Let us define a partial ordering $\leq$ in the set X_i of values of the variable x_i.** If X_i is finite, a complete lattice structure is thus

___

* Actually, the terms of the type $Y^3_{ik} U_{kj}$ would not even exist, if variable elimination had taken place separately for the different values of index j.

** For notational simplicity we will consider the partial ordering as defined on the set of indexes as well. For instance $r \leq s$ is equivalent to $x_{i,r} \leq x_{i,s}$.

superimposed on X_i together with the operations of sup and inf. A total relation R_{ij} between a set X_i and a set X_j will be called monotone if it has the following properties:

i) (5.2) if $R_{ij,rs} = 1$ and $t \geq r$ then $R_{ij,ts} = 1$ and conversely

if $R_{ij,rs} = 1$ and $t \leq s$ then $R_{ij,rt} = 1$

ii) (5.3) if $R_{ij,ps} = 1$, $R_{ij,qs} = 1$ and $r = \inf(p,q)$ then $R_{ij,rs} = 1$ and

if $R_{ij,rp} = 1$, $R_{ij,rq} = 1$ and $s = \sup(p,q)$ then $R_{ij,rs} = 1$

The next theorem will clarify the kind of relations allowed by the above definition.

Theorem 5.4   Given a total relation R_{ij}, a necessary and sufficient condition for R to be monotone is that a defining function

$$f_{ij} : \quad X_i \longrightarrow X_j$$

exists, such that

(5.4) $R_{ij,rs} = 1$ iff $s \leq f_{ij}(r)$

and

(5.5) $f_{ij}(\inf(r_1,r_2)) = \inf(f_{ij}(r_1),f_{ij}(r_2))$

or, by duality, that an inverse defining function

$$g_{ij} : \quad X_j \longleftarrow X_i$$

exists, such that

(5.6) $R_{ij,rs} = 1$ iff $r \geq g_{ij}(s)$

and

(5.7) $g_{ij}(\sup(s_1,s_2)) = \sup(g_{ij}(s_1),g_{ij}(s_2))$

Proof We will prove this theorem only for conditions (5.4) and (5.5). The proof in term of the inverse defining function is exactly dual.

Sufficiency   From equation (5.5) we have

(5.8) if $r_1 \leq r_2$ then $f_{ij}(r_1) \leq f_{ij}(r_2)$

Therefore if $R_{ij,rs} = 1$ and $t \geq r$ from (5.4) and (5.8) we have

$$s \leq f_{ij}(r) \leq f_{ij}(t)$$

and thus

$$R_{ij,ts} = 1$$

If $R_{ij,rs} = 1$ and $t \leq s$ we have

$$t \leq s \leq f_{ij}(r)$$

and thus

$$R_{ij,rt} = 1$$

If $R_{ij,rp} = 1$, $R_{ij,rq} = 1$ and $s = \sup(p,q)$ we have

$$p \leq f_{ij}(r) \quad \text{and} \quad q \leq f_{ij}(r)$$

and thus

$$s = \sup(p,q) \leq f_{ij}(r)$$

therefore

$$R_{ij,rs} = 1$$

If $R_{ij,ps} = 1$, $R_{ij,qs} = 1$ and $r = \inf(p,q)$ we have

$$s \leq f_{ij}(p) \quad \text{and} \quad s \leq f_{ij}(q)$$

and thus

$$s \leq \inf(f_{ij}(p),f_{ij}(q)) = f_{ij}(r)$$

therefore

$$R_{ij,rs} = 1$$

Necessity   If a relation R_{ij} is monotone it can be put in the form (5.4). In fact, given an element r of X_i let us compute the superior $f_{ij}(r)$ of the image of r in R_{ij}. For (5.3) we have

$$R_{ij,rf_{ij}(r)} = 1$$

Thus, for (5.2), equation (5.4) is satisfied. Function $f_{ij}(r)$ satisfies equation (5.5). In fact, for (5.2) we have:

$$R_{ij,r_1}f_{ij}(\inf(r_1,r_2)) = 1 \quad \text{and} \quad R_{ij,r_2}f_{ij}(\inf(r_1,r_2)) = 1$$

and thus, for the definition of f:

$$f_{ij}(\inf(r_1,r_2)) \leq f_{ij}(r_1) \quad \text{and} \quad f_{ij}(\inf(r_1,r_2)) \leq f_{ij}(r_2)$$

Therefore

$$(5.9) \quad f_{ij}(\inf(r_1,r_2)) \leq \inf(f_{ij}(r_1),f_{ij}(r_2))$$

On the other hand, we have

$$R_{ij,r_1}f_{ij}(r_1) = 1 \quad \text{and} \quad R_{ij,r_2}f_{ij}(r_2) = 1$$

From (5.2)

$$R_{ij,r_1}\inf(f_{ij}(r_1),f_{ij}(r_2)) = 1 \quad \text{and} \quad R_{ij,r_2}\inf(f_{ij}(r_1),f_{ij}(r_2)) = 1$$

Thus from (5.3)

$$R_{ij,\inf(r_1,r_2)} \inf(f_{ij}(r_1),f_{ij}(r_2)) = 1$$

Therefore

$$f_{ij}(\inf(r_1,r_2) \geq \inf(f_{ij}(r_1),f_{ij}(r_2))$$

Finally from the above relation and (5.9), equation (5.5) follows.

Q.E.D.

A few examples will clarify the kind of relations allowed by the mono-
tonicity constraint. For instance, if the partial ordering is also total,
equation (5.5) can be substituted by equation (5.8), i.e. the defining function
must be monotone. In Fig. 6a we see a monotone relation represented by a bipar-
tite graph. We have $f_{ij}(5) = 4$, $f_{ij}(4) = f_{ij}(3) = 2$, $f_{ij}(2) = f_{ij}(1) = 1$.
Conversely, $g_{ij}(1) = 1$, $g_{ij}(2) = 3$, $g_{ij}(3) = g_{ij}(4) = 5$. A special case
of monotone relation, with infinite sets, is represented by the "shortest path"
constraint

$$s \leq f_{ij}(r) = r + d$$

In fact, the shortest path problem in a weighted graph is a special case of
our central problem. The network of relations R can be obtained from the

weighted graph as follows. The set of values for each variable is the set of integers and all relations R_{ij} $(i,j = 1,...,n)$ are monotone. If R_{ij} is specified by the defining function f_{ij}^{R} we have

$$x_j \leq f_{ij}^{R}(x_i) = x_i + t_{ij}$$

where t_{ij} are the arcs weights : $t_{ij} = t_{ji}$, $t_{ii} = 0$

We will see that the minimal network M has the same form:

$$x_j \leq f_{ij}^{M}(x_i) = x_i + d_{ij}$$

and thus d_{ij} represents the length of the shortest path from vertex V_i to vertex V_j. As a check, note that $d_{ij} \leq t_{ij}$ and so $M_{ij} \subseteq R_{ij}$.

If the sets X_i are finite, the restriction to total relations could look heavy. On the contrary, a"floor" value $x_{i,0}$ and a "ceiling" value $x_{i,u}$ can always be added to X_i such that

$$R_{ij,0s} = 1 \text{ for all } s \quad \text{and} \quad R_{ji,ru} = 1 \text{ for all } r$$

Fig. 5b shows the relation in Fig.5a without ceiling in X_i and floor in X_j.

In general, monotone relations are considerably more powerful than simple "shortest path" constraints. For instance, the lattice structure of multidimensional euclidean spaces can be used for specifying multidimensional rectangular domains. In Fig 6c we see how defining functions f_{ij} of R_{ij} and g_{ji} of R_{ji} restrict to a rectangle the image of $x_{i,r}$ in $R_{ij} + R_{ji}$. Different points $x_{i,r}$ can generate different rectangles, provided equation (5.5) is satisfied.

The next theorem proves the closure of the class of monotone relations under the operations of intersection and composition and gives the rules for performing such operations in terms of the defining functions.

Theorem 5.5   a) If R'_{ij} and R''_{ij} are monotone relations represented by the defining functions f'_{ij} and f''_{ij} , then the sum:

$$R_{ij} = R_{ij}' + R_{ij}''$$

is a monotone relation represented by the defining function

(5.10) $\quad f_{ij}(r) = \inf(f_{ij}'(r), f_{ij}''(r))$

b) Likewise, the product

$$R_{ij} = R_{ik} R_{kj}$$

is represented by

(5.11) $\quad f_{ij}(r) = f_{kj}(f_{ik}(r))$

<u>Proof</u>   a) Relation R_{ij} defined by (5.4) and (5.10) is evidently the

intersection of R_{ij}' and R_{ij}''. Furthermore R_{ij} is total. In fact we have at least

$$R_{ij, rf_{ij}}(r) = 1 \quad \text{and} \quad R_{ij, g_{ij}(s)s} = 1$$

where $g(s)$ is defined dually. Finally, function f_{ij} satisfies equation (5.5):

$$
\begin{aligned}
f_{ij}(\inf(r_1, r_2)) &= \inf(f_{ij}'(\inf(r_1, r_2)), f_{ij}''(\inf(r_1, r_2))) = \\
&= \inf(\inf(f_{ij}'(r_1), f_{ij}'(r_2)), \inf(f_{ij}''(r_1), f_{ij}''(r_2))) = \\
&= \inf(\inf(f_{ij}'(r_1), f_{ij}''(r_1)), \inf(f_{ij}'(r_2), f_{ij}''(r_2))) = \\
&= \inf(f_{ij}(r_1), f_{ij}(r_2))
\end{aligned}
$$

b)The "if" part of (5.4) is trivial. For the"only if" part, if $R_{ij, rs} = 1$ then

an index t exists, such that $R_{ik, rt} = 1$ and $R_{kj, ts} = 1$. But $R_{ik, rt} = 1$

implies $t \le f_{ik}(r)$. Thus from (5.8) we have

$$f_{kj}(t) \le f_{kj}(f_{ik}(r)) = f_{ij}(r)$$

But $R_{kj, ts} = 1$ implies $s \le f_{kj}(t)$ and thus $s \le f_{ij}(r)$. Relation R_{ij} is also

total because at least

$$R_{ij, rf_{ij}}(r) = 1 \quad \text{and} \quad R_{ij, g_{ij}(s)s} = 1$$

Equation (5.5) is proved as follows:

$$
\begin{aligned}
f_{ij}(\inf(r_1, r_2)) &= f_{kj}(f_{ik}(\inf(r_1, r_2)) = f_{kj}(\inf(f_{ik}(r_1), f_{ik}(r_2))) = \\
&= \inf(f_{kj}(f_{ik}(r_1)), f_{kj}(f_{ij}(r_2))) = \inf(f_{ij}(r_1), f_{ij}(r_2))
\end{aligned}
$$

Q.E.D.

Next theorem proves the distributivity of monotone relations.

<u>Theorem 5.6</u>   a) Any set of monotone relations

$$R_{ik} \quad , \quad R_{kj} \qquad i,j = 1 , \ldots , n$$

form a distributive set of relations with respect to set X_k, i.e.

$$(5.12) \quad (\sum_{i=1}^{p} V_{0i} R_{ik}) (\sum_{j=1}^{q} R_{kj} V_{j0}) = \sum_{i=1}^{p} \sum_{j=1}^{q} V_{0i} R_{ik} R_{kj} V_{j0}$$

for all fundamental vectors V_{0i} and V_{j0}.

<u>Proof</u>   For theorem(5.4) vectors $R_{0k}^{i} = V_{0i} R_{ik}$ and $R_{k0}^{j} = R_{kj} V_{j0}$ represent subsets of X_k of the form

$$(5.13) \quad R_{0k,t} = 1 \quad \text{iff} \quad t \le \bar{t} \quad \text{and} \quad R_{k0,t} = 1 \quad \text{iff} \quad t \ge \bar{t}$$

Furthermore, intersection of two subsets of this form produces a subset of the same form. If

$$R_{0k} = R_{0k}' + R_{0k}''$$

we have

$$R_{0k,t} = 1 \quad \text{iff} \quad t \le \inf(\bar{t}', \bar{t}'')$$

And if

$$R_{k0} = R_{k0}' + R_{k0}''$$

we have

$$R_{k0,t} = 1 \quad \text{iff} \quad t \ge \sup(\bar{t}', \bar{t}'')$$

We will prove that subsets of this form satisfy both left and right distributivity:

$$(5.14) \quad R_{0k} (R_{k0}' + R_{k0}'') = R_{0k} R_{k0}' + R_{0k} R_{k0}''$$

$$(5.15) \quad (R_{0k}' + R_{0k}'') R_{k0} = R_{0k}' R_{k0} + R_{0k}'' R_{k0}$$

In fact, the right member of (5.1), in binary form, is:

$$(\bigvee_{t=1}^{N_k} R_{0k,t} \wedge R_{k0,t}') \wedge (\bigvee_{t=1}^{N_k} R_{0k,t} \wedge R_{k0,t}'')$$

Applying binary distributivity, we have

$$\bigvee_{t_1=1}^{N_k} \bigvee_{t_2=1}^{N_k} (R_{0k,t_1} \wedge R_{0k,t_2}) \wedge (R_{k0,t_1}' \wedge R_{k0,t_2}'')$$

or equivalently

$$(5.16) \quad \bigvee_{t=1}^{N_k} R_{0k,t} \wedge (R'_{k0,t} \wedge R''_{k0,t}) \vee \bigvee_{t_1=1}^{N_k} \bigvee_{t_2=1}^{N_k} (R_{0k,t_1} \wedge R_{0k,t_2}) \wedge (R'_{k0,t_1} \wedge R''_{k0,t_2})$$

From (5.13), if

$$R_{0k,t_1} = 1 \quad , \quad R_{ok,t_2} = 1 \quad , \quad R'_{k0,t_1} = 1 \quad \text{and} \quad R''_{k0,t_2} = 1$$

then a value

$$t = \sup(t_1, t_2)$$

can be found, such that

$$R_{0k,t} = 1 \quad , \quad R'_{k0,t} = 1 \quad \text{and} \quad R''_{k0,t} = 1$$

Therefore equation (5.16) becomes

$$\bigvee_{t=1}^{N_k} R_{0k,t} \wedge (R'_{k0,t} \wedge R''_{k0,t})$$

i.e., the left member of (5.14). Formula (5.15) can be proved dually.

From closure under sum, left and right distributivity we have:

$$(\sum_{i=1}^{p} R_{0k}^{i}) (\sum_{j=1}^{q} R_{k0}^{j}) = \sum_{i=1}^{p} \sum_{j=1}^{q} R_{0k}^{i} R_{k0}^{j}$$

i.e., formula (5.12)

$$\text{Q.E.D.}$$

The next corollary will be useful in establishing star-distributivity.

<u>Corollary</u>   If R_{ik} , R'_{ik} , R''_{ik} , R_{kj} , R'_{kj} and R''_{kj} are monotone relations

we have:

$$(5.17) \quad R_{ik} (R'_{kj} + R''_{kj}) = R_{ik} R'_{kj} + R_{ik} R''_{kj}$$

$$(5.18) \quad (R'_{ik} + R''_{ik}) R_{kj} = R'_{ik} R_{kj} + R''_{ik} R_{kj}$$

<u>Proof</u>   Equation (5.17) can be written as

$$V_{0i} R_{ik} (R'_{kj} V_{j0} + R''_{kj} V_{j0}) = V_{0i} R_{ik} R'_{kj} V_{j0} + V_{0i} R_{ik} R''_{kj} V_{j0}$$

for all fundamental vectors V_{0i} and V_{j0}. Therefore it descends from (5.12).

The same is true for (5.18).

$$\text{Q.E.D.}$$

We can now prove our final result.

Theorem 5.7   Let R be a network of relations such that:

i) its relations R_{ij} (i,j = 1,...,n ; i $\neq$ j) are monotone and

ii) the loop relations Y_{ii}^n (i = 1,...,n) of the network Y^n obtained after

one iteration of algorithm C are equal to unity.

We can prove that:

a)   Network R is star-distributive.

b)   Network Y^n is equal to the closure Y of R. All relations

Y_{ij} (i,j = 1,...,n ; i$\neq$j) are monotone.

c)   Network Y is distributive.

d)   Network R is decomposable and the symmetrization Y' of its closure Y

is minimal.

Proof   a)   From condition ii) and $Y^n \subseteq R$ we have R_{ii} = I_{ii}. Expressions

obtained by combining relations R_{ij} (i, j = 1,...,n ; i $\neq$ j) with the operations

of intersection and composition evaluate to monotone relations for theorem

(5.5). The unity elements R_{ii} can be involved in an expression either under

composition or under intersection. In the former case a monotone relation is

trivially obtained. In the latter case the unity I_{ii} must be intersected with

an expression representing the global constraint given by a set of circuits

from V_i to V_i in R. In fact we can assume inductively that no unity is involved

in this expression, and in this case distributivity holds for the corollary

to theorem (5.6), and the expression can always be reduced to a sum of products.

The result of the intersection operation must be again unity, because $Y_{ii,rr}^n$= 1

for all r, and thus for theorem (4.4) all pairs $(x_{i,r}$, $x_{i,r})$ must be allowed

by all circuits from V_i to V_i in R. In conclusion, the set D of all expressions

contains expressions that either evaluate to monotone relations or to identities.

Left distributivity

$$(5.19) \; E_{ik} \, (E'_{kj} + E''_{kj}) = E_{ik} \, E'_{kj} + E_{ik} \, E''_{kj}$$

always hold. In fact, if all relations are monotone, this property is proved

by the corollary to theorem (5.6). If E_{ik} is a unity, both members evaluate to

$E'_{kj} + E''_{kj}$. If E'_{kj} or E''_{kj} is a unity, say E'_{kj}, we have $k = j$ and (5.19) becomes

$$E_{ik} \, (I_{kk} + E''_{kk}) = E_{ik} \, I_{kk} + E_{ik} \, E''_{kk}$$

But then $E_{kk} = I_{kk}$ for $Y^n_{kk} = I_{kk}$, and therefore both members evaluate to

E_{ik} . The same proof holds for right distributivity.

b) This part follows from a) and theorem (5.3).

c) This part follows from b) and theorem (5.6).

d) This part follows from c) and theorem (5.2).

<div align="right">Q.E.D.</div>

Conclusion

In this paper we have presented a formal treatement of networks of binary constraints. The main practical result was the discovery of an algorithm for adding to the direct constraint between each pair of variables the indirect constraints transmitted by all the paths in the network. In particular cases the resulting constraint was proved equivalent to the global constraint represented by the entire network as seen by that pair of vertices. This result allows the partial or total utilization of the global constraint structure for reducing the set of feasible values of a variable to be determined, when the values of other variables are known.

For the practical computer implementation of this method, the following requirements can be suggested :

a) In the application under examination, most constraints must be reasonably represented or approximated by binary constraints or simple networks of binary constraints. Note that if we allow a constraint among m variables to be represented by a network of n vertices, with $n > m$, then the negative result of section 3 no longer holds, and many representations of the constraint, trivial and not, can be found. For instance, the ternary relation (3.4) which is not representable with a 3-vertex network, can be represented by the 4-vertex network in Fig. 2, as seen from vertices V_1, V_2 and V_3.

b) The resulting binary relations (finite or infinite) must be capable of being stored in an economical way in a computer memory. For instance, if the variables are points of m-dimensional spaces, a relation R_{ij} could be stored representing the images in X_j of all elements[*] $x_{i,r}$ of X_i as m-dimensional

_____

[*] Or just one, if all the other images can be obtained from it by a fixed procedure (e.g. translation).

domains. Known tecniques of domain encoding can then be used. For instance,
two given points are sufficient for determining a rectangular domain: this
is often the meaning of functions $f_{ij}(r)$ and $g_{ji}(r)$ representing a monotone
relation.

c) The operations of intersection and composition must be easily definable
in the chosen class of relations. In particular, this class must be closed
under those two operations. For instance, this is the case of relations
represented by domains, convex domains, domains enclosed by polygons or convex
polygons, rectangular domains.

d) The closed network is then obtained with algorithm C. The closed network
should then be close to the minimal. For instance, we have coincidence for
rectangular domains, and we expect reasonable closeness for convex domains.
Bad results can be expected if the relations allow most pairs and forbide a
few isolated pairs, like in graph coloring problems. Anyway, if the addition
of a further constraint destroys regularity (i.e. closed $\neq$ minimal), it is,
nevertheless, convenient to add it. Maybe its addition will not be entirely
exploited, but the monotonicity property of intersection and composition
certifies that the modified closed network will be more restrictive.

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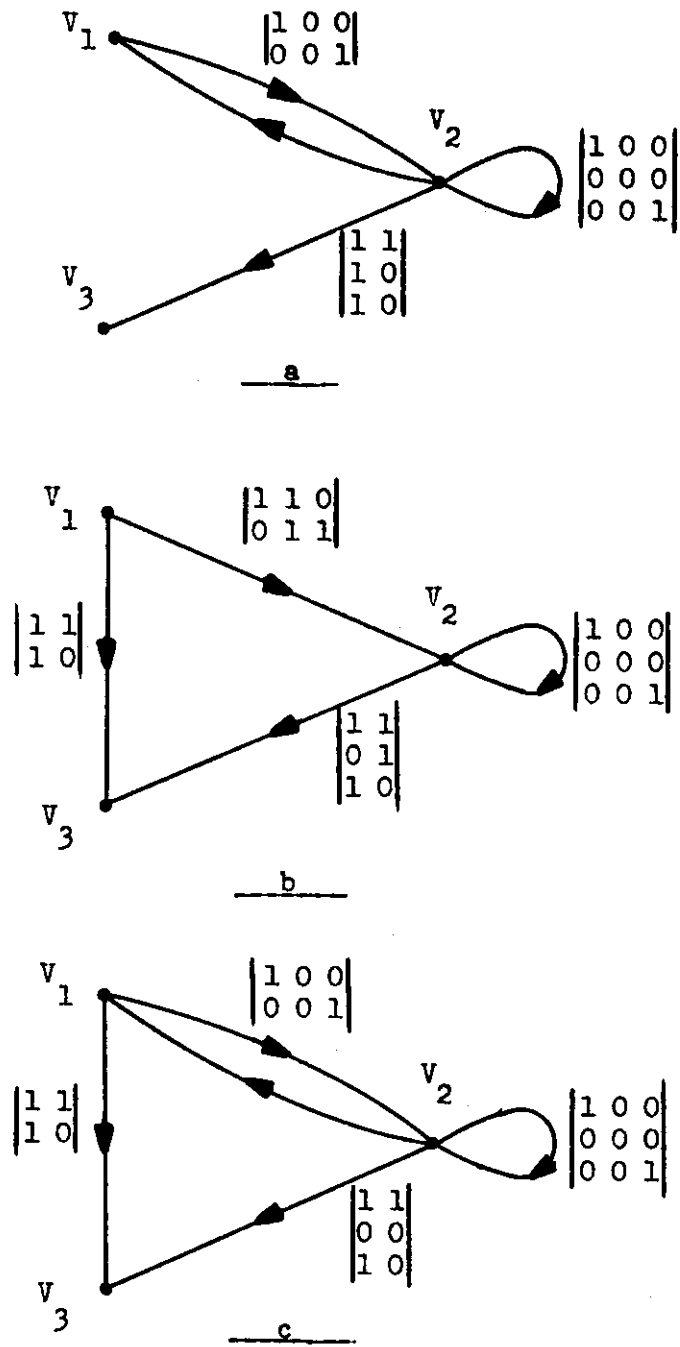
Fig. 1. Examples of networks of constraints. As a graphical convention, if both arcs V_iV_j and V_jV_i exist, but only V_iV_j is labeled with relation R_{ij}, then arc V_jV_i is assumed labelled with R_{ij}^t. Networks a), b) and c) are equivalent, and network c) is the intersection of networks a) and b).
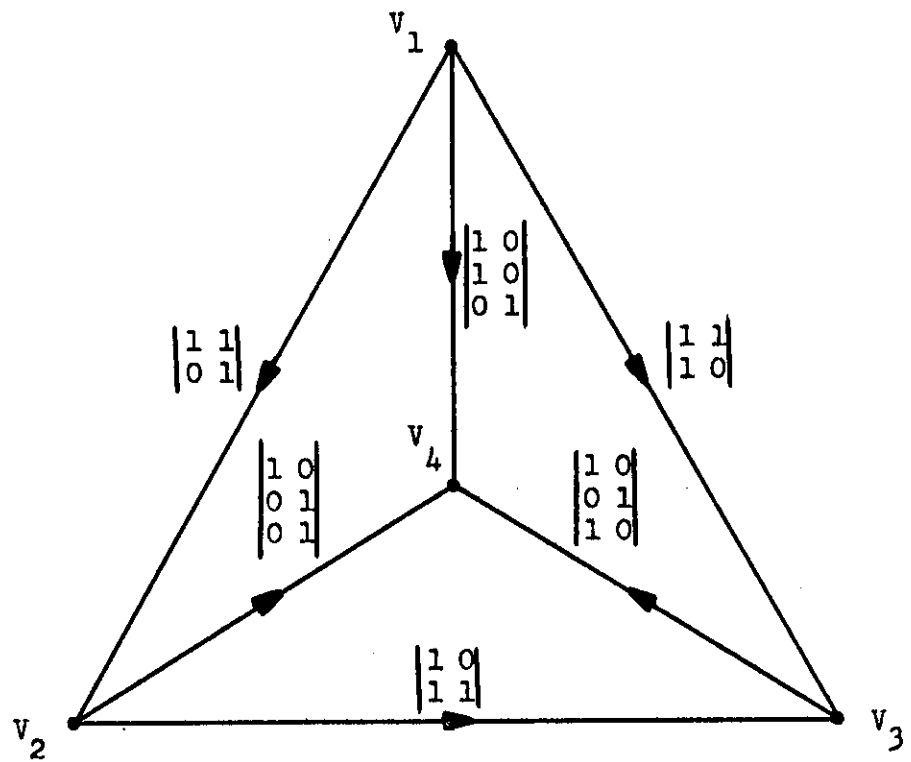
$$\begin{vmatrix} 1 & 0 \\ 1 & 0 \\ 0 & 1 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 1 \\ 0 & 1 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 1 \\ 1 & 0 \end{vmatrix}$$

V_4

$$\begin{vmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 1 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 0 \\ 1 & 1 \end{vmatrix}$$

V_2 V_3

Fig. 2. An example of indecomposable network.
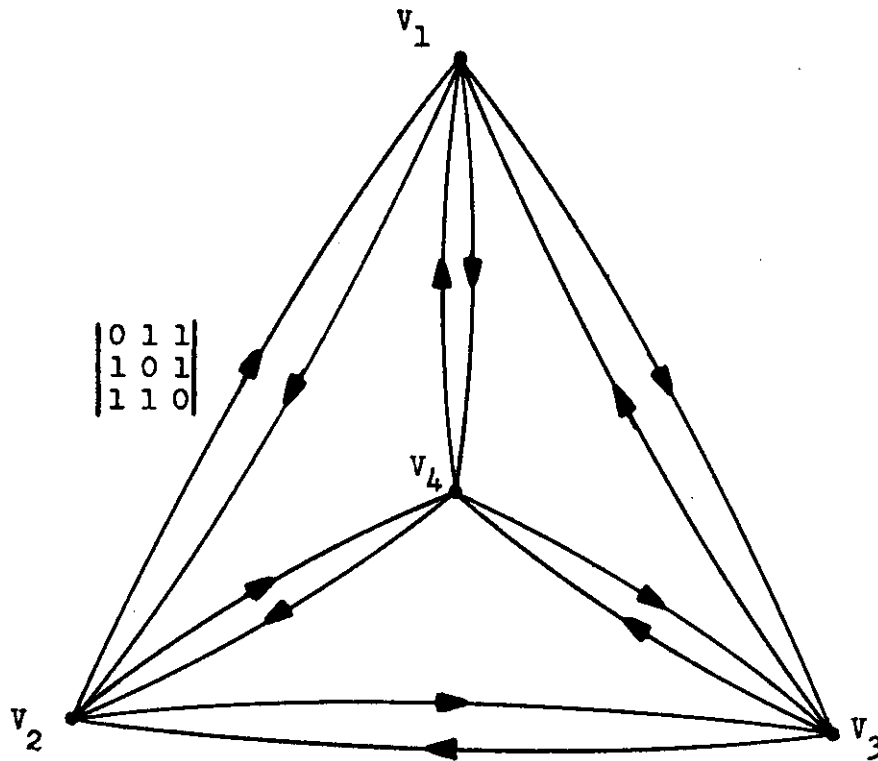
Fig. 3. In this network, the relation $\begin{vmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{vmatrix}$ is associated to every arc.

This network represents the impossible problem of coloring a four-vertex complete graph with three colors. This network is symmetric and closed but not minimal.
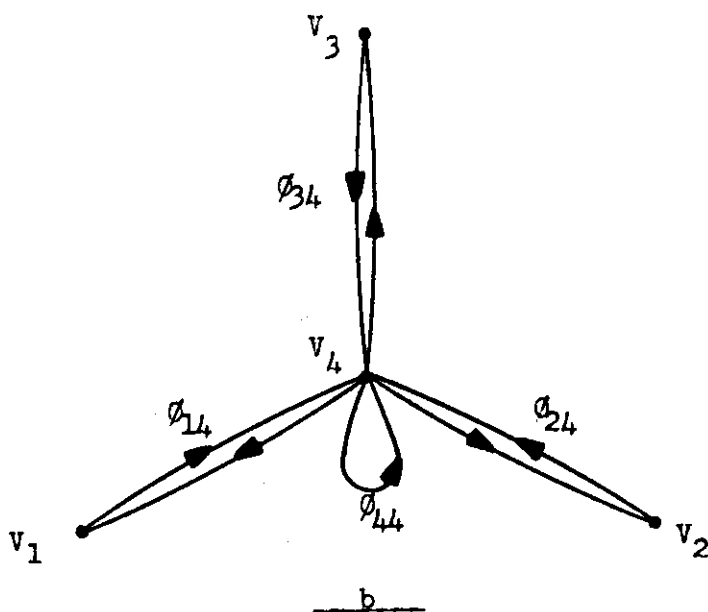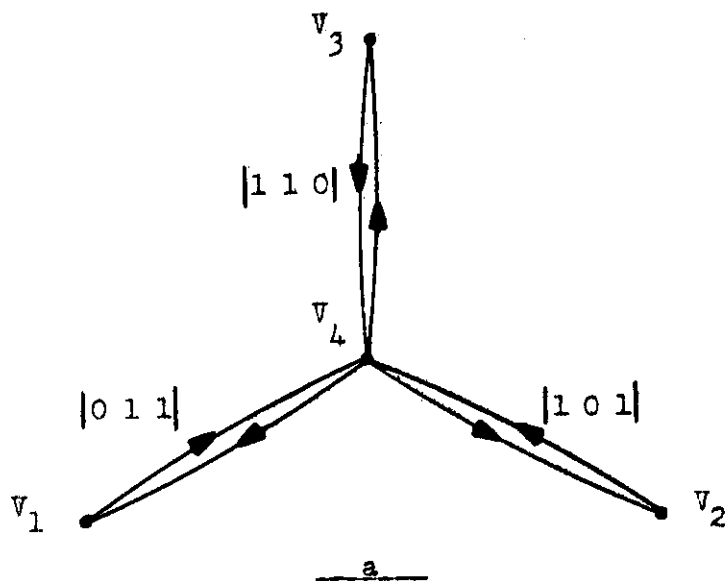
Fig. 4. a) A symmetric network of constraints. b) The network of constraints Γ'
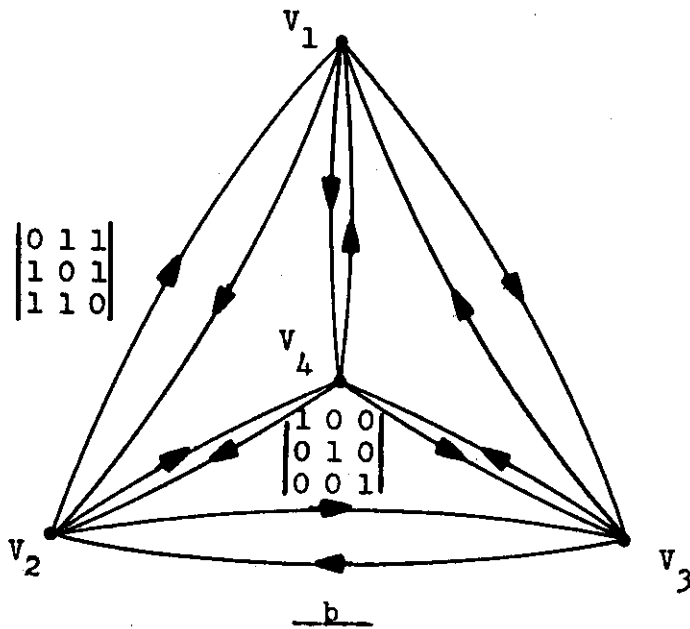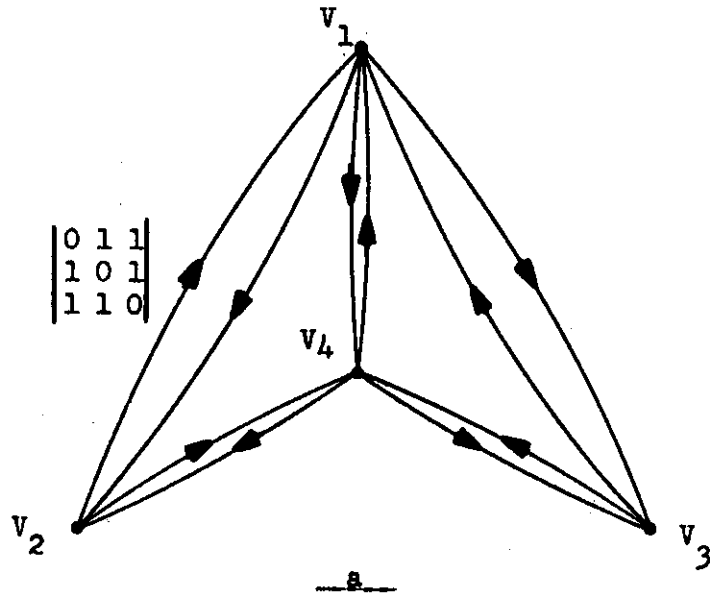equivalent to a) computed by algorithm C in one iteration, with order of
elimination (4,1,2,3).

$$\begin{vmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{vmatrix}$$

a

$$\begin{vmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

b

Fig. 5. a) A series-parallel network with respect to all pairs of vertices except $V_2 V_3$. b) Its minimal equivalent network. All nonlabelled arcs are assumed labeled with $\begin{vmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{vmatrix}$.
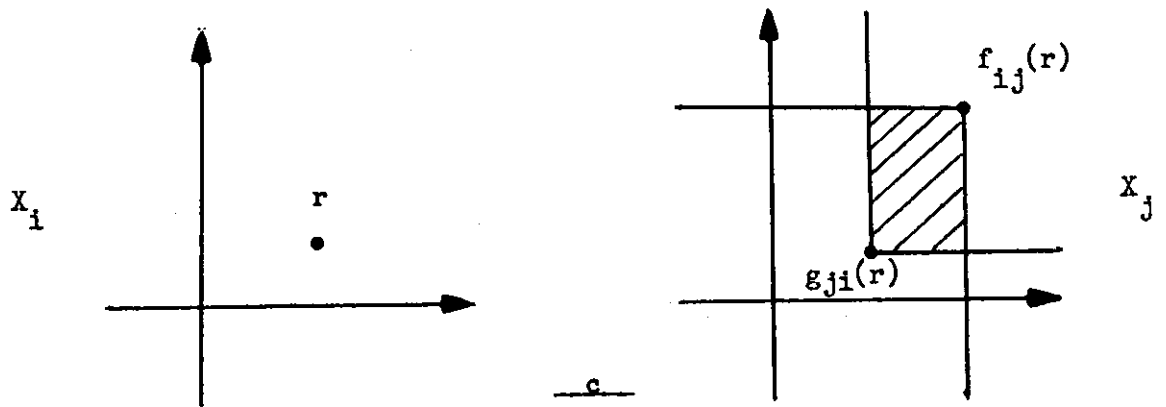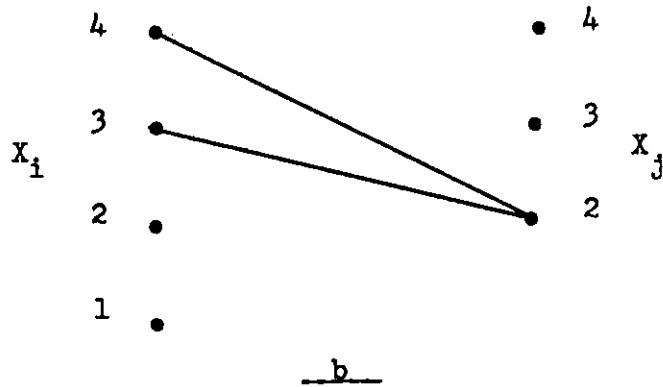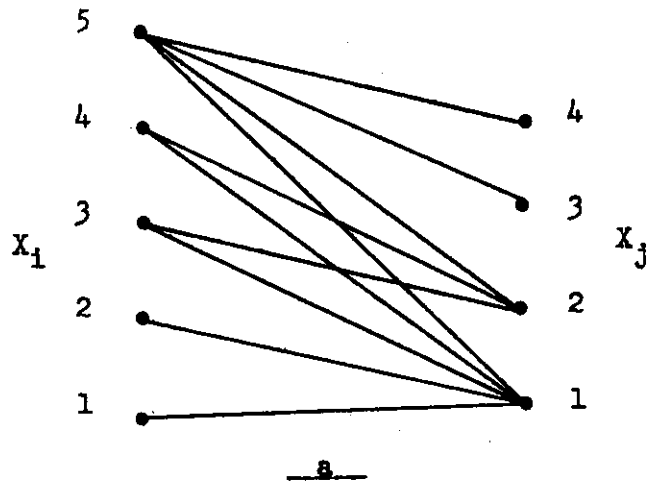
Fig. 6. a) An example of monotone relation. b) The relation in a)
without "ceiling" in X_i and "floor" in X_j. c) The rectangular
image of element $x_{i,r}$ as allowed by the intersection of two monotone
relations R_{ij} and R_{ji}.

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13. ABSTRACT

The problem of representation and handling of constraints is here considered, mainly for picture processing purposes. A systematic specification and utilization of the available constraints could significantly reduce the amount of search in picture recognition. On the other hand, formally stated constraints can be embedded in the syntactic productions of picture languages. Only binary constraints are treated here, but they are represented in full generality as binary relations. Constraints among more than two variables are then represented as networks of simultaneous binary relations. In general, more than one equivalent (i.e., representing the same constraint) network can be found: a minimal equivalent network is shown to exist, and its computation is shown to solve most practical problems about constraint handling. No exact solution for this central problem was found. Anyway, constraints are treated algebraically, and the solution of a system of linear equations in this algebra provides an approximation of the minimal network. This solution is then proved exact in special cases, e.g., for tree-like and series parallel networks and for classes of relations for which a distributive property holds. This latter condition is satisfied in cases of practical interest.

14. KEY WORDS	LINK A		LINK B		LINK C	
	ROLE	WT	ROLE	WT	ROLE	WT