

Scheduling Job Families on a Single Machine

*Adawiyah A. Mahmood**

*Naji M. Saheab**

Received 18, December, 2008

Accepted 11, May, 2009

Abstract:

The problem of scheduling n jobs on a single machine is considered, where the jobs are partitioned into several families and a set-up time is necessary between jobs of different families. The objective is to find a lower bound for the problem of minimizing the sum of completion times and the maximum tardiness. This paper uses a decomposition property to find a lower bound in order to be incorporated in a branch and bound algorithm for constructing an optimal schedule.

Key words: Scheduling, Set-up time, Multiple objective

Introduction:

The problem of scheduling n jobs on a single machine is considered, where the jobs are divided into several families and a machine set-up is necessary for processing the first job in the schedule and also for processing jobs of different families. Each family f , for $f=1, \dots, F$ contains n_f jobs which are labeled as $(1, f), \dots, (n_f, f)$. Job (i, f) for $i=1, \dots, n_f$, $f=1, \dots, F$ becomes available for processing at time zero, requires a positive processing time P_{if} and has a positive due date d_{if} . The set-up time of family f , $f=1, \dots, F$ is denoted by s_f . The machine can process at most one job at a time, and cannot perform any processing whilst undergoing a set-up. For each job i in family f we can calculate the completion time C_{if} and the tardiness $T_{if} = \max\{C_{if} - d_{if}, 0\}$ and the objective function is $\sum_{f=1}^F \sum_{i=1}^{n_f} C_{if} + T \max$. Bayati [1] used a branch and bound algorithm to find an optimal solution and derived a lower bound based on batches for $\sum_{f=1}^F \sum_{i=1}^{n_f} c_{if}$ and relaxed T_{\max} . Abdullah [2] used heuristic methods to get near optimal solutions. Many practical – scheduling problems involve sequencing number of jobs

divided into several families. The range of application areas for scheduling theory goes beyond computers and manufacturing to include agriculture, hospitals, transport, etc. [3]. Since our problem consists of multiple objective, hence our aim is to find a sequence that does well on both criteria.

The remainder of this paper is organized as follows: In the next two sections, we derive a lower bound based on decomposition property and provide an example to compute branch and bound algorithm. A final section contains some concluding remarks.

Derivation of a Lower Bound (LB):

Deriving a lower bound for a problem that has a multiple objective function is very difficult since it is not easy finding a sequence that have the minimum for the two objectives. Mason and Anderson's lower bound [4] for the $1|s_f| \sum c_i$

Problem is obtained by using objective splitting as follows:

1) They assume that $S_f = 0$ for each f , then they use shortest processing time (SPT) rule to get the sequence σ_1 to calculate $\min \sum C_i(\sigma_1)$.

*Univ. of Divala - College of Science – Dept. of Mathematics

2) Thereafter they consider $p_i = 0$ for each job i and then they use weighted processing time (WPT) ratio S_f/W_f such that $W_f = n_f$ to order the families to get the sequence σ_2 to calculate $\min \sum W_f C_f(\sigma_2)$

Now if σ is optimal for the problem $1|s_f|\sum C_i$, then $\sum W_f C_f(\sigma_2) + \sum_{i=1}^n C_i(\sigma_1) \geq \sum_{i=1}^n C_i(\sigma) = \text{LBC}$, where LBC is a lower bound for the $1|s_f|\sum C_i$ problem.

A lower bound for the Tmax problem is obtained by applying the following steps:

Step (1): Consider each family as a composite job such that jobs within each family are sequenced in non-decreasing order of their due dates.

Step (2): Sequencing families (Composite jobs) in non-decreasing order of their due dates, where a due date for a family f ($f=1, \dots, F$) is calculated as follows:

$$D_f = \min \left\{ \begin{array}{l} d_{if} + \sum_{j=i+1}^{n_f} p_{jf} \\ i \in \{1, \dots, n_f\} \end{array} \right\}$$

Step(3): For the above order compute the maximum tardiness T'max such that a setup time is required only one time for each family.

Hence by decomposition property [5] $\text{LB} = \text{LBC} + \text{T'max}$.

This lower bound is very good because it not neglects the contribution of set-up time, which is very important. To illustrate the above procedure we present the following example:

Example: Consider the problem with 4 jobs.

Table (1) data for the problem

i	1	2	3	4
pi	5	3	6	8
di	10	12	20	17

Moreover assume the 4 jobs are divided into two families $f_1 = \{1, 2\}$ and $f_2 = \{3, 4\}$, and with set-up times

are $S_1 = 2$ and $S_2 = 3$ for the families f_1 and f_2 respectively.

We order jobs in SPT rule, then

i	2	1	3	4
Ci	3	8	14	22

$$\sum C_i$$

We order families in SWPT rule, where a processing time for a family f is $P_f = S_f$ and a weight for a family f is $w_f = n_f$.

f	f_1	f_2
C_f	2	5
W_f	2	2
$w_f C_f$	4	10

$\sum W_f C_f = 14$ Thus $\text{LBC} = 47 + 14 = 61$.

We order jobs within each family by EDD rule.

i	1	2	4	3
pi	5	3	8	6
di	10	12	17	20

We find D_{f1} and D_{f2}

$$D_{f1} = \min \{10 + 3, 12\} = 12$$

$$D_{f2} = \min \{17 + 6, 20\} = 20$$

We order families by EDD rule to get the following arrangement:

i	1	2	4	3
Ci	7	10	21	27
Ti'	0	0	4	7

$T' \text{max} = 7$. Hence $\text{LB} = 61 + 7 = 68$.

However, the optimal schedule obtained by BAB method is (2,1,4,3) and its optimal value is 70.

The Branch and Bound Algorithm (BAB)

The branch and bound is the most widely solution technique that is used to scheduling problems. We try to improve on the branch and bound procedure by using a good upper and lower bound at the root node of the search tree. We apply the SPT rule to yield an upper bound (UB) on the cost of an optimal schedule. Also at the root node of the search tree an efficient

lower bound (LB) on the cost of an optimal schedule is obtained from section (2).

Thus, we should compute the sum of completion times and the maximum tardiness of each partial schedule, and work should proceed on whichever branch currently has the smallest total. The branch and bound (BAB) procedure continuous in a similar way by using a forward branching rule. If the branching ends at a complete schedule of jobs then this schedule is evaluated and if its value is less than the current UB, this UB is reset to take that value. The procedure is repeated until all nodes have been considered by using backtracking procedure[6].

Conclusions:

This paper provides description of an algorithm for scheduling n jobs on a single machine, where the jobs are partitioned into several families and a set-up time is necessary between jobs of different families. For the problem of minimizing the sum of completion times and the maximum tardiness, we have the following:

1. our branch and bound (BAB) algorithm is effective since our lower bound (LB) is efficient .
2. There are some interesting research problems. One of the vexing issues is the derivation of dynamic

programming algorithms of the sum of completion times and the maximum tardiness. Other fruitful research areas include the design and worst-case analysis of heuristics.

References:

1. Bayati , S.S. 2000. Single machine scheduling with set-up times to minimize multiple objective function, MSc thesis, Univ. of Al-Mustansiriyah, College of Science, Dept. of Mathematics.
2. Abdullah, H.F. 2001. Scheduling groups of jobs on a single machine ,MSc thesis, Univ. of Al-Mustansiriyah , College of Science Dept. of Mathematics .
3. Anderson, E.J., Glass C.A. and Potts C.N. 2007. Applications of local search in machine scheduling. Oper. Res. 8(3): 120 – 136 .
4. Mason, A.J. and Anderson. E.J.1991. Minimizing flow time on single machine with job classes and set-up times. Naval Res. Logistic. 6(38): 333-350.
5. Ramadhan, A.M. 1998. Single machine Scheduling using branch and bound techniques , M Sc thesis , Univ. of Al-Mustansiriyah , College of Science , Dept. of Mathematics.
6. Hillier , F.S. and Lieberman G.J. 2005. Introduction to mathematical Programming , McGraw-Hill, 4th ed. , USA, pp. 559.

جدولة عوائل من النتائج على ماكينة واحدة

ناجي مطر سحيب*

عدوية علي محمود*

* جامعة ديالى – كلية العلوم- قسم الرياضيات

الخلاصة :

إن هذا البحث يتناول دراسة n من النتائج (jobs) على ماكينة واحدة بحيث أن هذه النتائج مقسمة إلى F من العوائل (Families) ، كل عائلة ($F = 1, \dots, f$) تحتوي على f من النتائج ، الهدف من هذه الدراسة هو إيجاد قيد أدنى لمسألة تصغير دالة الهدف المركبة وهي مجموع أوقات الإتمام وأكبر تأخير لاسالب (The sum of completion times and the maximum tardiness) . في هذا البحث يتم إيجاد قيد أدنى (Lower bound) لغرض استخدامه في خوارزمية التقيد والتفرع للحصول على الجدول الأمثل .