

Local search methods for a single machine scheduling problem

Asst.Instructor.Adawiyah A. Mahmood
Asst.Instructor.Khalid H. AL- Jourany
College of Science/ University of Diyala

Abstract

The problem of scheduling jobs on a single machine to minimize the weighted sum of squares completion time is considered .Al-Salihi used a branch and bound method to minimize the weighted sum of squares completion time. In this research we discuss and apply some known local search methods , namely the adjacent pairwise interchange method (APIM) and descent method (DM) . The performance of local search methods can be tested on large class of test problems.

Keywords :Heuristics , local search, optimization

المخلص: في هذا البحث نتناول مسألة جدولة نتائج على ماكينة واحدة لتصغير دالة الهدف وهي المجموع الوزني لمربعات وقت الاتمام (The weighted sum of squares completion time). درست هذه المسألة من قبل Al-Salihi حيث استعمل طريقة التقيد والتفرع (Branch and bound method). في هذه البحث نناقش ونطبق بعض طرائق تقريبات البحث المحلي (Local search methods) المعروفة وهي (APIM) (Adjacent pairwise interchange method) و (DM) (Descent method). يمكن تطبيق طرائق البحث المحلي على عدد كبير من مسائل الاختبار.

1-Introduction

In this research we use local search methods for the problem of scheduling n jobs on a single machine . Al-Salihi [1] used a branch and bound method to find an optimal solution. Local search methods are an iterative improvement techniques and more recently developed meta-heuristics . It is a generally applicable approach that can be used to find approximate solutions to hard optimization problems[5].It works as starting with some feasible initial solution , a neighbour (i.e. a feasible solution) in some predefined neighbourhood is generated and then the objective function value of this generated neighbour is compared with that of the starting solution . By means of some acceptance criterion , it is decided which of both

feasible solutions is selected to be the starting solution for the next neighbour generation [4].

2-Problem Definition

The machine scheduling problem which we consider can be described as follows : There are n jobs (numbered $1, \dots, n$). All jobs are available for processing at time zero and are to be schedule on a single machine [2], each job i has a given processing time P_i and an associated positive weight W_i . The objective is to find a processing order of the jobs that minimizes the weighted sum of squares completion time , the objective function defined by $\sum_{i=1}^n w_i C_i^2$ where C_i is the completion time of job i .

3- Representation and Neighbourhoods:

We now discuss how solutions are represented and the choice of neighbourhood. The definition of moves in a neighbourhood is related to the representation of a solution .For sequencing problems , the natural representation of a solution is a permutation of the integers $1, 2, \dots, n$ with n the number of jobs . On this representation two basic neighbourhoods can be defined [3]. Each is illustrated by considering a typical neighbour of the sequence $(1, 2, 3, 4, 5, 6, 7)$ in a problem where there are seven jobs labeled $1, 2, \dots, 7$.

(1) Swap neighbourhood

a) Swap two jobs which is not adjacent . Thus , $(1, 2, 6, 4, 5, 3, 7)$ is a neighbour of the solution.

b) Swap two adjacent jobs .Thus , $(1, 3, 2, 4, 5, 6, 7)$ is a neighbour of the solution.

(2) Insert neighbourhood

a) Remove a job from one position in the sequence and insert it at another position (either before or after the original position). Thus, $(1, 4, 2, 3, 5, 6, 7)$ and $(1, 2, 3, 5, 6, 4, 7)$ are both neighbours.

b) Move a subsequence of jobs from one position in the sequence and insert it at another position. Thus , $(1, 4, 5, 2, 3, 6, 7)$ is a neighbor.

4- An Adjacent Pairwise Interchange Method (APIM)

The adjacent pairwise interchange API is obtained as follows:

Step (1): An initial feasible solution is obtained by applying the shortest weighted processing time (SWPT) rule, in which the jobs are sequenced in non- decreasing order of processing time to weight ratios.

Hence ,we get the sequence $\sigma = (\sigma(1), \sigma(2), \dots, \sigma(n))$, for this sequence we calculate the weighted sum of squares completion time and suppose its value (UB) is the current solution i.e. $UB = \sum_{i=1}^n w_i C_i^2$.

Step (2): In order to improve the sequence σ , two adjacent jobs $\sigma(i)$ and $\sigma(j)$ are temporarily sequenced in position $\sigma(j)$ and $\sigma(i)$ ($1 \leq i < j \leq n$) respectively. Hence, a new schedule σ_3 is obtained, for this new schedule we compute $UB_3 = \sum_{i=1}^n w_i C_i^2$.

Step (3): If the improvement is made (i.e. , $UB_3 < UB$), then the two jobs $\sigma(i)$ and $\sigma(j)$ are left in their new positions . On the other hand , no improvement can be made , the two jobs $\sigma(i)$ and $\sigma(j)$ are replace in their original positions (i.e. position i and position j).

The procedure is then repeated from the beginning (i.e. $i=1$ and $j= 2$) and other possibilities are considered in a similar way by repeating step (2).

Step (4) : The method terminates when all possibilities [($i= 1, \dots, n-1$) and ($j=i+1, \dots, n$)] are considered without making any improvement.

To illustrate the above method , we present this example in which the optimal solution is 38650.

Example :

The problem of 10 jobs with the following data:-

i	1	2	3	4	5	6	7	8	9	10
Pi	3	5	5	5	5	1	9	10	4	10
wi	2	3	7	2	2	3	9	9	10	4

Step (1): Using the shortest weighted processing time (SWPT) rule , in which the jobs are sequenced in non- decreasing order of P_i / w_i to obtain a sequence :

i	6	9	3	7	8	1	2	4	5	10
Pi	1	4	5	9	10	3	5	5	5	10
wi	3	10	7	9	9	2	3	2	2	4
Ci	1	5	10	19	29	32	37	42	47	57

Ci^2	1	25	100	361	841	1024	1369	1764	2209	3249
$wiCi^2$	3	250	700	3249	7569	2048	4107	3528	4418	12996

And the initial current solution is $UB = 38868$.

Step (2): Two adjacent jobs 6 and 9 are temporarily sequenced in position 9 and 6 to obtain a new sequence (9,6,3,7,8,1,2,4,5,10), for this new sequence we compute $UB_3 = 38850$.

Step (3): For the last sequence the improvement is made ($UB_3 < UB$) , then the two jobs 9 and 6 are left in their new positions .The procedure is repeated from the beginning and other possibilities are considered in a similar way by repeating step 2 , then we get the following :

IT	Sequence	UB_3 value
0	(6,9,3,7,8,1,2,4,5,10)	38868
1	(9,6,3,7,8,1,2,4,5,10)	38850
2	(9,3,6,7,8,1,2,4,5,10)	38942
3	(9,6,7,3,8,1,2,4,5,10)	39192
4	(9,6,3,8,7,1,2,4,5,10)	39201
5	(9,6,3,7,1,8,2,4,5,10)	39417
6	(9,6,3,7,8,2,1,4,5,10)	38901
7	(9,6,3,7,8,1,4,2,5,10)	39245
8	(9,6,3,7,8,1,2,5,4,10)	38850
9	(9,6,3,7,8,1,2,4,10,5)	38750

IT: Number of iterations.

Step (4): The method is terminates and we get the best sequence (9,6,3,7,8,1,2,4,10,5) and its objective function value is 38750.

5- Descent Method (DM)

The simplest neighbourhood methods is a descent method (DM) that is obtained as follows :

Step (1): An initial feasible solution is obtained by applying the shortest weighted processing time (SWPT) rule, we get the sequence $\sigma=(\sigma(1), \sigma(2),\dots, \sigma(n))$, and suppose its value (UB) is the current solution i.e. $UB = \sum_{i=1}^n w_i C_i^2$.

Step(2): In order to improve the sequence σ , we search of the new neighbourhood of this sequence for a better one .two jobs $\sigma(i)$ and $\sigma(j)$ in this sequence are selected for consideration in a swap neighbourhood , random selection of $\sigma(i)$ and $\sigma(j)$ is applied and we interchange their positions into $\sigma(j)$ and $\sigma(i)$. Hence , a new schedule σ_1 is obtained , for this new schedule we compute $UB_1 = \sum_{i=1}^n w_i C_i^2$.

Step(3): The acceptance test chooses to be replace UB as the current solution if $UB_1 < UB$ then set $UB = UB_1$ and $\sigma = \sigma_1$, otherwise UB is retained as the current solution.

Step (4): Repeat step (2) , and other possibilities are considered in a similar way. The method terminates if no neighbour provides an improved objective function value , in which case the current solution UB is a local optimum.

6- Conclusions

Considering APIM and DM as approximate methods for obtaining good ,though not necessarily optimal solutions to the problem of scheduling a single machine to minimize the weighted sum of squares completion time. The local search methods have several attractive features . First of all , they are very easy to implement .Once a neighbourhood structure has been devised .Secondly they can be generally applied to a wide range of problems.

An interesting future research topic would involve experimentation with the following approximation algorithms : Tabu search and genetic algorithm.

References

- [1] Al-Salihi V. A .,“ Exact and near optimal solutions for a single machine scheduling problem to minimize the weighted sum of squares completion time” , M.Sc. thesis , College of Science , University of Al – Mustansiriyah (2001).
- [2] Anderson E.J., Glass C.A and Potts C.N. , “Applications of local search in machine scheduling”, March ,(1995).
- [3] Anderson E.J., Glass C.A. and Potts C.N. , “ Local search in combinatorial optimization ”, edited by E.H.L. Aarts and J.K.Lenstra ,Wiley (1997).
- [4] Bank J. and Werner F. , “Heuristic algorithms for unrelated parallel machine scheduling with a common due date , release dates and linear earliness and tardiness penalties”, Working paper (2000).
- [5] Crauwels H.A.J. , “A comparative study of local search methods for one – machine sequencing problems”, Ph.D. thesis , Katholieke University Leuven (1998).