

# **Performances of pure random walk algorithms on constraint satisfaction problems with growing domains**

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**Abstract** The performances of two types of pure random walk (PRW) algorithms for a model of constraint satisfaction problem with growing domains (called Model RB) are investigated. Threshold phenomenons appear for both algorithms. In particular, when the constraint density  $r$  is smaller than a threshold value  $r_d$ , PRW algorithms can solve instances of Model RB efficiently, but when  $r$  is bigger than the  $r_d$ , they fail. Using a physical method, we find out the threshold values for both algorithms. When the number of variables *N* is large, the threshold values tend to zero, so generally speaking PRW does not work on Model RB. By performing experiments, we show that PRW strategy cannot do better than other fundamental strategies.

**Keywords** Constraint satisfaction problems · Model RB · Random walk · Local search algorithms

# **1 Introduction**

Constraint satisfaction problems (CSPs) arise in a large spectrum of scientific disciplin[es,](#page-14-0) [such](#page-14-0) [as](#page-14-0) [computer](#page-14-0) [science,](#page-14-0) [information](#page-14-0) [theory,](#page-14-0) [and](#page-14-0) [statistical](#page-14-0) [physics](#page-14-0) [\(](#page-14-0)Rossi et al. [2006;](#page-14-0) [Lecoutre 2009](#page-14-1)). A typical CSP instance involves a set of variables and a collection of constraints. Variables take values in a finite domain. Constraints contain

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a few variables and forbid some of their joint values. A solution is an assignment satisfying all the constraints simultaneously. Given a CSP instance, two fundamental scientific questions are to decide the existence of solutions and to find out a solution if it exists. Examples of CSPs are Boolean formula satisfiability (SAT), graph coloring, variants of SAT such as XORSAT, error correction codes, etc.

Random models of CSPs play a significant role in computer science. As instance generators, they provide instances for benchmarking algorithms, help to inform the design of algorithms and heuristics, and provide insight into problem hardness. Classical random CSP models were proposed and denoted by A, B, C and D respectively [\(Smith and Dyer 1996](#page-15-0)[;](#page-14-3)[Gent et al. 2001](#page-14-2)[\),](#page-14-3) [and](#page-14-3) [many](#page-14-3) [alternatives](#page-14-3) [also](#page-14-3) [appeared](#page-14-3) [\(](#page-14-3)Achlioptas et al. [1997;](#page-14-3) [Xu and Li 2000](#page-15-1); [Smith 2001;](#page-15-2) [Gao and Culberson 2007;](#page-14-4) [Fan and Shen](#page-14-5) [2011;](#page-14-5) [Fan et al. 2012;](#page-14-6) [Shen and Ren 2014;](#page-14-7) [Zhou et al. 2014\)](#page-15-3).

Mo[del](#page-15-1) [RB](#page-15-1) [is](#page-15-1) [a](#page-15-1) [typical](#page-15-1) [CSP](#page-15-1) [model](#page-15-1) [with](#page-15-1) [growing](#page-15-1) [domains.](#page-15-1) [It](#page-15-1) [was](#page-15-1) [proposed](#page-15-1) [by](#page-15-1) Xu and Li [\(2000](#page-15-1)) to overcome the trivial insolubility of the classical model B, and was proved to have exact satisfiability phase transitions. The instances generated in the phase transition region of Model RB are hard to solve [\(Xu and Li 2006;](#page-15-4) [Xu et al.](#page-15-5) [2007\)](#page-15-5) and have been widely used in various kinds of algorithm competitions (see <http://www.nlsde.buaa.edu.cn/kexu/> for more information). Model RB develops a new way to study CSPs, especially CSPs with large domains, thus has gotten considerable attention (e.g., [Lecoutre 2009;](#page-14-1) [Zhao et al. 2012](#page-15-6); [Liu et al. 2011;](#page-14-8) [Zhao and Zheng 2011](#page-15-7); [Richter et al. 2007;](#page-14-9) [Alphonse and Osmani 2008](#page-14-10); [Jiang et al. 2011](#page-14-11); [Wang et al. 2011](#page-15-8); [Liu et al. 2014;](#page-14-12) [Huang and Yin 2014\)](#page-14-13).

Algorithm analysis is a notoriously difficult task. The current rigorous results mostly deal with algorithms that are extremely simple, such as Backtrack-Free algorithms, which assign variables one by one without backtracking [\(Chao and Franco 1986](#page-14-14); [Broder et al. 1993](#page-14-15)). Pure random walk (PRW) algorithm is a process that consists of a succession of random moves. It is relatively simple and has been intensively studied on the *k*-SAT problem [\(Alekhnovich and Ben-Sasson 2006](#page-14-16); [Semerjian and Monasson](#page-14-17) [2003,](#page-14-17) [2004;](#page-14-18) [Coja-Oghlan and Frieze 2012;](#page-14-19) [Coja-Oghlan et al. 2009](#page-14-20); [Schöning 2002,](#page-14-21) [1999\)](#page-14-22). On *k*-SAT, A frequently studied PRW algorithm (PRW 2 in the following) is called Walksat. Another reason for PRW algorithm being studied is that random walk is a part of many local search algorithms [\(Rossi et al. 2006\)](#page-14-0).

In this paper, we study two types of PRW algorithms on Model RB. By experimental methods, threshold phenomenons on performance of these two PRW algorithms are found, just like that of Walksat on *k*-SAT. Moreover, by a physical method we locate the thresholds for both algorithms, which are  $\frac{1-p}{p} \frac{1}{k \ln N}$ , with *N* being the total number of variables, *k* the number of variables per constraint, *p* the portion of forbidden joint values per constraint.

This paper is organized as follows. We first give the definition of Model RB and its main properties in Sect. [2.](#page-2-0) In Sect. [3,](#page-2-1) we show the threshold behaviors of PRW algorithms by experiments. In Sect. [4,](#page-4-0) we use a physical method to calculate the thresholds for both algorithms. In Sect. [5,](#page-11-0) we compare PRW algorithms with other simple algorithms. In Sect. [6,](#page-12-0) we study the performance of a local search algorithm with random walk. We finally give some concluding remarks in Sect. [7.](#page-13-0)

## <span id="page-2-0"></span>**2 Model RB**

Both classical and revised models of CSPs can be found in [\(Lecoutre 2009\)](#page-14-1). Here we give the definition of Model RB. Let  $k > 2$  be an integer. Let  $r > 0$ ,  $\alpha > 0$ ,  $0 < p < 1$ be real numbers. Let *N* be the number of variables and  $V = {\sigma_1, \sigma_2, ..., \sigma_N}$  the set of variables. Each variable takes values from a domain  $D = \{1, 2, ..., N^{\alpha}\}\$ . Each constraint involves *k* variables and an associated incompatible-set, which is a subset of the Cartesian product  $D<sup>k</sup>$ . Elements in incompatible-set are called incompatible (forbidden) joint values. Model  $RB(N, k, r, \alpha, p)$  is a probability space defined by the folowing steps to generate its instances.

- 1. We select with repetition *r N* ln *N* constraints independently at random. Each constraint is formed by selecting without repetition *k* out of *N* variables independently at random.
- 2. For each constraint, we form an incompatible-set by selecting without repetition  $pN^{\alpha k}$  elements from the Cartesian product  $D^k$  independently at random.

A solution is an assignment which satisfies all the constraints. That is to say, the joint values in a solution does not belong to any incompatible-sets of the constraints. The set of all solutions, denoted by  $S$ , is a subset of  $D^N$ . Let X be the number of solutions,  $X = |\mathcal{S}|$ . It is easy to see that in Model RB, the expectation of *X* is

$$
\mathbb{E}(X) = N^{\alpha N} (1 - p)^{rN \ln N}.
$$

Let

$$
r_{cr}=-\frac{\alpha}{\ln(1-p)}.
$$

If  $\alpha > \frac{1}{k}$  and  $0 < p < 1$  are two constants, and *k* and *p* satisfy the inequality  $k \geq \frac{1}{1-p}$ , then

$$
\lim_{n \to \infty} \Pr(X > 0) = \begin{cases} 1, & r < r_{cr}, \\ 0, & r > r_{cr}. \end{cases}
$$

Thus, Mo[del](#page-15-7) [RB](#page-15-7) [has](#page-15-7) [exact](#page-15-7) [satisfiability](#page-15-7) [phase](#page-15-7) [transitions,](#page-15-7) [see](#page-15-7) [\(Xu and Li 2000](#page-15-1)[;](#page-15-7) Zhao and Zheng [2011](#page-15-7)).

## <span id="page-2-1"></span>**3 Threshold behavior of pure random walk on Model RB**

In this section, we study the performances of PRW algorithms on Model RB. By experiments, we find that PRW algorithms exhibit threshold phenomenons, and have different performances before and after the thresholds.

We concentrate on two types of PRW algorithms, called PRW 1 and PRW 2 respectively. In PRW 1, after an initial assignment (to all variables) was given, in each step we randomly reassign a variable from conflict set, where the **Conflict set** is the set of all variables that appear in a constraint that is unsatisfied under the current assignment.

But in PRW 2, we randomly select an unsat-constraint (unsatisfied constraint), then randomly select one of its variables to reassign it.

#### **Algorithm PRW 1**

- 1. Pick up a random assignment. Set up a maximum number of steps.
- 2. (a) If the conflict set is empty, output the current assignment, terminate the algorithm.
	- (b) Otherwise, randomly select a variable in the conflict set, reassign it a value.
- 3. Repeat step 2, until the repeating time exceeds the maximum step number, then output *fail*.

#### **Algorithm PRW 2**

- 1. Pick up a random assignment. Set up a maximum number of steps.
- 2. (a) If the current assignment satisfies all constraints, output the current assignment, terminate the algorithm.
	- (b) Otherwise, randomly select an unsat-constraint, and randomly select a variable in the constraint, reassign it a value.
- 3. Repeat step 2, until the repeating time exceeds the maximum step number, output *fail*.

Both algorithms PRW 1 and PRW 2 exhibit threshold phenomenons. The probabilities of getting a solution by algorithm PRW 1 and PRW 2 drop from 1 to 0 dramatically, as shown in Fig. [1.](#page-4-1) The same threshold phenomenon has been found for Walksat on *k*-SAT problem (referring to [Coja-Oghlan and Frieze 2012\)](#page-14-19), with a conjectured threshold value  $\alpha = 2^k/k$ .

When  $r < r_d$  ( $r_d$  is the threshold value) and r is small, the algorithms can find a solution [in](#page-14-17) [a](#page-14-17) [short](#page-14-17) [time.](#page-14-17) [Similarly](#page-14-17) [to](#page-14-17) [the](#page-14-17) [description](#page-14-17) [in](#page-14-17) [articles](#page-14-17) [\(](#page-14-17)Semerjian and Monasson [2003,](#page-14-17) [2004](#page-14-18)), when  $r$  is very small, the hypergraphs (where nodes are variables, and hyperedges are variable sets that form constraints) are mainly composed of isolated trees with very low order. And the average number of solving steps can be obtained by adding up the average number of solving steps on all isolated subgraphs. On a tree with very low order, the average number of solving steps is linear with respect to its order, or to say the number of its nodes. So when *r* is small, the average number of solving steps is  $O(N \ln N)$ , as shown in Fig. [2.](#page-4-2)

When  $r > r_d$ , variables will be reassigned values again and again, the numbers of unsat-constraints will fluctuate around some plateau value for a long time, as shown in Fig. [3.](#page-5-0) (Experiments on PRW 1 are similar.) The numbers of unsatisfied clauses exhibits a distribution, as shown in Fig. [4.](#page-5-1) This is the same as Walksat on *k*-SAT. Two simple but not rigorous interpretations are as follows. First, the chosen constraint is optimized to be satisfied, but when variables contained in the constraint are reassigned values again for other chosen constraints, the optimization was destroyed. Second, the value of the reassigned variable is optimized, but when variables connected to the this variable are reassigned values, the optimization was destroyed. So when *r* is big, for



<span id="page-4-1"></span>**Fig. 1** Probabilities of getting a solution by algorithms PRW 1, PRW 2, BTF 1, BTF 2, and MCH on Model RB. Each point is averaged over 30 runs. The maximum numbers of repeating steps of PRW 1, PRW 2, and MCH are all 40*N*



<span id="page-4-2"></span>**Fig. 2** Average numbers of running steps divided by *Nlog*(*N*). Each point is averaged over 100 runs

example  $r > r_d$ , optimization (or effect of each reassignment) cannot be retained, and algorithms fail.

## <span id="page-4-0"></span>**4 Analysis based on an approximation**

The main method used in this section is from theoretical physics, which has been used on *k*-SAT and other problems by Semerjian et al (Semerjian and Monasson 2003, [2004](#page-14-18);



<span id="page-5-0"></span>**Fig. 3** Numbers of unsat-constraints, PRW 2



<span id="page-5-1"></span>**Fig. 4** Histogram of the number of unsat-constraints, where data at the first 500 steps was omitted

[Barthel et al. 2003](#page-14-23)). It is not a rigorous method, since an approximation is utilized, but remarkable results have been gotten on *k*-SAT problem and XORSAT problem with this [method.](#page-14-17) [For](#page-14-17) [more](#page-14-17) [background](#page-14-17) [of](#page-14-17) [this](#page-14-17) [method,](#page-14-17) [we](#page-14-17) [refer](#page-14-17) [to](#page-14-17) Semerjian and Monasson [\(2003](#page-14-17)).

**Approximation** At each step, before a reassignment, we treat the situation at that time as a typical situation, featured by the number of its unsat-constraints. A typical situation featured by  $M_0$  means that,  $M = rN \ln N$  constraints are randomly selected (as the step 1 of Model RB definition), then  $M_0$  unsat-constraints are randomly chosen from the *M* constraints. When we reassign a variable a random value from its domain, all constraints connected to it become unsatisfied with probability  $p$ , satisfied with probability  $1 - p$ . Then the solving process becomes a Markov chain using numbers of unsat-constraints as its state space, and the transition probability from  $M_0$  to  $M'_0$ is the probability that the typical situation featured by  $M_0$  have  $M'_0$  unsat-constraints after a step (a reassignment).

First, we study the transition probability from  $M_0$  to  $M'_0$ . We will choose a variable to reassign from typical situation featured by  $M_0$ . Let  $p(Z_1)$  be the probability that a variable with  $Z_1$  unsat-constraints will be chosen,  $p(Z_1)$  depends on algorithms and will be discussed below.

The probability that  $Z_2$  constraints become satisfied from being unsatisfied after reassignment is

$$
\sum_{Z_1=0}^{M_0} p(Z_1) \binom{Z_1}{Z_2} (1-p)^{Z_2} (p)^{Z_1-Z_2} \triangleq p(Z_2).
$$

This is because that  $Z_2$  obeys binomial distribution when  $Z_1$  is fixed.

*M*0

When  $M_0 > 0$ , the probability that  $Z_3$  constraints become unsatisfied from being satisfied is

<span id="page-6-2"></span>
$$
\binom{M-M_0}{Z_3} \left(\frac{pk}{N}\right)^{Z_3} \left(1 - \frac{pk}{N}\right)^{M-M_0 - Z_3} \triangleq p(Z_3). \tag{1}
$$

This is because that each of the  $M - M_0$  feasible satisfied constraints connects to the reassignment variable with probability  $\frac{k}{N}$ , and each of the connecting constraints becomes unsatisfied from being satisfied with probability *p*.

When  $M_0 = 0$ , we have that  $Z_3 = 0$  with probability 1, this is because when  $M_0 = 0$ , algorithms end.

For a fixed  $M_0$ , random variable  $M'_0 - M_0$  is the sum of two independent random variables  $Z_3$  and  $-Z_2$ ,  $M'_0 - M_0 = Z_3 - Z_2$ ,

$$
\mathbb{E}(M'_0 - M_0) = \mathbb{E}(Z_3) - \mathbb{E}(Z_2). \tag{2}
$$

As  $Z_3$  ranges from 0 to  $M_0$ ,  $Z_2$  ranges from 0 to  $M - M_0$ , we have that  $M'_0 - M_0$ ranges from  $-M_0$  to  $M - M_0$ ,  $M'_0$  ranges from 0 to  $M$ , and

<span id="page-6-1"></span><span id="page-6-0"></span>
$$
\sum_{M'_0=0}^{M} p(M'_0 - M_0) = 1.
$$
 (3)

Specifically, the transition probability from  $M_0$  to  $M'_0$ , denoted by  $A_{M_0,M'_0}$ , equals to the probability  $p(M'_0 - M_0)$ ,

$$
A_{M_0,M'_0} \equiv p(M'_0 - M_0) = \sum_{Z_2=0}^{M_0} \sum_{Z_3=0}^{M-M_0} p(Z_2) p(Z_3) 1_{M'_0 - M_0 + Z_2 - Z_3},
$$

where

<span id="page-7-1"></span>
$$
1_X = \begin{cases} 1, & \text{if } X = 0, \\ 0, & \text{otherwise.} \end{cases}
$$

The initial distribution, i.e. the probability that at time 0 the typical situation is featured by  $M_0$ , is

$$
Pr[M_0, 0] = {M \choose M_0} p^{M_0} (1-p)^{M-M_0}.
$$
 (4)

Iteratively, the probability that at time  $T + 1$  the typical situation is featured by  $M'_0$  is

$$
Pr[M'_0, T + 1] = \sum_{M_0=0}^{M} A_{M_0 M'_0} Pr[M_0, T].
$$

**Criterion** If Pr[0, *T* ] is 0 (almost) in a long time, it is in the phase after the threshold; if Pr[0, *T* ] becomes positive from 0 in polynomial time, it is in the phase before the threshold. Denote the average fraction of unsat-constraints at time  $T = tM$  by  $\varphi(t)$ ,

$$
\varphi(t) = \frac{1}{M} \sum_{M_0=0}^{M} M_0 \Pr[M_0, T = tM].
$$

In the beginning,  $Pr[0, T] = 0$  (almost), but if  $\varphi(t)$  becomes 0 in polynomial time, then Pr[0, *T*] will become positive from 0; if  $\varphi(t)$  is always positive, then the number of unsat-constraints will fluctuate around some plateau value, and Pr[0, *T* ] will always be 0 (almost). The criterion is whether  $\varphi(t)$  becomes 0 in polynomial time, when we suppose

<span id="page-7-0"></span>
$$
Pr[0, T] = 0, \sum_{M_0=1}^{M} Pr[M_0, T] = 1.
$$
 (5)

#### **4.1 Analysis on PRW 1**

When *N* is large, we might as well say

$$
\frac{d\varphi}{dt} = \left(\varphi\left(t + \frac{1}{M}\right) - \varphi(t)\right) / (1/M),
$$

then

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$$
\frac{d\varphi}{dt} = \sum_{M_0'=0}^{M} M_0' \Pr[M_0', tM + 1] - \sum_{M_0=0}^{M} M_0 \Pr[M_0, T = tM]
$$
  
\n
$$
= \sum_{M_0'=0}^{M} M_0' \left( \sum_{M_0=0}^{M} p(M_0' - M_0) \Pr[M_0, T] \right) - \sum_{M_0=0}^{M} M_0 \Pr[M_0, T]
$$
  
\n
$$
= \sum_{M_0=0}^{M} \Pr[M_0, T] \left( \sum_{M_0'=0}^{M} p(M_0' - M_0) (M_0' - M_0) \right)
$$
  
\n
$$
= \sum_{M_0=0}^{M} \Pr[M_0, T] \left( \mathbb{E}(M_0' - M_0) \right)
$$
  
\n
$$
= \sum_{M_0=0}^{M} \Pr[M_0, T] \left( \mathbb{E}(Z_3) - \mathbb{E}(Z_2) \right), \tag{6}
$$

where the third equality is because of  $(3)$ , the last equality is because of  $(2)$ .

 $\mathbb{E}(Z_3)$  is the average number of constraints becoming unsatisfied from being satis-fied, referring to formula [\(1\)](#page-6-2) when  $M_0 > 0$ ,

$$
\mathbb{E}(Z_3) = \sum_{Z_3=0}^{M-M_0} p(Z_3) Z_3 = \frac{k}{N} (M - M_0) p.
$$
 (7)

 $E(Z_2)$  is the average number of constraints becoming satisfied from being unsatisfied,

$$
\mathbb{E}(Z_2) = \sum_{Z_2=0}^{M_0} p(Z_2) Z_2 = \mathbb{E}(Z_1)(1-p). \tag{8}
$$

For PRW 1, we randomly select a variable to reassign from the conflict set. So when  $M_0 > 0$ ,

<span id="page-8-0"></span>
$$
\mathbb{E}(Z_1) = \mathbb{E}\Big(\frac{M_0k}{NX}\Big),\,
$$

where  $X$  is the fraction of not empty variables (connecting to at least an unsatconstraint), when we throw  $M_0$  unsat-constraints to  $N$  variables. This is because that in the sub-situation " $X$ ",  $NX$  is the cardinal number of the conflict set, and  $M_0k$ is the total number of connections between variables and unsat-constraints. We have  $\mathbb{E}(Z_1) \geq 1$ .

$$
\mathbb{E}(X) = 1 - (1 - k/N)^{M_0}.
$$

When  $M_0 = \beta N$ ,  $\beta \to 0$ , we have  $\mathbb{E}(X)/\beta \to k$ . Considering of tail bounds theory for occupancy problem [\(Kamath et al. 1995\)](#page-14-24), it's easy to prove

<span id="page-9-1"></span>
$$
\mathbb{E}(Z_1) \to \frac{M_0 k}{N \beta k} = 1, \, \text{as } \beta \to 0. \tag{9}
$$

From  $(5)$  to  $(8)$ , we have

$$
\frac{d\varphi}{dt} = \sum_{M_0=1}^{M} \Pr[M_0, T] \frac{k}{N} (M - M_0) p - \sum_{M_0=1}^{M} \Pr[M_0, T] \mathbb{E}(Z_2)
$$
  
= 
$$
\frac{k r N \ln N}{N} (1 - \varphi) p - \sum_{M_0=1}^{M} \Pr[M_0, T] \mathbb{E}(Z_1) (1 - p)
$$
  
= 
$$
-(1 - p) + k r \ln N (1 - \varphi) p - \sum_{M_0=1}^{M} \Pr[M_0, T] (\mathbb{E}(Z_1) - 1) (1 - p). \quad (10)
$$

Let

<span id="page-9-0"></span>
$$
r_d = \frac{1-p}{p} \frac{1}{k \ln N}.
$$

For  $r < c \cdot r_d$ , where  $c < 1$  is a constant, from [\(10\)](#page-9-0) we have

$$
\frac{d\varphi}{dt} < -(1-c)(1-p).
$$

From [\(4\)](#page-7-1), we have  $\varphi(t = 0) = p$ . So when  $r < c \cdot r_d$ ,  $\varphi$  becomes 0 before  $t =$  $\frac{p}{(1-c)(1-p)}$ . For  $r > c \cdot r_d$ , where  $c > 1$  is a constant, we extra suppose that the last term of [\(10\)](#page-9-0) is dominated by  $M_0$  around its average. When  $\beta = M_0/N = \frac{\varphi M}{N} = \frac{\varphi r \ln N}{N}$ is near 0, by [\(9\)](#page-9-1) we can see the last term of [\(10\)](#page-9-0) is near 0, then  $\frac{d\varphi}{dt} > 0$ . Then  $\varphi$  is always positive.

According to the criterion, the threshold value of PRW 1 is  $r_d = \frac{1-p}{p} \frac{1}{k \ln N}$ .

#### **4.2 Analysis on PRW 2**

For PRW 2, when  $M_0 > 0$ , the probability that a variable with  $Z_1$  unsat-constraints are chosen is

$$
p(Z_1) = {M_0 - 1 \choose Z_1 - 1} \left(\frac{k}{N}\right)^{Z_1 - 1} \left(1 - \frac{k}{N}\right)^{M_0 - Z_1}
$$

.

This is because that in algorithm we randomly select an unsat-constraint, and a variable in the constraint, so each of other  $M_0 - 1$  unsat-constraints connects to the variable with probability  $\frac{k}{N}$ . Therefore when  $M_0 > 0$ ,

<span id="page-10-0"></span>
$$
\mathbb{E}(Z_1) = 1 + (M_0 - 1)k/N. \tag{11}
$$

Similarly, for PRW 2, from  $(5)$  to  $(11)$  we know

$$
\frac{d\varphi}{dt} = \sum_{M_0=1}^{M} \Pr[M_0, T] \left( \frac{k}{N} (M - M_0) p - (1 - p)(1 + (M_0 - 1) \frac{k}{N}) \right)
$$
  
= -(1 - p) + krp \ln N +  $\frac{k}{N}$ (1 - p) - k\varphi r ln N.

Solving this first-order linear differential equation with the initial condition  $\varphi(t)$  $0 = p$ , we get

$$
\varphi(t) = p + \frac{1 - p - k(1 - p)/N}{r k \ln N} (e^{-rkt \ln N} - 1).
$$

Solving equation  $\lim_{t\to\infty} \varphi(t) = 0$  of variable *r*, we have

$$
p - \frac{1 - p - k(1 - p)/N}{rk \ln N} = 0,
$$

we have

$$
r = \left(1 - \frac{k}{N}\right) \frac{1 - p}{p} \frac{1}{k \ln N} \triangleq r_d'.
$$

For  $r < cr'_d$ , where  $c < 1$  is a constant,  $\lim_{t \to \infty} \varphi(t) < 0$ . Function  $\varphi(t)$  decreases and becomes 0 before  $t = \frac{p}{(1-c)(1-p)(1-k/N)}$ . For  $r > cr'_d$ , where  $c > 1$  is a constant,  $\lim_{t\to\infty}\varphi(t)>0.$ 

Thus, the threshold value on PRW 2 is

$$
r'_d \approx r_d = \frac{1-p}{p} \frac{1}{k \ln N}.
$$

### **4.3 A note**

The estimates of threshold values from numerical simulations are always larger than the calculated one. Taking  $RB(k = 2, N = 350, p = 0.2, \alpha = 0.5)$  as an example, the calculated value is  $r_d = r'_d = 0.34$ , but the simulated value is 0.43 for PRW 1, and 0.51 for PRW 2. However, the simulated values always fall into the region  $(r_d, 2r_d)$ , so the theoretically calculated values  $r_d$  and  $r'_d$  reveal the positions of the real threshold values successfully.

### <span id="page-11-0"></span>**5 Compare with other simple algorithms**

In this part we compare PRW 1, PRW 2 with other simple algorithms, including Backtrack-Free 1 (BTF 1), Backtrack-Free 2 (BTF 2), and Min-Conflicts Heuristic (MCH).

### **Algorithm BTF 1**

- 1. Assign  $\sigma_1$  a random value.
- 2. For each  $\sigma_2$ , ...,  $\sigma_N$  successively do step 3.
- 3. (a) Assign the current variable a random value.
	- (b) If the current variable violates some constraints with already assigned variables, record the value, reassign the current variable an unrecorded value; else skip (c).
	- (c) Repeat (b) until all values in domain are recorded, output *fail*, terminate the algorithm.
- 4. Output the assignment we obtained.

Algorithm BTF 1 assigns variables from  $\sigma_1$  to  $\sigma_N$  one by one without backtracking. This algorithm performs badly on k-SAT. But when parameter *r* satisfies

<span id="page-11-1"></span>
$$
r + \frac{2/3 + \sqrt{4/9 + 8rk}}{2k} < \frac{\frac{1}{k}\alpha}{-\ln(1-p)},\tag{12}
$$

the successful probability of BTF 1 on Model RA (almost equivalent to Model RB) goes to 1 as *N* grows [\(Xu 2014\)](#page-15-9). When *N* is large, the range of *r* satisfying [\(12\)](#page-11-1) is much wider than the range  $(0, r_d)$ , so BTF 1 is much better than PRW on Model RA and RB.

#### **Algorithm BTF 2**

- 1. Let  $j = N$ . For  $i = 0:1:N$ , do step 2.
- 2. (a) If there is a variable which belongs to no more than *i* constraints, let  $\sigma_{\pi(i)}$  be this variable,  $j = j - 1$ . If  $j = 0$ , go to step 3.
	- (b) Repeat (a) until no such variable exists.
- 3. According to the new order  $\sigma_{\pi(1)},...,\sigma_{\pi(N)}$ , run Algorithm BTF 1.

Algorithm BTF 2 does a permutation step on variables, then according to the new order assigns variables one by one without backtracking. The new order increases the successful probability, and BTF 2 is better than BTF 1. Taking advantage of the discussion in literature [\(Smith 2001](#page-15-2)), it can be shown that when parameter *r* satisfies

$$
r < \frac{\frac{1}{k}\alpha}{-\ln(1-p)},
$$

the successful probability of BTF 2 on Model RA goes to 1, as *N* grows.

#### **Algorithm MCH**

- 1. Pick up a random assignment. Set up a maximum number of steps.
- 2. (a) If the conflict set is empty, output the current assignment, terminate the algorithm; else randomly select a variable from the conflict set.
	- (b) Reassign the selected variable a value from its domain which minimizes the number of unsat-constraints. If there are more than one such values, randomly select one from them.
- 3. Repeat step 2, until the maximum number of steps, then output *fail*.

Algorithm MCH is a simple local search algorithm, it begins with an initial assignment, then does local search steps. In each local search step the selected variable is assigned to a value which minimizes the number of unsat-constraints, and this algorithm has backtracks, so it should perform better than BTF 1, BTF 2.

We compare these algorithms with PRW on Model RB, as shown in Fig. [1.](#page-4-1) BTF and MCH are suitable for more values of parameter *r*. This result supports the proposed conclusion that PRW is not a suitable strategy for Model RB.

## <span id="page-12-0"></span>**6 Different random walk steps in WMCH on Model RB**

Algorithm Min-Conflicts Heuristic with Random Walk (WMCH) is a local search algorithm, which combines Random Walk and MCH. In each search step, for probability probability of  $p$  ( $0 < p < 1$ ), WMCH runs a random walk step, and for probability probability of  $1 - p$ , WMCH runs a min-conflicts heuristic step.

Step 2 of PRW 1, step 2 of PRW 2, and step Blind Local Search will be adopted as the random walk step in WMCH respectively.

**Step blind local search** Randomly select a variable from the set  $\{\sigma_1, ..., \sigma_N\}$ , and randomly reassign it a value from its domain. If the current assignment satisfies all constraints, output the current assignment, terminate the algorithm.

Blind Local Search searches the feasible solution space blindly, which is a bad strategy. The expected number of steps to find a solution (after an initial assignment is randomly given) is  $(1 - p)^{-rN \ln N}$ , which is a very big number even when  $r = r_d =$  $\frac{-p}{p} \frac{1}{k \ln N}$ .

#### **Algorithm WMCH 1,2,3**

- 1. Pick up a random assignment. Set up a maximum number of steps, and a number  $p(0 < p < 1)$ .
- 2. (a) With probability *p*, do a random walk step (For WMCH 1, it's step 2 of algorithm PRW 1. For WMCH 2, it's step 2 of algorithm PRW 2. For WMCH 3, it's step Blind Local Search.).
	- (b) With probability  $1 p$ , do step 2 of algorithm MCH.
- 3. Repeat step 2, until the maximum number of steps, then output *fail*.

Experimental result indicates that WMCH 1,2 have the same effect as WMCH 3, and without doubt they are better than MCH, as shown in Fig. [5.](#page-13-1) Being random walk



<span id="page-13-1"></span>**Fig. 5** Probabilities of getting a solution by WMCH and MCH algorithms on Model RB. Each point is averaged over 30 runs, and the maximum number of repeating step is set to 60*N*. The parameter *p* in WMCH 1, WMCH 2, and WMCH 3 are all set to 0.05

steps, step 2 of PRW 1 and step 2 of PRW 2 make no more contributions than step Blind Local Search. So the effect of PRW should be similar to Blind Local Search on Model RB, and PRW hardly works on Model RB.

## <span id="page-13-0"></span>**7 Conclusion**

We have studied performances of pure random walk (PRW) algorithms on a model of random constraint satisfaction problem with growing domains called Model RB. The same threshold behaviors of PRW are shown on Model RB, just like that of Walksat on *k*-SAT.

From our results, we find that PRW algorithms are more suitable for *k*-SAT than for Model RB. Taking 3-SAT as an example, Walksat can solve 3-SAT until clause density 2.7, which is not small relative to its satisfiability threshold value of 4.26. But for Model RB, PRW can work until  $\frac{1-p}{p} \frac{1}{k \ln N}$ , which is very small (tending to 0) relative to its satisfiability threshold value of  $-\frac{\alpha}{\ln(1-p)}$  (a constant). This may be due to the fact that the instances of Model RB have large domain size, and a large domain size leads to more constraints and more unsat-constraints (for a given random assignment), while PRW algorithms cannot deal with such a situation.

Backtrack-Free algorithm can solve Model RA (almost the same as Model RB) until a positive constant proportion of  $-\frac{\alpha}{\ln(1-p)}$ , while it can barely solve *k*-SAT. Therefore, CSPs with large domain size (such as Model RB) and CSPs with small domain size (such as *k*-SAT) may have different properties, and different strategies (such as PRW and BTF) may have different effects on them.

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