

Lecture 9 Branch-and-Bound and Simulated Annealing

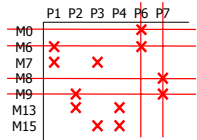
Logic Optimization Techniques

- Logic Optimization Techniques
 - K-maps (Graphical)
 - Quine-McCluskey (Exact Algorithm)
 - Tabular Minimization
 - Row/Column Dominance
 - Espresso (Heuristic) – we'll see this one soon
- Other Generalized Algorithms
 - Branch-and-bound**
 - Simulated Annealing
 - many more exists ...
 - Integer Linear Programming (ILP)
 - Dynamic Programming
 - Genetic Algorithms

• Very general algorithm – can be applied to a variety of problems
• Based on the idea of a decision tree
• Varies in that it tries to visit only part of the tree

Decision Trees

- Decision tree
 - Enumeration approach in which we have n decision variables, and list the 2^n possible values



Given a prime implicant chart and the corresponding essential prime implicants, how do we derive a minimum cover with the remaining prime implicants?

Generic Branch-and-bound Pseudocode

```

BCP( F, U, currentSol ){
  ( F, currentSol ) = REDUCE( F, currentSol )
  if( terminalCase( F ) ){
    if( cost( currentSol ) < U ){
      U = cost( currentSol )
      return ( currentSol )
    }
  }
  L = LOWER_BOUND( F, currentSol )
  if ( L ≥ U ) return ("no solution")
  xi = CHOOSE_VAR( F )
  S1 = BCP( Fxi, U, currentSol u (xi) )
  if( cost( S1 ) = L ) return ( S1 )
  S2 = BCP( Fxi, U, currentSol )
  return BEST_SOLUTION( S1, S2 )
}
    
```

ECE 474a/575a
Susan Lysecky

7 of 38

Branch-and-bound Pseudocode

- Initial call to BCP
 - currentSol set to empty
 - Upper bound (U) set to the number of decisions (prime implicants) + 1
 - Guarantees that the first valid solution found will be accepted
 - F is the current constraint equation
- Call to REDUCE(F)
 - Try to simplify the matrix by recursively
 - Removing essential columns and adding it to currentSol
 - Remove dominating rows
 - Remove dominated columns
 - Continue until matrix is empty, or problem is cyclic
- Splitting Variable x_i
 - Variable selection has no impact on correctness, impacts run time
 - Find a good solution fast so upper bound is close to optimal solution and more pruning can occur
 - Potential candidates?
 - Column that covers many rows is more likely to be part of optimal solution
 - Column that covers many short rows since short rows have a lower chance of being covered

ECE 474a/575a
Susan Lysecky

8 of 38

Branch-and-bound – Lower Bound Calculation

- How do I calculate the lower bound of a subtree?
 - Varies depending on your problem
 - Minimum cover problem
 - lower bound = number of prime implicants (columns committed so far) + MIS

	p1	p2	p3	p4
1	X	X		
2			X	X
3	X		X	
4		X	X	
5	X			X
6	X	X		

- Maximally Independent Set (MIS)
 - Equal to the number of independent rows in the table
 - Rows are independent if no overlapping X's
 - Indicates the lowest possible number of prime implicants required to cover the remaining minterms

{1, 2}

{3, 4}

{5, 6}

MIS = 2

→ We want worst case, so we pick the largest set →

- If no independent rows are found, the lower bound for a cyclic matrix is at least 2
 - If matrix cyclic no column covers all rows (which would have enabled reduction of matrix)
 - Thus, a minimum of two columns are required to cover all rows

ECE 474a/575a
Susan Lysecky

9 of 38

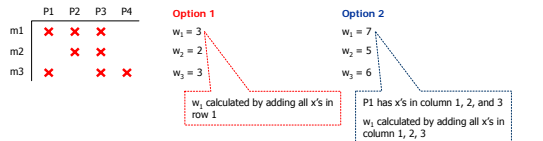
Finding MIS

MIS_QUICK Heuristic

- Simple algorithm can be used to find MIS
 - $|M|$ denotes rows left in M after deleting rows intersecting with row i
- CHOOSE_SHORTEST_ROW subprocedure can be done in several ways
 - Option 1 - Row i is row with the fewest nonzero columns, breaking ties in lexicographical order
 - Option 2 - Row i is selected by column counts of its columns, breaking ties in lexicographical order
 - Does a better job finding larger MIS

```

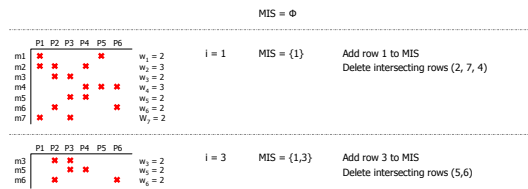
MIS_QUICK(M){
  MIS =  $\emptyset$ 
  do {
     $i$  = CHOOSE_SHORTEST_ROW(M)
    MIS = MIS  $\cup$  { $i$ }
    M = DELETE_INTERSECTING_ROWS(M,  $i$ )
  } while ( |M| > 0 )
  return MIS
}
    
```



ECE 474a/575a
Susan Lysdecky 10 of 38

MIS_QUICK Example

- Use MIS_QUICK (option 1) to find MIS

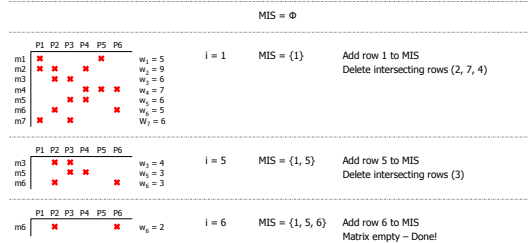


MIS = {1, 3}
 Low bound = 0 + 2 (no essentials previously added)

ECE 474a/575a
Susan Lysdecky 11 of 38

MIS_QUICK Example

- Use MIS_QUICK (option 2) to find MIS



MIS = {1, 5, 6}
 Low bound = 0 + 3 (no essentials previously added)
 Option 2 found a larger MIS set which leads to higher lower bound (i.e. more pruning)

ECE 474a/575a
Susan Lysdecky 12 of 38

Branch-and-bound

Example 1

- Using Branch-and-bound find minimum cover

$$F = \emptyset$$

$$U = \{1\} = 7$$

	P1	P2	P3	P4	P5	P6
m1	X	X	X	X	X	
m2	X	X	X	X	X	
m3	X	X	X	X	X	
m4	X	X	X	X	X	

Call to BCP(F, U, {})

$$L = 2$$

No reduction can be made
matrix cyclic

- Initialize best solution (F) and current cost (U) variables
- Reduce matrix
- Solution found? No.
- Calculate lower bound on subtree
MIS, QUICK returns (m1), but matrix is cyclic so MIS is at least 2
Lower bound (L) = # prime Implicants + MIS
= 0 + 2 = 2
- $L \geq U$? No.
- $x_i = P1$
- $S_i = \text{BCP}(F_{\cup} U, \text{currentSoln } u x_i)$

ECE 474a/575a
Susan Lysecky

13 of 38

Branch-and-bound

Example 1

Call to BCP(F_U, U, {P1})

~~$$F = \emptyset$$~~
~~$$U = \{1\} = 7$$~~

$$F = \{P1, P2\}$$

$$U = 2$$

$$L = 2$$

$$\text{Solution} = \{P1, P2\}$$

$$\text{Cost} = 2$$

	P1	P2	P3	P4	P5	P6
m1	X	X	X	X	X	
m2	X	X	X	X	X	
m3	X	X	X	X	X	
m4	X	X	X	X	X	

P1 included - covers m1, m2

	P2	P3	P4	P5	P6
m3	X	X	X	X	X
m4	X	X	X	X	X

No row dominance
P2 dominates P3, P4, P5, P6

	P2
m3	X
m4	X

P2 becomes essential - add to F

Matrix empty

- Reduce matrix
- Solution found? Yes, cost(currentSoln) < U? cost({P1, P2}) < 7? Yes. Update placeholders

ECE 474a/575a
Susan Lysecky

14 of 38

Branch-and-bound

Example 1

Call to BCP(F, U, {})

$$F = \{P1, P2\}$$

$$U = 2$$

$$L = 2$$

$$\text{Solution} = \{P1, P2\}$$

$$\text{Cost} = 2$$

	P1	P2	P3	P4	P5	P6
m1	X	X	X	X	X	
m2	X	X	X	X	X	
m3	X	X	X	X	X	
m4	X	X	X	X	X	

- Initialize best solution (F) and current cost (U) variables
- Reduce matrix
- Solution found? No.
- Calculate lower bound on subtree
MIS, QUICK returns (m1), but matrix is cyclic so MIS is at least 2
Lower bound (L) = # prime Implicants + MIS
= 0 + 2 = 2
- $L \geq U$? No.
- $x_i = P1$
- $S_i = \text{BCP}(F_{\cup} U, \text{currentSoln } u x_i)$
- Cost(S_i = L)? Yes. Kill S_i subtree.

← Returns from here with updated F and U

Done! All options examined.

ECE 474a/575a
Susan Lysecky

15 of 38

Branch-and-bound

Example 2

- Using Branch-and-bound find minimum cover

$$F = 0$$

$$U = 11+1 = 12$$

BCP(F, U, {})

$$L = 4$$

- Initialize best solution (F) and current cost (U) variables
- Reduce matrix
- Solution found? No.
- Calculate lower bound on subtree
MIS_QUICK returns {m1, m3, m5, m7}
lower bound (L) = # prime implicants + MIS
= 0 + 4 = 4
- $L \geq U$? No.
- $x_i = P1$
- $S^i = \text{BCP}(F_{ij}, U, \text{currentSohn } u x_i)$

	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10	P11
m1	1	1									
m2		1	1								
m3			1	1							
m4	1		1								
m5				1	1						
m6					1	1					
m7						1	1				
m8							1	1			
m9								1	1		
m10									1	1	
m11										1	1
m12	1										1
m13		1	1	1	1	1	1	1	1	1	1

No reduction can be made, matrix cyclic

Branch-and-bound

Example 2

BCP(F_{P1}, U, {P1})

$$F = 0$$

$$U = 11+1 = 12$$

- Reduce matrix

$$L = 4$$

	P2	P3	P4	P5	P6	P7	P8	P9	P10	P11
m2	1	1								
m3		1	1							
m5			1	1						
m6				1	1					
m7					1	1				
m8						1	1			
m9							1	1		
m10								1	1	
m11									1	1
m12										1
m13		1	1	1	1	1	1	1	1	1

P1 included - covers m1, m4, m12

	P2	P3	P4	P5	P6	P7	P8	P9	P10	P11
m2	1	1								
m3		1	1							
m5			1	1						
m6				1	1					
m7					1	1				
m8						1	1			
m9							1	1		
m10								1	1	
m11									1	1
m13		1	1	1	1	1	1	1	1	1

No row dominance
P3 dominates P2, P4

Branch-and-bound

Example 2

BCP(F_{P1}, U, {P1})

$$F = 0$$

$$U = 11+1 = 12$$

- Reduce matrix
- Solution found? No.

$$L = 4$$

	P5	P6	P7	P8	P9	P10	P11
m5	1	1					
m6		1	1				
m7			1	1			
m8				1	1		
m9					1	1	
m10						1	1
m11							1
m13		1	1	1	1	1	1

P3 becomes essential - only one to cover m2, m3. Add to currentSohn

	P5	P6	P7	P8	P9	P10	P11
m5	1	1					
m6		1	1				
m7			1	1			
m8				1	1		
m9					1	1	
m10						1	1
m11							1
m13		1	1	1	1	1	1

No reduction can be made, matrix cyclic

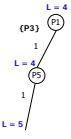
Branch-and-bound

Example 2

BCP($F_{11P5}, U, \{P1, P5\}$)

$$F = \bullet$$

$$U = 11+1 = 12$$



2. Reduce matrix
3. Solution found? No.
4. Calculate lower bound on subtree
MIS_QUIXK returns 2 (No independent sets)
lower bound (L) = 3 + 2 = 5
5. $L \geq U$? No.
6. $x_i = P6$
7. $S^i = \text{BCP}(F_{ii}, U, \text{currentSchn } u x_i)$

	P6	P7	P8	P9	P10	P11
m6	1	1	1	1		
m7	1	1	1	1		
m8	1	1	1	1	1	1
m9						
m10						
m11						
m12						
m13						

P5 included - covers m5, m8, m10, m11, m13

	P6	P7	P8	P9	P10	P11
m6	1	1	1	1		
m7	1	1	1	1		
m8	1	1	1	1	1	1

*No row dominance.
P7 dominates P9, P8 dominates P10, P11*

	P6	P7	P8
m6	1	1	1
m7	1	1	1
m8	1	1	1

No reduction can be made, matrix cyclic

ECE 474a/575a
Susan Lysecky

19 of 38



Branch-and-bound

Example 2

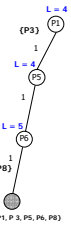
BCP($F_{11P5}, U, \{P1, P5, P6\}$)

~~$$F = \bullet$$

$$U = 11+1 = 12$$~~

$$F = \{P1, P3, P5, P6, P8\}$$

$$U = 5$$



2. Reduce matrix
3. Solution found? Yes.
cost($\{P1, P3, P5, P6, P8\}$) = 12? Yes.
Update placeholders

Solution = {P1, P3, P5, P6, P8}
Cost = 5

	P6	P7	P8
m6	1	1	1
m7	1	1	1
m8	1	1	1

P6 included - covers m6, m8

	P7	P8
m7	1	1

P8 dominates P7

	P8
m7	1

*P8 becomes essential - add to F
matrix empty*

ECE 474a/575a
Susan Lysecky

20 of 38



Branch-and-bound

Example 2

BCP($F_{11P5}, U, \{P1, P5\}$)

$$F = \{P1, P3, P5, P6, P8\}$$

$$U = 5$$



2. Reduce matrix
3. Solution found? No.
4. Calculate lower bound on subtree
MIS_QUIXK returns 2 (No independent sets)
lower bound (L) = 3 + 2 = 5
5. $L \geq U$? No.
6. $x_i = P6$
7. $S^i = \text{BCP}(F_{ii}, U, \text{currentSchn } u x_i)$
8. Cost($S^i = L$)? Yes.
Kill S^i subtree.

Returns from here with updated F and U

	P6	P7	P8
m6	1	1	1
m7	1	1	1
m8	1	1	1

ECE 474a/575a
Susan Lysecky

21 of 38



Branch-and-bound

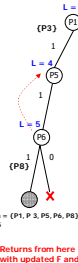
Example 2

BCP($F_{P1}, U, \{P1\}$)

$F = \{P1, P3, P5, P6, P8\}$
 $U = 5$

	P5	P6	P7	P8	P9	P10	P11
m5	1	1	1	1	1		
m6	1	1	1	1	1		
m7	1	1	1	1	1		
m8	1	1	1	1	1	1	1
m9	1	1	1	1	1	1	1
m10	1	1	1	1	1	1	1
m11	1	1	1	1	1	1	1
m13	1	1	1	1	1	1	1

2. Reduce matrix
3. Solution found? No.
4. Calculate lower bound on subtree
MIS_QUICK returns 2 (No independent sets)
lower bound (L) = $3 + 2 = 5$
5. $L \geq U$? No.
6. $x_i = P5$
7. $S^1 = \text{BCP}(F_{P5}, U, \text{currentSoln } u, x_i)$
8. $\text{Cost}(S^1 = L)$? No.
9. $S^0 = \text{BCP}(F_{P5}, U, \text{currentSoln } u, x_i)$



Solution = $\{P1, P3, P5, P6, P8\}$
Cost = 5

ECE 474a/575a
Susan Lysecky

22 of 38

Branch-and-bound

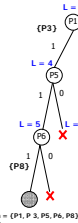
Example 2

BCP($F_{P1P5}, U, \{P1, P5\}$)

$F = \{P1, P3, P5, P6, P8\}$
 $U = 5$

	P5	P6	P7	P8	P9	P10	P11
m5	1	1	1	1	1		
m6	1	1	1	1	1		
m7	1	1	1	1	1		
m8	1	1	1	1	1	1	1
m9	1	1	1	1	1	1	1
m10	1	1	1	1	1	1	1
m11	1	1	1	1	1	1	1
m13	1	1	1	1	1	1	1

2. Reduce matrix
3. Solution found? No.
4. Calculate lower bound on subtree
MIS_QUICK = $(m5, m10, m11)$
lower bound (L) = $2 + 3 = 5$
5. $L \geq U$? Yes.
Kill S^1 subtree.



Solution = $\{P1, P3, P5, P6, P8\}$
Cost = 5

ECE 474a/575a
Susan Lysecky

23 of 38

P5 excluded

	P6	P7	P8	P9	P10	P11
m5	1	1	1	1	1	
m6	1	1	1	1	1	
m7	1	1	1	1	1	
m8	1	1	1	1	1	1
m9	1	1	1	1	1	1
m10	1	1	1	1	1	1
m11	1	1	1	1	1	1
m13	1	1	1	1	1	1

m8 dominates m5, m13

	P6	P7	P8	P9	P10	P11
m5	1	1	1	1	1	
m6	1	1	1	1	1	
m7	1	1	1	1	1	
m8	1	1	1	1	1	1
m9	1	1	1	1	1	1
m10	1	1	1	1	1	1
m11	1	1	1	1	1	1
m13	1	1	1	1	1	1

No reduction can be made, matrix cyclic

Branch-and-bound

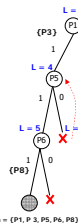
Example 2

BCP($F_{P1}, U, \text{currentSoln } u, \{P1\}$)

$F = \{P1, P3, P5, P6, P8\}$
 $U = 5$

	P5	P6	P7	P8	P9	P10	P11
m5	1	1	1	1	1		
m6	1	1	1	1	1		
m7	1	1	1	1	1		
m8	1	1	1	1	1	1	1
m9	1	1	1	1	1	1	1
m10	1	1	1	1	1	1	1
m11	1	1	1	1	1	1	1
m13	1	1	1	1	1	1	1

2. Reduce matrix
3. Solution found? No.
4. Calculate lower bound on subtree
MIS_QUICK returns 2 (No independent sets)
lower bound (L) = $3 + 2 = 5$
5. $L \geq U$? No.
6. $x_i = P5$
7. $S^1 = \text{BCP}(F_{P5}, U, \text{currentSoln } u, x_i)$
8. $\text{Cost}(S^1 = L)$? No.
9. $S^0 = \text{BCP}(F_{P5}, U, \text{currentSoln } u, x_i)$
10. return $\text{BEST_SOLUTION}(S^0, S^1)$



Solution = $\{P1, P3, P5, P6, P8\}$
Cost = 5

ECE 474a/575a
Susan Lysecky

24 of 38

Branch-and-bound

Example 2

BCP(F, U, {})

2. Reduce matrix

3. Solution found? No.

4. Calculate lower bound on subtree

MIS_QUICK returns (m7, m5)

lower bound (L) = # prime implicants + MIS

= 2 + 2 = 4

5. $L \geq U$? No.

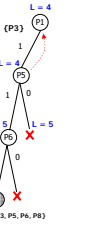
6. $x_i = P1$

7. $S^i = \text{BCP}(F_{i^c}, U, \text{currentSoln} \cup x_i)$

8. Cost($S^i = L$)? No.

9. $S^i = \text{BCP}(F_{i^c}, U, \text{currentSoln} \cup x_i)$

F = {P1, P3, P5, P6, P8}
U = 5



	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10	P11
m1	1	1									
m2			1								
m3				1							
m4					1						
m5						1					
m6							1				
m7								1			
m8									1		
m9										1	
m10											1
m11											
m12											
m13											

Returns from here
with updated F and U

ECE 474a/575a
Susan Lysecky

25 of 38

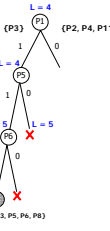
Branch-and-bound

Example 2

Call to BCP(F_{P1}, U, {P1})

2. Reduce matrix

F = {P1, P3, P5, P6, P8}
U = 5



	P2	P3	P4	P5	P6	P7	P8	P9	P10	P11
m1		1								
m2			1							
m3				1						
m4					1					
m5						1				
m6							1			
m7								1		
m8									1	
m9										1
m10										
m11										
m12										
m13										

P1 excluded

	P2	P3	P4	P5	P6	P7	P8	P9	P10	P11
m1										
m2										
m3										
m4										
m5										
m6										
m7										
m8										
m9										
m10										
m11										
m12										
m13										

P2, P4, P11 becomes essential - only one to cover m1, m5, m12 (respectively)

ECE 474a/575a
Susan Lysecky

26 of 38

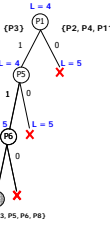
Branch-and-bound

Example 2

Call to BCP(F_{P1}, U, {P1})

2. Reduce matrix

F = {P1, P3, P5, P6, P8}
U = 5



	P5	P6	P7	P8	P9	P10
m5	1	1				
m6		1	1			
m7			1	1		
m10			1	1		
m13			1	1		

No row dominance
P5 dominates P10

	P5	P6	P7	P8	P9
m5	1	1			
m6		1	1		
m7			1	1	
m13			1	1	

m13 dominates m5

	P5	P6	P7	P8	P9
m5	1	1			
m6		1	1		
m7			1	1	
m10			1	1	

No reduction can be made,
matrix cyclic

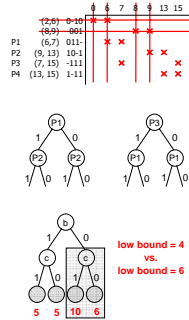
Done! All options
examined.

ECE 474a/575a
Susan Lysecky

27 of 38

Branch-and-Bound Summary

- Branch-and-Bound algorithm used to help determine a minimal cover
 - We have a set of possible prime implicants to choose from (i.e. P1, P2, P3, P4)
- Which one should we choose first?
 - Methods to choose splitting variable – we skipped
 - Solution still optimal, maybe just slower
- Determining the lower bound is very important
 - We want to be accurate so we don't waste our time
 - However, this step should still be fast
- Additionally, as prime implicants are added, we can use row/column dominance to try and simplify remaining matrix
 - Helps to speed up algorithm
- Solution is exact (optimal), running time varies on selection process and bounding calculation



ECE 474a/575a
Susan Lysecky

28 of 38

Logic Optimization Techniques

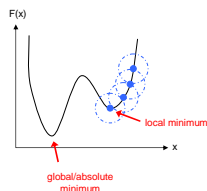
- Logic Optimization Techniques
 - K-maps (Graphical)
 - Quine-McCluskey (Exact Algorithm)
 - Espresso (Heuristic)
- Other Generalized Algorithms
 - Branch-and-bound
 - Simulated Annealing
 - many more exists ...
 - Integer Linear Programming (ILP)
 - Dynamic Programming
 - Genetic Algorithms

ECE 474a/575a
Susan Lysecky

29 of 38

Simulated Annealing - Background

- Simulated Annealing
 - Name and inspiration come from annealing in metallurgy
 - Heating and controlled cooling of a material to reduce defects/increase strength
- Applied to local search methodology to avoid getting stuck at the local minimum



ECE 474a/575a
Susan Lysecky

30 of 38

General Simulated Annealing Pseudocode

```

Simulated_Annealing(
  S = initial solution
  T = initial temperature (>0)
  while( T > 0 ){
    S' = pick a random neighbor to S
    C = cost of S - cost of S'
    if( C > 0 ){
      S = S'
    }
    else{
      r = random number in range [0..1]
      m = 1/e(C/T)
      if( r < m ){
        S = S'
      }
    }
    T = reduced T;
  }
}

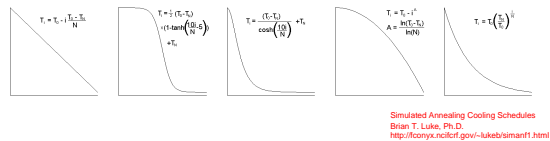
```

Derive a new solution S', by randomly making a change to the current solution
 Determine the cost difference between the old and new solution. (Is the new solution better?)
 If the new solution is better, keep the new solution
 Randomly, we sometimes take the worse solution (AVOID LOCAL MINIMUM)
 The probability of this happening corresponds to the temperature, the higher the temperature (early in the algorithm) the more likely we take this chance
 e = mathematical constant 2.71828...
 Decrease the temperature
 This is the cooling schedule – how fast does the temperature decrease?

ECE 474a/575a
Susan Lysdecky
31 of 38

Simulated Annealing – Cooling Schedules

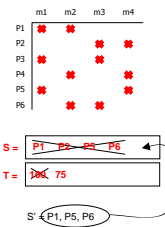
- Choosing initial temperature and cooling schedule has great impact on the algorithm
 - Make sure we run long enough to find a good solution
 - Make sure we get out of local optimum (take chances on worse solutions)
- Many options available, no definitive way to choose these



Simulate Annealing – Example

- How do we apply to the minimum cover problem?

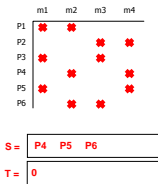
- Choose an initial solution, set an initial temperature
- Is temperature $T > 0$? Yes
- Make a random change to S
 - What can we change?
 - Adding another prime implicant to our cover
 - Removing a prime implicant from the current cover **✓ Remove P2**
- Determine cost difference
 - $C = \text{cost of } S - \text{cost of } S'$
 - $C = 4 - 3 = 1$
 - We should also consider if this solution is correct. (Yes)
 - Is the solution better? Yes.
 - Keep new solution
- Decrease Temperature
 - $T = T - 25 = 75$



Simulate Annealing – Example

1. Is temperature $T > 0$? No

Done!
Solution : P4, P5, P6



- Is this solution optimal?
 - No
- Ideally, this algorithm would run longer so we can explore more of the solution space and possibly find a better solution

ECE 474a/575a
Susan Lysdecky

37 of 38

Conclusion

- Considered several logic optimization techniques
 - K-maps
 - Quine-McCluskey
 - Espresso
- Considered several other generalized algorithms useful for logic optimization as well as other applications
 - Branch-and-bound
 - Simulated Annealing
 - Many more exists ...
 - Integer Linear Programming (ILP)
 - Dynamic Programming
 - Genetic Algorithms

ECE 474a/575a
Susan Lysdecky

38 of 38
