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Flexible solutions in disjunctive scheduling : general formulation and study of the flow-shop case

Mohamed Ali Aloulou*, Christian Artigues†

Résumé

On considère le problème de pilotage d'atelier en temps réel et on propose de construire d'une façon proactive une solution présentant de la flexibilité séquentielle pouvant être exploitée en temps réel pour absorber les incertitudes du modèle et les perturbations. Ceci peut être réalisé en définissant un ordre partiel des opérations au niveau de chaque machine, laissant la possibilité au décideur de compléter les décisions de séquençement en fonction de ses préférences et de l'état de l'exécution. Proposer une solution partielle n'est pertinent que si on est capable de donner une évaluation de tous les ordonnancements qui peuvent être obtenus par extension de cette solution. L'article répond alors aux deux questions suivantes : Quelle est la meilleure et la pire performance des ordonnancements pouvant être atteints par une règle de pilotage suivi par le décideur ? Comment construire une solution flexible avec des garanties de performance imposées ?

Mots-clefs : Ordonnement disjonctif, flexibilité, évaluation de la performance dans le pire cas

Abstract

The purpose of this work is to provide the decision-maker a characterization of possible modifications of predictive schedules while preserving optimality. In the context of machine scheduling, the anticipated modifications are changes in the predictive order of operations on the machines. To achieve this goal, a flexible solution is provided. It represents a set of semi-active schedules and is characterized by a partial order on each machine, so that the total order can be set on-line, as required

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by the decision maker. A flexible solution is optimal if all the complete schedules that can be obtained by extension are also optimal. We consider the problem of evaluating the worst case performance of flexible solutions in disjunctive scheduling. We show that this problem can be modeled as an elementary longest path problem in the disjunctive graph representing the scheduling problem with additional constraints. In the flow-shop context, we give a polynomial algorithm to solve the problem and propose a method to issue optimal flexible solutions. Computational experiments show that significant flexibility is obtained.

Key words : Disjunctive scheduling, flexibility, worst-case performance evaluation

1 Introduction

We consider a general non preemptive disjunctive problem in which a set of operations has to be scheduled on a set of machines, each operation requiring a fixed single machine during its execution and each machine being able to process only one operation simultaneously. The operations are linked by simple precedence constraints that do not necessarily form chains. Such a model encompasses the standard flow-shop and job-shop models.

An important issue in scheduling concerns the support provided to the end-user(s) for on-line schedule execution after the off-line scheduling phase, which consists in providing an optimal or suboptimal schedule.

In disjunctive scheduling, as soon as a regular minmax objective function is considered, the support for on-line scheduling often lies in providing for each machine the mandatory sequence of operations, and for each operation an earliest and a latest start time yielding operation slacks. The sequences and the time windows are such that scheduling the operations in the predetermined order and inside their time windows is feasible and keeps the objective function in a range of acceptable values. Such a flexibility provided to the end-user is referred to as temporal flexibility. This paper addresses the problem of providing more flexibility than the classical temporal one in disjunctive scheduling problems. As already considered in previous studies [2, 3, 6, 7, 11, 12, 27], this can be achieved by defining only a partial order of the operations on each machine, leaving to the end-user the possibility to make the remaining sequencing decisions. This is the principle of the groups of permutable operations model that has been studied by several authors [3, 6, 11, 12]. It is also called ordered assignment model by [27]. The group model sets restrictions on the proposed partial orders that we relax in this paper. Indeed we represent the partial orders through general precedence constraints between operations of the same machine, that have not to be distinguished from the structural precedence constraints.

A flexible solution allows to postpone some sequencing decisions and to hedge against some small to medium disruptions (raw material unavailability, small breakdowns, ...) with a minimum effort of computations [2, 15, 27]. It also permits to take into account some decision maker preferences that cannot be simply modeled or that may render the problem difficult to solve. For example, if two jobs can be executed in any order, without any influence on the performance, then the decision maker may prefer to sequence first the job that can be processed rapidly to avoid the starvation of the next machine, or the job with a maximum number of successors to maintain enough flexibility in the future. He may also favor a job belonging to a privileged client or a job that has to be sent to a downstream shop for further processing.

Providing a partial solution through partial orders is useful in practice only if it can be assorted with an evaluation of the complete solutions that can be obtained by extension. More precisely, given a reasonable decision policy followed by the decision maker, the following questions have to be answered. Do there remain decisions (following the decision policy) leading to a feasible schedule? What is the best and the worse objective function value reachable by the remaining set of decisions? Answering these questions provides a performance guarantee if the given on-line policy is followed.

Two main issues are developed in this paper. The first concerns the evaluation of a flexible solution in the worst case. The second issue is the computation of optimal or near optimal flexible solutions. A flexible solution is optimal if all the complete schedules that can be obtained by extension are also optimal.

In the first part of the paper, we focus on the worst case performance evaluation of a flexible solution. We consider disjunctive scheduling problems with a minmax objective function. We assume that the decision maker follows a semi-active schedule policy to extend the proposed partial orders, which is relevant to any regular objective function. Recall that a schedule is called semi-active if the operations cannot be shifted to start earlier without changing the operation sequences or violating precedence constraints or release dates [4]. In this case, the worse objective function value can be determined by computing the worst-case completion time of each operation separately. We show that the problem of computing the worse completion time of an operation in all feasible semi-active schedules can be modeled as an elementary longest path problem in the disjunctive graph representing the scheduling problem with additional constraints. This statement provides a general framework for the majority of previous studies on representation and evaluation of set of solutions based on sufficient conditions in disjunctive problems [1, 3, 6, 7, 11, 12, 27].

In the special case of the flow-shop problem with release dates and additional precedence constraints, we give a polynomial algorithm that computes the maximal completion times of all operations in all feasible semi-active schedules. These results generalize some results previously established for the single machine version of this problem [1]. The proposed algorithm is used in a branch and bound method to compute feasible flexible

solutions (w.r.t a common due-date) for a flow-shop problem denoted by $F|\tilde{d}_i = d|-$.

In Section 2, we present the worst-case computation problem in more details. We discuss the related work in Section 3. In Section 4, the longest path formulation of the problem is given. In Section 5, we present the polynomial algorithm for the flow-shop case. In Section 6, we present a method to compute feasible flexible solutions in the flow-shop context and provide computational experiments. Finally, we conclude in section 7.

2 Problem setting

We consider the following disjunctive scheduling problem. There is a set $N = \{1, \dots, n\}$ of operations to be scheduled on m machines. m_i, p_i and r_i denote the machine, processing time and release date of operation i , respectively. The release date is the earliest time when the operation processing can start. Each operation is associated with a non-decreasing cost function $f_i(C_i)$ of its completion time C_i . We introduce two dummy operations 0 and $n+1$ such that $p_0 = p_{n+1} = 0$. This problem is represented by a disjunctive graph $\mathcal{G} = (V, C, D)$ [22]. V is the set of vertices corresponding to operations $i \in N$ and the two dummy operations 0 and $n+1$. C is the set of conjunctive arcs representing the precedence constraints between the operations. Each conjunctive arc (i, j) is valued by p_i . D is a set of pairs of disjunctive arcs $\{(i, j), (j, i)\}$ for each pair of operations $i, j \in N$ requiring the same machine for their execution ($m_i = m_j$). We have $D = \{\{(i, j), (j, i)\} | i \neq j \text{ and } m_i = m_j\}$. Arc (i, j) represents the decision to sequence i before j , whereas arc (j, i) represents the decision to sequence j before i on the machine. In the remaining pair of disjunctive arcs $\{(i, j), (j, i)\}$ is called a disjunction and denoted by e_{ij} or e_{ji} .

Let \mathcal{D} denote the set of all disjunctive arcs, i.e. $\mathcal{D} = \{(i, j) | e_{ij} \in D\}$. A selection π is a (possibly empty) set of arcs such that $\pi \subseteq \mathcal{D}$ and $|\pi \cap e_{ij}| \leq 1$, for all $e_{ij} \in D$. Let $D(\pi) = \{e_{ij} \in D | e_{ij} \cap \pi = \emptyset\}$. A selection is complete if $D(\pi) = \emptyset$, otherwise it is partial. The disjunctive graph issued from a complete or partial selection π is denoted by $\mathcal{G}(\pi) = (V, C \cup \pi, D(\pi))$. Given a set of arcs E , let $G(E)$ denote graph $(V, C \cup E)$. A complete selection π is feasible if the graph $G(\pi) = (V, C \cup \pi)$ is acyclic. The completion time $C_i(\pi)$ of any operation $i \in N$ in the semi-active schedule derived from the complete feasible selection π is equal to the length of the longest path in $G(\pi)$ from 0 to i plus p_i . Let Π denote the set of feasible complete selections. The objective of the classical scheduling problem is to find a complete feasible selection $\pi \in \Pi$ such that a *regular* minmax objective function $F(C_1(\pi), \dots, C_n(\pi)) = \max_{i=1, \dots, n} f_i(C_i(\pi))$ is minimized.

Here, we assume the decision maker makes on-line the remaining sequencing decisions on each machine following a semi-active policy until obtaining a complete selection π . A feasible semi-active schedule can be obtained by a list scheduling algorithm as soon

as C is acyclic: sort the operations in a non decreasing order of their level in $G = (V, C)$ then sequence as soon as possible on its machine each operation according to this order. The first problem tackled in this paper is the following problem (SP) : Given a disjunctive graph $\mathcal{G} = (V, C, D)$, what is the worst case objective function value aver all feasible semi-active schedules, i.e compute $\max_{\pi \in \Pi} F(C_1(\pi), \dots, C_n(\pi))$?

To illustrate this problem, consider the following 2-machine and 4-job flow-shop problem. This gives 8 operations and the flow-shop context sets $m_1 = m_3 = m_5 = m_7 = 1$ and $m_2 = m_4 = m_6 = m_8 = 2$. Furthermore, we have $p_1 = 1, p_2 = 6, p_3 = 2, p_4 = 5, p_5 = 4, p_6 = 6, p_7 = 6$ and $p_8 = 1$. All release dates are equal to 0 except for $r_5 = 2$. All objective functions are the completion times of the activities. Let us consider additional precedence constraints $\{(1, 3), (1, 5), (1, 7), (3, 7), (2, 4), (2, 6), (6, 8)\}$. We obtain the disjunctive graph \mathcal{G} displayed in Figure 1.

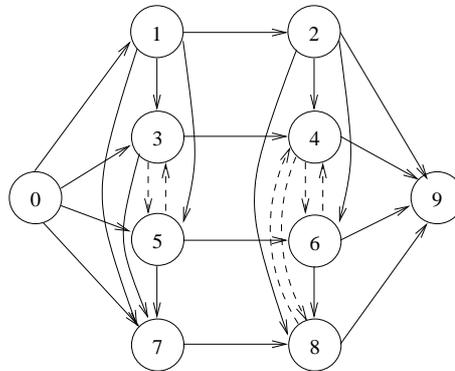


Figure 1: The disjunctive graph for a partial selection

The precedence constraints restrict the possible sequences to $(1, 3, 5, 7)$ and $(1, 5, 3, 7)$ on machine 1 and $(2, 4, 6, 8)$, $(2, 6, 4, 8)$ and $(2, 6, 8, 4)$ on machine 2. We obtain the 6 schedules displayed in Figure 2. Note that such restriction cannot be modeled by the group of permutable operation representation used in [1, 6, 11, 12, 27]. The solution of problem SP is 20 which is the worst-case makespan value of the 6 semi-active schedules. Note that the optimal makespan of the flow-shop problem is 19.

The second problem considered in this paper is to propose a method allowing to compute optimal (or feasible w.r.t. a due date) flexible solutions with a maximum number of disjunctions $|D|$. Indeed, this quantity represents the amount of remaining decisions that can managed by the decision maker.

Consider the problem $F|d_i = d| -$ with $d = 20$ for the above example. The flexible solution represented in Figure 1 is feasible and represents the 6 schedules displayed in Figure 2. The number of disjunctions in this solution is $|D| = 3$.

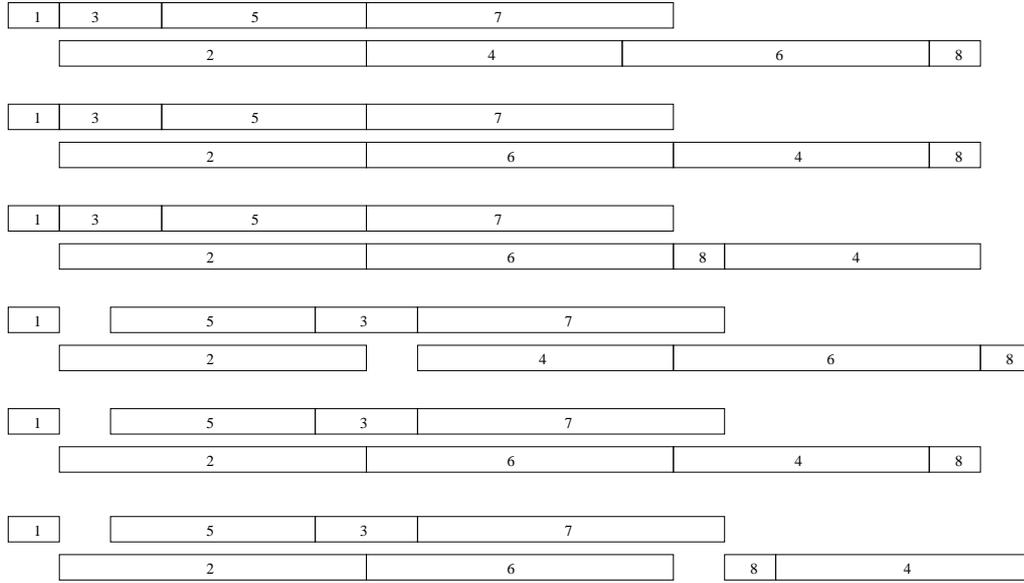


Figure 2: Sequences and semi-active schedules compatible with the partial selection

3 Related work

Problem SP can be viewed as a maximization problem of an objective function that is naturally minimized. Several works have already been proposed in this domain. In particular, Aloulou, Kovalyov and Portmann [1] adapt the traditional three-field notation $\alpha|\beta|\gamma$ to this class of problems.

They denote this family of considered maximization problems as $\alpha(sa)|\beta|(f \rightarrow \max)$. The first field α provides the shop environment. Here $\alpha \in \{1, F, J\}$ for respectively single machine (1), flow-shop (F) and job shop (J) problems. sa indicates that we search for the worst schedule among all semi-active schedules, which correspond to the considered online scheduling policy. The second field gives additional constraints on operations. The third field contains information about the criterion to maximize.

To the best of our knowledge, the first related results we are aware are due to Posner [21]. Posner studied reducibility among single machine weighted completion time scheduling problems including minimization as well as maximization problems. In these problems, the jobs may have release dates and deadlines but there are no precedence constraints between the jobs. Besides, inserting idle times between the jobs is allowed.

Aloulou *et al* [1] studied several maximization versions in a single machine environment. They examined problems $1(sa)|\beta|(\gamma \rightarrow \max)$, where $\beta \subseteq \{r_i, prec\}$ and $\gamma \in \{f_{\max}, C_{\max}, L_{\max}, T_{\max}, \sum(w_i)C_i, \sum(w_i)U_i, \sum(w_i)T_i\}$. They showed that these

problems are at least as easy as their minimization counterparts, except for problems $1(sa) | (\sum w_i T_i \rightarrow \max)$ and $1(sa) | r_i | (\sum w_i T_i \rightarrow \max)$, which are still open. In particular, problems $1(sa) | r_i, prec | (L_{\max} \rightarrow \max)$ and $1(sa) | r_i, prec | (T_{\max} \rightarrow \max)$ can be solved in $O(n^3)$ times while the minimization counterparts are strongly NP-hard, even if $prec = \emptyset$ [18].

This work is closely related to the work of the present paper. Indeed, problem (SP) can be denoted, in the Aloulou *et al* notation, as $\alpha(sa) | r_i, prec | (f_{\max} \rightarrow \max)$. Besides, we propose in section 5 an algorithm solving the flow-shop problem $F(sa) | r_i, prec_k | (f_{\max} \rightarrow \max)$, generalizing the algorithm of Aloulou *et al* for problem $1(sa) | r_i, prec | (f_{\max} \rightarrow \max)$ [1]. Here $prec_k$ denotes precedence constraints appearing only between operations scheduled on the same machine, besides the classical flow-shop precedence constraints.

Another class of related work in the context of flexibility generation for online scheduling is linked to the concept of groups of permutable operations [6, 11], also called ordered (group) assignment [3, 27]. A group of permutable operations is a restriction of the sequential flexibility considered here in such a way that each operation is assigned to a group and there is a complete order between the groups of operations performed on the same machine. There are no precedence constraints between the operations of the same group. A pioneering work for the definition of the groups of permutable operations concept and the generation of flexible solutions has been achieved by Erschler and Roubellat [11] in the context of a job-shop problem with due dates. However no computational experiments were given to validate the practical interest of the approach. This has been achieved later but independantly by Wu *et al* [27] who define the identical ordered assignement representation and propose an approach that computes an ordered assignement in a job-shop (i.e. ordered groups of permutable operations on each machine), focusing first on resolving a critical subset of scheduling decisions. As in the work of Erschler and Roubellat [11], the principle is to allow the remaining scheduling decisions to be made dynamically in the presence of disturbances. They show through numerical experiments on the weighted tardiness job-shop that this approach is superior to the one that generated a complete solution, in the presence of small to medium disturbances.

Other heuristics have been designed to generate groups of permutable operations for general disjunctive problems [6] and multiobjective methods have been designed to find a compromise between flexibility and performance in the two-machine flowshop [12]. Artigues *et al* [3] establish the correspondence between the groups of Erschler and Roubellat [11] and the ordered assignment of Wu *et al* [27] and make a synthesis by calling this representation the ordered group assignment. They also propose a polynomial algorithm to perform the exact worst-case evaluation of an ordered group assignment. This method is based on longest path computations in a so-called worst-case graph, derived from the considered ordered group assignment. This method solves problem SP for general disjunctive problems (e.g. job-shop) where the disjunctions appear only between operations

of the same group (inside each group the graph of disjunctions e_{ij} is a clique) and when the precedence constraints are defined between operations of different groups.

As an illustration, the selection π proposed for the flow-shop example yielding the 6 feasible schedules of Figure 2 with a worst-case makespan of 20 cannot be represented by groups of permutable operations. Recently Briand *et al* [7] have proposed to characterize a set of optimal schedules for the two-machine permutation flowshop $F2|pmu|C_{\max}$ by means of interval structures. The interval structure provides a partial order which does not involve the restrictions of the concept of groups of permutable operations. Aloulou and Portmann [2] consider the single-machine scheduling problem with dynamic job arrival and total weighted tardiness and makespan as objective functions and propose a genetic algorithm to compute a flexible solution based on a partial order of the jobs.

In this paper we provide a general framework for these previous works by defining formally the problem of computing the worst-case completion times of the operations in the set of semi-active schedules compatible with a given partial order of the operations on the machines. We show that this problem is polynomially solvable for the nonpermutation flow-shop and we provide a dynamic programming algorithm to solve it.

4 A longest path formulation of the maximisation problem

Let \hat{C}_i denote the worst case completion time of operation i , i.e. $\hat{C}_i = \max_{\pi \in \Pi} C_i(\pi)$. Computing \hat{C}_i , for each $i \in N$ solves problem SP since the objective function is a minmax function of non decreasing functions of the completion times. Recall that \mathcal{D} is the set of all disjunctive arcs. Let us now consider the following Constrained Longest Path problem associated to operation i ($CLP(i)$).

Definition 1 *Given a disjunctive graph $\mathcal{G} = (V, C, D)$ and an operation i , problem $CLP(i)$ consists in computing the longest elementary path $L^*(0, i)$ from 0 to i in $G(\mathcal{D}) = (V, C \cup \mathcal{D})$ such that $G(L^*) = (V, C \cup L^*(0, i))$ is acyclic.*

We have the following result.

Theorem 1 *The worst case completion time \hat{C}_i is equal to the length of path $L^*(0, i)$ solution of problem $CLP(i)$.*

Proof. We first show that (a) \hat{C}_i is the length of an elementary path l from 0 to i in $G(\mathcal{D})$ and that $G(l)$ is acyclic. Let $\pi \in \Pi$ such that we have $\hat{C}_i = C_i(\pi)$. π is the complete

selection such that \hat{C}_i is the length of a longest path l from 0 to i in $G(\pi)$. Since $G(\pi)$ is acyclic, l is elementary and since $l \subseteq \pi \cup C$, $G(l)$ is also acyclic. Since $\pi \subset \mathcal{D}$, l is also an elementary path in $G(\mathcal{D}) = (V, C \cup \mathcal{D})$.

Let us show that (b) any elementary path L from 0 to i in $G(\mathcal{D})$ verifying $G(L)$ is acyclic is such that there exists a feasible complete selection $\pi \in \Pi$ verifying $C \cup L \subseteq C \cup \pi$. Suppose that L includes only conjunctive arcs. Then $L \subseteq C$ and (b) is verified. Suppose now that L includes also disjunctive arcs. Since L is elementary, we have $|L \cap e_{ij}| \leq 1$ for each disjunction e_{ij} . Hence $L \setminus L \cap C$ is a partial selection. Furthermore, since $G(L) = G(V, C \cup L)$ is acyclic $C \cup L$ defines a new acyclic precedence constraints graph and the disjunctive problem defined by $(V, C \cup L, D(L))$ is feasible. Hence $L \setminus L \cap C$ is included in a feasible complete selection.

From (b) it follows that the length of any elementary path L from 0 to i , verifying $G(L)$ is acyclic, is less or equal than \hat{C}_i . We proved in (a) that there exists an elementary path l , such that $G(l)$ is acyclic, with a length equal to \hat{C}_i . Hence, \hat{C}_i is the length of $CLP(i)$ -solution. ■

Note that in the general case, problem $CLP(i)$ may be not easy to solve since it admits as a particular case the search for the longest elementary path in a graph with positive length cycles. This problem is known to be NP-hard for general graphs [13]. In Figure 3 we illustrate the problem and the necessity of the no-cycling condition in definition 1 for a job-shop with 2 machines, 3 jobs and no release dates. Operations 1,4 and 5 are assigned to the first machine and operations 2,3 and 6 are assigned to the second machine. Structural precedence constraints are (1, 2), (3, 4) and (5, 6). (3, 2) and (1, 4) are additional precedence constraints. The longest elementary path from 0 to 7 is displayed in bold. Such a path is infeasible since it induces a cycle with precedence constraints (3, 4). Hence, it is not a solution of $CLP(7)$.

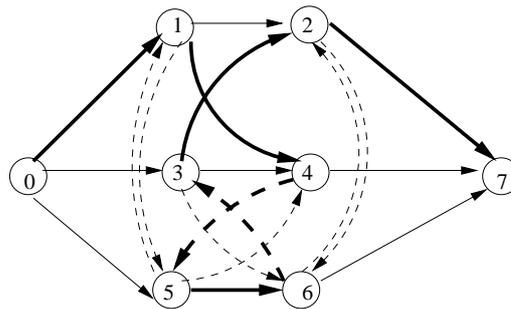


Figure 3: A job-shop example and an infeasible elementary longest path

The following proposition shows on the opposite that the problem is simplified in a nonpermutation flow-shop context, since the no cycling condition is not necessary.

Proposition 1 *Given a disjunctive graph $\mathcal{G} = (V, C, D)$ of a nonpermutation flow-shop with additional precedence constraints and an operation i , if $L(0, i)$ is an elementary path from 0 to i in $G(\mathcal{D}) = (V, C \cup \mathcal{D})$ then $G(L) = (V, C \cup L)$ is acyclic.*

Proof. Due to the flow-shop structure, the strongly connected components of $G(\mathcal{D})$ include only operations assigned to the same machine. Hence any elementary cycle of $G(\mathcal{D})$ involves only operations assigned to the same machine. Let L denote an elementary path in $G(\mathcal{D})$. By definition L is acyclic and no cycle can be created by adding structural precedence constraints to L . ■

We show in next Section that the problem is polynomially solvable in the flow-shop context.

5 A polynomial algorithm for the nonpermutation flow-shop case

In this section, we consider the nonpermutation flow-shop problem with operation release dates and additional precedence constraints appearing only between operations scheduled on the same machine, as in the example presented in section 2. In this case, any sequence of operations compatible with the precedence constraints of machines yields a feasible complete selection. For each operation j , let j^- denote its job predecessor. We assume that if j is the first operation of its job, then j^- is a dummy operation denoted j^0 . Let Γ_j^- (resp. Γ_j^+) denote the set of operations that must be scheduled before (resp. after) j on machine m_j . Let I_j denote the set of operations of machine m_j that are not linked to j with any precedence constraint. We have

$$\Gamma_j^- = \{i \neq j | m_i = m_j \text{ and there is a path from } i \text{ to } j \text{ in } G = (V, C)\} \quad (1)$$

$$\Gamma_j^+ = \{i \neq j | m_i = m_j \text{ and there is a path from } j \text{ to } i \text{ in } G = (V, C)\} \quad (2)$$

$$I_j = \{i \neq j | m_i = m_j, i \notin \Gamma_j^- \text{ and } j \notin \Gamma_i^-\} \quad (3)$$

Let us define $\hat{C}_{j^0} = r_j$. We have the following result.

Lemma 1 *The worst case completion time of any operation j is given by*

$$\hat{C}_j = p_j + \max \begin{cases} r_j, & (a) \\ \hat{C}_{j^-}, & (b) \\ \max_{i \in I_j \cup \Gamma_j^-} \{ \max(r_i, \hat{C}_{i^-}) + \sum_{x \in I_j \cup \Gamma_j^- \setminus \Gamma_i^-} p_x \} & (c) \end{cases}$$

Proof.

Consider machine 1 and an operation j to be executed on this machine. We have $\hat{C}_{j^-} = \hat{C}_{j^0} = r_j$, hence terms (a) and (b) are redundant. Denote by S the semi-active schedule in which $C_j(S) = \hat{C}_j$ and the block B of operations consecutive on machine 1, ending with j , is such that there is no idle time between any two consecutive operations in B and B is of maximal size. B always exists since we have at least $j \in B$. If $B = \{j\}$, then the starting time of j , S_j , is such that $S_j = r_j$ and (a) is verified.

If $|B| > 1$, then we have $S_j \geq r_j$. Let i be the first operation of block B . i is not a machine successor of j and $i \in I_j \cup \Gamma_j^-$. Similarly, by definition all operations inside B , except j itself, belong to $I_j \cup \Gamma_j^- \setminus \Gamma_i^-$ (they cannot be machine predecessors of i). Let us now consider the operations scheduled before i on machine 1. Let x denote the operation scheduled at the largest position before i such that $x \notin \Gamma_i^-$. This operation could be inserted right after i . The obtained schedule is semi-active and the completion time of j increases, which contradicts the maximality of $C_j(S)$. Hence all operations scheduled before i are in Γ_i^- . This implies that all operations of $I_i \cup \Gamma_j^- \setminus \Gamma_i^-$ are scheduled after i . Conversely, suppose that x is the operation scheduled at the smallest position after j such that x is not a successor of j , i.e. $x \notin \Gamma_j^+$. This operation could be inserted right before j providing a new semi-active schedule in which the start time of j increases, which contradicts the maximality of $C_j(S)$. Hence all operations scheduled after j are successors of j . It follows that if $S_j > r_j$ then

$$\hat{C}_j \leq \max_{i \in I_j \cup \Gamma_j^-} \left\{ r_i + \sum_{x \in I_j \cup \Gamma_j^- \setminus \Gamma_i^-} p_x \right\} + p_j. \quad (4)$$

Can we have $i \in I_j \cup \Gamma_j^-$ such that $\hat{C}_j < r_i + \sum_{x \in I_j \cup \Gamma_j^- \setminus \Gamma_i^-} p_x + p_j$?

Suppose that i is such an operation. It is possible to build a feasible semi-active schedule in which all the operations before i are machine predecessors of i and the operations after j are only machine successors of j . This can be made by scheduling the operations of Γ_i^- in an order compatible with the precedence constraints within this set, then i , then the operations of $I_i \cup \Gamma_j^+$ in an order compatible with the precedence constraints within this set, then operation j , then the operations of Γ_j^+ in an order compatible with the precedence constraints within this set. The operations on machine 2 can be scheduled in any order compatible with the precedence constraints of machine 2, and so on. The obtained schedule S is semi-active and we have $C_j \geq r_i + \sum_{x \in I_j \cup \Gamma_j^- \setminus \Gamma_i^-} p_x + p_j$. Hence (4) is verified

to equality.

We can use the similar arguments to prove the result for any machine $k > 1$.

Consider a machine k and an operation to be executed on this machine. Let S be a semi-active schedule in which $C_j(S) = \hat{C}_j$ and the block B of operations consecutive on

machine k , ending with j , is such that there is no idle time between any two consecutive operations in B and B is of maximal size. If $|B| = 1$ then we have either $C_j(S) = r_j + p_j$ or $C_j(S)$ is set by C_{j-} . To maximize this value we have $C_j(S) = \hat{C}_{j-} + p_j$.

If $|B| > 1$ we can also state that an operation $i \in I_j \cup \Gamma_j^-$ starts the block with $S_i = r_i$ or $S_i = C_{i-}$. With similar arguments as for machine 1, we prove that all operations of the set $I_j \cup \Gamma_j^- \setminus \Gamma_i^-$ are in the block. Furthermore if $S_i > r_i$ then we have $S_j = C_{i-} = \hat{C}_{i-}$ to have \hat{C}_j maximal. Last we can show that for any operation $i \in I_j \cup \Gamma_j^-$, we can build a feasible semi-active schedule in which all the operations before i are machine predecessors of i and the operations after j are machine successors of j and $S_i = \max(r_i, \hat{C}_{i-})$. This achieves the proof. ■

Let $\nu = n/m$ be the number of jobs. Due to lemma 1, we have the following result.

Theorem 2 *Problem $F(sa)|r_i, prec_k|(f_{\max} \rightarrow \max)$ can be solved in $O(m\nu^3)$ times if each function f_i is computable in $O(1)$ time.*

Proof. Once sets Γ_j^- and I_j are built for each operation j , all worst-case completion times can be computed trivially via the proposed recursion by dynamic programming in $O(m\nu^3)$. ■

In the illustrative example of section 2, the worst case completion times are given (in the order of their computation) by $\hat{C}_1 = r_1 + p_1 = 1$ (a), $\hat{C}_3 = r_5 + p_5 + p_3 = 8$ (c), $\hat{C}_5 = r_1 + p_1 + p_3 + p_5 = 7$ (c), $\hat{C}_7 = r_5 + p_5 + p_3 + p_7 = 14$ (c), $\hat{C}_2 = \hat{C}_1 + p_2 = 7$ (b), $\hat{C}_4 = \hat{C}_7 + p_8 + p_4 = 20$ (c), $\hat{C}_6 = \hat{C}_3 + p_4 + p_6 = 19$ (c), $\hat{C}_8 = \hat{C}_3 + p_4 + p_6 + p_8 = 20$ (c).

6 Flexible solutions for the flow-shop problem with a common due-date

In this Section, we show how flexible solutions can be computed for a flow-shop problem with a common due date. Contrarily to most references encountered in the literature we do not restrict the set of schedules to permutation schedules, where the order of the jobs has to be identical on all machines [17, 24, 26]. Formally, the problem solved in this section can be denoted $F|\tilde{d}_i = d|-$, i.e. a flow-shop in which all jobs have a common due-date and the objective is to obtain a feasible schedule. Solving this problem can also solve the makespan minimization problem $F||C_{\max}$.

In this Section we solve problem $F|\tilde{d}_i = d|-$ through branch and bound. Inside the branch and bound we incorporate worst case completion time computations to issue a flexible solution rather than a single schedule.

In the remaining Section, we briefly give the elements of the branch and bound, all borrowed from previous studies: the branching scheme (Section 6.1), the constraint propagation algorithms used at each node to sharpen the operation time windows (Section 6.2), the heuristic used at each node to try to find a feasible solution (Section 6.3). In Section 6.4 we explain how the worst-case computation methods have been integrated in the branch and bound scheme. Last, Section 6.5 provides computational experiments on standard flow-shop instances.

6.1 Branching Scheme

The proposed branching scheme is based on the disjunctive graph. At each node the disjunctive graph is updated through the last branching decisions. The branching rules are based on the relative ordering of the operations assigned to the same machines. At each node a machine is selected and a child node is generated for each operation candidate for being scheduled next on the machine. The machine is selected as the one on which the operation with the smallest release date i^* is assigned. The candidates for being scheduled first on this machine are the operations with a release date not greater than the earliest completion time of i^* . All disjunctive arcs issued from the selected operation are then orientated as outgoing arcs for this operation. Hence at each node, a disjunctive graph $\mathcal{G} = (V, C, D)$ is defined where C includes the structural and the additional resource precedence constraints. The tree is explored by depth-first search.

6.2 Constraint propagation

The common due date d allows to compute a time window $[r_i, d_i]$ for each operation $i \in N$. Constraint propagation algorithms are used at each node to maintain the time window as tight as possible, to detect implied precedence constraints and to prune the node if inconsistency is proven. The release times r_i and the due dates d_i are first computed with forward and backward longest path computations in (V, C) . Time window tightening, precedence constraint detection and consistency checking are performed by the disjunctive constraint propagation and edge-finding techniques. For a precise description of these techniques, we refer to [8, 5].

Furthermore at the root node initial time windows are computed by the shaving technique [19, 9] which consists in running the above-referred constraint propagation algorithms after setting the start time of an operation to its release date (or to its due date). If inconsistency is proven, the tentative value can be removed from the time window. Such a technique has been proven very useful for flow-shop problems [20].

6.3 Heuristic

In the case where the current node has not been pruned by constraint propagation, a heuristic is used to find a feasible solution. The heuristic is simply based on the application of the well-known priority-rule based active and non-delay constructive algorithms [4]. At each node, we apply 4 times the non-delay scheduling algorithms and 4 times the active scheduling algorithm. The 4 used priority rules are the minimal earliest possible start (r_i), the minimal latest start ($d_i - p_i$) and the randomized version of these rules where another operation than the one determined by the rule is selected with a low probability.

When no feasible solution has been found, the solution with the lowest makespan is kept. Each time one of the 8 constructive methods improves the best known solution in terms of makespan, an intensification phase is applied by running $H1$ times the randomized version of the priority rule that yielded the improvement with both active and non-delay algorithms. This amounts to a basic neighborhood search of a further improving solution

6.4 Integration of worst-case completion times

The branch and bound additionally uses worst-case completion time computations. Let $\mathcal{G} = (V, C, D)$ denote a disjunctive graph which is worst-case feasible, i.e. for which the worst case completion time \hat{C}_i of each operation verifies $\hat{C}_i \leq d_i$. Since \mathcal{G} is feasible in the worst-case, we may prune the node and keep \mathcal{G} as a flexible solution. Although at this time, problem $F|\tilde{d}_i|-$ is solved, the search process continues however to find further flexible solutions. Note that we aim at finding a flexible solution with a maximal number of disjunctions $|D|$ which represent the greatest amount of decisions let to the decision maker.

Each time a feasible solution is found (or the node is worst-case feasible), we run a heuristic (WCH) returning a flexible solution from a given worst-case feasible disjunctive graph \mathcal{G} described as follows. The disjunctive-graph is modified such that it becomes minimally worst-case feasible, i.e. it does not include any orientated disjunctive arc (i, j) such that $(V, C \setminus (i, j), D \cup e_{ij})$ is worst case feasible. The heuristic traverses all arcs (i, j) of C and check whether the latter property is verified for (i, j) . If an arc (i, j) such that $(V, C \setminus (i, j), D \cup e_{ij})$ is worst case feasible is found, (i, j) is removed from C and e_{ij} is added to D . The process is iterated until \mathcal{G} becomes minimally worst-case feasible. Note that this process increases the size of the solution space represented by \mathcal{G} . Only those arcs (i, j) such that there is no other path from i to j are considered for being removed. Otherwise, removing (i, j) does not remove any precedence constraint.

The order in which arcs are selected for being removed from C determines the resulting disjunctive graph. Hence several orders may result in different minimally worst-case

feasible graphs. We call the above procedure with 100 randomly generated arc orders for each encountered feasible or worst-case feasible node. The branch and bounds stops when this process has been applied in turn 100 times, which correspond to a total of 10000 calls to the WCH procedure, or there is no more node to develop.

Recall that the branch and bound is an exact method w.r.t problem $F|\tilde{d}_i = d|-$. The number of disjunctions of the flexible solution is heuristically maximized only.

6.5 Experimental comparison

In this Section we give the performance of the branch and bound on flowshop instances issued from the litterature.

Because of the difficulty of the non permutation flow-shop problem, we have modified the smallest instances designed by Taillard [23], which originally comprise 10 problems with 20 jobs and 5 machines, to keep only the 10 first jobs in each. All programs have been coded in C++ and run on an AMD64 architecture under Linux. Cplex 9.0 was used to solve the LP relaxations and the MILP problems. Parameters H1 was set to 50000 iterations.

We have made 2 series of experiments, one with the common due date of each instance set to the optimal makespan and the other one with the common due date set to the optimal makespan augmented by 5%. The results are given in Table 1 for the instances with the tight common due date and in Table 2 for the instances with the loose common due date. In both tables, we give for each instance the number of jobs, the number of machines, the minimal makespan, the common due date, the largest obtained number of disjunctions of the flexible solution (also expressed in percentage of the total number of disjunctions, equal to 225). We also provide the numbers of nodes and the CPU times in seconds needed to obtain the first feasible solution and the numbers of nodes and CPU times needed to obtain the flexible solution. The results show that in both cases, flexible solutions are exhibited with a reasonable amount of additional CPU time. As expected the flexibility is higher for the instances with a loose common due-date but significant flexibility is also generally obtained for the instances with the tight due date.

7 Conclusion

In this paper, we proposed a longest path formulation of the problem of evaluating the worst case performance of flexible solutions in disjunctive scheduling with minmax regular objective function. A flexible solution is defined by an operation partial order on each machine. We proved that this problem is polynomial in the special case of the

Table 1: Results on instances with a tight common due date

P	#jobs	m	C_{\max}^*	d	$ D $	#nodes 1st	CPU 1st	#nodes	CPU
1	10	5	767	767	3 (1.3%)	5286	18	6614	21
2	10	5	763	763	6 (2.6%)	7	0	1660	40
3	10	5	691	691	7 (3.1%)	12	0	837	52
4	10	5	813	813	3 (1.3%)	1	0	33	11
5	10	5	731	731	8 (3.5%)	4666	12	7295	118
6	10	5	749	749	9 (4%)	267	0	6373	20
7	10	5	741	741	11(4.8%)	1676	10	3254	16
8	10	5	717	717	4 (1.7%)	58	6	1026	12
9	10	5	687	687	7 (3.1%)	1	0	62	27
10	10	5	762	762	17(7.5%)	14	0	499	150

Table 2: Results on instances with a loose common due date

P	#jobs	m	C_{\max}^*	d	$ D $	#nodes 1st	CPU 1st	#nodes	CPU
1	10	5	767	805	14 (6.2%)	180	0	3500	146
2	10	5	763	801	9 (4%)	1	0	758	70
3	10	5	691	725	11 (4.8%)	1	0	2778	105
4	10	5	813	853	10 (4.4%)	1	0	4805	109
5	10	5	731	767	11 (4.8%)	2	0	34104	177
6	10	5	749	786	16 (7.1%)	1	0	3708	162
7	10	5	741	778	22 (9.7%)	21	0	13748	220
8	10	5	717	752	9 (4%)	16	0	704	90
9	10	5	687	721	21 (9.3%)	4	0	7807	186
10	10	5	762	800	19 (8.44%)	1	0	515	193

flow-shop problem with release dates and additional precedence constraints between operations scheduled on the same machine. We used the worst case computation method to generate flexible solutions for a flow-shop problem with a common due date. We show that flexible solution with a significant flexibility are obtained with a reasonable computational overhead with partial solutions leaving unselected up to 10% of the disjunctions when the due date is loose and up to 7% of the disjunction when the due date is tight.

Besides their interest for on-line decision support, flexible solutions could also be used in bicriteria scheduling as a support to ϵ -constraint method [10, 16, 25]. Indeed, once a set of schedules achieving a required worst-case value on the first (regular minmax) criterion, the optimal solution for the second criterion can be searched on this set without considering any constraint on the first criterion, as underlined by Gupta and Stafford in [14], about the work of [7].

Another work of interest would be to focus on extensions of the worst-case performance evaluation procedure to more general problems. Unfortunately, extending this approach to the job shop is not trivial. A way to solve it is to study the complexity of the problem of finding the constrained longest elementary path in the disjunctive graph of the job-shop problem. It is also of great interest to investigate maximization problems with total (weighted) flow time as objective function. Indeed, the flow-shop problem $F(sa|r_j|(\sum C_j \rightarrow \max))$ is open whereas the single machine $1(sa|r_j|(\sum w_j C_j \rightarrow \max))$ is polynomially solvable [1].

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