Value constraints in the CLP scheme

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Abstract

This paper addresses the question of how to incorporate constraint propagation into logic programming. A likely candidate is the CLP scheme, which allows one to exploit algorithmic opportunities while staying within logic programming semantics. CLP(\mathcal{R}) is an example: it combines logic programming with the algorithms for solving linear equalities and inequalities. In this paper we describe two contrasting constraint store management strategies within the CLP scheme. One leads to CLP(\mathcal{R}), while the other, which we call value constraints, supports consistency methods such as arc consistency and interval constraints.

In value constraints, the infer step of the CLP scheme is the application of a consistency operator acting on the active constraints. We show how the continued application of the infer step can be optimized and that such optimization is equivalent to the Waltz algorithm for constraint propagation.

Using the Lassez-Maher fixpoint theory of chaotic iterations, we show that the Waltz algorithm does not necessarily converge to a fixpoint, but that it does so in the finitary case.

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1. Introduction

Consistency methods were developed in Artificial Intelligence to contain combinatorial explosions encountered in scene interpretation [21]. Consequently the methods were recognized to be of wide applicability [16]. In logic programming, consistency methods were found useful for two difficulties: inefficient search for the solution of combinatorial problems and the ruining of logic semantics by floating-point implementation of real numbers.

The first problem was addressed by CHIP [7], which incorporated a consistency algorithm by modifying unification and by adding inference rules. The success of CHIP has been the main cause of the current interest in constraint logic programming.

To address the second problem, BNR Prolog [3, 2] also combined a consistency algorithm with logic programming. The method of combination with the consistency algorithm is different from the one used in CHIP: unification was not modified and no inference rules were added.

An obvious approach to the incorporation of consistency methods in logic programming is to start with the CLP scheme. As generalization of the earlier form of logic programming, this scheme is already the most convincing. In addition, its flexibility has allowed an instance of the scheme, CLP(\mathcal{R}), to incorporate algorithmic opportunities such as the Simplex method and Gaussian elimination.

In this paper we find that there is much merit in the obvious approach. The survey paper on the CLP scheme [12] contains an indication of how to go about incorporating consistency methods in logic programming by introducing a predicate symbol for each possible domain. As that paper devotes eight lines to the topic (in Example 2.7), it cannot be expected to be the last word on it. In this paper we show that such incorporation can be achieved by elaborating certain unspecified
aspects of the CLP scheme. Hence the result inherits all logical properties of the scheme. In particular, it is based on the clausal form of first-order predicate logic with unmodified unification and resolution as sole inference rule. The resulting instance of the CLP scheme is general enough to cover both finite domains and intervals of reals.

The CLP scheme distinguishes active from passive constraint and is permissive about how these are manipulated. To incorporate the consistency algorithm in the way indicated, we found it necessary to handle the active and passive constraint in a way that is different from how it is done in CLP(R), the main instance of the CLP scheme. Because of the wide applicability of the consistency algorithm (to combinatorial as well as numerical analysis problems), we view the method presented here as a subscheme of the CLP scheme and we call it value constraints.

Approaching the incorporation of the consistency algorithm by first defining a strategy for handling the active and passive constraints in the CLP scheme has the advantage that one rediscovers the consistency method in a very natural way. I show that this not only holds for the general idea, but also for the consistency algorithm itself and several of the algebraic properties found by Benhamou and Older [2].

2. REVIEW OF THE CLP SCHEME

The CLP scheme is based on the observation that in logic programming the Herbrand base can be replaced by any of many other semantic domains. Hence the scheme has as parameter a tuple \((\Sigma, D, C, T)\), where \(\Sigma\) is a signature, \(D\) is a \(\Sigma\)-structure, \(C\) is a class of \(\Sigma\)-formulas, and \(T\) is a first-order \(\Sigma\)-theory. These components play the following roles. \(\Sigma\) determines the relations and functions that can occur in constraints. \(D\) is the structure over which computations are performed (for example the ordered field of the real numbers)\(^1\). \(C\) is the class of constraints that can be expressed. Finally, \(T\) axiomatizes properties of \(D\).

If a goal \(G\) has a successful derivation from program \(P\) with answer constraint \(c\), then \(P, T \models \forall[c \rightarrow G].\) Here I am particularly interested in the situation where \(G\) is a description in logic of a numerical problem, \(P\) contains definitions of predicates occurring in \(G\), \(T\) expresses all we need to know about the real number field, and \(c\) uses intervals to give the value of each problem variable accurate to a dozen decimal places. The \(\models\) relation guarantees that all these decimal places are correct.

Derivations in the CLP scheme are defined by means of transitions between states. A state is defined as a tuple \((A, C, S)\) where \(A\) is a multiset of atoms and constraints and \(C\) and \(S\) are multisets of constraints\(^2\). Together \(C\) and \(S\) are called the constraint store. The constraints in \(C\) are called the active constraints; those in \(S\) the passive constraints.

The query \(Q\) corresponds to the initial state \((Q, \emptyset, \emptyset)\). A successful derivation ends in a state of the form \((\emptyset, C, S)\). The existence of such a derivation implies that \(P, T \models \forall[(C \land S) \rightarrow Q]\).

The role of \(C\) and \(S\) in this formula is to describe the answer to the query \(Q\). A favourable property is that \(\models\) guarantees correctness of such a description. A difficulty is that the description may not be helpful: it can take the form of a set of equalities and inequalities between polynomials in any number of variables in any degree: a truly formidable problem. In certain types of application, one would like the constraint store to have the form \(\{X_1 = r_1, \ldots, X_n = r_n\}\), where \(X_1, \ldots, X_n\) are the variables on \(C\) or \(S\) and \(r_1, \ldots, r_n\) are real numbers. However, this is not practically feasible, as the exact values \(r_1, \ldots, r_n\) are usually not finitely representable. An excellent surrogate is a constraint store in the form \(\{X_1 \in [l_1, u_1], \ldots, X_n \in [l_n, u_n]\}\) with all variables occurring exactly once on

\(^1\)\(D\) is a structure consisting of a set \(D\) of values (the carrier of the structure) together with relations and functions over \(D\) as specified by the signature \(\Sigma\). For example, the complete ordered field \(\mathbb{R}\) has \(\mathbb{R}\), the set of real numbers, as carrier. The signature component of \(\mathbb{R}\) specifies \(\leq\) as relation, and \(0, 1, +, -, \times, /\) as function symbols. The status of \(=\) and \(\neq\) varies between treatments: some include them in the signature; some regard them as part of logic.

\(^2\)We will often regard \(C\) and \(S\) as formulas. Then they are the conjunctions of the constraints they contain as multisets.
the left-hand side and on the right-hand side narrow intervals of reals bounded by floating-point numbers. To bring about this desirable state of affairs is the task of *constraint store management*.

The CLP scheme provides a framework for constraint store management by defining a derivation as a sequence of states such that each next state is obtained from the previous one by a *transition*. There are four transitions:

1. **Resolution**
   \[
   \langle A \cup \{a\}, C, S \rangle \rightarrow_r \langle A \cup B, C, S \cup \{s_1 = t_1, \ldots, s_n = t_n\} \rangle
   \]
   if \( a \) is the atom selected by the computation rule, \( h \leftarrow B \) is a rule of \( P \), renamed to new variables, and if \( h = p(t_1, \ldots, t_n) \) and \( a = p(s_1, \ldots, s_n) \).
   \[
   \langle A \cup \{a\}, C, S \rangle \rightarrow_r \text{ fail}
   \]
   if \( a \) is the atom selected by the computation rule, and for every rule \( h \leftarrow B \) in \( P \), \( h \) and \( a \) have different predicate symbols.

2. **Constraint transfer**
   \[
   \langle A \cup \{c\}, C, S \rangle \rightarrow_c \langle A, C, S \cup \{c\} \rangle
   \]
   if constraint \( c \) is selected by the computation rule.

3. **Constraint store management**
   \[
   \langle A, C, S \rangle \rightarrow_i \langle A, C', S' \rangle
   \]
   if \( \langle C', S' \rangle = \text{infer}(C, S) \).

4. **Consistency test**
   \[
   \langle A, C, S \rangle \rightarrow_s \langle A, C, S \rangle
   \]
   if \( \text{consistent}(C) \)
   \[
   \langle A, C, S \rangle \rightarrow_s \text{ fail}
   \]
   if \( \neg\text{consistent}(C) \)

3. **Constraint store management**
   To understand the distinctive roles of passive versus active constraints, let us first consider derivations from which the transitions \( \rightarrow_i \) and \( \rightarrow_s \) are excluded. At the end of a successful derivation of this kind, all goals generated directly or indirectly from the query \( Q \) have been transformed to an answer constraint only consisting of passive constraints \( S \).

   In spite of this restriction, the correctness property for the answer constraints holds: \( P, T \models \forall[S \rightarrow Q] \). Because only \( \rightarrow_r \) and \( \rightarrow_c \) transitions were used, \( C \) is empty and no consistency was ever checked. There are two reasons why such an answer, \( \forall[S \rightarrow Q] \), is usually uninteresting: \( a \) \( S \) is typically inconsistent, and \( b \) getting useful information out of \( S \), even if consistent, is typically a significant computational problem.

   Thus the computational problem in the CLP scheme is twofold:

   - to show \( D \models \exists S \), consistency of a candidate solution \( S \) to the problem posed in query \( Q \). But even in the presence of consistency, it may still be the case that \( S \) tells us little about the solution: it may be a difficult numerical problem. Hence,
to use $S$ to find a formula that describes the solution in a way that is adequate to our purpose.

The CLP scheme introduced active constraints to solve both problems: to facilitate consistency checking and to help describe solutions. By choosing a type of constraint for the active part of the store that facilitates exploiting an algorithmic opportunity, both purposes can be achieved simultaneously.

The CLP scheme requires that the $\rightarrow_i$ transition defined by $\langle C', S' \rangle = \text{infer}(C, S)$ has the property

$$D \models \forall[(C' \land S') \leftrightarrow (C \land S)].$$

It follows that if the next transition is $\rightarrow_s$ and results in failure, then $D \models \neg \exists C'$, hence $D \models \neg \exists(C \land S)$; that is, a recent $\rightarrow_s$ transition has caused loss of consistency and the derivation should not be continued.

**Constraint store management in CLP($\mathcal{R}$).** So far constraint store management in general. Let us illustrate this with CLP($\mathcal{R}$). Here the active and passive constraints are conjunctions of atoms. The predicates in constraint atoms are $=, \leq,$ or $\geq$. The active constraint atoms are all linear: that is, no variable is multiplied by a variable. Such conjunctions are efficiently solved by the techniques of numerical linear algebra.

In CLP($\mathcal{R}$), infer consists of checking the passive constraints for linearity and transferring any such to the active part of the store. In this way CLP($\mathcal{R}$) exploits an algorithmic opportunity: that linear equalities and inequalities can be efficiently solved. This is achieved by specializing the CLP scheme through a number of choices: $D$, sublanguage of $\mathcal{L}$ to be used for $S$ and $C$, infer with the implied criterion for distinguishing active and passive constraints, and the algorithm used to implement consistent.

**A comparison of two strategies for constraint store management.** CLP($\mathcal{R}$) depends on identification of an efficiently consistency-testable subset of the passive constraints, which is then removed and added to the active constraints. Active constraints are not redundant. On the contrary: during a derivation the active constraints replace the passive ones. In each $\rightarrow_i$ transition, $S$ is depleted as much as possible. I will call this the replacement strategy for constraint store management.

In an alternative that we call the approximation strategy, the $\rightarrow_i$ transition leaves $S$ unchanged. Suppose that a CLP derivation has $\langle C_0, S_0 \rangle, \ldots, \langle C_n, S_n \rangle$ as sequence of $\langle C, S \rangle$ pairs. $C_0$ is empty. CLP in general requires that $D \models \forall[C_j \land S_j \leftrightarrow C_{j+1} \land S_{j+1}]$ and $D \models \forall[C_{j+1} \rightarrow C_j]$ for $j = 0, \ldots, n - 1$.

The replacement strategy has the aim to make $S_n$ empty. If successful, then we have $D \models \forall[S_0 \rightarrow (S_0 \land \text{true}) \leftrightarrow (S_0 \land C_0) \leftrightarrow (S_n \land C_n) \leftrightarrow C_n]$. That is, the final active constraints are equivalent to the initial passive constraint.

The approximation strategy has as aim to make $C_n$ as strong as possible, while keeping the passive constraint store unchanged. Starting from the tautology $S_n \land C_n \rightarrow C_n$, we can use the general property of CLP to derive $D \models \forall[S_0 \land C_0 \rightarrow C_n]$, hence $D \models \forall[S_0 \rightarrow C_n]$. Thus we have only one half of the final result of a successful derivation according to the replacement strategy. But we will see that $C_n$, though only an approximation of $S_0$, can be an extremely close one. We will also see that in numerical computation on actual (as opposed to idealized) computers, $D \models \forall[S_0 \rightarrow C_n]$ is not possible in general, whereas $D \models \forall[S_0 \rightarrow C_n]$ is.

4. **Value constraints**

The value constraints subscheme consists of the approximation strategy for constraint store management together with the restriction that the active constraint is a conjunction of atoms of the form
As the unary predicate \( v \) denotes a subset of \( D \), the active constraints constrain the values allowed for each variable individually, independently of those for any other variable.

The subsets of \( D \) denoted by the predicates \( v \) occurring in the active constraint may have to be restricted to be efficiently representable in a computer. Three important examples of representable subsets \( D \) come to mind.

- \( D \) is small and finite, as often happens in scheduling problems. In this case there is no problem in designating all subsets of \( D \) as representable.
- \( D \) is the set of real numbers. Now even a single domain element often requires an infinite amount of memory, as do most subsets. Even if we restrict subsets to be intervals, then we cannot represent most of them. A natural choice for computer use is that of intervals of reals with floating-point numbers as bounds. It will turn out to be important to include among these intervals the set of all reals and the empty set of reals.
- \( D \) is a Herbrand universe with function symbols of positive arity, hence \( D \) is infinite. Certain subsets of \( D \) are easy to represent even though infinite: those that consist of all ground instances of a term. This term is then a convenient way to represent the subset.

### 4.1 Definition of the value-constraint subscheme of CLP

In the CLP scheme the semantic domain is characterized by \( \langle \Sigma, D, L, T \rangle \), where \( D \) is a structure consisting of a set \( D \), the carrier, with functions and relations over \( D \) named by symbols in \( \Sigma \). In the value constraints subscheme of CLP we assume in addition that

1. the passive constraint \( S \) is a conjunction of the atoms \( A_1, \ldots, A_m \) each of which typically contains few of the many variables \( X_1, \ldots, X_n \) that occur in \( S \).

2. the relations in \( D \) include unary representability relations, each corresponding to a representable subset of \( D \). We assume that \( D_{RS} \), the set of representable subsets of \( D \), is closed under intersection in the sense that for any subset \( X \) of \( D_{RS} \), the intersection of the elements of \( X \) is also an element of \( D_{RS} \).

Because \( \Sigma \) has a symbol to name each function or relation of \( D \), \( \Sigma \) contains unary predicates \( v \), ‘value predicates’, to name the unary representability relations.

3. the active constraint has the form

\[
C = \{ v_1(X_1), \ldots, v_n(X_n) \},
\]

where \( X_1, \ldots, X_n \), the variables of \( S \), occur each exactly once and where \( v_1, \ldots, v_n \) are value predicates, in some enumeration of \( \Sigma \) that depends on \( C \).

4. the consistency test in the value constraints subscheme becomes especially simple: to detect whether any conjunct in the active constraint has a value predicate denoting \( \emptyset \).

5. the constraint store management strategy is the approximation strategy.

6. In the CLP transition \( \langle A, C, S \rangle \rightarrow_i \langle A, C', S' \rangle \), we have \( \text{infer}(C, S) = \langle C', S \rangle \). In value constraints \( C' \) is the result of applying to \( C \) the consistency operator associated with one of \( A_1, \ldots, A_m \). This operator is motivated, defined, and analysed in the remainder of the paper. Every time \( C' \neq C \) (as we always have \( D \models \forall[C' \rightarrow C] \)), the \( \rightarrow_i \) makes the active constraints a better approximation to the passive constraints. Hence, \( \rightarrow_i \) is repeated until \( C' = C \).
The approximation function. Because $D_{RS}$ is closed under intersection, there exists for every subset $X$ of $D$ a unique least representable subset containing $X$. This universality and uniqueness imply the existence of the function $ap^f: \mathcal{P}(D) \rightarrow D_{RS}$ ($ap^f$ for “approximation,” following [2], with the prime indicating that this is not yet the real thing, for which see later) as $ap^f(X) = \cap \{ Y : Y \in D_{RS} \text{ and } Y \subseteq X \}$.

Example: Small finite sets. Here “small” means that $D$ can be represented by enumerating its elements. Then this is also the case for any subset of $D$. Hence $D_{RS} = \mathcal{P}(D)$ and $ap^f$ is the identity function on $\mathcal{P}(D)$.

Example: Real numbers. $D$ is the set of real numbers. Let $M$ be a finite subset, typically the floating point numbers of a given computer. Then $D_{RS}$ is the set of bounded and unbounded intervals of reals, where bounds have to be in $M$. $ap^f$ maps any set of reals to the least interval containing it. As the bounds of the intervals are limited to the finite set $M$, the existence of the least interval is easy to see.

Example: Herbrand universes. $D$ is an Herbrand universe. For every term there is an element of $D_{RS}$, and this element is the set of ground instances of that term. In addition, $D_{RS}$ contains the empty set. The intersection property of $D_{RS}$ is guaranteed by the unifiability (or otherwise) of the corresponding terms. Let $S$ be a possibly infinite set of ground terms. Then $ap^f(S)$ is the set of ground instances of the least common anti-instance of the terms in $S$. This anti-instance was defined by Lassez, Maher, and Marriot in [14]. In this paper they also proved the existence of the required least common anti-instance.

4.2 Local versus global consistency

Ideally, infer effects such a transition from $C$ to $C'$ that a change from $v(X_i)$ to $v'(X_i)$ implies that values for $X_i$ are removed that are inconsistent with $S$ in the following sense. Consider first the usual notion of consistency of the passive constraints: $D \models \exists S$. In keeping with this, we call $d$ a globally consistent value for $X_i$ iff $D \models \exists[S\{X_i/c\}]$, where the constant $c$ names $d$. That is, as long as any values for other variables can be found that make $S$ true in $D$, $d$ is a consistent value for $X_i$.

A tuple of values is globally consistent with $S$ iff each component is.

Under the value constraints subscheme we assume that the passive constraint $S$ is a conjunction of atoms, say $A_1, \ldots, A_m$. The property defined above is called global consistency because it includes all the atoms simultaneously. Analogously we define $d$ to be a locally consistent value for $X_i$ iff we have for all $j = 1, \ldots, m$ that $D \models \exists[A_j\{X_i/c\}]$, where the constant $c$ names $d$.

5. An algebraic treatment of value constraints

To further specify the value constraint subscheme, it remains to develop the algorithm for the function $infer$ in $\langle C', S' \rangle = infer(C, S)$, as required in the constraint store management step $\neg_i$. Such an algorithm and its properties are best described by changing from the predicate logic language used so far to an algebraic language of sets and relations.

5.1 Relations

To make this paper reasonably self-contained, we discuss in this section the operations on relations used in the sequel. We also need to connect the logic notation for relations with the algebraic one.

The passive constraints as relation. $S$ and $D$ define together an $n$-ary relation $\sigma$ (where $n$ is the number of variables occurring in $S$) over $D$ consisting of all $n$-tuples of values for the variables in $S$ that make $S$ true in $D$. More precisely,

$$\sigma = \{ \langle c_1', \ldots, c_n' \rangle : D \models S \theta \text{ where } \theta = \{ X_1/c_1, \ldots, X_n/c_n \} \}$$
\[ \sigma_i = \{ \langle c'_1, \ldots, c'_n \rangle \mid \mathcal{D} \models A_i \} \]
assuming that \( X_1, \ldots, X_n \) are the variables in \( S \).

Given that we assumed the simple form for \( S \) as the conjunction of the atomic formulas \( A_1, \ldots, A_m \), it is natural to define in the same way relations corresponding to each of these conjuncts:

\[ \sigma_i = \{ \langle c'_1, \ldots, c'_n \rangle \mid \mathcal{D} \models A_i \theta \} \]
where \( \theta = \{ Y_1/c_1, \ldots, Y_n/c_n \} \) where \( c'_1, \ldots, c'_n \) are the objects denoted by \( c_1, \ldots, c_n \).

The active constraints as relation. Now the active constraints

\[ C = \{ v_1(X_1), \ldots, v_n(X_n) \} \]
can be given a relational characterization similar to the \( \sigma \) introduced for the passive constraints. Let \( \gamma \) be the relation

\[ \gamma = \{ \langle c'_1, \ldots, c'_n \rangle \mid \mathcal{D} \models C \theta \} \]
where \( \theta = \{ X_1/c_1, \ldots, X_n/c_n \} \) and \( c'_1, \ldots, c'_n \) are the objects denoted by \( c_1, \ldots, c_n \).

Relations, arities, projections, and joins. The question now arises how \( \sigma \) depends on the \( \sigma_i \). Analogy with set algebra might suggest that \( \sigma = \sigma_1 \cap \cdots \cap \sigma_m \). However, in this more general context this is only valid when each \( A_i \) contains all variables. This special case is of no interest here, as we are concerned with the opposite situation where each \( A_i \) contains only a few of the many variables occurring in \( S \).

For example, \( A_1 \) might contain only \( X_{13}, X_{40}, \) and \( X_{276} \), whereas \( A_2 \) might contain only \( X_{33}, X_{40}, \) and \( X_{178} \). In this case \( \sigma_1 \cap \sigma_2 \) is of no interest, although composed of two ternary relations. Here we need to distinguish relations according to the more subtle concept of **arity** of a relation, which is the set indexes of variables in the formula from which the relation is derived.

Let \( J \) and \( K \) be subsets of \( \{1, \ldots, n\} \), the set of indexes of the variables of \( S \). If \( p \) is a relation of arity \( J \) and \( q \) is a relation of arity \( K \), then the **natural join** \( p \bowtie q \) of \( p \) and \( q \) is a relation consisting of tuples with components that have their indexes in \( J \cup K \). Whenever a tuple \( s \) occurs in \( p \) and a tuple \( t \) occurs in \( q \) such that the components with indexes common to \( J \) and \( K \) are equal, then \( p \bowtie q \) contains the tuple with all components copied from \( s \) and \( t \). See [20] for the official definition of natural join.

The projection \( \pi_i(\rho) \) of a relation \( \rho \) consisting of \( n \)-tuples is the set of all \( i \)-th components that occur in any tuple of \( \rho \). We have that \( \pi_1(\rho) \times \cdots \times \pi_n(\rho) \) is the smallest Cartesian product containing \( \rho \).

5.2 Local and global consistency

**Proposition.** \( \sigma = \sigma_1 \bowtie \cdots \bowtie \sigma_m \).

If \( C \) is \( v_1(X_1) \land \ldots \land v_n(X_n) \), then \( \gamma = E_1 \bowtie \cdots \bowtie E_n \), where the \( E_i \) are the representable sets

\[ E_i = \{ c' \mid \mathcal{D} \models v_i(c) \text{ where } c' \text{ is the object denoted by } c \}. \]

Because of \( C \)'s simple structure, this join is a Cartesian product:

\[ \gamma = E_1 \bowtie \cdots \bowtie E_n = E_1 \times \cdots \times E_n. \]

Under the value constraints subscheme, the task of **infer** is to change the active constraint in such a way that values for variables are removed that are inconsistent with \( S \).
The form assumed for the active constraint implies that they can only specify relations that are Cartesian products with \( n \) components. Thus the best possible approximation of the passive constraint relation \( \sigma \) by the active constraint relation \( \gamma \) is exactly the set of tuples with components that are consistent with the passive constraints. The best we can hope for, then, is that infer, possibly in multiple steps, reduces \( \gamma \) to \( \pi_1(\sigma) \times \cdots \times \pi_n(\sigma) \).

This ideal cannot be reached for two reasons:

1. Not all of \( \pi_1(\sigma), \ldots, \pi_n(\sigma) \) may be representable sets. In other words, it may be that no \( \forall \) exists such that \( D \models \forall(c) \leftrightarrow c' \in \pi_i(\sigma) \) for all values \( c' \) and constants \( c \) naming them. Hence the active constraints cannot approach closer than the smallest Cartesian product of representable sets that contains \( \sigma \).

2. No sufficiently efficient algorithm is known that can compute such a smallest product.

Based on the approximation function \( \text{ap}' \) for sets of single domain values, we define the approximation function \( \text{ap} \) for \( n \)-ary relations defined as \( \text{ap}(\gamma) = \text{ap}'(\pi_1(\gamma)) \times \cdots \times \text{ap}'(\pi_n(\gamma)) \) for any \( n \)-ary relation \( \gamma \subset D^n \).

Benhamou and Older [2] remark that

\[
\forall X \subset D^n . \ [\text{ap}(X) = \text{ap}(X)]
\]

(namely, \( \text{ap} \) is idempotent) and

\[
\forall X,Y \subset D^n . \ [X \subset Y \Rightarrow \text{ap}(X) \subset \text{ap}(Y)]
\]

(namely, \( \text{ap} \) is monotonic).

Proposition. \( \text{ap}(\sigma) \) is the least representable Cartesian product containing the tuples with values consistent with \( \sigma \).

Thus, the \( D \models \forall[S \rightarrow C] \) that is characteristic of value constraints, together with the fact that the active constraints can only specify a representable product, translates to set-theoretic terms as \( \gamma \supset \text{ap}(\sigma) \), and it is desirable to have equality in this relation. Let us then design an algorithm for reducing \( \gamma \) to a subset of it that is as close as possible to \( \text{ap}(\sigma) \).

To reduce \( \gamma \) to \( \text{ap}(\sigma) \) is to remove from \( \gamma \) values that are not globally consistent with \( \sigma \). We don’t have an efficient algorithm for that. But, because of the assumed primitive nature of the relations in the conjuncts \( A_1, \ldots, A_m \) of \( \sigma \), we can efficiently remove the tuples from \( \gamma \) that are inconsistent with any \( A_i \) individually. Achieving this for all \( A_1, \ldots, A_m \) separately is the local consistency defined earlier.

To remove from \( \gamma \) all tuples inconsistent with \( \sigma \), we replace \( \gamma \) by \( \text{ap}(\sigma) \). Analogy might suggest that to remove from \( \gamma \) all tuples inconsistent with \( A_i \) we replace \( \gamma \) by \( \text{ap}(\sigma_i) \). The analogy is far from perfect because \( \gamma \) and \( \text{ap}(\sigma_i) \) are in general not of the same arity. Suppose that \( X_{i_1}, \ldots, X_{i_n} \) are the variables occurring in \( A_i \), \( X_1, \ldots, X_n \) being the variables occurring in \( S = \{A_1, \ldots, A_m\} \). Then the arity of \( \text{ap}(\sigma_i) \) is \( \{i_1, \ldots, i_n\} \), whereas the arity of \( \gamma \) is \( \{1, \ldots, n\} \). Thus, \( \gamma \) and \( \text{ap}(\sigma_i) \) do not have in general the same arity, so that \( \gamma \cap \text{ap}(\sigma_i) \) is not an interesting relation. However, \( \gamma \wedge \text{ap}(\sigma_i) \) is.

Proposition. \( \gamma \wedge \text{ap}(\sigma_i) \) is the smallest representable Cartesian product containing the result of removing from \( \gamma \) all tuples that are not consistent with the conjunct \( A_i \) of the passive constraint \( \sigma \).

Proof. Both \( \gamma \) and \( \text{ap}(\sigma_i) \) are Cartesian products, hence completely characterized by their projections. For Cartesian products the join operation is particularly simple: \( \pi_j(\gamma \wedge \text{ap}(\sigma_i)) = \)
\(\pi_j(\gamma) \cap \pi_j(ap(\sigma_i))\) if \(X_j\) occurs in \(A_i\) and \(\pi_j(\gamma \Join ap(\sigma_i)) = \pi_j(\gamma)\) otherwise. \(\pi_j(ap(\sigma_i))\) is the smallest representable set containing the values for \(X_j\) that are consistent with \(A_i\). Hence \(\pi_j(\gamma \Join ap(\sigma_i))\) is the result of removing from \(\pi_j(\gamma)\) all values for \(X_j\) that are consistent with \(A_i\).

With this in mind it is clear that removing from \(\gamma\) all tuples inconsistent with \(\sigma\), while still retaining a representable product, results in \(\gamma \Join ap(\sigma)\). Because of the special case that \(\gamma\) and \(\sigma\) have the same arities, we happen to have \(\gamma \Join ap(\sigma) = \gamma \cap ap(\sigma)\).

The expression \(\gamma \Join ap(\sigma)\) has some special features: (a) the arity of \(ap(\sigma_i)\) is contained in the one for \(\gamma\), and (b) both arguments of the join are Cartesian products. The role of the expression together with its special features suggest that one introduces the consistency operator \(K\) indexed by an arbitrary relation \(p\) and acting on a Cartesian product \(q\) defined by \(K_p(q) = ap(p) \Join q\), where \(\text{arity}(p) \subset \text{arity}(q)\).

**Theorem.** For all Cartesian products \(u\) and \(v\) of equal arity including the arity of relation \(p\) we have:

1. \(K_p(u) \subset u\) (Contractance)
2. \(u \Join p = K_p(u) \Join p\) (Correctness)
3. \(u \subset v \Rightarrow K_p(u) \subset K_p(v)\) (Monotonicity)
4. \(K_p(K_p(u)) = K_p(u)\) (Idempotence)

**Proof.** We apply the definition of \(K_p\) and use properties of the natural join.

1. \(K_p(u) = u \Join ap(p) \subset u\)
2. \(K_p(u) \Join p = u \Join ap(p) \Join p = u \Join p\) because \(p \subset ap(p)\) hence \(ap(p) \Join p = p\).
4. As both sides are Cartesian products, we only need to consider the projections:

\[
\pi_j(K_p(K_p(u))) = \pi_j(ap(p) \Join (ap(p) \Join u))
= \pi_j(ap(p)) \cap \pi_j(ap(p) \Join u)
= ap(\pi_j(p)) \cap ap(\pi_j(p)) \cap \pi_j(u)
= ap(\pi_j(p)) \cap \pi_j(u)
= \pi_j(ap(p) \Join u) = \pi_j(K_p(u))
\]

In case \(p\) and \(q\) have the same arity, we have \(K_p(q) = q \cap ap(p)\). Benhamou and Older [2] invented the operator for this case and called it the “narrowing operator” — it contracts \(q\) to \(K_p(q)\). For the case they considered, they found the properties stated in the theorem. We adopt their names for the properties. Because of their restriction to equal arities, the narrowing operator is not as useful in distinguishing local from global consistency. In fact, their results only seem to apply to the case where all of \(A_1, \ldots, A_m\) contain all the variables \(X_1, \ldots, X_n\).

**Examples.** If the constraint atom is \(X_1 = X_2\), then the consistency operator reduces \(v_1(X_1)\) and \(v_2(X_2)\) in the active constraint to \(v(X_1)\) and \(v(X_2)\) where \(v\) denotes the intersection of the denotations of \(v_1\) and \(v_2\). This is true whatever \(D\) is.

Suppose that \(D = \mathcal{R}\) and that \(D_{rs}\) is the set of bounded and unbounded intervals with machine numbers as bounds. If the constraint atom is \(X_1 + X_2 = X_3\), then its consistency operator reduces \(v_1(X_1)\), \(v_2(X_2)\) and \(v_3(X_3)\) in the active constraint to \(v_1'(X_1), v_2'(X_2)\) and \(v_3'(X_3)\). Let \(v_1, v_2\) and \(v_3\) denote the intervals \([x_1, y_1], [y_1, z_2]\), and \([z_1, z_2]\) respectively. Then it may be shown that the denotation of \(v_1', v_2'\) and \(v_3'\) is, respectively,
\[ [x_1, x_2] \cap ([z_1, z_2] - [y_1, y_2]), \]
\[ [y_1, y_2] \cap ([z_1, z_2] - [x_1, x_2]), \] and
\[ [z_1, z_2] \cap ([x_1, x_2] + [y_1, y_2]). \]

The operation "-" in the above formula is extended from the reals to intervals as follows:

\[ [a, b] - [c, d] = [(a - d)^{-}, (b - c)^{+}] \]

The \( a, b, c, \) and \( d \) are machine numbers, so that \([a, b] \) and \([c, d] \) are representable sets (in \( D_{RS} \)). In the right-hand side, the superscripts "-" and "+" indicate that the usually inevitable rounding in computing \( a - d \) and \( b - c \) is done downward and upward, respectively. Thus \([(a - d)^{-}, (b - c)^{+}]\) is also a representable set and it is the smallest such that contains the usual canonical extension of \([a, b] - [c, d] \), which is \( \{x - y \mid x \in R \land x \in [a, b] \land y \in R \land y \in [c, d] \} \).

A similar discussion goes with \([a, b] + [c, d] = [(a + c)^{-}, (b + d)^{+}]\). These are the usual formulas for interval arithmetic [17]. The remarks about directed rounding are from Hansen [9], though there are probably earlier treatments of this topic in the interval arithmetic literature.

6. Efficiently computable approximations to the consistent state

The relations defined by the active and the passive constraint are \( \gamma \) and \( \sigma = \sigma_1 \uplus \ldots \uplus \sigma_m \) respectively. We would like to remove all inconsistent values from \( \gamma \) and this would result in \( \gamma \) becoming equal to \( \gamma \uplus \alpha(p(\sigma)) \), for which we lack an algorithm. But the primitive nature of the passive constraints \( A_1, \ldots, A_m \) allows us to efficiently compute \( K_{\sigma_i}(\gamma) \), which was defined as \( \gamma \uplus \alpha(p(\sigma)) \).

Thus we repeatedly compute \( \gamma - K_{\sigma_i}(\gamma) \) for various values of \( i \). It will turn out to be important that we are as free as possible in the choice of \( i \) at each stage. Lassez and Maher [13] studied such, what they called, chaotic iterations. We are interested in conditions under which chaotic iterations converge to \( K_{\sigma}(\gamma) \). Such an iteration may be finite or not.

The goal of the iteration is the same as that of what Davis [6] calls the “Waltz Algorithm.” The contribution of Waltz is a technique for exploiting the freedom in selecting the \( i \) so as to expedite convergence. In this paper we will derive this technique for the more general situation considered here.

6.1 Fixpoint theory of chaotic iterations

In the iteration of repeatedly replacing \( \gamma \) by \( K_{\sigma_i}(\gamma) \) we think of \( \gamma \) as a state\(^3\) (of approximation to \( K_{\sigma}(\gamma) \)). We think of \( i \) as selecting one of \( m \) available operators. As the states are relations, they form a lattice with set inclusion as partial order.

Lassez and Maher [13] have given a fixpoint theory of chaotic iterations. Their purpose was to model SLD resolution as a chaotic iteration. We review these results here.

Lassez and Maher assume a complete lattice \( L \) (with partial order \( \preceq \)) and closure operators \( p_i : L \to L \), for \( i = 1, \ldots, m \). A closure \( p \) satisfies \( p(x) \preceq x \) and \( p(p(x)) = p(x) \) for all \( x \in L \). For such a set of closures they obtain the proposition that for any lattice element \( x \) there exists a unique least one among the fixpoints common to all of \( p_1, \ldots, p_m \) that are above \( x \) in the lattice ordering.

Lassez and Maher also consider a method for computing this fixpoint. Let \( f : \omega \to \{p_1, \ldots, p_m\} \), where \( \omega \) is the set of natural numbers. Hence \( f \) is an infinite sequence of operators. Let \( f \) be a fair sequence in the sense that for any natural number \( N \) and for any \( i = 1, \ldots, m \) there exist infinitely many \( n \geq N \) such that \( f_n = p_i \).

A lattice element \( s_0 \) and \( f \) define \( s : \omega \to L \) to be a sequence of lattice elements where \( s_i = f_{i-1}(s_{i-1}) \) for \( i = 1, 2, \ldots \). Thus \( s \) is the result of applying the operators \( p_1, \ldots, p_m \) to an initial lattice element \( s_0 \) in an unspecified order except for the condition that each operator keeps recurring, as made precise by the definition of fairness. Because \( p_1, \ldots, p_m \) are closures, \( s \) is a nondecreasing sequence. By lattice completeness, \( \bigvee s \in L \).

Let \( z \) be a fixpoint common to all of \( p_1, \ldots, p_m \) such that \( s_0 \preceq z \). The question arises naturally: What is the relation between \( \bigvee s \) and \( z \)?

\(^3\)Not to be confused with the states \( \{A, C, S\} \) that occur in CLP derivations.
By monotonicity, \( s_n \preceq z \) for all \( n \in \omega \). By the definition of \( \lor \), \( \lor s \preceq z \). If \( \lor s \) is a itself a common fixpoint of \( p_1, \ldots, p_m \), then it is the unique least fixpoint above \( s_0 \) that exists by the proposition. Whether this is the case, depends on the application.

This summarizes a few of the many results in Laszlo and Maher [13]. We have a situation dual to the one considered in [13]: the states of the active constraint store form a lattice and \( K_{\sigma_1}, \ldots, K_{\sigma_m} \) are the duals of closures: besides being idempotent, they are contractant: \( K_{\sigma_i}(x) \preceq x \) for all lattice elements \( x \). Translating the above proposition to its dual we conclude that \( K_{\sigma_1}, \ldots, K_{\sigma_m} \) have a unique greatest common fixpoint that is under \( s_0 \) in the lattice ordering.

Let \( z \) be a fixpoint common to all of \( K_{\sigma_1}, \ldots, K_{\sigma_m} \) such that \( s_0 \preceq z \). By monotonicity, \( s_n \preceq z \) for all \( n \in \omega \). By the definition of \( \land \), \( \land s \preceq z \). If \( \land s \) is a common fixpoint of \( K_{\sigma_1}, \ldots, K_{\sigma_m} \), then it is the unique greatest fixpoint below \( s_0 \) that exists by the proposition. But this need not be the case.

**Example.** Let the passive constraint \( S \) be \( A_1 \land A_2 \) where \( A_1 \) is \( X_2 = 2X_1 \) and \( A_2 \) is \( X_2 = X_3 \). Let \( D \) be \( R \), the set of real numbers. Let the representable sets \( D_{RS} \) consist of all intervals with reals as bounds. Let \( s_0 \) be such that \( \pi_1(s_0) \), the set of values possible for \( X_1 \), is the interval \( [a, b] \), such that \( 0 < a < \sqrt{2} < b \). Let \( \pi_2(s_0) \) be any interval containing \( [2a, 2b] \), say, \( [a, 3b] \).

Consider the fair sequence of the two consistency operators that alternates between the two and starts with \( K_{\sigma_1} \). Then the elements of \( s \) are \( [a, b] \times [a, 3b] \), \( [a, b] \times [2a, 2b] \), \( [\sqrt{2a}, \sqrt{2b}] \times [2\sqrt{2a}, 2\sqrt{2b}] \), and so on.

Each of the projections of \( s \) is a nested sequence of nonempty intervals with width approaching 0. There is no index at which the intervals stop shrinking. The intersections of these nested sequences contain, by the compactness of the real numbers, exactly one real number. In fact, \( \land s = [\sqrt{2}, \sqrt{2}] \times [2, 2] \).

Now suppose that we replace the reals by rationals. Then the consistency operators are no longer always defined, as there is no least interval with rational bounds that contains an interval with irrational bounds. Now we modify the example so that it is no longer an example of value constraints, but more generally of contracting monotone operators chaotically iterating in a lattice.

The first modification is to make the lattice elements into a pair \( (i_1, i_2) \) rather than a Cartesian product \( i_1 \times i_2 \). The other modification is to make the second operator one that is obtained from \( K_{\sigma_2} \) by a slight change so that \( [a, b] \times [2a, 2b] \) maps to \( [a', b'] \times [2a, 2b] \), where \( a' \) is a rational significantly less than \( \sqrt{2}a \) and \( b' \) is a rational significantly greater than \( \sqrt{2}b \). For some such choice of operator (still monotonic and contractant), we have that the successive corresponding components of the elements of \( s \) are nested sequences of nonempty intervals with width approaching 0. But due to the fact that the rationals are not compact, their intersection may be empty. In fact, in this example, we have \( \land s = \emptyset \).

Now \( \land s \) is not a fixpoint, because one additional application of the operators will cause \( \pi_2(\land s) \neq \emptyset \). In the terminology of Lloyd [15], the closure ordinal is \( \omega \) when \( \land s \) is a fixpoint. In this example, the closure ordinal is \( \omega + 1 \).

This admittedly contrived example (who wants to compute \( \sqrt{2} \) by repeatedly extracting cube roots?) shows that in the general lattice theoretic framework \( \land s \) need not be a common fixpoint of the operators. Additional assumptions are needed. In the case of a finite number of representable sets, not only is \( \land s \) a fixpoint, but it is also reached in a finite number of steps.

**Theorem.** If \( D_{RS} \) is finite, then \( \exists N \in \omega \) such that \( s_N \) is the greatest fixpoint common to all consistency operators that is less than \( s_0 \).

**Proof.** We assumed that \( D_{RS} \) is finite, so that the lattice \( L \) is finite. As a result, \( s \), which is now a nonincreasing sequence, is constant from a certain index onward: \( \exists N \in \omega \) such that \( s_n = s_N = \land s \) for all \( n \geq N \).

By the fairness of \( f \), \( \forall i \) such that \( i = 1, \ldots, m \), we can select an \( n \) greater than \( N \) such that \( s_n = p_i(s_{n-1}) = p_i(\land s) \). Hence \( p_i(s_{n}) = p_i(p_i(\land s)) = p_i(\land s) = \land s \), by the idempotence of \( p_i \) and
\( s \) being the limit. Therefore \( s \) is a common fixpoint, it is the unique greatest common fixpoint that is under \( s_0 \), and it is reached after \( N \) steps.

Any fair sequence of operators causes convergence after finite number of steps. Clearly, fairness is the weakest possible condition on the sequence \( f \). If for any \( i = 1, \ldots, m \), \( p_i \) would have a last occurrence in \( f \), then examples can be found where the sequence converges to a fixpoint common to the other operators that is not a fixpoint of \( p_i \).

Older and Vellino [18] derive the result independently of [13] for a more restricted class of fair sequences \( f \), which consists of repetitions of a single permutation of \( \{1, \ldots, m\} \).

7. The Waltz algorithm as chaotic iteration of consistency operators
To summarize the previous section, if the number of representable sets is finite, then for any fair sequence \( f \) of operators selected from \( K_{e_1}, \ldots, K_{e_m} \), the corresponding sequence \( s \) of states converges to the same limit that depends only on \( s_0 \) and on \( K_{e_1}, \ldots, K_{e_m} \). Given this characterization, it becomes an urgent matter to consider an algorithm to compute the greatest common fixpoint.

As this fixpoint is reached in a finite number of steps, and the algorithm should terminate as soon as possible after, we are only concerned with a finite prefix of the fair sequences \( f \). Although the concept of fairness does not apply to this prefix because of its finiteness, it is still useful to think of the algorithm as constructing a prefix to an infinite sequence \( s \) of states defined by a fair sequence \( f \) of operators.

We classify occurrences of operators in \( f \) according to whether they are live, dormant, or extinct.

An operator is

- **live** if it changes the state,
- **dormant** if it does not change the state, and
- **extinct** if it does not change the state and if the same holds for all later occurrences of the operator,

In designing an algorithm, we aim for sequences where the limit occurs as early as possible. It helps, for example, to avoid the application of dormant operators. In the typical situation, where each constraint involves only a small subset of all variables, the fair sequence obtained from ordering the constraints according to a permutation of their indexes, and then repeating this same permutation forever, as considered in [18], has the disadvantage that unnecessarily many dormant operators are uselessly applied.

For, whenever a live operator is applied, it always becomes dormant, by the idempotency of the consistency operator. It will surely remain dormant as long as no other operator has contracted the set associated with at least one of its variables. An algorithm should therefore postpone application until such contraction has occurred. That will not, of course, guarantee liveness. The only way to determine liveness with certainty is to actually apply the operator. On the other hand, at each index we can generally tell for sure that certain constraints are dormant.

The above considerations suggest that an algorithm maintain a candidate set that includes all live operators and excludes the operators of which one can be sure that they are not. To ensure that the candidate set include all live operators, it seems inevitable to include some that are not.

The algorithm consists of a loop of which the invariant is the property of the candidate set just mentioned. It is initialized by containing all constraints. Each time around the loop, while the candidate set is nonempty, an operator \( K_{e_j} \) is applied and removed from the candidate set because it is now dormant. Any dormant \( K_{e_j} \) such that \( A_i \) contains a variable whose domain was changed by applying \( K_{e_j} \), is added to the candidate set, as this constraint may have turned live.

This suggests the program in Figure 1.
\[ C \leftarrow \text{the set of all operators}; \]

**while** \( C \) not empty

**do** remove operator \( K \) from \( C \);

\[ \gamma' \leftarrow K(\gamma); \]

**for** \( i \leftarrow 1 \) to \( m \)**

**if** \( \pi_i(\gamma') \neq \pi_i(\gamma) \)

**then** **foreach** operator \( K' \) of a conjunct containing variable \( X_i \)

**do** add \( K' \) to \( C \) unless \( K' \in C \)

\[ \gamma \leftarrow \gamma' \]

**od**

**Figure 1:** The Waltz algorithm.

Partial correctness is guaranteed by the invariant. Let us now consider termination. Under our assumption of a finite set of representable sets, any infinite sequence of states has to remain unchanged from a certain index onwards. After this index, all operators are extinct. Therefore, whenever an operator is applied, no operator is returned to the candidate set. After at most \( m \) times around the loop, the candidate set is empty so that the algorithm terminates at the latest at \( m \) steps after the limit has been reached.

8. **Conclusions**

In this paper we have taken the logic programming-centered view: the starting point was to see how consistency methods could solve problems in logic programming. This point of view may be too parochial, as consistency methods are extremely powerful in their own right. There are indications that interval constraints, for example, can solve certain numerical problems as well or better than the approach via numerical analysis [1, 19, 11, 4]. This gives constraint solving a much greater significance than the role they play in the CLP scheme, which is to generalize unification and to describe answers to queries.

Given that constraint systems are as important in their own right as, say, all of logic programming, one may well wonder whether the two are necessarily related.

When considering how to use a constraint system by itself, one must realize that the constraint formula must have the simple form of a conjunction of atomic formulas where the predicate symbols name relations sufficiently simple for the consistency operator to be efficiently computed. In a numerical setting, for example, these relations are typically ternary sum, ternary product, =, \(<\), \(\leq\), power with integer exponent, and ternary min and max. The user may input equalities and inequalities between polynomials in many variables occupying a few lines, yet representing a difficult problem. To obtain the help of a constraint system, these equalities and inequalities need to be translated to the primitive constraints mentioned. The result can easily be hundreds of atomic formulas, introducing hundreds of auxiliary variables. Moreover, the consistency method typically leaves intervals that are too large, so that alternative constraint systems have to be efficiently generated and subjected to the Waltz algorithm.

This indicates that a constraint system needs a programming language as front end. For some constraint systems, this is C++. For BNR Prolog, it is Prolog. Does logic programming only connect to constraint systems by Prolog being a front end programming language preferred by certain users? We believe that there is a stronger connection. Here we only attempt to make the case for it in the numerical domain.

Starting with Moore [17], the interval community within numerical analysis developed a method for guaranteed bounds for numerical results. These bounds have the practical virtue of being valid on actual rather than idealized computers. This great achievement was stymied by two problems.

The first is that interval arithmetic often gives grossly pessimistic bounds. Thus a necessary complement are methods to reduce interval width. Such methods have been developed in interval
arithmetic. An advantage of bringing interval arithmetic under consistency methods as a special case is that additional methods for reducing interval width become available [5].

Another problem of interval arithmetic is the use of programs written in conventional languages, where program verification is not practicable. The guarantees about numerical results that are in principle possible by means of interval methods only carry full force if one can verify the correctness of the program that executes the interval operations. For this reason it is not only of great advantage to incorporate interval methods in a logic programming language, but it is also important to investigate in full detail the connection between the logic and the interval consistency algorithm. This paper shows that such a connection can be made via the CLP scheme.

A radical approach toward correctness in computation is to ensure that computation is a logical deduction. This idea was introduced by Cordell Green [8] and Patrick Hayes [10]. The latter coined the motto:

\textit{Computation is controlled deduction.}

The programming language Prolog comes close to supporting this paradigm. But it only comes close in symbolic computation. Floating-point arithmetic is handled just as poorly as in any conventional language. In this paper we have shown that even numerical computation can be deduction, even on actual, rather than idealized, computers.

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