

# ODPOP: An Algorithm For Open/Distributed Constraint Optimization

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## Abstract

We propose ODPOP, a new distributed algorithm for *open multiagent combinatorial optimization* that feature unbounded domains (Faltings & Macho-Gonzalez 2005). The ODPOP algorithm explores the same search space as the dynamic programming algorithm DPOP (Petcu & Faltings 2005b) or ADOPT (Modi *et al.* 2005), but does so in an incremental, best-first fashion suitable for open problems.

ODPOP has several advantages over DPOP. First, it uses messages whose size only grows linearly with the treewidth of the problem. Second, by letting agents explore values in a best-first order, it avoids incurring always the worst case complexity as DPOP, and on average it saves a significant amount of computation and information exchange.

To show the merits of our approach, we report on experiments with practically sized distributed meeting scheduling problems in a multiagent system.

## Introduction

Constraint satisfaction and optimization is a powerful paradigm for solving numerous tasks in distributed AI, like planning, scheduling, resource allocation, etc. Many real problems are naturally distributed among a set of agents, each one holding its own subproblem. The agents have to communicate with each other to find an optimal solution to the overall problem (unknown to any one of them). In such settings, centralized optimization algorithms are often unsuitable because it may be unpractical or even impossible to gather the whole problem into a single place. Distributed Constraint Satisfaction (DisCSP) has been formalized by Dechter (Collin, Dechter, & Katz 1991), Meisels (Solotorevsky, Gudes, & Meisels 1996) and Yokoo (Yokoo *et al.* 1998) to address such problems.

Complete algorithms for distributed constraint optimization fall in two main categories: search (see (Collin, Dechter, & Katz 1991; Yokoo *et al.* 1998; Silaghi, Sam-Haroud, & Faltings 2000; Modi *et al.* 2005; Hamadi, Bessière, & Quinqueton 1998)), and dynamic programming (see (Petcu & Faltings 2005b; Kask, Dechter, & Larrosa 2005)).

\*This work has been funded by the Swiss National Science Foundation under contract No. 200020-103421/1. Copyright © 2006, American Association for Artificial Intelligence (www.aaai.org). All rights reserved.

Search algorithms require linear memory and message size, and the worst case complexity can sometimes be avoided if effective pruning is possible. However, they produce an exponential number of small messages, which typically entails large networking overheads.

Dynamic programming algorithms have the important advantage that they produce fewer messages, therefore less overhead. DPOP (Petcu & Faltings 2005b) for example requires a linear number of messages. The disadvantage is that the maximal message size and memory requirements grows exponentially in the induced width of the constraint graph. Furthermore, the worst case complexity is always incurred.

This paper presents ODPOP, which combines some advantages of both worlds: it does not always incur the worst case complexity, it always uses linear size messages (as with search), and typically generates few messages (as DPOP).

Although its worst case complexity is the same as for DPOP, ODPOP typically exhibits significant savings in computation and information exchange. This is because the agents in ODPOP use a best-first order for value exploration, and an optimality criterion that allows them to prove optimality even without exploring all the values of their parents.

This makes ODPOP applicable also to open constraint optimization problems, where variables may have unbounded domains (Faltings & Macho-Gonzalez 2005).

We introduce the DCOP problem, definitions and notations, and the basic DPOP algorithm. We then describe the ODPOP algorithm, show examples, and evaluate its complexity, both theoretically and experimentally. We present experimental results on meeting scheduling problems, and then conclude.

## Definitions and Notation

**Definition 1** A *discrete* distributed constraint optimization problem (DCOP) is a tuple  $\langle \mathcal{X}, \mathcal{D}, \mathcal{R} \rangle$  such that:

- $\mathcal{X} = \{x_1, \dots, x_n\}$  is a set of variables
- $\mathcal{D} = \{d_1, \dots, d_n\}$  is a set of finite domains of the variables
- $\mathcal{R} = \{r_1, \dots, r_m\}$  is a set of relations, where a relation  $r_i$  is any function with the scope  $(x_{i_1}, \dots, x_{i_k})$ ,  $r_i : d_{i_1} \times \dots \times d_{i_k} \rightarrow \mathbb{R}$ , which denotes how much utility is assigned to each possible combination of values of the involved variables. Negative amounts mean costs.<sup>1</sup>

<sup>1</sup>Hard constraints (that explicitly forbid/enforce certain value

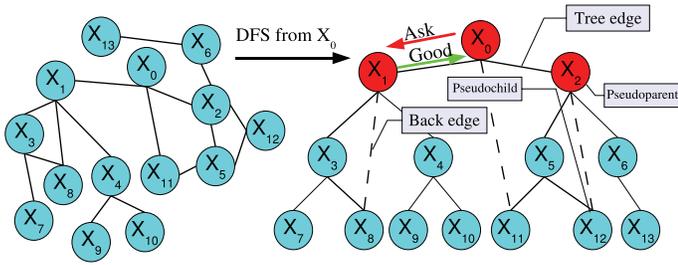


Figure 1: A problem graph and a rooted DFS tree. ASK messages go top-down, and GOOD messages (valued goods) go bottom-up. All messages are of linear size.

In a DCOP, each variable and constraint is owned by an agent. A simplifying assumption (Yokoo *et al.* 1998) is that each agent controls a virtual agent for each one of the variables  $x_i$  that it owns. To simplify the notation, we use  $x_i$  to denote either the variable itself, or its (virtual) agent.

This is a multiagent instance of the *valued CSP* framework as defined by Schiex *et al.* (Schiex, Fargier, & Verfaillie 1995). The goal is to find a complete instantiation  $\mathcal{X}^*$  for the variables  $x_i$  that *maximizes* the aggregate utility, i.e. the sum of utilities of individual relations. We assume here only unary and binary constraints/relations. DPOP and ODPOP extend however easily to non-binary constraints (see (Petcu, Faltings, & Parkes 2006)).

### Depth-First Search Trees (DFS)

ODPOP works on a DFS traversal of the problem graph.

**Definition 2** A DFS arrangement of a graph  $G$  is a rooted tree with the same nodes and edges as  $G$  and the property that adjacent nodes from the original graph fall in the same branch of the tree (e.g.  $x_0$  and  $x_{11}$  in Figure 1).

DFS trees have already been investigated as a means to boost search (Freuder 1985; Dechter 2003). Due to the relative independence of nodes lying in different branches of the DFS tree, it is possible to perform search in parallel on these independent branches.

Figure 1 shows an example of a DFS tree that we shall refer to in the rest of this paper. We distinguish between *tree edges*, shown as solid lines (e.g.  $8 - 3$ ), and *back edges*, shown as dashed lines (e.g.  $8 - 1, 12 - 2$ ).

**Definition 3 (DFS concepts)** Given a node  $x_i$ , we define:

- the **parent**  $P_i$  / **children**  $C_i$ : these are the obvious definitions (e.g.  $P_4 = x_1, C_1 = \{x_3, x_4\}$ ).
- The **pseudo-parents**  $PP_i$  are  $x_i$ 's ancestors that are connected to  $x_i$  directly through back-edges ( $PP_8 = \{x_1\}$ ).
- The **pseudo-children**  $PC_i$  are  $x_i$ 's descendants directly connected to  $x_i$  through back-edges (e.g.  $PC_0 = \{x_{11}\}$ ).
- $Sep_i$  is the **separator** of  $x_i$ : ancestors of  $x_i$  which are directly connected with  $x_i$  or with descendants of  $x_i$  (e.g.  $Sep_4 = \{x_1\}$ ,  $Sep_5 = \{x_0, x_2\}$  and  $Sep_8 = \{x_1, x_3\}$ ).

combinations) can be simulated with soft constraints by assigning  $-\infty$  to disallowed tuples, and 0 to allowed tuples. Maximizing utility thus avoids assigning such value combinations to variables.

$Sep_i$  is the set of ancestors of  $x_i$  whose removal completely disconnects the subtree rooted at  $x_i$  from the rest of the problem. In case the problem is a tree, then  $Sep_i = \{P_i\}, \forall x_i \in \mathcal{X}$ . In the general case,  $Sep_i$  contains  $P_i$ , all  $PP_i$  and all the pseudoparents of all descendants of  $x_i$ , which are ancestors of  $x_i$ .

### DPOP: dynamic programming optimization

DPOP is a distributed version of the bucket elimination scheme from (Dechter 2003), which works on a DFS. DPOP has 3 phases:

Phase 1 - a **DFS traversal** of the graph is done using a distributed DFS algorithm. To save space, we refer the reader to an algorithm like (Petcu, Faltings, & Parkes 2006). The outcome of this protocol is that all nodes consistently label each other as parent/child or pseudoparent/pseudochild, and edges are identified as tree/back edges.

Phase 2 - **UTIL propagation** is a bottom-up process, which starts from the leaves and propagates upwards only through tree edges. The agents send *UTIL* messages to their parents. The subtree of a node  $X_i$  can influence the rest of the problem only through  $X_i$ 's separator,  $Sep_i$ . Therefore, a message contains the optimal utility obtained in the subtree for each instantiation of  $Sep_i$ . Thus, messages are exponential in the separator size (bounded by the induced width).

Phase 3 - **VALUE propagation** top-down, initiated by the root, when phase 2 has finished. Each node determines its optimal value based on the computation from phase 2 and the *VALUE* message it has received from its parent. Then, it sends this value to its children through *VALUE* messages.

### ODPOP: an optimization algorithm for DCOP

ODPOP is described in Algorithm 1. It also has 3 phases:

Phase 1 - a **DFS traversal** as in DPOP

Phase 2 - (**ASK/GOOD**) this is where ODPOP is different from DPOP. This is an iterative, bottom-up utility propagation process, where each node repeatedly asks (via *ASK* messages) its children for valuations (*goods*) until it can compute suggested optimal values for its ancestors included in its separator. It then sends these goods to its parent. This phase finishes when the root received enough valuations to determine its optimal value.

Phase 3 - **VALUE propagation** as in DPOP

### ODPOP Phase 2: ASK/GOOD Phase

In backtracking algorithms, the control strategy is top-down: starting from the root, the nodes perform assignments and inform their children about these assignments. In return, the children determine their best assignments given these decisions, and inform their parents of the utility or bounds on this utility.

This top-down exploration of the search space has the disadvantage that the parents make decisions about their values blindly, and need to determine the utility for every one of their values before deciding on the optimal one. This can be a very costly process, especially when domains are large.

Additionally, if memory is bounded, many utilities have to be derived over and over again (Modi *et al.* 2005). This,

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**Algorithm 1** ODPOP - Open/Distributed Optimization

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ODPOP( $\mathcal{X}, \mathcal{D}, \mathcal{R}$ ): each agent  $x_i$  does:

**DFS arrangement:** run token passing mechanism as in (Petcu, Faltings, & Parkes 2006)

1 At completion,  $x_i$  knows  $P_i, PP_i, C_i, PC_i, Sep_i$

**Main process**

2  $sent\_goods \leftarrow \emptyset$

3 **if**  $x_i$  is root **then**

    ASK/GOOD until valuation sufficiency

4 **else**

5     **while** !received VALUE message **do**

6         Process incoming ASK and GOOD messages

**Process ASK**

7 **while** !sufficiency conditional on  $sent\_goods$  **do**

8     select  $C_i^{ask}$  among  $C_i$

9     send ASK message to all  $C_i^{ask}$

10    wait for GOOD messages

11 find  $best\_good \in Sep_i$  s.t.  $best\_good \notin sent\_goods$

12 add  $best\_good$  to  $sent\_goods$ , and send it to  $P_i$

**Process GOOD(gd,  $x_k$ )**

13 add  $gd$  to  $goodstore(x_k)$

14 check for conditional sufficiency

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coupled with the asynchrony of these algorithms makes for a large amount of effort to be duplicated unnecessarily (Zivan & Meisels 2004).

**Propagating GOODS** In contrast, we propose a bottom-up strategy in ODPOP, similar to the one of DPOP. In this setting, higher nodes do not assign themselves values, but instead ask their children what values would be best. Children answer by proposing values for the parents' variables. Each such proposal is called a *good*, and has an associated utility that can be achieved by the subtree rooted at the child, in the context of the proposal.

**Definition 4 (Good)** Given a node  $x_i$ , its parent  $P_i$  and its separator  $Sep_i$ , a **good message**  $GOOD_i^{P_i}$  sent from  $x_i$  to  $P_i$  is a tuple  $\langle assignments, utility \rangle$  as follows:  $GOOD_i^{P_i} = \langle \{x_j = v_j^k | x_j \in Sep_i, v_j^k \in D_j\}, v \in \mathbb{R} \rangle$ .

In words, a good  $GOOD_i^{P_i}$  sent by a node  $x_i$  to its parent  $P_i$  has exactly one assignment for each variable in  $Sep_i$ , plus the associated utility generated by this assignment for the subtree rooted at  $x_i$ . In the example of Figure 1, a good sent from  $x_5$  to  $x_2$  might have this form:  $GOOD_5^2 = \langle x_2 = a, x_0 = c, 15 \rangle$ , which means that if  $x_2 = a$  and  $x_0 = c$ , then the subtree rooted at  $x_5$  gets 15 units of utility.

**Definition 5 (Compatibility:  $\equiv$ )** Two good messages  $GOOD_1$  and  $GOOD_2$  are **compatible** (we write this  $GOOD_1 \equiv GOOD_2$ ) if they do not differ in any assignment of the shared variables. Otherwise,  $GOOD_1 \not\equiv GOOD_2$ .

Example:  $\langle x_2 = a, x_0 = c, 15 \rangle \equiv \langle x_2 = a, 7 \rangle$ , but  $\langle x_2 = a, x_0 = c, 15 \rangle \not\equiv \langle x_2 = b, 7 \rangle$ .

**Definition 6 (Join:  $\oplus$ )** The **join**  $\oplus$  of two compatible good messages  $GOOD_j^i = \langle assign_j, val_j \rangle$  and  $GOOD_k^i =$

$\langle assign_k, val_k \rangle$  is a new good  $GOOD_{j,k}^i = \langle assign_j \cup assign_k, val_j + val_k \rangle$

Example in Figure 1: let  $GOOD_{11}^5 = \langle x_5 = a, x_0 = c, 15 \rangle$  and  $GOOD_{12}^5 = \langle x_5 = a, x_2 = b, 7 \rangle$ . Then  $GOOD_{11}^5 \oplus GOOD_{12}^5 = \langle x_2 = b, x_0 = c, x_5 = a, 22 \rangle$ .

**Value ordering and bound computation** Any child  $x_j$  of a node  $x_i$  delivers to its parent  $x_i$  a sequence of  $GOOD_j^i$  messages that explore different combinations of values for the variables in  $Sep_j$ , together with the corresponding utilities. We introduce the following important assumption:

**Best-first Assumption:** leaf nodes (without children) report their *GOODs* in order of non-increasing utility.

This assumption is easy to satisfy in most problems: it corresponds to ordering entries in a relation according to their utilities. Similarly, agents usually find it easy to report what their most preferred outcomes are.

We now show a method for propagating *GOODs* so that all nodes always report *GOODs* in order of non-increasing utility provided that their children follow this order. Together with the assumption above, this will give an algorithm where the first *GOOD* generated at the root node is the optimal solution. Furthermore, the algorithm will be able to generate this solution without having to consider all value combinations.

Consider thus a node  $x_i$  that receives from each of its children  $x_j$  a stream of *GOODs* in an asynchronous fashion, but in non-increasing order of utility.

**Notation:** let  $LAST_j^i$  be the last good sent by  $x_j$  to  $x_i$ . Let  $\langle Sep_i \rangle$  be the set of all possible instantiations of variables in  $Sep_i$ . A tuple  $s \in \langle Sep_i \rangle$  is such an instantiation. Let  $GOOD_j^i(t)$  be a good sent by  $x_j$  to  $x_i$  that is compatible with the assignments in the tuple  $t$ .

Based on the goods that  $x_j$  has already sent to  $x_i$ , one can define lower (LB) and upper (UB) bounds for each instantiation  $s \in \langle Sep_i \rangle$ :

$$LB_j^i(s) = \begin{cases} val(GOOD_j^i(t)) & \text{if } x_j \text{ sent } GOOD_j^i(t) \text{ s.t. } t \equiv s \\ -\infty & \text{otherwise} \end{cases}$$

$$UB_j^i(s) = \begin{cases} val(GOOD_j^i(t)) & \text{if } x_j \text{ sent } GOOD_j^i(t) \text{ s.t. } t \equiv s \\ val(LAST_j^i) & \text{if } x_j \text{ has sent any } GOOD_j^i \\ +\infty & \text{if } x_j \text{ has not sent any } GOOD_j^i \end{cases}$$

The influence of all children of  $x_i$  is combined in upper and lower bounds for each  $s \in \langle Sep_i \rangle$  as follows:

•  $UB^i(s) = \sum_{x_j \in C_i} UB_j^i(s)$ ; if any of  $x_j \in C_i$  has not yet sent any good, then  $UB_j^i(s) = +\infty$ , and  $UB^i(s) = +\infty$ .  $UB^i(s)$  is the maximal utility that the instantiation  $s$  could possibly have for the subproblem rooted at  $x_i$ , no matter what other goods will be subsequently received by  $x_i$ . Note that it is possible to infer an upper bound on the utility of any instantiation  $s \in \langle Sep_i \rangle$  as soon as even a single *GOOD* message has been received from each child. This is the result of the assumption that *GOODs* are reported in order of non-increasing utility.

•  $LB^i(s) = \sum_{x_j \in C_i} LB_j^i(s)$ ; if any of  $x_j \in C_i$  has not yet sent any good compatible with  $s$ , then  $LB_j^i(s) = -\infty$ ,

and  $LB^i(s) = -\infty$ .  $LB^i(s)$  is the minimal utility that the tuple  $s \in \langle Sep_i \rangle$  could possibly have for the subproblem rooted at  $x_i$ , no matter what other goods will be subsequently received by  $x_i$ .

**Examples based on Table 2:**

- $GOOD_{10}^4(x_4 = c) = \langle [x_4 = c], 4 \rangle$ .
- $LAST_{10}^4 = \langle [x_4 = a], 3 \rangle$ .
- $LB_{10}^4(x_4 = c) = 4$  and  $LB_9^4(x_4 = c) = -\infty$ , because  $x_4$  has received a  $GOOD_{10}^4(x_4 = c)$  from  $x_{10}$ , but not a  $GOOD_9^4(x_4 = c)$  from  $x_9$ .
- Similarly,  $UB_{10}^4(x_4 = c) = 4$  and  $UB_9^4(x_4 = c) = val(LAST_9^4) = val(GOOD_9^4(x_4 = f)) = 1$ , because  $x_4$  has received a  $GOOD(x_4 = c)$  from  $x_{10}$ , but not from  $x_9$ , so the latter is replaced by the latest received good.

### Valuation-Sufficiency

In DPOP, agents receive all *GOODS* grouped in single messages. Here, *GOODS* can be sent individually and asynchronously as long as the order assumption is satisfied. Therefore,  $x_i$  can determine when it has received **enough** goods from its children in order to be able to determine the next best combination of values of variables in  $Sep_i$  (Faltings & Macho-Gonzalez 2005). In other words,  $x_i$  can determine when any additional goods received from its children  $x_j$  will not matter w.r.t. the choice of optimal tuple for  $Sep_i$ .  $x_i$  can then send its parent  $P_i$  a valued good  $t^* \in Sep_i$  suggesting this next best value combination.

**Definition 7** Given a subset  $S$  of tuples from  $\langle Sep_i \rangle$ , a tuple  $t^* \in \{\langle Sep_i \rangle \setminus S\}$  is dominant conditional on the subset  $S$ , when  $\forall t \in \{\langle Sep_i \rangle \setminus S \mid t \neq t^*\}, LB(t^*) > UB(t)$ .

In words,  $t^*$  is the next best choice for  $Sep_i$ , after the tuples in  $S$ . This can be determined once there have been received enough goods from children to allow the finding that one tuple's lower bound is greater than all other's upper bound. Then the respective tuple is conditional-dominant.

**Definition 8** A variable is valuation-sufficient conditional on a subset  $S \subset \langle Sep_i \rangle$  of instantiations of the separator when it has a tuple  $t^*$  which is dominant conditional on  $S$ .

**Properties of the Algorithm** The algorithm used for propagating *GOODS* in ODPOP is given by process ASK in Algorithm 1. Whenever a new *GOOD* is asked by the parent,  $x_i$  repeatedly asks its children for *GOODS*. In response, it receives *GOOD* messages that are used to update the bounds. These bounds are initially set to  $LB^i(\forall t) = -\infty$  and  $UB^i(\forall t) = +\infty$ . As soon as at least one message has been received from all children for a tuple  $t$ , its upper bound is updated with the sum of the utilities received. As more and more messages are received, the bounds become tighter and tighter, until the lower bound of a tuple  $t^*$  becomes higher than the upper bound of any other tuple.

At that point, we call  $t^*$  *dominant*.  $x_i$  assembles a good message  $GOOD_{P_i}^i = \langle t^*, val = LB^i(t^*) = UB^i(t^*) \rangle$ , and sends it to its parent  $P_i$ . The tuple  $t^*$  is added to the *sent\_goods* list.

$x_1/x_4 =$	$a$	$b$	$c$	$d$	$e$	$f$
$x_1 = a$	1	2	6	2	1	2
$x_1 = b$	5	1	2	1	2	1
$x_1 = c$	2	1	1	1	2	1

Table 1: Relation  $R(x_4, x_1)$ .

$x_9$	$x_{10}$	$x_1$
$\langle \mathbf{x}_4 = \mathbf{a}, \mathbf{6} \rangle$	$\langle x_4 = b, 5 \rangle$	$\langle x_4 = c, x_1 = a, 6 \rangle$
$\langle x_4 = d, 5 \rangle$	$\langle x_4 = c, 4 \rangle$	$\langle \mathbf{x}_4 = \mathbf{a}, \mathbf{x}_1 = \mathbf{b}, \mathbf{5} \rangle$
$\langle x_4 = f, 1 \rangle$	$\langle \mathbf{x}_4 = \mathbf{a}, \mathbf{3} \rangle$	$\langle x_4 = b, x_1 = a, 2 \rangle$
$\vdots$	$\vdots$	$\vdots$

Table 2: Goods received by  $x_4$ . The relation  $r_4^1$  is present in the last column, sorted best-first.

Subsequent *ASK* messages from  $P_i$  will be answered using the same principle: gather goods, recompute upper/lower bounds, and determine when another tuple is dominant. However, the dominance decision is made while ignoring the tuples from *sent\_goods*, so the "next-best" tuple will be chosen. This is how it is ensured that each node in the problem will receive utilities for tuples in *decreasing order of utility* i.e. in a best-first order, and thus we have the following Theorem:

**Theorem 1 (Best-first order)** *Provided that the leaf nodes order their relations in non-increasing order of utility, each node in the problem sends GOODS in the non-increasing order of utility i.e. in a best-first order.*

**PROOF.** By assumption, the leaf nodes send *GOODS* in best-first order. Assume that all children of  $x_i$  satisfy the Theorem. Then the algorithm correctly infers the upper bounds on the various tuples, and correctly decides conditional valuation-sufficiency. If it sends a *GOOD*, it is conditionally dominant given all *GOODS* that were sent earlier, and so it cannot have a lower utility than any *GOOD* that might be sent later.  $\square$

**Conditional valuation-sufficiency: an example** Let us consider a possible execution of ODPOP on the example problem from Figure 1. Let us consider the node  $x_4$ , and let the relation  $r_4^1$  be as described in Table 1.

As a result to its parent  $x_1$  asking  $x_4$  for goods, let us assume that  $x_4$  has repeatedly requested goods from its children  $x_9$  and  $x_{10}$ .  $x_9$  and  $x_{10}$  have replied each with goods; the current status is as described in Table 2.

In addition to the goods obtained from its children,  $x_4$  has access to the relation  $r_4^1$  with its parent,  $x_1$ . This relation will also be explored in a best-first fashion, exactly as the tuples received from  $x_4$ 's children (see Table 2, last column).

Let us assume that this is the first time  $x_1$  has asked  $x_4$  for goods, so the *sent\_goods* list is empty.

We compute the lower and upper bounds as described in the previous section. We obtain that  $LB^i(\langle x_4 = a, x_1 = b \rangle) = 14$ . We also obtain that  $\forall t \neq \langle x_4 = a, x_1 = b \rangle$ ,

$UB^i(t) < LB^i(\langle x_4 = a, x_1 = b \rangle) = 14$ . Therefore,  $\langle x_4 = a, x_1 = b \rangle$  satisfies the condition from Definition 8 and is thus dominant conditional on the current *sent\_goods* set (which is empty). Thus,  $x_4$  records  $\langle x_4 = a, x_1 = b, 14 \rangle$  in *sent\_goods* and sends  $GOOD(x_1 = b, 14)$  to  $x_1$ .

Should  $x_1$  subsequently ask for another good,  $x_4$  would repeat the process, this time ignoring the previously sent tuple  $GOOD(x_1 = b, 14)$ .

**Comparison with the UTIL phase of DPOP** In DPOP, the separator  $Sep_i$  of a node  $x_i$  gives the set of dimensions of the UTIL message from  $x_i$  to its parent:  $Sep_i = \text{dims}(UTIL_i^{P_i})$ . Therefore, the size of a UTIL message in DPOP is  $d^{|Sep_i|}$ , where  $d$  is the domain size. This results in memory problems in case the induced width of the constraint graph is high.

In ODPOP, the ASK/GOOD phase is the analogue of the UTIL phase from DPOP. A  $GOOD_i^{P_i}$  message corresponds exactly to a single utility from a  $UTIL_i^{P_i}$  message from DPOP, and has the same semantics: it informs  $P_i$  how much utility the whole subtree rooted at  $x_i$  obtains when the variables from  $Sep_i$  take that particular assignment.

The difference is that the utilities are sent on demand, in an incremental fashion. A parent  $P_i$  of a node  $x_i$  sends to  $x_i$  an ASK message that instructs  $x_i$  to find the next best combination of values for the variables in  $Sep_i$ , and compute its associated utility.  $x_i$  then performs a series of the same kind of queries to its children, until it gathers enough goods to be able to determine this next best combination  $t^* \in \langle Sep_i \rangle$  to send to  $P_i$ . At this point,  $x_i$  assembles a message  $GOOD_i^{P_i}(t^*, val)$  and sends it to  $P_i$ .

### ODPOP Phase 3: VALUE assignment phase

The VALUE phase is similar to the one from DPOP. Eventually, the root of the DFS tree becomes *valuation-sufficient*, and can therefore determine its optimal value. It initiates the top-down VALUE propagation phase by sending a VALUE message to its children, informing them about its chosen value. Subsequently, each node  $x_i$  receives the  $VALUE_{P_i}^i$  message from its parent, and determines its optimal value as follows:

1.  $x_i$  searches through its *sent\_list* for the first good  $GOOD^{i*}$  (highest utility) compatible with the assignments received in the VALUE message.
2.  $x_i$  assigns itself its value from  $GOOD^{i*}$ :  $x_i \leftarrow v_i^*$
3.  $\forall x_j \in C_i$ ,  $x_i$  builds and sends a VALUE message that contains  $x_i = v_i^*$  and the assignments shared between  $VALUE_{P_i}^i$  and  $Sep_j$ . Thus,  $x_j$  can in turn choose its own optimal value, and so on recursively to the leaves.

### ODPOP: soundness, termination, complexity

**Theorem 2 (Soundness)** *ODPOP is sound.*

PROOF. ODPOP combines goods coming from independent parts of the problem (subtrees in DFS are independent). Theorem 1 shows that the goods arrive in the best-first order, so when we have valuation-sufficiency, we are certain

to choose the optimal tuple, provided the tuple from  $Sep_i$  is optimal.

The top-down VALUE propagation ensures (through induction) that the tuples selected to be parts of the overall optimal assignment, are indeed optimal, thus making also all assignments for all  $Sep_i$  optimal.  $\square$

**Theorem 3 (Termination)** *ODPOP terminates in at most  $(h - 1) \times d^w$  synchronous ASK/GOOD steps, where  $h$  is the depth of the DFS tree,  $d$  bounds the domain size, and  $w$  is the width of the chosen DFS. Synchronous here means that all siblings send their messages at the same time.*

PROOF. The longest branch in the DFS tree is of length  $h - 1$  (and  $h$  is at most  $n$ , when the DFS is a chain). Along a branch, there are at most  $d^{|Sep_i|}$  ASK/GOOD message pairs exchanged between any node  $x_i$  and its parent. Since  $Sep_i \leq w$ , it follows that at most  $(h - 1) \times d^w$  synchronous ASK/GOOD message pairs will be exchanged.  $\square$

**Theorem 4 (Complexity)** *The number of messages and memory required by ODPOP is  $O(d^w)$ .*

PROOF. By construction, all messages in ODPOP are linear in size. Regarding the number of messages:

1. the DFS construction phase produces a linear number of messages:  $2 \times m$  messages ( $m$  is the number of edges);
2. the ASK/GOOD phase is the analogue of the UTIL phase in DPOP. The worst case behavior of ODPOP is to send sequentially the contents of the UTIL messages from DPOP, thus generating at most  $d^w$  ASK/GOOD message pairs between any parent/child node ( $d$  is the maximal domain size, and  $w$  is the induced width of the problem graph). Overall, the number of messages is  $O((n - 1) \times d^w)$ . Since all these messages have to be stored by their recipients, the memory consumption is also at most  $d^w$ .
3. the VALUE phase generates  $n - 1$  messages, ( $n$  is the number of nodes) - one through each tree-edge.  $\square$

Notice that the  $d^w$  complexity is incurred only in the worst case. Consider an example: a node  $X_i$  receives first from all its children the same tuple as their most preferred one. Then this is simply chosen as the best and sent forward, and  $X_i$  needs only linear memory and computation!

## Experimental Evaluation

We experimented with distributed meeting scheduling in an organization with a hierarchical structure (a tree with departments as nodes, and a set of agents working in each department). The CSP model is the PEAV model from (Maheswaran *et al.* 2004). Each agent has multiple variables: one for the start time of each meeting it participates in, with 10 timeslots as values. Mutual exclusion constraints are imposed on the variables of an agent, and equality constraints are imposed on the corresponding variables of all agents

Agents	10	20	30	50	100
Meetings	3	9	11	19	39
Variables	10	31	38	66	136
Constraints	10	38	40	76	161
# of messages	35 / 9	778 / 30	448 / 37	3390 / 65	9886 / 135
Max message size	1 / 100	1 / 1000	1 / 100	1 / 1000	1 / 1000
Total Goods	35 / 360	778 / 2550	448/1360	3390 / 10100	9886 / 16920

Table 3: ODPOP vs DPOP tests on meeting scheduling (values are stated as ODPOP / DPOP)

involved in the same meeting. Private, unary constraints placed by an agent on its own variables show how much it values each meeting/start time. Random meetings are generated, each with a certain utility for each agent. The objective is to find the schedule that maximizes the overall utility.

Table 3 shows how our algorithm scales up with the size of the problems. All experiments are run on the FRODO multiagent simulation platform. The values are depicted as ODPOP / DPOP, and do not include the DFS and VALUE messages (identical). The number of messages refers to *ASK/GOOD* message pairs in *ODPOP* and *UTIL* messages in *DPOP*. The maximal message size shows how many utilities are sent in the largest message in *DPOP*, and is always 1 in *ODPOP* (a single good sent at a time). The last row of the table shows significant savings in the number of utilities sent by ODPOP (*GOOD* messages) as compared to DPOP (total size of the *UTIL* messages).

### Concluding Remarks

We proposed a new algorithm, ODPOP, which uses linear size messages by sending the utility of each tuple separately. Based on the best-first assumption, we use the principle of open optimization (Faltings & Macho-Gonzalez 2005) to incrementally propagate these messages even before the utilities of all input tuples have been received. This can be exploited to significantly reduce the amount of information that must be propagated. In fact, the optimal solution may be found without even examining all values of the variables, thus being possible to deal with unbounded domains.

Preliminary experiments on distributed meeting scheduling problems show that our approach gives good results when the problems have low induced width.

As the new algorithm is a variation of DPOP, we can apply to it the techniques for self-stabilization (Petcu & Faltings 2005c), approximations and anytime solutions (Petcu & Faltings 2005a), distributed implementation and incentive-compatibility (Petcu, Faltings, & Parkes 2006) that have been proposed for DPOP.

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