BDD/ZDD-Based Enumeration Techniques and Real-Life Applications

Shin-ichi Minato Hokkaido University, Japan.

Introduction of speaker

- Shin-ichi Minato,
 - Prof. of Hokkaido Univ., Sapporo, Japan.
 - Worked for NTT Labs. from 1990 to 2004.
- Main research area:
 - 1990's: VLSI CAD (logic design and verification)
 - 2000's: Large-scale combinatorial data processing (Data mining, Knowledge indexing, Bayesian networks, etc.)
- 2010~2015: Research Director of "ERATO" MINATO Discrete Structure Manipulation Project.
- 2016~2020: PI of JSPS Basic Research Project

Hokkaido University

Founded in 1876.

- One of the oldest public university in Japan.
- Nobel prize in Chemistry (Prof. Suzuki) in 2010.
- Beautiful campus in the center of Sapporo city.





Sapporo city - Japan

















Overview of "ERATO" project

Top projects of scientific research in Japan.

Executed by JST (Japan Science and Technology Agency)

Sapporo

Tokvo

Osaka

- 5 projects / Year are accepted from all scientific subjects.
 (Computer Science: 0 or 1 project / Year.)
- 5 year project, total fund: ~10M USD. about 10 PD researchers and 3 admin staffs.

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Discrete structures and applications

Many problems solved by computers can be decomposed as a type of discrete structures using simple primitive operations.
 → Often needs a huge amount of enumerative operations.



Contents:

- Brief review of BDD/ZDD
- Graph Enumeration Problems
- Real-Life Applications

BDD (Binary Decision Diagram)



Canonical form for given Boolean functions under a fixed variable ordering.

Node sharing rule

Effect of BDD reduction rules

Exponential advantage can be seen in extreme cases.

Depends on instances, but effective for many practical ones.



BDD-based logic operation algorithm

- If the BDD starting from the binary tree: always requires exponential time & space.
- Innovative BDD synthesis algorithm
 - Proposed by R. Bryant in 1986.



R. Bryant (CMU)

Best cited paper for many years in all EE&CS areas.



A BDD can be constructed from the two operands of BDDs. (Computation time is almost linear for BDD size.)

Boolean functions and sets of combinations



Boolean function: $F = (a \ b \sim c) \ V (\sim b \ c)$

Set of combinations: $F = \{ab, ac, c\}$ $\uparrow \uparrow$ ab (customer's choice)



- Operations of combinatorial itemsets can be done by BDD-based logic operations.
 - Union of sets → logical OR
 - Intersection of sets \rightarrow logical AND
 - Complement set → logical NOT

Zero-suppressed BDD (ZDD) [Minato93]

- A variant of BDDs for sets of combinations.
- Uses a new reduction rule different from ordinary BDDs.
 - Eliminate all nodes whose "1-edge" directly points to 0-terminal.
 - Share equivalent nodes as well as ordinary BDDs.
- If an item x does not appear in any itemset, the ZDD node of x is automatically eliminated.
 - When average occurrence ratio of each item is 1%, ZDDs are more compact than ordinary BDDs, up to 100 times.





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BDDs/ZDDs in the Knuth's book

- The latest Knuth's book fascicle (Vol. 4-1) includes a BDD section with 140 pages and 236 exercises.
- In this section, Knuth used 30 pages for ZDDs, including more than 70 exercises.
 - I honored to serve proofreading of the draft version of his article.
 - Knuth recommended to use "ZDD" instead of "ZBDD."
 - He reorganized ZDD operations and named "Family Algebra."
 - 2010/05, I visited Knuth's home and discussed the direction of future work.

2017.09.28





Algebraic operations for ZDDs

Knuth evaluated not only the data structure of ZDDs, but more interested in the algebra on ZDDs.

φ, {1}	<i>Empty</i> and <i>singleton set</i> . (0/1-terminal)	
P.top	Returns the <i>item-ID</i> at the top node of <i>P</i> .	
P.onset(v) P.offset(v)	Selects the subset of itemsets including or excluding v.	Basic operations
P.change(v)	Switching v (<i>add / delete</i>) on each itemset.	(Corresponds to
\cup,\cap,\smallsetminus	Returns <i>union, intersection,</i> and <i>set difference</i> .	Boolean algebra)
P.count	<i>Counts number</i> of combinations in P.	
P * Q	Cartesian product set of P and Q.	New operations
P/Q	<i>Quotient set</i> of <i>P</i> divided by <i>Q</i> .	≻ introduced by
P % Q	<i>Remainder set</i> of <i>P</i> divided by <i>Q</i> .	Minato.

Formerly I called this "unate cube set algebra," but Knuth reorganized as "Family algebra."

Useful for many practical applications.



Applications of BDDs/ZDDs

- BDD-based algorithms have been developed mainly in VLSI logic design area. (since early 1990's.)
 - Equivalence checking for combinational circuits.
 - Symbolic model checking for logic / behavioral designs.
 - Logic synthesis / optimization.
 - Test pattern generation.
- Recently, BDDs/ZDDs are applied for not only VLSI design but also for more general purposes.
 - Data mining (Fast frequent itemset mining) [Minato2008]
 - Probabilistic Modeling (SDD, etc.) [Darwiche2011]
 - Graph enumeration problems [Knuth2009]

Frequent itemset mining

Basic and well-known problem in database analysis.

Record ID	Tuple	Frequency threshold = 10	{ <i>b</i> }
1	a b c		
2	a b	Frequency threshold = 8	
3	abc		{ <i>aD</i> , <i>a</i> , <i>b</i> , <i>c</i> }
4	b c		
5	a b	Frequency threshold = 7	{ ab, bc, a, b, c }
6	a b c		
7	С	Frequency threshold = 5	
8	abc		{ <i>abc, ab, bc, ac, a, b, c </i> }
9	a b c		
10	a b	Frequency threshold = 1	<i>{abc. ab. bc. ac. a. b. c }</i>
11	b c		(,,,,,,, .

"LCM over ZDDs" [Minato et al. 2008]

- LCM: [Uno2003] Output-linear time algorithm of frequent itemset mining.
- ZDD: [Minato93]
 - A compact graph-based representation for large-scale sets of combinations.



Generates large-scale frequent itemsets on the main memory, with a very small overhead from the original LCM.

(→ Sub-linear time and space to the number of solutions when ZDD compression works well.)

LCM over ZDDs: An example

The results of frequent itemsets are obtained as ZDDs on the main memory. (not generating a file.)

Record ID	Tuple	
1	abc	
2	a b	
3	abc	
4	b c	
5	a b	
6	abc	
7	С	
8	abc	
9	abc	
10	a b	
11	b c	

LCM over ZDDs Freq. thres. α = 7

{ *ab*, *bc*, *a*, *b*, *c* }



Table 2. (# solution	CM or	CM ove	er ZDDs ^p	Original	I CM
Dataset name:		CMov_		nt		growth
min. support	itemsets	ZBDD	Time(s)	Time(s)	Time(s)	Time(s)
mushroom: 1,000	123,287	760	0.50	0.49	0.64	1.78
500	$1,\!442,\!504$	2,254	1.32	1.30	3.29	3.49
300	$5,\!259,\!786$	4,412	2.25	2.22	9.96	5.11
200	18,094,822	6,383	3.21	3.13	31.63	6.24
100	66,076,586	$11,\!584$	5.06	4.87	114.21	6.72
70	$153,\!336,\!056$	14,307	7.16	7.08	277.15	6.97
50	$198,\!169,\!866$	$17,\!830$	8.17	7.86	357.27	6.39
T10I4D100K: 100	$27,\!533$	8,482	0.85	0.85	0.86	209.82
50	$53,\!386$	$16,\!872$	0.97	0.92	0.98	242.31
20	129,876	58,413	1.13	1.08	1.20	290.78
10	411,366	$173,\!422$	1.55	1.36	1.64	332.22
5	1,923,260	$628,\!491$	2.86	2.08	3.54	370.54
3	6,169,854	$1,\!576,\!184$	5.20	3.15	8.14	386.72
2	$19,\!561,\!715$	$3,\!270,\!977$	9.68	5.09	22.66	384.60
BMS-WebView-1: 50	8,192	$3,\!415$	0.11	0.11	0.12	29.46
40	$48,\!544$	10,755	0.18	0.18	0.22	48.54
36	$461,\!522$	28,964	0.49	0.42	0.98	67.16
35	$1,\!177,\!608$	38,164	0.80	0.69	2.24	73.64
34	$4,\!849,\!466$	49,377	1.30	1.07	8.58	83.36
33	$69,\!417,\!074$	59,119	3.53	3.13	144.98	91.62
32	$1,\!531,\!980,\!298$	$71,\!574$	31.90	29.73	$3,\!843.06$	92.47
chess: 1,000	29,442,849	53,338	197.58	197.10	248.18	1,500.78
connect: 40,000	$23,\!981,\!184$	3,067	5.42	5.40	49.21	212.84
pumsb: 32,000	7,733,322	$5,\!443$	60.65	60.42	75.29	$4,\!189.09$
BMS-WebView-2: 5	26,946,004	$353,\!091$	4.84	3.62	51.28	118.0 7

Post Processing after LCM over ZDDs



- We can extract distinctive itemsets by comparing frequent itemsets for multiple sets of databases.
 - Various ZDD algebraic operations can be used for the comparison of the huge number of frequent itemsets.

Solving Graph Enumeration Problems Using BDDs/ZDDs

Movie to show "Power of Enumeration"

 Our project supervised exhibition at "Miraikan" (National Future Science Museum of Japan) on 2012.



Purpose of the movie

- Shows strong power of combinatorial explosion, and importance of algorithmic techniques.
- Mainly for junior high school to college students
 - Not using any difficult technical terms.
 - Something like a funny science fiction story.
- We used the enumerating problem of "self-avoiding walk" on n x n grid graphs
 - This problem is discussed in the ZDD-section of the Knuth-book, section 7.1.4.
 - We received a letter from Knuth: "I enjoyed the You-Tube video about big numbers, and shared it to several friends."

Enumerating "seif-avoiding walks"

- Counting shortest s-t paths is quite easy.
 - $(\rightarrow {}_{2n}C_n$; educated in high school.)
- If allowing non-shortest paths, suddenly difficult. No simple calculation formula has been found.
 - Many people requested the formula because the movie shows a super-big number, which the teacher spent 250,000 years to count.
 - However, no formula exists.
 Only efficient algorithm!



"simpath" in Knuth-book

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We can also use ZDDs to represent simple paths in an *undirected* graph. For example, there are 12 ways to go from the upper left corner of a 3×3 grid to the lower right corner, without visiting any point twice:

These paths can be represented by the ZDD shown at the right, which characterizes all sets of suitable edges. For example, we get the first path by taking the HI branches at (13), (36), (68), and (89) of the ZDD. (As in Fig. 28, 13 this diagram has been simplified by omitting all of the uninteresting LO branches that merely go to \bot .) Of course this ZDD isn't a truly (25) great way to represent (132), because that family of paths has only 12 57 members. But on the larger grid $P_8 \square P_8$, the number of simple paths (35)from corner to corner turns out to be 789,360,053,252; and they can all 36 be represented by a ZDD that has at most 33580 nodes. Exercise 225 68explains how to construct such a ZDD quickly.

A similar algorithm, discussed in exercise 226, constructs a ZDD that represents all *cycles* of a given graph. With a ZDD of size 22275, we can deduce that $P_{0} \square P_{0}$ has exactly 603 841 648 931 simple cycles



7.1.4

Integer	Sequences: A007764
<u> </u>	"Number of nonintersecting (or self-avoiding) rook paths joining opposite corner cells an (n+1) X (n+1) grid." (End)
REFERENCES	S. R. Finch, Mathematical Constants, Cambridge, 2003, pp. 331-339. D. E. Knuth, 'Things A Computer Scientist Rarely Talks About,' CSLI Publications, Stanfor CA, 2001, pages 27-28.
	D. E. Knuth, The Art of Computer Programming, Section 7.1.4. Netnews group rec.puzzles, Frequently Asked Questions (FAQ) file. (Science Section).
LINKS	I. Jensen, H. Iwashita, R. Spaans, <u>Table of n, a(n) for n = 026</u> (I. Jensen computed term O to 19, H. Iwashita computed 20 and 21, R. Spaans computed 22 to 24, and H. Iwashita computed 25 and 26)
	M. Bousquet-Melou, A. J. Guttmann and I. Jensen, <u>Self-avoiding walks crossing a square</u> Doi, Maeda, Nagatomo, Niiyama, Sanson, Suzuki, et al., <u>Time with class! Let's count!</u> [Youtube-animation demonstrating this sequence. In Japanese with English translation]
	S. R. Finch, <u>Self-Avoiding-Walk Connective Constants</u> H. Iwashita, J. Kawahara, and S. Minato, <u>ZDD-Based Computation of the Number of Paths in s</u>
	Graph H. Iwashita, Y. Nakazawa, J. Kawahara, T. Uno, and S. Minato, <u>Efficient Computation of the</u> <u>Number of Paths in a Grid Graph with Minimal Perfect Hash Functions</u> I. Jensen, <u>Series Expansions for Self-Avoiding Walks</u> OEIS Wiki, <u>Self-avoiding walks</u>
	Eric Weisstein's World of Mathematics, <u>Self-Avoiding Walk</u>
EXAMPLE	Suppose we start at (0,0) and end at (n-1,n-1). Let U, D, L, R denote steps that are up, down, left, right. a(2) = 2: UR or RU. a(3) = 12: UURR, UURDRU, UURDRUU, URUR, URRU, URDRUU and their reflections in the x=v Liu
CROSSREFS	Sequence in context: <u>A243807</u> <u>A006023</u> <u>A039748</u> * <u>A015195</u> <u>A051421</u> <u>A182162</u> Adjacent sequences: A007761 A007762 A007763 * A007765 A007766 A007767
KEYWORD	nonn,walk,hard,nice
AUTHOR	<u>David Radcliffe</u> and <u>Don Knuth</u>
EXTENSIONS	Computed to n=11 by John Van Rosendale in 1981, extended to n=12 by D. E. Knuth, Dec 07

Number of paths for *n* × *n* grid graphs



26 x 26: Our record in Nov. 2013 (1404 edges included in the graph.)

- up to 18 × 18, we can generate a ZDD to keep all solutions.
- from 19×19 , we just count the number of solutions.
- from 22×22 , we only consider the n × n grid graphs.

Knuth's algorithm "Simpath"



- 1. Assign a full order to all edges from e_1 to e_n .
- Constructing

 a binary decision tree
 by case-splitting on
 each edges from e₁ to e_n.





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Knuth's algorithm "Simpath"



- 1. Assign a full order to all edges from e_1 to e_n .
- Constructing

 a binary decision tree
 by case-splitting on
 each edges from e₁ to e_n.





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"simpath" for US map in Knuth-book



Path enumeration over Japan

Trip all prefectures from Hokkaido to Kagoshima by ground transportation.



5,039,760,385,115,189,594,214,594,926,092,397,238,616,064 ways (= 503正9760澗3851溝1518穰9594杼2145垓9492京6092兆3972億3861万6064)

Frontier-based method (generalization of simpath)

- Variation of s-t path problem
 - s-t paths \rightarrow Hamilton paths (exercise in Knuth-book)
 - paths \rightarrow cycles (also in Knuth-book)
 - Non-directed graphs → directed graphs
 - \rightarrow Multiple s-t pairs (non crossing routing problem)
- Other various graph enumeration problems
 - Subtrees / spanning trees, forests, cutsets, k-partitions, connection probability, (perfect) matching, etc.
- Generating BDDs for Tutte polynomials (graph invariant)
 - We found that Sekine-Imai's idea in 1995 was in principle similar to Knuth simpath algorithm.
 - They used BDDs instead of ZDDs.
 - Enumerating connective subgraphs, not paths.

$$T(x,y) = \sum_{A \subseteq E} (x-1)^{\rho(E) - \rho(A)} (y-1)^{|A| - \rho(A)}$$

Comparison with conventional ZDD generation

Conventional method: Repeating logic/set operations between two ZDDs.

Based on Bryant's "Apply" algorithm



Frontier-based method:

Direct ZDD generation by traversing a given graph.

Dynamic programming using a specific problem property.



Real-life applications of BDD/ZDD-based techniques

After the Big Earthquake in Japan

Collaboration with Prof. Hayashi at Waseda Univ.

- A leader of smart grid technology in power electric community. He receives much more attention after the earthquake.
- Control of electricity distribution networks are so important after the nuclear plant accident, since solar and wind power generators are not stable.
- We truly want to contribute something to the society as leading researchers of information technology.
 We accelerate our collaborative work after the earthquake.



Switching power supply networks:

- Each district must connects to a power source (no black out).
- Two power sources must not directly connected.
- Too much currency may burn a line.
- Too long line may cause voltage shortage.

Huge number of patterns.

This trivial example has 14 switches. There are 210 feasible patterns out of 16384 combinations.

A typical real-life NW has 468 switches. We have to search the patterns out of 10^{140} combinations.





Application to power supply networks

- Graph k partition problem (k-cut set enumeration)
 - Enumerate all partitions s.t. given *k*-vertices not together.
 - \rightarrow Every area is supplied from one power feeder.
 - Frontier-based method is effective.



We succeeded in generating a ZDD of all solutions for a realistic benchmark with 468 control switches.

ZDD nodes: 1.1 million nodes (779MB), CPU time: ~20 min. Number of solutions: 10⁶³ (213682013834853291168261221480495609817839244385235398189521540)

Collaboration with Electric Power Company

- Press-release from TEPCO (Tokyo Electric) on April 2016
 - Experiment on the real network for minimizing energy loss.



Layout of refuge places in Kyoto city

- Very similar algorithm as the power distribution problem.
 - Collaboration with Prof. Naoki Kato at Kyoto Univ.
 - Presented at ISORA 2013 (Int'l Conf. on OR)





Figure 13: Number of population in each cell.



Figure 15: The optimal pattern with



Figure 14: The optimal pattern with respect to *Criterion 1*.



Figure 16: One of the pareto

House floor planning



- Collaborative work with Prof. Takizawa at Osaka City Univ.
- Best paper award in CAADRIA2014, an int'l conf. on building architecture.

Application to Pencil Puzzles

"Finding All Solutions and Instances of Numberlink and Slitherlink by ZDDs" [Yoshinaka et al. 2012]

Numberlink:





Slitherlink:

2017.09.28





Railway route search and path enumeration

Enumerating all self-avoiding paths in Tokyo area.



Partitioning electoral districts

- Collaboration with Prof. Kawahara (NAIST), Prof. Hotta (Bunkyo U.), et al.
- Mal-apportionment (difference-ratio of voting weights) should be minimum, with various geographical and social constraints.
- Important problem to support democracy.

Example on Ibaraki-Pref., Japan: 41 vertices, 87 edges, 7 partitions. $(\rightarrow 41 \text{ city units into 7 districts})$

All solutions: 11,893,998,242,846

25,730,669 solutions satisfying the condition of 1.4 or less difference-ratio of voting weight. (CPU time: 1925.21 sec)

Hotspot extraction from geographical statistics



Statistical data analysis using BDDs

Exact Computation of Influence Spread by BDDs Presented at WWW2017 by Maehara et al.





-						
Network	Vertices	Edges	Time $[ms]$	BDD Size	Shared Size	Cardinality
South-African-Companies	11	26	0.1	12.1	472	2.2e+07
Southern-women-2	20	28	0.3	54.7	2,266	1.3e + 08
Taro-exchange	22	78	4.1	1,119.2	277,756	1.6e + 23
Zachary-karate-club	34	156	24.9	7,321.8	4,988,148	6.4e + 46
Contiguous-USA	49	214	117.9	30,599.8	$41,\!261,\!047$	1.6e + 64
American-Revolution	141	320	2.2	120.0	$1,\!530,\!677$	5.7e + 95
Southern-women-1	50	178				
Club-membership	65	190				
Corporate-Leadership	64	198				

Statistically significant pattern mining

We proposed a novel p-value correction procedure "LAMP." [PNAS: Terada et al. 2013]

- Accurate statistical assessment to discover combinatorial factors.
- Based on frequent itemset enumeration techniques.
- Our result shows that:

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state-of-the-art enumeration techniques can contribute to many kinds of experimental sciences.

Statistical significance of combinatorial regulations

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Edited by Wing Hung Wong, Stanford University, Stanford, CA, and approved July 3, 2013 (received for review February 4, 2013)

More than three transcription factors often work together to enable cells to respond to various signals. The detection of combinatorial regulation by multiple transcription factors, however, is not only deliberately excluding such tests. Here, we propose an efficient branch-and-bound algorithm, called the "limitless arity multipletesting procedure" (LAMP). LAMP counts the exact number of

Advantages of generating ZDDs

- Not only enumeration but also giving an index structure.
- Not only indexing but also providing rich operations.
- Well-compressed structure for many practical cases.
- Related to various real-life important problems.
 - GIS (car navigation, railway navigation)
 - Dependency/Fault analysis industrial systems
 - Solving puzzles (Numberlink, Slitherlink, etc.)
 - Enumerating all possible concatenations of substrings
 - Control of electric power distribution networks
 - Layout of refuge shelters for earthquake and tsunami
 - Design of electoral districts for democratic fairness

Open software: "Graphillion.org"

Toolbox for ZDD-based graph enumeration. Easy interface using Python graph library.

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Tutorial video for "Graphillion"



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LINE stickers of our YouTube video !

Available from Oct. 2015









Summary

Focus on BDD/ZDD-based enumeration techniques.

- Representing "logic" and "set," primitive models of discrete structures.
- Efficient algebraic operations without de-compression.
- Starting from VLSI CAD in 1990s, but now widely used.
- Recent results
 - Demonstration video: 1.9 million views!
 - Enumerating all solutions for various types of graph problems:
 - \rightarrow "Knowledge Compilation" for finding "good" solutions.
 - Many practical applications.
 - Power distribution network, railways, water/gas supply, etc.
- Visit "Graphillion.org" to see our toolbox.