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A Two-Individual Based Evolutionary Algorithm for the Flexible Job Shop Scheduling Problem

Junwen Ding AAAI-19, Hawaii, USA January 28, 2019

Outline

- 1 The Job Shop Scheduling Problem
- 2 The Flexible Job Shop Scheduling Problem
- 3 The Disjunctive Graph Model
- 4 Properties
- 5 Neighborhood Structure
- 6 Approximate Evaluation
- 7 Algorithm and Results

Job shop scheduling problem (JSP): Given a set of jobs $J=\{J_1,\ldots,J_n\}$ that must be processed on a set $M=\{M_1,\ldots,M_m\}$ of machines. Each job $J_i, i=1,\ldots,n$, consists of n_i operations $O_i=\{o_{i1},\ldots,o_{in_i}\}$ that should be sequentially processed. Besides, each operation o_{ij} requires uninterrupted and exclusive use of its assigned machine for its whole processing time.

- Job set $J = \{J_1, ..., J_n\}$.
- Machine set $M = \{M_1, \ldots, M_m\}$.
- Operation set $O_i = \{o_{i1}, \dots, o_{in_i}\}, i \in \{1, \dots, n\}.$
- Each operation o_{ij} can be only processed by one machine $m \in M$ and requires a processing time of t_{ij} .

The problem is to assign each operation to a machine and to order the operations on the machines, such that the maximum completion time of all jobs (i.e., makespan) is minimized.

An example

- Three machines M_1, M_2, M_3 .
- Three jobs J_1, J_2, J_3 .
- Each job has three operations, $J_{1,1}, J_{1,2}, J_{1,3}; J_{2,1}, J_{2,2}, J_{2,3}; J_{3,1}, J_{3,2}, J_{3,3}.$

Table 1: An instance

Job	Processing sequence (machine, time)					
$J_1 \\ J_2 \\ J_3$	(1,3)	(2,2)	(3,3)			
	(1,2)	(3,3)	(2,4)			
	(2,2)	(1,2)	(3,3)			

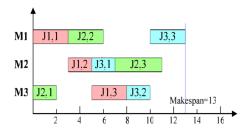


Figure 1: The gantt chat of a solution

The extension of JSP: FJSP

The flexible job shop scheduling problem (FJSP) is an extension of JSP by allowing an operation o_{ij} to be processed on one of a set of candidate machines $M(o_{ij})\subseteq M$. The processing time of operation o_{ij} on machine $M_k\in M(o_{ij})$ is denoted by $t_{o_{ij}k}$.

- Each operation o_{ij} can be processed on a set of candidate machines $M(o_{ij}) \subseteq M$.
- The processing time of operation o_{ij} on machine $M_k \in M(o_{ij})$ is denoted by $t_{o_{ij}k}$.

Both JSP and FJSP are proven to be NP-hard.

The disjunctive graph is a directed acyclic graph, in which vertices (representing operations to be performed) may be connected by both directed and undirected edges (representing timing constraints between operations).

Table 2: An instance

Job	Process	Processing sequence (machine, time)					
$J_1\\J_2\\J_3$	(1,3)	(2,2)	(3,3)				
	(1,2)	(3,3)	(2,4)				
	(2,2)	(1,2)	(3,3)				

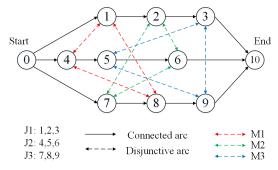


Figure 2: The disjunctive graph of the instance in Table 2

Critical path and operations

Critical path: the longest path from the start node to the end node, of which the length is the makespan.

Critical operations: the operations along the critical path.

When the processing sequence of the operations are determined on each machine, a solution is obtained.

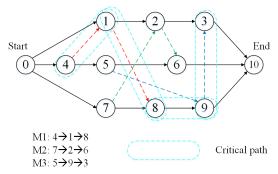


Figure 3: The disjunctive graph of a solution for the instance in Table 2

Critical block

Critical block: The consecutive critical operations on the same machine.

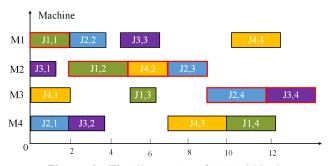


Figure 4: The illustration of critical block

Three critical blocks: (J1,1) (J1,2 J4,2 J2,3) (J2,4 J3,4).

The gantt chart of a solution

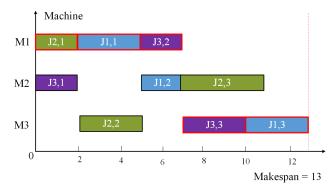


Figure 5: The gantt chart of the solution in Fig. 3

Three types of schedule

- Active Schedule: A feasible schedule is called active if it is not possible to construct another schedule by changing the order of processing on the machines and having at least one operation finishing earlier and no operation finishing later.
- Semi-active Schedule: A feasible schedule is called semiactive if no operation can be completed earlier without changing the order of processing on any one of the machines.
- Nondelay Schedule: A feasible schedule is called non-delay if no machine is kept idle while an operation is waiting for processing (i.e., it prohibits unforced idleness).

The relationship of the schedules

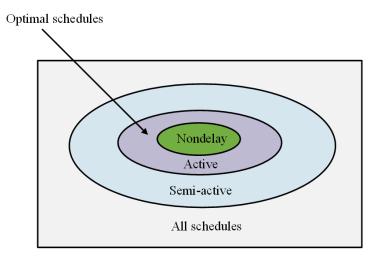


Figure 6: The relationship of the schedules

One example

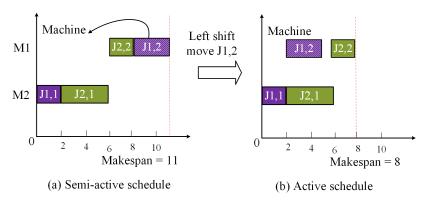


Figure 7: From semi-active schedule to active schedule

Theorems

- Change the sequence of the inner operations of a critical block cannot reduce the makesapn.
- Change the sequence of the non-critical operations in a machine cannot reduce the makesapn.
- Only the change involves the front or the rear operations of a critical block may reduce the makesapn.

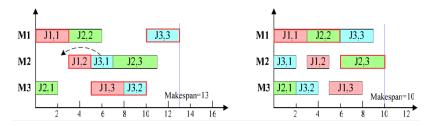


Figure 8: The illustration of reducing the makespan

N5

- N5 was proposed in ?.
- It only swaps the two consecutive operations on the front and rear of the critical block, in order to avoid moving the inner operations.
- N5 is very fast to search due to the small size, but it is less efficiency because potentiality of searching the promising areas is restricted.

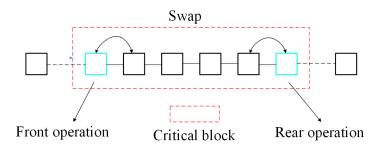


Figure 9: The illustration of N5

N6

- N6 was proposed in ?.
- It moves the inner operations of a critical block to the front or rear operations of it.

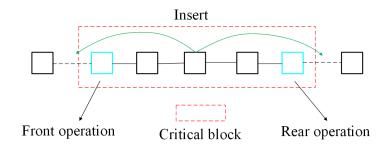


Figure 10: The illustration of N6

N7

- N7 was proposed in Zhang et al. [2007].
- Based on N6, N7 additionally moves the front and rear operations of a critical block to the inner positions of it.
- N7 is the most effective neighborhood structure used in local search methods.

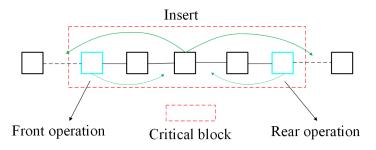


Figure 11: The illustration of N7

Definition of JP, JS, MP, and MS

- JP[i]: The predecessor of operation i on the same job.
- JS[i]: The successor of operation i on the same job.
- lacksquare MP[i]: The predecessor of operation i on the same machine.
- MS[i]: The successor of operation i on the same machine.

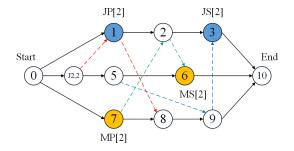


Figure 12: The illustration of JP, JS, MP, and MS

Definition of R and Q

- R[i]: The longest path from the start node to operation i.
- ullet Q[i]: The longest path from operation i to the end node.
- $Q[i] = \max\{Q[JS[i]] + t[JS[i]], Q[MS[i]] + t[MS[i]]\}.$
- For critical operation i, makespan = R[i] + t[i] + Q[i].

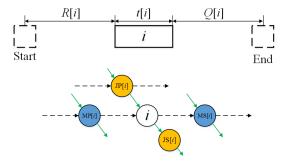


Figure 13: The illustration of R and Q

Estimation of insert move

Suppose u and v are the operations on the same machine, and u is on the left of v, after insert u into the rear of v, the makespan can be estimated as:

 $makespan^{u,v} = \max\{R^{u,v}(w) + t[w] + Q^{u,v}(w)\}, w \in \{u, L_1, \dots, L_k, v\}$

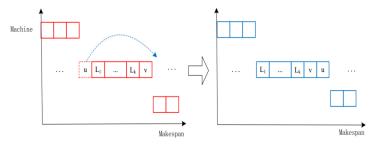


Figure 14: The illustration of insert move estimation

Estimation of R in backward insert move

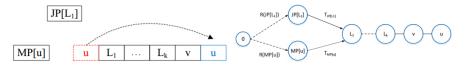


Figure 15: The illustration of backward insert move

For operation L_1 ,

$$R^{u,v}[L_1] = \begin{cases} R[JP[L_1]] + t[JP[L_1]], & \text{if } u \text{ is the first operation on the machine} \\ \max\{R[JP[L_1]] + t[JP[L_1]], R[MP[L_1]] + t[MP[L_1]]\}, & \text{otherwise} \end{cases}$$
(1)

For the other operations $w \in \{L_2, \ldots, L_k, v\}$,

$$R^{u,v}[w] = \max\{R[JP[w]] + t[JP[w]], R^{u,v}[MP[w]] + t[MP[w]\};$$
 For operation u .

 $R^{u,v}[u] = \max\{R[JP[u]] + t[JP[u]], R^{u,v}[MP[v]] + t[MP[v]]\}.$

Estimation of Q in backward insert move

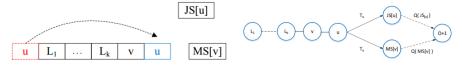


Figure 16: The illustration of backward insert move

For operation u,

$$Q^{u,v}[u] = \begin{cases} Q[JS[u]] + t[JS[u]], & \text{if } v \text{ is the first operation on the machine} \\ \max\{Q[JS[u]] + t[JS[u]], Q(MS[u]) + t[MS[u]]\}, & \text{otherwise} \end{cases}$$
 (2)

For operation v,

$$Q^{u,v}[v] = \max\{Q[JS[v]] + t[JS[v]], Q^{u,v}[u] + t[u]\}$$

For the other operations $w \in \{L_1, \dots, L_k\}$,

$$Q^{u,v}[w] = \max\{Q[JS[w]] + t[JS[w]], Q^{u,v}(MS[w]) + t[MS[w]\};$$

Estimation of R in forward insert move



Figure 17: The illustration of forward insert move

For operation v,

$$R^{u,v}[v] = \begin{cases} R[JP[v]] + t[JP[v]], & \text{if } u \text{ is the first operation on the machine} \\ \max\{R[JP[v]] + t[JP[v]], R[MP[u]] + t[MP[u]]\}, & \text{otherwise} \end{cases}$$
 (3)

For operation u,

$$R^{u,v}[u] = \max\{R[JP[u]] + t[JP[u]], R^{u,v}[v] + t[v]\};$$

For the other operations $w \in \{L_1, \dots, L_k\}$,

$$R^{u,v}[w] = \max\{R[JP[w]] + t[JP[w]], R^{u,v}[MP[w]] + t[MP[w]\}.$$

Estimation of Q in forward insert move

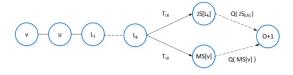


Figure 18: The illustration of forward insert move

For operation L_k ,

$$Q^{u,v}[L_k] = \begin{cases} Q[JS[L_k]] + t[JS[L_k]], & \text{if } v \text{ is the first operation on the machine} \\ \max\{Q[JS[L_k]] + t[JS[L_k]], Q[MS[v]] + t[MS[v]]\}, & \text{otherwise} \end{cases} \tag{4}$$

For the other operations $w \in \{u, L_2, \dots, L_{k-1}\}$,

 $Q^{u,v}[w] = \max\{Q[JS[w]] + t[JS[w]], Q^{u,v}[MS[w]] + t[MS[w]\};$

For operation v,

$$Q^{u,v}[v] = \max\{Q[JS[v]] + t[JS[v]], Q^{u,v}[u] + t[u]\}$$

Makespan estimation in changing the machine assignment

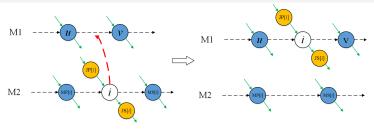


Figure 19: The illustration of changing machine assignment

Suppose i is the operation on machine M_i , u and v are the consecutive operations on machine M_u , move i out of M_i and insert it between u and v of M_u . Therefore, for operation i,

$$\begin{split} R^{i,u,v}[i] &= \max\{R[JP[i]] + t[JP[i]], R[u] + t[u]\}; \\ Q^{i,u,v}[i] &= \max\{Q[JS[i]] + t[JS[i]], Q[MS[v]] + t[MS[v]\}; \\ makespan^{i,u,v} &= \max\{R^{i,u,v}(i) + t[i] + Q^{i,u,v}(i)\} \end{split}$$

An example of unfeasible move

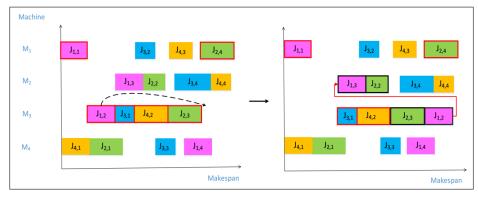


Figure 20: The illustration of unfeasible move

A cycle is encountered: $J2,3 \rightarrow J1,2 \rightarrow J1,3 \rightarrow J2,2 \rightarrow J2,3$

Theorem of feasible move

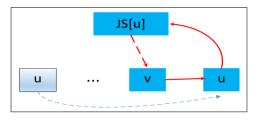


Figure 21: The illustration of feasible move

Theorem 1: Suppose u and v are the critical operations on the same machine of a feasible solution, and u is on the left of v. If $Q[v] \geqslant Q[JS[u]]$, therefore, insert u after v results in a feasible solution.

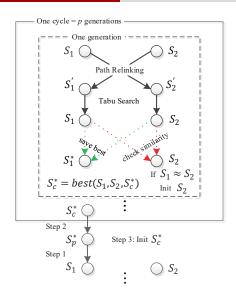


Figure 22: Diagram of MAE

MAE for FJSP

17: return S^*

Algorithm 1 MAE, a two-individual based evolutionary algorithm for FJSP

```
1: Input: Problem instance
 2: Output: The best solution S^* found
 3: gen \leftarrow 0, S_1, S_2, S_c^*, S_n^*, S^* \leftarrow Init()
     while stopping condition is not reached do
          S_{1}^{'} \leftarrow \mathsf{PR}(S_{1}, S_{2}), S_{2}^{'} \leftarrow \mathsf{PR}(S_{2}, S_{1})
 5:
        S_1 \leftarrow \mathsf{TS}(S_1'), S_2 \leftarrow \mathsf{TS}(S_2')
 7: S_c^* \leftarrow \text{save\_best}(S_1, S_2, S_c^*)
 8: S^* \leftarrow \text{save\_best}(S_c^*, S^*)
 9.
          if qen is equal to an integer parameter p then
              S_1 \leftarrow S_n^*, S_n^* \leftarrow S_c^*, S_c^* \leftarrow \mathsf{Init}(), gen \leftarrow 0
10:
11:
          end if
12:
          if S_1 \approx S_2 then
13:
              S_2 \leftarrow \mathsf{Init}()
          end if
14:
15:
          qen \leftarrow qen + 1
16: end while
```

Distance definition

■ Distance on the same machine: $d_o(S_1, S_2) = |P_o^{S_1} - P_o^{S_2}|$

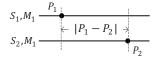


Figure 23: The illustration of the distance of the operation on the same machine.

Distance definition

Distance on difference machines:

$$d_o(S_1, S_2) = \min\{P_o^{S_1} + P_o^{S_2}, (L_{M_o^{S_1}}^{S_1} - P_o^{S_1}) + (L_{M_o^{S_2}}^{S_2} - P_o^{S_2})\}$$

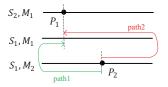


Figure 24: The illustration of the distance of the operation on the different machine.

Algorithm 2 A path relinking based recombination operator

```
1: Input: Initial solution S_i and guiding solution S_a
2: Output: A reference solution S<sub>r</sub>
3: S_c \leftarrow S_i, PathSet \leftarrow \emptyset, N \leftarrow \emptyset
4: while d(S_c, S_a) > \alpha \times d(S_i, S_a) do
5:
         for each operation o in S_c do
              if M_{a}^{S_c} \neq M_{a}^{S_g} then
6:
                   N \leftarrow N \cup N_a^k(S_c, o)
8:
              else if M_0^{S_c} = M_0^{S_g} and P_0^{S_c} \neq P_0^{S_g} then
9:
                   N \leftarrow N \cup N_a^{\pi}(S_c, o)
10:
11:
12:
13:
                end if
           end for
           for each solution S \in N do
                if d(S, S_a) > d(S_c, S_a) then N \leftarrow N \setminus \{S\}
14:
                else estimate makespan obi(S) end if
15:
16:
17:
           end for
           for each solution S \in N do
                indexDis(S) \leftarrow |\{T \in N | d(T, S_a) < d(S, S_a)\}|
18:
                indexObj(S) \leftarrow |\{T \in N | obj(T) < obj(S)\}|
19:
20:
21:
           end for
           sort N in increasing order of indexDis(S)+indexObj(S), breaking ties randomly
           k \leftarrow rand\{0, 1, \dots, \min\{\gamma, |N| - 1\}\}
22:
           S_c \leftarrow N(k); N \leftarrow \emptyset
23:
           if d(S_c, S_a) < \beta \times d(S_i, S_a) then
24:
25:
26:
                PathSet \leftarrow PahtSet \cup \{S_c\}
           end if
      end while
      S_r = \arg\min\{f(S), S \in PathSet\},\
```

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Benchmark sets

Table 3: The descriptions of the benchmark sets

Set		n	m	flex.	Size	#opt
DPdata		[10, 20]	[5, 10]	[1.13, 5.02]	18	8
BCdata		[10, 15]	[11, 18]	[1.07, 1.30]	21	21
BRdata		[10, 20]	[5, 15]	[1.43, 4.10]	10	9
HUdata	edata	[6, 30]	[4, 10]	1.15	66	64
	rdata	[6, 30]	[4, 10]	2.00	66	54
	vdata	[6, 30]	[4, 10]	[2.50, 7.50]	66	65
	sdata	[6, 30]	[4, 10]	1.00	66	64
	Total				313	285

Comparison with the-state-of-the-art metaheuristics

- SSPR [González et al., 2015] and GRASP-mELS [Kemmoé-Tchomté et al., 2017] are the recent state-of-the-art metaheurstics for FJSP.
- Comparison are made in the same time limit.
- MAE improves the previous best results obtained by for 47 out of 178 benchmark instances while matching the best known results for others.
- MAE improves the previous best known results obtained by GRASP-mELS for 52 out of 178 benchmark instances and matches the best known results on all except 5 of the remaining instances.

Comparison with exact methods: summary

Table 4: Summary of MAE compared with CPO and Quintiq

Set	MAE(MAE(1 hour) vs CPO(8 hours)			MAE(1 hour) vs Quintiq			
	#bette	er #even	#worse	#bett	er #even	#worse		
DPdata	13	5	0	3	2	10		
BCdata	0	18	3	0	0	0		
BRdata	2	8	0	0	2	0		
edata	2	60	4	0	20	0		
HUdata rdata	18	48	0	6	30	1		
vdata	10	53	3	1	22	0		
sdata	0	63	3	0	18	6		
Total	45	255	13	10	94	17		

Comparison with the exact method: CPO

Table 5: The improved results of MAE compared with CPO on 45 instances

							MAE
Ins.	CPO		MAE	Ins.	CPO	CPO	
	LB	UB	UB		LB	UB	UB
Mk05 Mk10 02a 05a 06a 07a 08a 10a 11a 12a 13a 14a 16a 17a 18a edata-abz7 edata-abz7 rdata-abz8 rdata-abz9 rdata-abz9 rdata-abz9 rdata-la21	168 183 2228 2189 2162 2206 2061 2197 2017 1969 2161 2161 2188 2057 564 586 492 506 497 5597 808 741	173 195 2234 2213 2191 2277 2066 2263 2067 2013 2258 2163 2240 2125 620 639 535 553 5623 838 757	172 193 2228 2203 2181 2254 2045 2045 2045 2236 2162 2232 2121 2103 610 636 522 535 536 5622 825 755	rdata-la23 rdata-la24 rdata-la25 rdata-la26 rdata-la27 rdata-la28 rdata-la30 rdata-la31 rdata-la33 rdata-la33 rdata-la33 vdata-car1 vdata-car5 vdata-la22 vdata-la29 vdata-la29 vdata-la29 vdata-la30 vdata-la30 vdata-la33 vdata-la33 vdata-la33	816 775 752 1056 1085 1075 993 1068 1520 1657 1497 1535 5005 5597 74909 733 1068 1657 1497 1549	832 805 787 1066 1099 1079 1001 1089 1522 1658 1498 1536 5006 5099 4912 734 753 994 1069 1658 1498 1498	831 795 779 1057 1086 1076 994 1071 1520 1657 1497 1535 5005 5597 4910 733 752 993 1068 1657 1497 1549

New world records obtained by MAE

Table 6: New world records obtained by MAE

Ins.	Previo	Previous world record						
	LB	LB Ref.	LB Date	UB	UB Ref.	UB Date	UB	
05a	2192	[Q]	Jan. 2014	2204	[Q]	Nov. 2015	2203	
07a	2216	[CPO]	Dec. 2014	2264	[Q]	Nov. 2015	2254	
13a	2197	[CPO]	Dec. 2014	2239	[Q]	Jan. 2016	2236	
rdata-abz7	493	[Q]	Mar. 2013	524	[Q]	Jan. 2016	522	
rdata-abz8	507	[Q]	Mar. 2013	536	[Q]	Jan. 2016	535	
rdata-la22	741	[CPO]	Dec. 2014	755	[CPO]	Nov. 2013	753	
rdata-la23	816	[Q]	Feb. 2000	832	[CPO]	Mar. 2013	831	
rdata-la24	775	[Q]	Feb. 2000	796	[Q]	Nov. 2015	795	
rdata-la25	768	[CPO]	Dec. 2014	783	[Q]	Jan. 2016	779	
vdata-car5	4909	[Q]	Mar. 2013	4911	[Q]	Nov. 2015	4910	

Comparison between MAE and the trajectory method

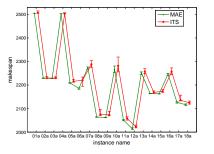


Figure 25: Comparison between MAE and ITS on DPdata.

The impact of the parameters: p

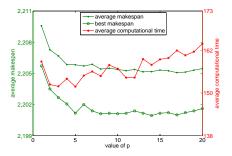


Figure 26: The average makespan and computational time corresponding to different values of parameter p on DPdata.

The impact of the parameters: α, β, γ

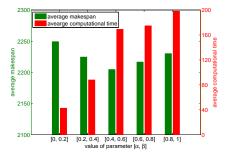


Figure 27: The average makespan and computational time corresponding to different values of parameter $[\alpha, \beta]$ on DPdata.

The impact of the parameters: γ

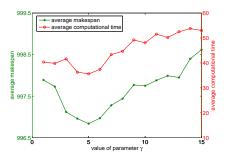
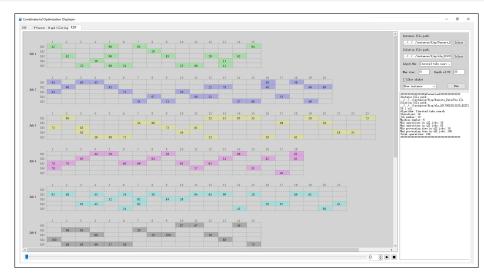
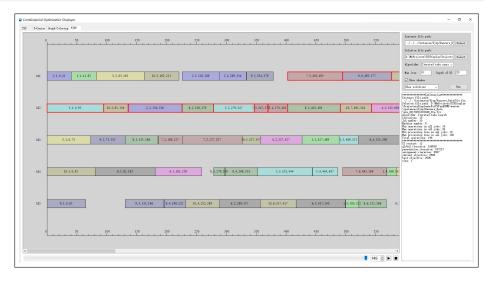
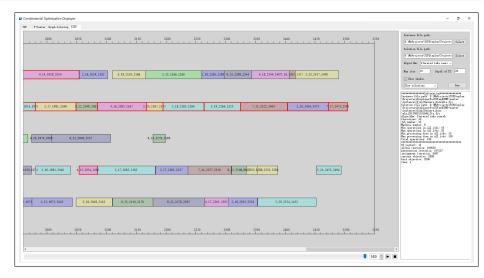


Figure 28: The average makespan and computational time corresponding to different values of parameter γ on *BCdata*.

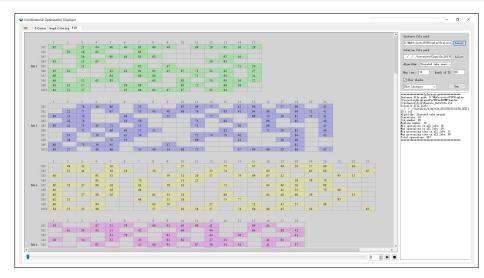
FJSP instance display 1

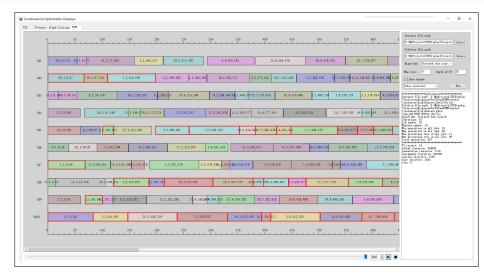


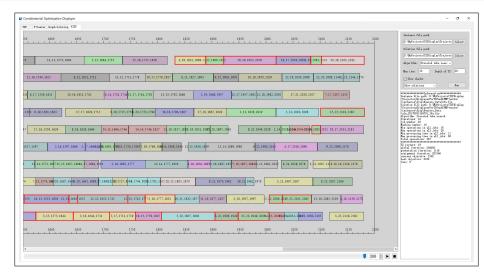




FJSP instance display 2







Complete solutions 1



Figure 29: An optimal solution for instance 02a

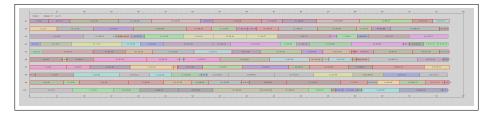


Figure 30: An optimal solution for instance vdata - la24

Complete solutions 2

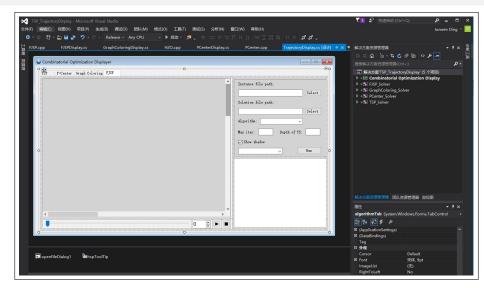


Figure 31: An optimal solution for instance setb4xyz



Figure 32: An optimal solution for instance rdata - ta38

FJSP algorithm 1



FJSP algorithm 2

```
FJSP.cpp * X FJSPDisplay.cs
                                                                                        Н2О.срр
                                                                                                                               PCenterDisplay.cs
                                                                                                                                                                                                                                        TrajectoryDisplay.cs [设计]
                                                                                                                                                                                                                                                                                                                                                                    GraphColoringDisplay.cs
                                                                                                                                                                                                                                                                                                                                                                                                                                               TrajectoryDisplay.cs
                                                                                                                                                                                         PCenter.cpp

    apply permutation move(int sol index, int mach i, int u, int v, MOVE)

                                           machine[sol_index][mach_i][u + 1]->apx_r = MAX(machine[sol_index][mach_i][u + 1]->pre_job_oper->end_time, machine[sol_index][mach_i][u - 1]->end_time);
                                                     machine[sol index][nach i][oper i]->apx r = MAX(machine[sol index][nach i][oper i]->pre job oper->end time, machine[sol index][nach i][oper i - 1]->apx r + machine
                                           machine[sol index][mach i][u]->anx r = MAX(machine[sol index][mach i][u]->pre job oper->end time, machine[sol index][mach i][v]->anx r + machine[sol index][mach i][v]->
                                           machine[sol index][mach i][u]->apx q = MAX(machine[sol index][mach i][u]->next job oper->q + machine[sol index][mach i][u]->next job oper->t, machine[sol index][mach i]
                                           machine[sol index][mach il[v]->anx q = MAX(machine[sol index][mach il[v]->next job oper->q + machine[sol index][mach il[v]->next job oper->t, machine[sol index][mach il[v]->next job op
                                                     machine[sol index][mach i][oper i]->apx o = MAN(machine[sol index][mach i][oper i]->next iob oper->o + machine[sol index][mach i][oper i]->next iob oper->t, machine
                                           nachine[sol_index][mach_i][v]->apx_r = MAX(machine[sol_index][mach_i][v]->pre_job_oper->end_time, machine[sol_index][mach_i][u - 1]->end_time)
                                           machine[sol index][mach il[u]->apx r = MAX(machine[sol index][mach il[u]->pre job oper->end time, machine[sol index][mach il[u]->apx r + machine[sol index][mach il[u]->
                                                     machine[sol index][mach i][oper i]->apx r = MAX(machine[sol index][mach i][oper i]->pre iob oper->end time, machine[sol index][mach i][oper i - 1]->apx r + machine[sol index][mach i][oper i]->apx r + machine[sol index][mach i]->apx r + machine[so
                                           machine[sol index] [mach i] [v - 1] -> apx q - MAX (machine[sol index] [mach i] [v - 1] -> next_job_oper-> q + machine[sol index] [mach i] [v - 1] -> next_job_oper-> t, machine[sol index]
                                                     machine[sol index][mach i][oper i]->apx q = MAX(machine[sol index][mach i][oper i]->next_job_oper->q + machine[sol index][mach i][oper i]->next_job_oper->t, machine
                                          machine[sol_index][mach_i][v]->apx_q = MAX(machine[sol_index][mach_i][v]->next_job_oper->q + machine[sol_index][mach_i][v]->next_job_oper->t, machine[sol_index][mach_i]
                                           if (nove type == BACKWARD INSERI)
                                                     Solution: Operation *oper u = machine[sol index][mach il[u]:
```

References

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