

Best-Case Lower Bounds in a Group Sequence for the Job Shop Problem

Guillaume Pinot Nasser Mebarki

IRCCyN — UMR CNRS 6597
Nantes, France
firstname.lastname@irccyn.ec-nantes.fr

IFAC 2008 WC



Introduction

Group sequencing:

- is a scheduling method;
- describes a set of schedules;
- guarantees a minimal quality corresponding to the worst case.

A best-case evaluation of a group sequence could be interesting.



Table of Contents

- 1 Introduction
- 2 Group Sequencing
- 3 The Best-Case Completion Time of an Operation
- 4 Lower Bounds
- 5 Experiments
- 6 Conclusion



Group Sequencing

Group sequencing:

- provides sequential flexibility during the execution of the schedule;
- guarantees a minimal quality corresponding to the worst case.

To manage sequential flexibility, usage of “groups of permutable operations.”



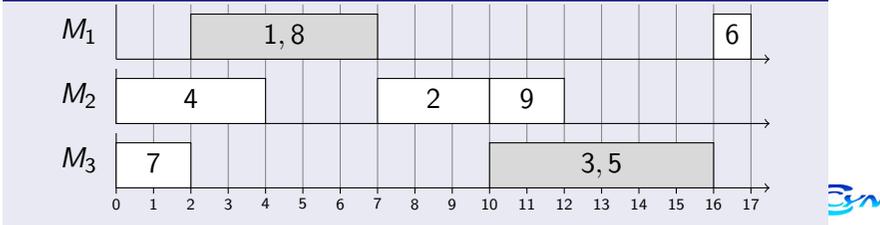
Example: a Job Shop Problem

i : the index of the operations, $\Gamma^-(i)$: the set of the predecessors of O_i ,
 m_j : the resource needed by O_i , p_i : the processing time needed by O_i .

A Job Shop Problem

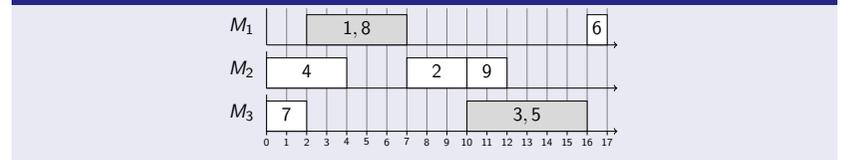
i	1	2	3	4	5	6	7	8	9
$\Gamma^-(i)$	\emptyset	{1}	{2}	\emptyset	{4}	{5}	\emptyset	{7}	{8}
m_i	M_1	M_2	M_3	M_2	M_3	M_1	M_3	M_1	M_2
p_i	3	3	3	4	3	1	2	2	2

A Solution to This Problem

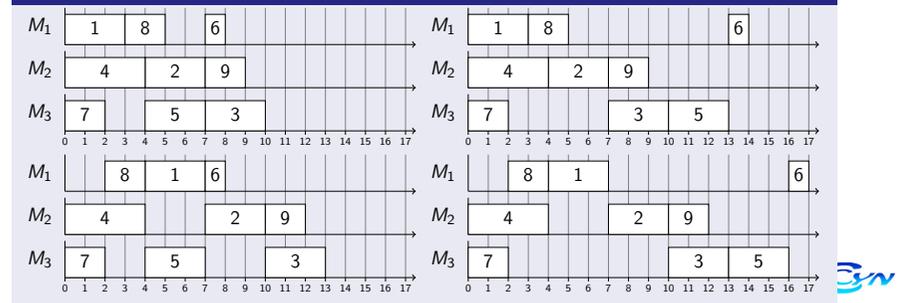


Execution of the Example

The Group Sequence



The Corresponding Semi-Active Schedules



Why is Group Sequencing Interesting?

Why is group sequencing interesting?

- predictive reactive method;
- flexibility on sequences;
- widely studied in the last twenty years: [Erschler and Roubellat, 1989, Wu et al., 1999, Artigues et al., 2005]
- no need to model the uncertainties;
- the method is able to absorb some uncertainties: [Wu et al., 1999, Esswein, 2003, Pinot et al., 2007];
- evaluation of the group sequence in the worst case in polynomial time for *minmax* regular objectives as C_{\max} and L_{\max} .

The best-case evaluation of a group sequence could be useful.



Algorithms

Intuitive Formulation

$$\begin{cases} \theta_i = \max \left(r_i, \max_{j \in g^-(i)} \chi_j, \max_{j \in \Gamma^-(i)} \chi_j \right) \\ \chi_i = \theta_i + p_i \end{cases}$$

Improved Formulation

$$\begin{cases} \theta_i = \max \left(r_i, \gamma_{g^-(i)}, \max_{j \in \Gamma^-(i)} \chi_j \right) \\ \chi_i = \theta_i + p_i \\ \gamma_{g_{\ell,k}} = C_{\max} \text{ of } 1|r_i|C_{\max}, \forall O_i \in g_{\ell,k}, r_i = \theta_i \end{cases}$$

θ_i Lower bound of the starting time of O_i

χ_i Lower bound of the completion time of O_i

$\gamma_{g_{\ell,k}}$ Lower bound of the completion time of $g_{\ell,k}$

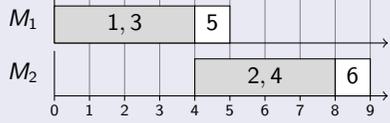


Example

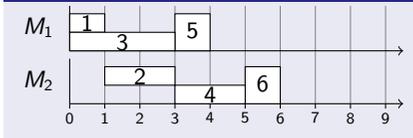
The Problem

i	$\Gamma^-(i)$	m_i	p_i	$g(i)$
1	\emptyset	M_1	1	$g_{1,1}$
2	{1}	M_2	2	$g_{2,1}$
3	\emptyset	M_1	3	$g_{1,1}$
4	{3}	M_2	2	$g_{2,1}$
5	\emptyset	M_1	1	$g_{1,2}$
6	{5}	M_2	1	$g_{2,2}$

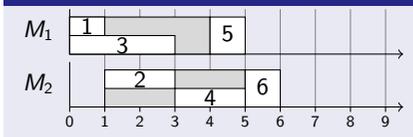
The Group Sequence



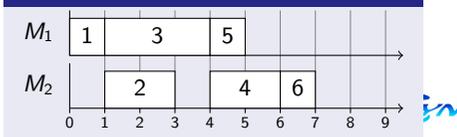
Intuitive Formulation



Improved Formulation



Optimal Solution



Simple Lower Bound

It can be used directly to compute a lower bound of the group sequence:

$$LB(L_{\max}) = \max_{\forall O_i} L_i(\chi_i) = \max_{\forall O_i} (\chi_i - d_i)$$

$$LB(C_{\max}) = \max_{\forall g_{\ell,k}} \gamma_{g_{\ell,k}} \quad (\text{Natural LB})$$



Makespan Lower Bound

Classical job-shop lower bound: one-machine-problem relaxation [Carrier, 1982] on each machine.

The one-machine-problem relaxation require some tools:

- a head for each operations: θ_i ;
- a tail for each operations: a reversed θ_i .

For group sequencing the relaxation is done on groups instead of machines (more subproblems, but smaller).

Solving the one-machine problems:

- using Jackson Preemptive Schedule: JPS OMP LB;
- using the exact Carrier's algorithm [Carrier, 1982]: Optimal OMP LB.

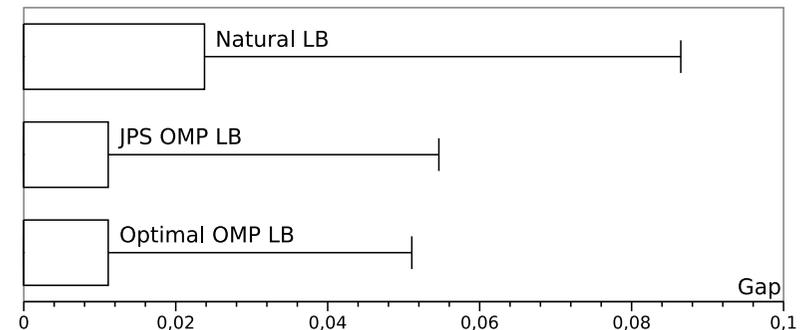


Gaps

Instances : 1a01 to 1a40 from [Lawrence, 1984].

For each instances, we generate a group sequence with

- a known optimal makespan [Brucker et al., 1994];
- a very high flexibility [Esswein, 2003].



Other results

Computation times:

$$\begin{aligned} \text{time}(\text{Optimal OMP LB}) &\simeq \text{time}(\text{JPS OMP LB}) \\ &\simeq 2 \times \text{time}(\text{Natural LB}) \end{aligned}$$

In an exact method using these lower bounds:

$$10 \times \text{time}(\text{exact}(\text{Optimal OMP LB})) \simeq \text{time}(\text{exact}(\text{JPS OMP LB}))$$



Thank You

Thank you for your attention.



Conclusion

We have proposed:

- different lower-bound tools;
- lower bounds.

They can be used directly:

- more complete description of a group sequence in its globality;
- its usage in a decision support system gives additional information to the operator.

These tools can also be useful in:

- heuristics;
- exact methods.



Bibliography I

-  Artigues, C., Billaut, J.-C., and Esswein, C. (2005). Maximization of solution flexibility for robust shop scheduling. *European Journal of Operational Research*, 165(2):314–328.
-  Brucker, P., Jurisch, B., and Sievers, B. (1994). A branch and bound algorithm for the job-shop scheduling problem. *Discrete Applied Mathematics*, 49(1-3):107–127.
-  Carlier, J. (1982). The one-machine sequencing problem. *European Journal of Operational Research*, 11(1):42–47.



Bibliography II

-  Erschler, J. and Roubellat, F. (1989).
An approach for real time scheduling for activities with time and resource constraints.
In Slowinski, R. and Weglarz, J., editors, *Advances in project scheduling*. Elsevier.
-  Esswein, C. (2003).
Un apport de flexibilité séquentielle pour l'ordonnancement robuste.
Thèse de doctorat, Université François Rabelais Tours.
-  Lawrence, S. (1984).
Resource constrained project scheduling: an experimental investigation of heuristic scheduling techniques (supplement).
Technical report, Graduate School of Industrial Administration, Carnegie-Mellon University, Pittsburgh, Pennsylvania. 

Bibliography III

-  Pinot, G., Cardin, O., and Mebarki, N. (2007).
A study on the group sequencing method in regards with transportation in an industrial FMS.
In *Proceedings of the IEEE SMC 2007 International Conference*.
-  Wu, S. D., Byeon, E.-S., and Storer, R. H. (1999).
A graph-theoretic decomposition of the job shop scheduling problem to achieve scheduling robustness.
Operations Research, 47(1):113–124.