

# Formal Models of Heavy-Tailed Behavior in Combinatorial Search

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**Abstract.** Recently, it has been found that the cost distributions of randomized backtrack search in combinatorial domains are often heavy-tailed. Such heavy-tailed distributions explain the high variability observed when using backtrack-style procedures. A good understanding of this phenomenon can lead to better search techniques. For example, restart strategies provide a good mechanism for eliminating the heavy-tailed behavior and boosting the overall search performance. Several state-of-the-art SAT solvers now incorporate such restart mechanisms. The study of heavy-tailed phenomena in combinatorial search has so far been largely based on empirical data. We introduce several abstract tree search models, and show formally how heavy-tailed cost distribution can arise in backtrack search. We also discuss how these insights may facilitate the development of better combinatorial search methods.

## 1 Introduction

Recently there have been a series of new insights into the high variability observed in the run time of backtrack search procedures. Empirical work has shown that backtrack style algorithms often exhibit so-called *heavy-tailed* behavior [6]. Heavy-tailed probability distributions are highly non-standard distributions that capture unusually erratic behavior and large variations in random phenomena. The understanding of such phenomena in backtrack search has provided new insights into the design of search algorithms and led to new search strategies, in particular, restart strategies. Such strategies avoid the long tails in the run time distributions and take advantage of the probability mass at the beginning of the distributions. Randomization and restart strategies are now an integral part of several state-of-the-art SAT solvers, for example, Chaff [12], GRASP [11], RelSAT [1], and Satz-rand [9, 5].

Research on heavy-tailed distributions and restart strategies in combinatorial search has been largely based on empirical studies of run time distributions. However, so far, a detailed rigorous understanding of such phenomena has been lacking. In this paper, we provide a formal characterization of several tree search models and show under what conditions heavy-tailed distributions can arise.

Intuitively, heavy-tailed behavior in backtrack style search arises from the fact that wrong branching decisions may lead the procedure to explore an exponentially large subtree of the search space that contains no solutions. Depending

on the number of such “bad” branching choices, one can expect a large variability in the time to find a solution on different runs. Our analysis will make this intuition precise by providing a search tree model, for which we can formally prove that the run time distribution is heavy-tailed. A key component of our model is that it allows for highly irregular and imbalanced trees, which are radically different from run to run. We also analyze a tree search model that leads to fully balanced search trees. The balanced tree model does not exhibit heavy-tailed behavior, and restart strategies are provably ineffective in this model. The contrast between the balanced and imbalanced model shows that heavy-tailedness is not inherent to backtrack search in general but rather emerges from backtrack searches through highly irregular search spaces.

Whether search trees encountered in practice correspond more closely to balanced trees or imbalanced ones is determined by the combination of the characteristics of the underlying problem instance and the search heuristics, pruning, and propagation methods employed. Balanced trees occur when such techniques are relatively ineffective in the problem domain under considerations. For example, certain problem instances, such as the parity formulas [3], are specifically designed to “fool” any clever search technique. (The parity problems were derived using ideas from cryptography.) On such problem instances backtrack search tends to degrade in a form of exhaustive search, and backtrack search trees correspond to nearly fully balanced trees with a depth equal to the number of independent variables in the problem. In this case, our balanced search tree model captures the statistical properties of such search spaces.

Fortunately, most CSP or SAT problems from real-world applications have much more structure, and branching heuristics, dynamic variable ordering, and pruning techniques can be quite effective. When observing backtrack search on such instances, one often observes highly imbalanced search trees. That is, there can be very short subtrees, where the heuristics (combined with propagation) quickly discover contradictions, or, at other times, the search procedure branches deeply into large subtrees, making relatively little progress in exploring the overall search space. As a result, the overall search tree becomes highly irregular, and, as our imbalanced search tree model shows, exhibits heavy-tailed behavior, and random restarts are often effective.

Before proceeding with the technical details of our analysis, we now give a brief summary of our main technical results. For our balanced model, we will show that the expected run time (measured in leaf nodes visited) scales exponentially in the height of the search tree, which corresponds to the number of independent variables in the problem instance. The underlying run time distribution is not heavy-tailed, and a restart strategy will not improve the search performance.

For our imbalanced search tree model, we will show that the run time of a randomized backtrack search method is heavy-tailed, for a range of values of the model parameter  $p$ , which characterizes the effectiveness of the branching heuristics and pruning techniques. The heavy-tailedness leads to an infinite vari-

ance and sometimes an infinite mean of the run time. In this model, a restart strategy will lead to a polynomial mean and a polynomial variance.

We subsequently refine our imbalanced model by taking into account that in general we are dealing with finite-size search trees of size at most  $b^n$ , where  $b$  is the branching factor. As an immediate consequence, the run time distribution of a backtrack search is bounded and therefore cannot, strictly speaking, be heavy-tailed (which requires infinitely long “fat” tails). Our analysis shows, however, that a so-called “bounded heavy-tailed” model provides a good framework for studying the search behavior on such trees. The bounded distributions share many properties with true heavy-tailed distributions. We will show how the model gives rise to searches whose mean scales exponentially. Nevertheless, short runs have sufficient probability mass to allow for an effective restart strategy, with a mean run time that scales polynomially. These results closely mimic the properties of empirically determined run time distributions on certain classes of structures instances, and explain the practical effectiveness of restarts, as well as the large observed variability between different backtrack runs.

The key components that lead to heavy-tailed behavior in backtrack search are (1) an exponential search space and (2) effective branching heuristics with propagation mechanisms. The second criteria is necessary to create a reasonable probability mass for finding a solution early on in the search. Interestingly, our analysis suggests that heuristics that create a large variability between runs may be more effective than more uniform heuristics because a restart strategy can take advantage of some of the short, but possibly relatively rare, runs.<sup>1</sup> This is an area for future research.

The paper is structured as follows. In section 2, we present our balanced tree model. In section 3, we introduce the imbalanced search tree model, followed by the bounded version in section 4. Section 5 discusses general properties of bounded heavy-tailed distributions. Section 6 gives the conclusions and discusses directions for future work.

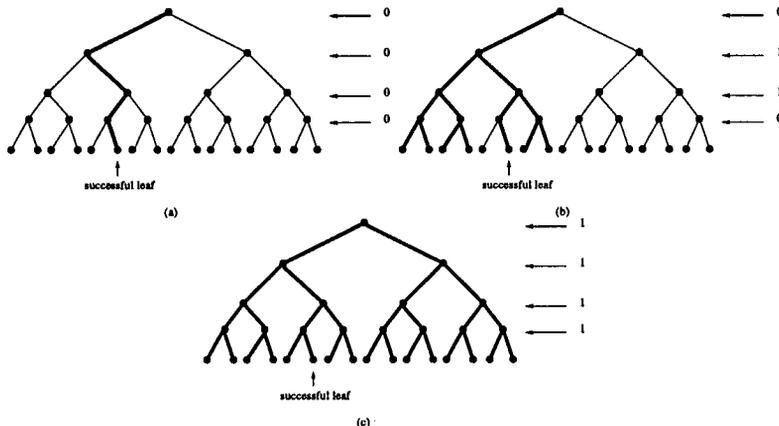
## 2 Balanced trees

We first consider the case of a backtrack search on a balanced tree. To obtain the base-case for our analysis, we consider the most basic form of backtrack search. We will subsequently relax our assumptions and move on to more practical forms of backtrack search. In our base model, we assume chronological backtracking, fixed variable ordering, and random child selection with no propagation or pruning. We consider a branching factor of two, although the analysis easily extends to any arbitrary finite branching factor.

Figure 1 shows three examples of our basic setup. The full search space is a complete binary tree of depth  $n$  with  $2^n$  leaf nodes at the bottom. For now,

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<sup>1</sup> In an interesting study, Chu Min Li (1999) [8] argues that asymmetric heuristics may indeed be quite powerful. The study shows that heuristics that lead to “skinny” but deep search trees can be more effective than heuristics that uniformly try to minimize the overall depth of the trees, thereby creating relative short but dense trees.



**Fig. 1.** Balanced tree model.

we assume that there is a single successful leaf.<sup>2</sup> The bold-faced subtrees shows the visited nodes before the successful leaf is found. The figure is still only an abstraction of the actual search process: there are still different ways to traverse the bold-faced subtrees, referred to as “abstract search subtrees”. An abstract search tree corresponds to the tree of all visited nodes, without specification of the order in which the nodes are visited. Two different runs of a backtrack search can have the same abstract tree but different concrete search trees in which the same nodes are visited but in different order.

### 2.1 Probabilistic characterization of the balanced tree model

Our balanced tree search model has a number of interesting properties. For example, each abstract search subtree is characterized by a unique number of visited leaf nodes, ranging from 1 to  $2^n$ . Moreover, once the successful leaf is fixed, each abstract subtree occurs with probability  $(1/2)^n$ . The number of leaf nodes visited up to and including the successful leaf node is a discrete uniformly distributed random variable: denoting this random variable by  $T(n)$ , we have  $P[T(n) = i] = (1/2)^n$ , when  $i = 1, \dots, 2^n$ .

As noted above, several runs of a backtrack search method can yield the same abstract tree, because the runs may visit the same set of nodes, but in a different order. It is useful, to also consider such actual traversals (or searches) of an abstract subtree. See Figure 2. The figure shows two possible traversals for the subtree from Figure 1(b). At each node, the figure gives the name of the branching variable selected at the node, and the arrow indicates the first visited child. The only possible variation in our search model is the order in which the children of a node are visited. To obtain the bold-faced subtree in Figure 1(b),

<sup>2</sup> Having multiple solutions does not qualitatively change our results. In the full version of this paper, we will discuss this issue in more detail.



This allows us to calculate the expectation and variance of the search cost in terms of the number of visited leafs,  $T(n)$ . expected value is given by  $E[T(n)] = \sum_{i=1}^{2^n} iP[T(n) = i]$ , which with  $P[T(n) = i] = 2^{-n}$  gives us  $E[T(n)] = (1+2^n)/2$ .

We also have  $E[T^2(n)] = \sum_{i=1}^{2^n} i^2P[T = i]$ , which equals  $(2^{2n+1} + 3 \cdot 2^n + 1)/(6)$ . So, for the variance we obtain  $\text{Var}[T] = E[T^2(n)] - E[T(n)]^2$ , which equals  $(2^{2n} - 1)/(12)$ .

These results show that both the expected run time and the variance of chronological backtrack search on a complete balanced tree scales exponentially in  $n$ . Of course, given that we assume that the leaf is located somewhere uniformly at random on the fringe of the tree, it makes intuitive sense that the expected search time is of the order of half of the size of the fringe. However, we have given a much more detailed analysis of the search process to provide a better understanding of the full probability distribution over the search trees and abstract search trees.

## 2.2 The effect of restarts

We conclude our analysis of the balanced case by considering whether a randomized restart strategy can be beneficial in this setting. As discussed earlier, restart strategies for randomized backtrack search have shown to be quite effective in practice [5]. However, a restart strategy is not effective in the balanced search tree model.

In our analysis, we slightly relax the assumptions made about our search model. We assume a branching factor of  $b \geq 2$ , and we make no assumptions about the order in which the algorithm visits the children of an internal node, other than that the first child is picked randomly. Indeed, the analysis applies even if an arbitrarily intelligent heuristic is used to select among the remaining unvisited children at a node. Note that for the case of  $b = 2$ , this model is identical to our previous model. As we will see, the mean of  $T(n)$  is still exponential.

Our first observation gives the probability that that the number of visited leaf nodes  $T(n)$  does not exceed a power of  $b$ .

**Lemma 1.** *For any integers  $n, k$  such that  $0 \leq k \leq n$  and  $1 \leq n$ ,  $P[T(n) \leq b^{n-k}] = b^{-k}$ .*

*Proof.* This follows directly from the fact that  $T(n) \leq b^{n-k}$  if and only if at least the first  $k$  guesses are correct. We conclude that  $P[T(n) \leq b^{n-k}] = b^{-k}$ .  $\square$

It follows that the expected run time is exponential, as one would expect.

**Theorem 1.** *The expectation of the run time,  $E[T(n)]$ , for a balanced tree model is exponential in  $n$ .*

*Proof.* By Lemma 1,  $P[T(n) \leq b^{n-1}] = b^{-1}$ . Thus,  $E[T(n)]$  is bounded below by  $b^{n-1}(1 - b^{-1})$ , which is exponential in  $n$ .

We now refine Lemma 1 to obtain an upper bound on the probability that  $T(n)$  is below  $f(n)$ , for an arbitrary function  $f$ .

**Lemma 2.** *If  $f : \mathbb{N}^+ \rightarrow \mathbb{N}^+$  is a function such that  $f(n) \leq b^n$  (for all  $n \geq 1$ ), then  $P[T(n) \leq f(n)] \leq f(n)/b^{n-1}$  (for all  $n \geq 1$ ).*

*Proof.* We have that  $0 \leq \log_b f(n) \leq n$ . Set  $k(n) = n - \log_b f(n)$ , so that  $\log_b f(n) = n - k(n)$ . Then,  $0 \leq n - k(n) \leq n$ , implying that  $0 \leq k(n) \leq n$ . Since  $0 \leq \lfloor k(n) \rfloor \leq n$ , we can apply Lemma 1 to  $\lfloor k(n) \rfloor$  to obtain  $P[T(n) \leq b^{n-\lfloor k(n) \rfloor}] = 1/b^{\lfloor k(n) \rfloor}$ . So, we have  $P[T(n) \leq f(n)] = P[T(n) \leq b^{\log_b f(n)}] \leq P[T(n) \leq b^{n-\lfloor k(n) \rfloor}] = 1/b^{\lfloor k(n) \rfloor} \leq 1/b^{n-\log_b f(n)-1} \leq f(n)/b^{n-1}$  □

This theorem implies that the probability of the search terminating in polynomial time is exponentially small in  $n$ , as  $f(n)/b^{n-1}$  is exponentially small in  $n$  for any polynomial  $f$ . Using this observation, we can now show that there does not exist a restart strategy that leads to expected polynomial time performance.

Formally, a restart strategy is a sequence of times  $t_1, t_2, t_3, \dots$ . Given a randomized algorithm  $A$  and a problem instance  $I$ , we can run  $A$  under the restart strategy by first executing  $A$  on  $I$  for time  $t_1$ , followed by restarting  $A$  and running for time  $t_2$ , etc. The expected time of  $A$  running under a restart strategy can be substantially different from the expected time of running  $A$  without restarts. In particular, if the run time distribution of  $A$  is “heavy-tailed”, there is a good chance of having very long runs. In this case, a restart strategy can be used to cut off the long runs and dramatically reduce the expected run time and its variance.

In a surprising result, Luby *et al.* [10], show that optimal performance can always be obtained by using a purely *uniform* restart strategy. In a uniform strategy, each restart interval is the same, *i.e.*,  $t = t_1 = t_2 = t_3 = \dots$ . Where  $t$  is the “uniform restart time”. So, when looking for a good restart strategy, we only need to consider uniform strategies.

**Theorem 2.** *Backtrack search on the balanced tree model has no restart strategy with expected polynomial time.*

*Proof.* We prove this by contradiction. Assume that there is such a restart strategy. Let  $t(n)$  be the uniform restart time of the optimal uniform restart strategy. The function  $t(n)$  is a polynomial. (We know an optimal uniform strategy exists by Luby *et al.*’s result. The strategy runs in expected polynomial time as a function of  $n$  by our assumption. This implies that there is a restart parameter  $t(n)$  which is polynomial in  $n$ ; we leave the formal proof of this for the long version of the paper.) If we let the algorithm run for time  $t(n)$ , the probability that the algorithm finds a solution is  $P[T(n) \leq t(n)]$ , which by Lemma 2 is bounded above by  $t(n)/b^{n-1}$ . Thus the expected time of the uniform restart strategy  $t(n)$  is bounded below by  $t(n)[t(n)/b^{n-1}]^{-1} = b^{n-1}$ , a contradiction. □

### 3 The imbalanced tree model: Heavy-tails and restarts

Before we present a tree search model where a restart strategy does work, it is useful to understand intuitively why restarts do not enhance the search on a

balanced tree: When we consider the cumulative run time distribution, there is simply not enough probability mass for small search trees to obtain a polynomial expected run time when using restarts. In other words, the probability of encountering a small successful search tree is too low. This is of course a direct consequence of the balanced nature of our trees, which means that in the search all branches reach down to the maximum possible depth. This means that if one follows a path down from the top, as soon as a branching decision is made that deviates from a path to a solution, say at depth  $i$ , a full subtree of depth  $N - i$  needs to be explored.

Assume that our branching heuristics makes an error with probability  $p$  (for random branching, we have  $p = 0.5$ ). The probability of making the first incorrect branching choice at the  $i^{\text{th}}$  level from the top is  $p(1-p)^{i-1}$ . As a consequence, with probability  $p$ , we need to explore half of the full search tree, which leads directly to an exponential expected search cost. There are only two ways to fix this problem. One way would be to have a very clever heuristics ( $p \ll 1.0$ ) that manages to almost eliminate any branching errors and leads to a reasonable chance of postponing a wrong choice to close to the fringe of the search tree. However, it appears unlikely that such heuristics would exist for any interesting search problem. (Such heuristics in effect almost need to solve the problem.)

Another way to remedy the situation is by having a combination of non-chronological backtracking, dynamic variable ordering, pruning, propagation, clause or constraint learning, and variable selection that terminate branches early on in a “bad subtree”.<sup>3</sup> Such techniques can substantially shrink the unsuccessful subtrees. (Below, we will refer to the collection of techniques as “CSP techniques”.) The resulting search method will be allowed to make branching mistakes but the effect of those errors will not necessarily lead to subtrees exponential in the full problem size. Of course, the resulting overall search trees will be highly irregular and may vary dramatically from run to run. As noted in the introduction, such large variations between runs have been observed in practice for a range of state-of-the-art randomized backtrack search methods. The underlying distributions are often “heavy-tailed”, and in addition, restart strategies can be highly effective.

Heavy-tailed probability distributions are formally characterized by tails that have a *power-law* (polynomial) decay, *i.e.*, distributions which asymptotically have “heavy tails” — also called tails of the Pareto-Lévy form:

$$P[X > x] \sim Cx^{-\alpha}, \quad x > 0 \quad (\star)$$

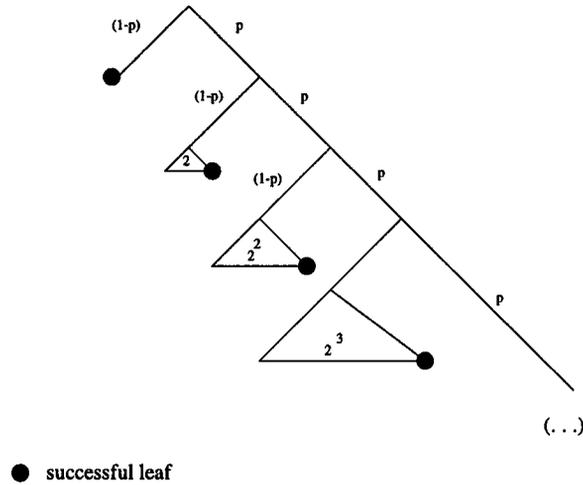
where  $0 < \alpha < 2$  and  $C > 0$  are constants. Some of the moments of heavy-tailed distributions are infinite. In particular, if  $0 < \alpha \leq 1$ , the distribution has infinite

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<sup>3</sup> A particularly exciting recent development is the Chaff [12] SAT solver. In a variety of structured domains, such as protocol verification, Chaff substantially extends the range of solvable instances. Chaff combines a rapid restart strategy with clause learning. In effect, the learned clauses help in pruning branches and subtrees on future restarts.

mean and infinite variance; with  $1 < \alpha < 2$ , the mean is finite but the variance is infinite.

We now introduce an abstract probability model for the search tree size that, depending on the choice of its characteristic parameter setting, leads to heavy-tailed behavior with an effective restart strategy.



**Fig. 3.** Generative model for imbalanced trees.

Consider the model given in Figure 3 for creating such imbalanced trees. The model assumes that the CSP techniques lead to an overall probability of  $1 - p$  of guiding the search directly to a solution.<sup>4</sup> With probability  $p(1 - p)$ , a search space of size two needs to be explored. In general, with probability  $p^i(1 - p)$ , a search space of  $2^i$  nodes needs to be explored. So, the parameter  $p$  provides a probability that the *overall* amount of backtracking increases geometrically by a factor of two. This increase in backtracking is modeled as a global phenomenon.

More formally, our generative model leads to the following distribution. Let  $p$  be a probability ( $0 \leq p < 1$ ), and  $b \geq 2$  be an integer. Let  $T$  be a random variable taking on the value  $b^i$  with probability  $(1 - p)p^i$ , for all integers  $i \geq 0$ . Note that in our introduction of the model and in Figure 3, we used  $b = 2$ . Note also that for all  $\sum_{i \geq 0} (1 - p)p^i = 1$  for  $0 \leq p < 1$ , so this is indeed a well-specified probability distribution.

<sup>4</sup> Of course, the probability  $1 - p$  can be close to zero. Moreover, in a straightforward generalization, one can assume an additional polynomial number of backtracks,  $q(n)$ , before reaching a successful leaf. This generalization is given later for the bounded case. Figure 3, might suggest that we have many different solutions but note that this is an abstract generative model where the successful leaves may correspond to different ways of reaching the same unique solution [2].

We will see that the larger  $b$  and  $p$  are, the “heavier” the tail. Indeed, when  $b$  and  $p$  are sufficiently large, so that their product is greater than one, the expectation of  $T$  is infinite. However, if the product of  $b$  and  $p$  is below one, then the expectation of  $T$  is finite. Similarly, if the product of  $b^2$  and  $p$  is greater than one, the variance of  $T$  is infinite, otherwise it is finite. We now state these results formally.

For the expected run time, we can derive the following.  $E[T] = \sum_{i \geq 0} P(T = b^i)b^i = \sum_{i \geq 0} (1-p)p^i b^i = (1-p) \sum_{i \geq 0} (pb)^i$ .

Therefore, with  $p$ , the probability of the size of the search space increasing by a factor of  $b$ , being sufficient large, that is  $p \geq 1/b$ , we get an infinite expected search time,  $E[T] \rightarrow \infty$ . For  $p < 1/b$  (“better search control”), we obtain a finite mean of  $E[T] = (1-p)/(1-pb)$ .

For the variance in the run time, we obtain:  $E[T^2] = \sum_{i \geq 0} P(T = b^i)(b^i)^2 = \sum_{i \geq 0} (1-p)p^i (b^i)^2 = (1-p) \sum_{i \geq 0} (pb^2)^i$ .

It can now be derived from  $\text{Var}[T] = E[T^2] - (E[T])^2$ , that (1) for  $p > 1/b^2$ , the variance becomes infinite, and (2) for smaller values of  $p$ ,  $p \leq 1/b^2$ , the variance is finite with  $\text{Var}[T] = \frac{1-p}{1-pb^2} - (\frac{1-p}{1-pb})^2$ .

To illustrate the boundary cases more explicitly, let’s consider the case for  $b = 2$ . If we have a probability of larger than 0.5 of doubling the search tree ( $p \geq 0.5$ ), we obtain an infinite mean with infinite variance. With  $0.25 < p < 0.5$ , we have a finite mean but infinite variance. And finally, with  $p \leq 0.25$ , we have a finite mean and finite variance.

Finally, we describe the asymptotics of the survival function of  $T$ .

**Lemma 3.** For all integers  $k \geq 0$ ,  $P(T > b^k) = p^{k+1}$ .

*Proof.* We have  $P(T > b^k) = \sum_{i=k+1}^{\infty} P(T = b^i) = \sum_{i=k+1}^{\infty} (1-p)p^i = (1-p)p^{k+1} \sum_{i=k+1}^{\infty} p^{i-(k+1)} = (1-p)p^{k+1} \sum_{j=0}^{\infty} p^j = p^{k+1}$ . □

**Theorem 3.** Let  $p$  be fixed. For all real numbers  $L \in (0, \infty)$ ,  $P(T > L)$  is  $\Theta(L^{\log_b p})$ . In particular, for  $L \in (0, \infty)$ ,  $p^2 L^{\log_b p} < P(T > L) < L^{\log_b p}$ .

*Proof.* We show that for  $L \in (0, \infty)$ ,  $p^2 L^{\log_b p} < P(T > L) < L^{\log_b p}$ . The lower bound follows from the following calculations.

We have  $P(T > L) = P(T > b^{\log_b L}) \geq P(T > b^{\lceil \log_b L \rceil}) = p^{\lceil \log_b L \rceil + 1}$  (by Lemma 3)  $> p^{\log_b L + 2} = p^2 p^{\log_b L} = p^2 L^{\log_b p}$

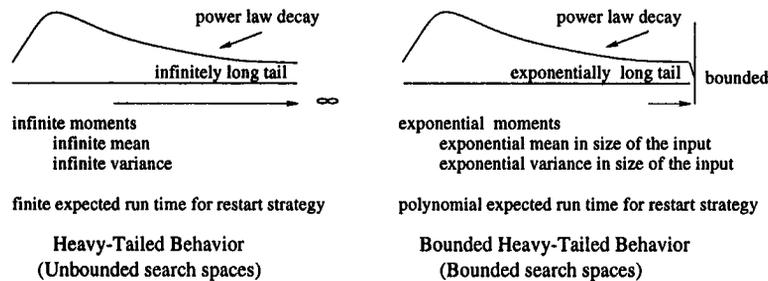
We can upper bound the tail in a similar manner. We obtain  $P(T > L) \leq P(T > b^{\lfloor \log_b L \rfloor}) = p^{\lfloor \log_b L \rfloor + 1} < p^{\log_b L} = L^{\log_b p}$  □

The theorem 3 shows that our imbalanced tree search model leads to a heavy-tailed run time distribution whenever  $p > 1/b^2$ . For such a  $p$ , the  $\alpha$  of equation (\*) is less than 2.

## 4 Bounded Heavy-Tailed Behavior for Finite Distributions

Our generative model for imbalanced tree search does not put an a priori bound on the size of the search space. However, in practice, the run time of a backtrack search procedure on a combinatorial problem instance is generally bounded by some exponential function in the length of the input. We can adjust our analysis by considering heavy-tailed distributions with bounded support or so-called “bounded heavy-tailed distributions”, for short [7]. Analogous to standard heavy-tailed distributions, the bounded version has power-law decay of the tail of the distribution (see equation  $(*)$ ) over a finite, but exponential range of values. Our analysis of the bounded search space case shows that the main properties of the run time distribution observed for the unbounded imbalanced search model have natural analogues when dealing with finite exponential search spaces.

Figure 4 highlights the correspondence of concepts between the (unbounded) heavy-tailed model and the bounded heavy-tailed model. The key issues are: heavy-tailed distributions have infinitely long tails with power-law decay, while bounded heavy-tailed distributions have exponentially long tails with power-law decay; the concept of infinite mean in the context of a heavy-tailed distribution translates into an exponential mean in the size of the input, when considering bounded heavy-tailed distributions; a restart strategy applied to a backtrack search procedure with heavy-tailed behavior has a finite expected run time, while, in the case of bounded search spaces, we are interested in restart strategies that lead to a polynomial expected run time, whereas the original search algorithm (without restarts) exhibits bounded heavy-tailed behavior with an exponential expected run time. Furthermore, we should point out that exactly the same phenomena that lead to heavy-tailed behavior in the imbalanced generative model — the conjugation of an exponentially decreasing probability of a series of “mistakes” with an exponentially increasing penalty in the size of the space to search — cause bounded heavy-tailed behavior with an exponential mean in the bounded case.



**Fig. 4.** Correspondence of concepts for heavy-tailed distributions and bounded heavy-tailed distributions.

#### 4.1 Bounding the imbalanced search trees

We now consider the bounded version of our imbalanced tree model. We put a bound of  $n$  on the depth of the generative model and normalize the probabilities accordingly. The run time  $T(n)$  for our search model can take on values  $b^i q(n)$  with probability  $P[T(n) = b^i q(n)] = Cp^i$ , for  $i = 0, 1, 2, \dots, n$ . Note that we renormalized our original model using a constant  $C$ , which is set equal to  $\frac{1-p}{1-p^{n+1}}$ . This guarantees that we obtain a valid probability distribution, since  $\sum_{i=0}^n Cp^i = 1$ . Also, note that  $C < 1$ . We assume  $b > 1$  and that  $q(n)$  is a polynomial in  $n$ . For the expected run time we obtain:  $E[T] = \sum_{i=0}^n P(T = b^i q(n))(b^i q(n)) = \sum_{i=0}^n (Cp^i)(b^i q(n)) = Cq(n) \sum_{i=0}^n (pb)^i$ .

We can distinguish three cases.

- (1) For  $p < 1/b$ , we have  $E[T] \leq C'q(n)$  where  $C'$  is a constant depending only on  $p$  and  $b$ , since in this case  $\sum_{i=0}^n (pb)^i$  is bounded above by a constant.
- (2) For  $p = 1/b$ , we have  $E[T] = Cq(n)(n + 1)$ .
- (3) For  $p > 1/b$ , we obtain a mean that is exponential in  $n$ , because we have  $E[T] \geq Cq(n)(pb)^n$ .

We compute the variance as follows.  $E[T^2] = \sum_{i=0}^n P(T = b^i q(n))(b^i q(n))^2 = \sum_{i=0}^n Cp^i (b^{2i} q^2(n)) = Cq^2(n) \sum_{i=0}^n (pb^2)^i$ . From  $\text{Var}[T] = E[T^2] - (E[T])^2$ , we can now derive the following.

- (1) If  $p \leq 1/b^2$ , we obtain polynomial scaling for the variance, as  $\text{Var}[T] \leq C'q^2(n)$  where  $C'$  is a constant depending only on  $p$  and  $b$ .
- (2) For  $p > 1/b^2$ , the variance scales exponentially in  $n$ .

Finally, we establish that the probability distribution is bounded heavy-tailed when  $p > 1/b$ . That is, the distribution exhibits power-law decay up to run time values of  $b^n$ .

So, assume  $b > 1/p$ . Set  $\epsilon = (1-p)/b$ . Then,  $Cp^i b^{i-1} \geq \epsilon$ , since  $(1-p) \leq C$  for all  $n$  and  $bp > 1$  from our assumption. This implies that  $Cp^i \geq \epsilon/b^{i-1}$ .

Now consider  $P[T(n) \geq L]$ , where  $L$  be a value such that  $b^{i-1} \leq L < b^i$  for some  $i = 1, \dots, n$ . It follows that  $P[T(n) \geq L] \geq P[T(n) = b^i q(n)] = Cp^i \geq \epsilon/L$ . So, we again have power-law decay up to  $L < b^n$ .

Finally, we observe that we can obtain an expected polytime restart strategy. This can be seen by considering a uniform restart with restart time  $q(n)$ . We have  $P[T(n) = q(n)] = C$ , so the expected run time is  $q(n).1/C$ . With  $n \rightarrow \infty$ ,  $C = 1 - p$ , therefore the expected run time scales polynomially in  $n$ .

## 5 General properties of bounded heavy-tailed distributions

In this final section, we briefly show that there is a close relationship between an exponential expected mean, polynomial restarts and heavy-tails in a bounded

search space. Our first results shows that if the run time  $T(n)$  has an exponentially long bounded heavy-tail with  $\alpha \leq 1$ , i.e.,  $P[T \geq L]$  is bounded from below by a constant times  $1/L^\alpha$  ( $0 < \alpha \leq 1$ ) in an exponentially long region, then its mean scales exponentially in the size of the input. Informally speaking, the decay of the tail is sufficiently slow for a sufficiently long region to cause the expectation of the distribution to become exponential.

**Theorem 4.** *Let  $T : \mathbb{N}^+ \rightarrow \mathbb{N}^+$  be the run time of an algorithm. Suppose that there exist an exponential function  $e : \mathbb{N}^+ \rightarrow \mathbb{N}^+$ , a positive function  $f : \mathbb{N}^+ \rightarrow \mathbb{N}^+$  such that  $f(n)$  is  $o(e(n))$ , a constant  $\alpha \in (0, 1]$ , and a constant  $\epsilon > 0$  with the property that for all  $n \in \mathbb{N}^+$  and for  $L = f(n), \dots, f(n) + e(n)$ ,  $P[T(n) \geq L] \geq \epsilon/L^\alpha$ . Then,  $E[T(n)]$  is exponential in  $n$ .*

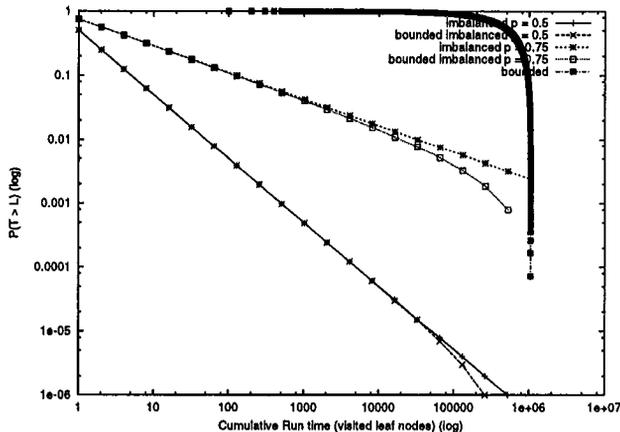
For the proof of this result, see [2]. The next theorem shows that when a backtrack search procedure has exponential expected run time and a restart policy that runs in polynomial time on average, then the underlying probability distribution must have a “fat” tail with power-law decay in an exponentially long region.

**Theorem 5.** *Let  $T : \mathbb{N}^+ \rightarrow \mathbb{N}^+$  be the run time of randomized search method guaranteed to run for at most time  $U : \mathbb{N}^+ \rightarrow \mathbb{N}^+$ . Suppose that  $T$  is (1) unimodal, (2) has a peak function  $k(n)$  bounded above by a polynomial, (3) has a restart strategy with expected polynomial time, and (4) has exponential mean. Then, there exists an  $\alpha \leq 1$  and  $\epsilon > 0$ , such that for all sufficiently large  $n$  there is a  $L \geq k(n)$  such that  $P[T(n) \geq L] > \epsilon/L^\alpha$ .*

The proof of this theorem requires the derivation of a series of related properties. We refer the reader to [2]. Intuitively, the theorem shows that heavy-tailedness is inherent in a setting where one observes a mean that scales exponentially but we have a restart strategy that results in expected polynomial time scaling. The result does require that the underlying probability distribution is unimodal, which guarantees that the distribution is, in a certain sense, “well-behaved”. Heavy-tailed distributions therefore do provide the right context for studying such scenarios.

## 6 Conclusions

Heavy-tailed phenomena in backtrack style combinatorial search provide a series of useful insights into the overall behavior of search methods. In particular, such phenomena provide an explanation for the effectiveness of random restart strategies in combinatorial search [4, 6, 13]. Rapid restart strategies are now incorporated in a range of state-of-the-art SAT/CSP solvers [12, 11, 1, 9]. So far, the study of such phenomena in combinatorial search has been largely based on the analysis of empirical data. In order to obtain a more rigorous understanding of heavy-tailed phenomena in backtrack search, we have provided a formal analysis of the statistical properties of a series of randomized backtrack search



**Fig. 5.** Example distributions for the balanced, imbalanced and bounded imbalanced models. Parameters:  $b = 2$ ,  $n = 20$ ,  $p = 0.5$  and  $0.75$ .

models: the balanced tree search model, the imbalanced tree model, and the bounded imbalanced tree model. We also studied the effect of restart strategies.

Our analysis for the balanced tree model shows that a randomized backtrack search leads to a uniform distribution of run times (*i.e.*, not heavy-tailed), requiring a search of half of the fringe of the tree on average. Random restarts are not effective in this setting. For the (bounded) imbalanced model, we identified (bounded) heavy-tailed behavior for a certain range of the model parameter,  $p$ . The parameter  $p$  models “the (in)effectiveness” of the pruning power of the search procedure. More specifically, with probability  $p$ , a branching or pruning “mistake” occurs, thereby increasing the size of the subtree that requires traversal by a constant factor,  $b > 1$ . When  $p > 1/b^2$ , heavy-tailed behavior occurs. In general, heavy-tailedness arises from a conjugation of two factors: exponentially growing subtrees occurring with an exponentially decreasing probability.

Figure 5 illustrates and contrasts the distributions for the various models. We used a log-log plot of  $P(T > L)$ , *i.e.*, the tail of the distribution, to highlight the differences between the distributions. The linear behavior over several orders of magnitude for the imbalanced models is characteristic of heavy-tailed behavior [6]. The drop-off at the end of the tail of the distribution for the bounded case illustrates the effect of the boundedness of the search space. However, given the relatively small deviation from the unbounded model (except for the end of the distribution), we see that the boundary effect is relatively minor. The sharp drop-off for the balanced model shows no heavy-tailedness.

Our bounded imbalanced model provides the closest match to heavy-tailed behavior as observed in practice on a range of problems. In particular, depending on the model parameter settings, the model captures the phenomenon of an exponential mean and variance combined with a polynomial expected time restart strategy. The underlying distribution is bounded heavy-tailed.

The imbalanced model can give rise to an effective restart strategy. This suggests some possible directions for future search methods. In particular, it suggests that pruning and heuristic search guidance may be more effective when behaving in a rather asymmetrical manner. The effectiveness of such asymmetric methods would vary widely between different regions of the search space. This would create highly imbalanced search tree, and restarts could be used to eliminate those runs on which the heuristic or pruning methods are relatively ineffective. In other words, instead of trying to shift the overall run time distribution downwards, it may be better to create opportunities for some short runs, even if this significantly increases the risk of additional longer runs.

We hope our analysis has shed some light on the intriguing heavy-tailed phenomenon of backtrack search procedures, and may lead to further improvements in the design of search methods.

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