Layout Optimization Model for Multi-Recipe and Multi-Route Problems with Application to the Design of a Steel Factory

Box placement MILP model (with or without simulated annealing) for the layout of the scrap yard, given a left / right split, to explore the space of possible loading sequences for each grade

```
In [1]: from itertools import permutations, product import random import math

In [2]: from datetime import datetime

In [3]: import numpy as np import pandas as pd

In [4]: from IPython.core.magic import register_cell_magic def skip(line, cell): return
```

DATA

Scrapyard data

Width of the 40m deep box for each scrap type

Grades data

```
In [6]: grade ingredients dict = \{'601': [6, 8, 4, 5, 0, 1, 2, 7, 9, 16, 20],
         'G02': [6, 8, 4, 5, 0, 1, 3, 7, 16, 20],
          'G03': [6, 8, 4, 0, 3, 7, 9, 16, 20],
         'G04': [6, 8, 18, 4, 5, 7, 9, 11, 17, 30, 16, 19, 20, 27],
          'G05': [8, 5, 0, 1, 7, 17, 16, 20],
         'G06': [6, 8, 0, 1, 3, 9, 16, 20],
          'G07': [6, 8, 18, 4, 5, 0, 1, 3, 16, 20],
         'G08': [8, 28, 22, 15, 17, 14, 16, 21, 19, 24, 27],
         'G09': [12, 13, 15, 29, 14, 19, 24],
          'G10': [6, 8, 7, 15, 14, 19, 24],
         'G11': [22, 23, 15, 21, 19, 20, 24],
          'G12': [12, 13, 18, 28, 0, 1, 2, 3, 29, 30, 16, 31, 20, 24],
         'G13': [12, 13, 15, 29, 19, 24, 25],
         'G14': [12, 15, 29, 14, 19, 24],
         'G15': [6, 8, 28, 5, 16, 19, 20],
          'G16': [6, 8, 5, 7, 11, 15, 29, 14, 20, 24],
         'G17': [12, 13, 15, 29, 14, 19, 24, 25],
         'G18': [6, 8, 12, 13, 0, 9, 15, 29, 14, 19, 24, 25],
         'G19': [12, 15, 20, 24],
          'G20': [8, 12, 13, 15, 29, 19, 24, 25],
          'G21': [6, 8, 10, 4, 5, 9, 11, 15, 20, 24],
          'G22': [8, 10, 5, 7, 15, 29, 14, 20, 24],
         'G23': [8, 12, 15, 20],
          'G24': [6, 8, 12, 5, 7, 9, 15, 14, 20, 24],
          'G25': [6, 8, 4, 5, 7, 11, 15, 14, 20, 24],
          'G26': [12, 13, 15, 20, 24, 25],
          'G27': [6, 8, 10, 12, 4, 5, 7, 9, 15, 20, 24],
          'G28': [6, 8, 5, 0, 3, 9, 17, 16, 20, 27],
          'G29': [12, 23, 15, 21, 19, 24],
          'G30': [12, 15, 29, 14, 21, 19, 24],
          'G31': [12, 13, 23, 15, 29, 21, 19, 24, 25],
          'G32': [12, 22, 15, 21, 19, 24, 25],
          'G33': [12, 13, 22, 23, 15, 29, 14, 21, 19, 24, 25],
          'G34': [6, 8, 5, 0, 1, 2, 3, 17, 16, 20],
         'G35': [8, 10, 28, 5, 16, 31, 20, 27],
          'G36': [8, 10, 28, 4, 11, 15, 17, 16, 20, 27],
          'G37': [6, 8, 18, 4, 5, 15, 30, 16, 20, 27],
         'G38': [12, 15, 29, 14, 19, 24, 25],
         'G39': [12, 22, 23, 15, 29, 21, 19, 24, 25],
         'G40': [6, 8, 18, 28, 4, 7, 9, 15, 17, 16, 20, 27],
         'G41': [8, 12, 13, 22, 15, 29, 14, 21, 19, 24, 25],
```

```
'G42': [12, 23, 15, 29, 14, 21, 19, 24],
'G43': [12, 13, 15, 21, 19, 24, 25],
'G44': [12, 15, 24, 25],
'G45': [23, 15, 21, 19, 20, 24],
'G46': [12, 13, 28, 15, 17, 29, 14, 16, 19, 24, 25],
'G47': [12, 15, 24],
'G48': [12, 0, 15, 29, 14, 24],
'G49': [12, 15, 29, 14, 24],
'G50': [8, 18, 28, 0, 2, 23, 17, 30, 16, 21, 20, 27],
'G51': [18, 26, 28, 16, 19],
'G52': [6, 8, 10, 12, 18, 28, 0, 2, 9, 16, 20, 25],
'G53': [12, 15, 14, 24, 25],
'G54': [12, 13, 15, 29, 14, 24],
'G55': [12, 15, 24, 25],
'G56': [6, 8, 18, 28, 0, 3, 9, 16, 20],
'G57': [12, 26, 19, 25],
'G58': [6, 8, 10, 28, 11, 16, 19, 24],
'G59': [6, 8, 4, 9, 11, 30, 16, 19, 24],
'G60': [8, 12, 13, 28, 16, 19, 20],
'G61': [8, 10, 18, 4, 5, 11, 17, 16, 19, 24],
'G62': [12, 15, 29, 14, 24],
'G63': [15, 14, 20, 24],
'G64': [12, 13, 15, 14, 19, 24],
'G65': [12, 13, 15, 29, 14, 19, 24, 25],
'G66': [12, 13, 15, 14, 19, 24, 25],
'G67': [15, 29, 21, 24],
'G68': [6, 8, 12, 5, 15, 19, 24],
'G69': [12, 13, 21, 19, 24, 25],
'G70': [12, 22, 21, 20, 24],
'G71': [12, 15, 16, 24, 25],
'G72': [0, 3, 15, 14, 16, 24],
'G73': [12, 18, 0, 1, 15, 14, 16, 24, 27],
'G74': [12, 13, 15, 16, 24],
'G75': [8, 4, 5, 0, 1, 2, 7, 9, 16, 20],
'G76': [6, 8, 0, 3, 16, 20],
'G77': [8, 4, 0, 1, 3, 9, 16, 20],
'G78': [6, 8, 4, 0, 3, 7, 9, 16, 20],
'G79': [6, 8, 18, 28, 0, 1, 16, 20],
'G80': [18, 0, 2, 17, 30, 16, 31, 20, 27],
'G81': [18, 28, 0, 17, 30, 16, 31, 20, 27],
'G82': [0, 3, 30, 16, 20, 27],
'G83': [18, 0, 17, 30, 16, 20]}
```

The quantity of the scrap type required determines how many grabs the crane has to do

Based on the real production plan, there is a maximum time available for the loading of each grade

Scrap types data

The layer of each scrap type

```
In [9]: scrap_layer_dict = {6: 1.0, 8: 1.0, 10: 1.0, 12: 1.0, 13: 1.0, 18: 1.0, 26: 1.0, 28: 2.0, 4: 3.0, 5: 3.0, 0: 4.0, 1: 4.0, 2: 4.0, 3: 4.0, 7: 4.0, 9: 4.0, 11: 4.0, 22: 4.0, 23: 4.0, 15: 5.0, 17: 5.0, 29: 5.0, 30: 5.0, 14: 6.0, 16: 6.0, 21: 6.0, 31: 6.0, 19: 7.0, 20: 7.0, 24: 7.0, 25: 7.0, 27: 7.0}
```

Production plan data

(Real) Production plan data

```
In [10]: jobs_eaf1_list_RPP = ['G11', 'G11', 'G11', 'G40', 'G40', 'G40', 'G11', 'G11', 'G11', 'G11', 'G28', 'G28', 'G28', 'G99', 'G09', '
```

```
'G08', 'G08', 'G47', 'G47', 'G78', 'G78', 'G78', 'G11', 'G11', 'G65', 'G65', 'G65']
In [11]: # Grades that appear in the real production plan
         grades list RPP = ['G07', 'G08', 'G09', 'G11', 'G13', 'G28', 'G40', 'G44', 'G46', 'G47', 'G64', 'G65', 'G67', 'G78']
         Leveled Production plan data (LPP)
In [12]: jobs eaf1 list LPP = ['G40', 'G12', 'G08', 'G37', 'G35', 'G31', 'G29', 'G51',
                                'G59', 'G32', 'G33', 'G24', 'G25', 'G22', 'G46', 'G28',
                                'G66', 'G60', 'G82', 'G80', 'G42', 'G17', 'G07', 'G73',
                                'G15', 'G14', 'G26', 'G78', 'G79', 'G77', 'G11', 'G75',
                                'G72', 'G76', 'G54', 'G68', 'G74', 'G48', 'G55', 'G44',
                                'G49']
         jobs eaf2 list LPP = ['G36', 'G18', 'G52', 'G58', 'G30', 'G10', 'G16', 'G39',
                                'G34', 'G21', 'G61', 'G69', 'G41', 'G04', 'G27', 'G43',
                                'G20', 'G09', 'G65', 'G70', 'G81', 'G83', 'G05', 'G56',
                                'G38', 'G13', 'G64', 'G23', 'G50', 'G03', 'G67', 'G19',
                                'G06', 'G01', 'G02', 'G45', 'G53', 'G71', 'G57', 'G47',
                                'G62', 'G63']
In [13]: # Complete list of grades
         grades list LPP = ['G01', 'G02', 'G03', 'G04', 'G05', 'G06', 'G07', 'G08', 'G09', 'G10',
                             'G11', 'G12', 'G13', 'G14', 'G15', 'G16', 'G17', 'G18', 'G19', 'G20',
                             'G21', 'G22', 'G23', 'G24', 'G25', 'G26', 'G27', 'G28', 'G29', 'G30',
                             'G31', 'G32', 'G33', 'G34', 'G35', 'G36', 'G37', 'G38', 'G39', 'G40',
                             'G41', 'G42', 'G43', 'G44', 'G45', 'G46', 'G47', 'G48', 'G49', 'G50',
                             'G51', 'G52', 'G53', 'G54', 'G55', 'G56', 'G57', 'G58', 'G59', 'G60',
                             'G61', 'G62', 'G63', 'G64', 'G65', 'G66', 'G67', 'G68', 'G69', 'G70',
                             'G71', 'G72', 'G73', 'G74', 'G75', 'G76', 'G77', 'G78', 'G79', 'G80',
                             'G81', 'G82', 'G83']
In [13]:
```

SPLITS

Split (0) - left / right split of boxes from the Layout 0 (for Layout 0 star)

```
In [14]: split0star_left_scraps = sorted([26, 18, 13, 4, 1, 23, 22, 3, 15, 14, 31, 24, 19, 25])
split0star_right_scraps = sorted([10, 6, 8, 12, 28, 5, 2, 11, 7, 9, 0, 30, 17, 29, 16, 21, 20, 27])
```

Split (1) - optimized left/right split of scrap types based on the perfect balance between the total length of both sides of the yard

```
In [15]: split1_left_scraps = [0, 2, 8, 9, 14, 17, 18, 20, 22, 24, 27, 30, 31]
split1_right_scraps = [1, 3, 4, 5, 6, 7, 10, 11, 12, 13, 15, 16, 19, 21, 23, 25, 26, 28, 29]
```

Split (2a) - optimized left/right split of scrap types based on:

- 1. balance between the total length of both sides of the yard;
- 2. balanced split for scraps of the layers in \$A\$.

```
In [16]: split2a_left_scraps = [0, 3, 4, 5, 6, 7, 15, 16, 18, 19, 21, 22, 25, 26, 27]
split2a_right_scraps = [1, 2, 8, 9, 10, 11, 12, 13, 14, 17, 20, 23, 24, 28, 29, 30, 31]
```

Split (2b) - optimized left/right split of scrap types based on:

- 1. balanced split for scraps of the layers in \$A\$;
- 2. balance between the total length of both sides of the yard.

```
In [17]: split2b_left_scraps = [0, 2, 4, 5, 7, 9, 11, 13, 16, 17, 18, 20, 21, 24, 26, 29, 30]
split2b_right_scraps = [1, 3, 6, 8, 10, 12, 14, 15, 19, 22, 23, 25, 27, 28, 31]
```

Split (3) - optimized left/right split of scrap types based on the balance between the total length of both sides of the yard with weight \$0.5\$ and the balance between the split for scraps of layer 1, 4, 5, 6 and 7 with weight \$0.5\$.

```
In [18]: # alpha = 1.0

split3_10_left_scraps = [0, 2, 8, 9, 14, 17, 18, 20, 22, 24, 27, 30, 31]
split3_10_right_scraps = [1, 3, 4, 5, 6, 7, 10, 11, 12, 13, 15, 16, 19, 21, 23, 25, 26, 28, 29]
```

```
In [19]: # alpha = 0.9
split3_09_left_scraps = [2, 7, 8, 9, 10, 11, 12, 13, 14, 17, 20, 23, 24, 28, 29, 30, 31]
split3_09_right_scraps = [0, 1, 3, 4, 5, 6, 15, 16, 18, 19, 21, 22, 25, 26, 27]
```

```
In [20]: # alpha = 0.8

split3_08_left_scraps = [4, 5, 7, 11, 13, 16, 17, 18, 19, 21, 22, 23, 25, 26, 27, 29, 30]
split3_08_right_scraps = [0, 1, 2, 3, 6, 8, 9, 10, 12, 14, 15, 20, 24, 28, 31]
```

```
In [21]: \# alpha = 0.7
         split3 07 left scraps = [4, 5, 7, 11, 13, 16, 17, 18, 19, 21, 22, 23, 25, 26, 27, 29, 30]
         split3 07 right scraps = [0, 1, 2, 3, 6, 8, 9, 10, 12, 14, 15, 20, 24, 28, 31]
In [22]: \# alpha = 0.6
         split3 06 left scraps = [0, 2, 4, 5, 9, 11, 13, 16, 17, 18, 20, 21, 23, 24, 26, 29, 30]
         split3 06 right scraps = [1, 3, 6, 7, 8, 10, 12, 14, 15, 19, 22, 25, 27, 28, 31]
In [23]: \# alpha = 0.5
         split3_05_left_scraps = [0, 2, 6, 8, 9, 10, 11, 12, 14, 15, 20, 23, 24, 28, 31]
         split3 05 right scraps = [1, 3, 4, 5, 7, 13, 16, 17, 18, 19, 21, 22, 25, 26, 27, 29, 30]
In [24]: \# alpha = 0.4
         split3 04 left scraps = [6, 7, 8, 10, 11, 12, 14, 15, 19, 22, 23, 25, 27, 28, 31]
         split3 04 right scraps = [0, 1, 2, 3, 4, 5, 9, 13, 16, 17, 18, 20, 21, 24, 26, 29, 30]
In [25]: # alpha = 0.3
         split3 03 left scraps = [4, 5, 7, 11, 13, 16, 17, 18, 19, 21, 22, 23, 25, 26, 27, 29, 30]
         split3 03 right scraps = [0, 1, 2, 3, 6, 8, 9, 10, 12, 14, 15, 20, 24, 28, 31]
In [26]: \# alpha = 0.2
         split3 02 left scraps = [6, 7, 8, 10, 11, 12, 14, 15, 19, 22, 23, 25, 27, 28, 31]
         split3 02 right scraps = [0, 1, 2, 3, 4, 5, 9, 13, 16, 17, 18, 20, 21, 24, 26, 29, 30]
In [27]: # alpha = 0.1
         split3_01_left_scraps = [0, 1, 2, 6, 8, 9, 10, 12, 14, 15, 20, 23, 24, 28, 31]
         split3 01 right scraps = [3, 4, 5, 7, 11, 13, 16, 17, 18, 19, 21, 22, 25, 26, 27, 29, 30]
In [28]: \# alpha = 0.0
         split3_00_left_scraps = [0, 2, 4, 5, 9, 11, 13, 15, 16, 18, 20, 21, 23, 24, 26, 28]
         split3_00_right_scraps = [1, 3, 6, 7, 8, 10, 12, 14, 17, 19, 22, 25, 27, 29, 30, 31]
In [29]: # Function to set left_scraps and right_scraps according to the split
```

```
def get_scraps(split):
    left_var_name = f"{split}_left_scraps"
    right_var_name = f"{split}_right_scraps"

# Fallback if split is not recognized
if left_var_name not in globals() or right_var_name not in globals():
    left_var_name = split3_05_left_scraps
    right_var_name = split3_05_right_scraps
    print('Error! Using Split 3 0.5 as default')

left_scraps = globals()[left_var_name]
    right_scraps = globals()[right_var_name]
return left_scraps, right_scraps
```

In [29]:

LAYER PERMUTATION

```
In [30]: layer_1 = [key for key in scrap_layer_dict.keys() if scrap_layer_dict[key] == 1.0]
layer_2 = [key for key in scrap_layer_dict.keys() if scrap_layer_dict[key] == 2.0]
layer_3 = [key for key in scrap_layer_dict.keys() if scrap_layer_dict[key] == 3.0]
layer_4 = [key for key in scrap_layer_dict.keys() if scrap_layer_dict[key] == 4.0]
layer_5 = [key for key in scrap_layer_dict.keys() if scrap_layer_dict[key] == 5.0]
layer_6 = [key for key in scrap_layer_dict.keys() if scrap_layer_dict[key] == 6.0]
layer_7 = [key for key in scrap_layer_dict.keys() if scrap_layer_dict[key] == 7.0]
#print(layer_1)
#print(layer_2)
#print(layer_3)
#print(layer_4)
#print(layer_5)
#print(layer_6)
#print(layer_7)
```

```
#layer 1 perms
In [32]: perms = [layer 1 perms, layer 2 perms, layer 3 perms, layer 4 perms, layer 5 perms, layer 6 perms, layer 7 perms]
         Function to get recipe out of a permutation for all layers
In [33]: def get recipe(grade, sigma):
             # Input: a grade (eg. 'G07') and a sequence of all scraps in each layer
             # Output: the recipe for the grade using the sequences
             ingredients = grade ingredients dict[grade]
             recipe = [scrap for scrap in sigma[0] if scrap in ingredients]
             recipe += [scrap for scrap in sigma[1] if scrap in ingredients]
             recipe += [scrap for scrap in sigma[2] if scrap in ingredients]
             recipe += [scrap for scrap in sigma[3] if scrap in ingredients]
             recipe += [scrap for scrap in sigma[4] if scrap in ingredients]
             recipe += [scrap for scrap in sigma[5] if scrap in ingredients]
             recipe += [scrap for scrap in sigma[6] if scrap in ingredients]
             return recipe
         GET INFO FROM OUTPUT
         Layout
In [34]: def get precedences(scraps):
             precedences = []
             for i in scraps:
               for j in scraps:
                 if x[i,j].X == 1:
                   precedences.append(f'[{i},{j}]')
             return precedences
In [35]: def print row(scraps, precedences):
```

aux = []

for i in sorted(scraps):
 for j in sorted(scraps):

aux.append(i)

if f'[{i},{j}]' in precedences:

```
row = []
for k in range(len(scraps)):
    for i in sorted(scraps):
        if aux.count(i) == k:
            row.append(i)

return row
```

Yard total length

```
In [36]: def compute_side_length(side):
    length = 20*2 + 1.7
    for scrap in side:
        length += box_width_dict[scrap] + 1.7

    return length

In [37]: def compute_yard_length(L, R):
    return max(compute_side_length(L), compute_side_length(R))
```

Loading time for the production plan

```
In [38]: def compute midpoints(L, R):
             midpoints = {}
             L_aux = L.copy()
             L aux.reverse()
             midpoint = 20 + 1.7 + box_width_dict[L_aux[0]]/2
             midpoints[L aux[0]] = midpoint
             for i in range(1,len(L aux)):
               midpoint += box_width_dict[L_aux[i-1]]/2 + 1.7 + box_width_dict[L_aux[i]]/2
               midpoints[L aux[i]] = midpoint
             R aux = R.copy()
             R aux.reverse()
             midpoint = 20 + 1.7 + box width dict[R aux[0]]/2
             midpoints[R aux[0]] = midpoint
             for i in range(1,len(R aux)):
               midpoint += box_width_dict[R_aux[i-1]]/2 + 1.7 + box_width_dict[R_aux[i]]/2
               midpoints[R aux[i]] = midpoint
```

```
In [39]: def get_grade_loading_time(grade, sigma, L, R):
           recipe = get recipe(grade, sigma)
           total grabs = total grabs dict[grade]
           midpoint = compute midpoints(L,R)
           time = 6.2 + 2*1.47 + 0.67*total grabs + (midpoint[recipe[0]] + midpoint[recipe[-1]])/60
           for i in range(len(recipe)-1):
             time += abs(midpoint[recipe[i]]-midpoint[recipe[i+1]])/40
           return time
In [40]: def get_eaf_loading_time(prodplan, sigma, L, R):
             time = 0
             for grade in prodplan:
               time += get grade loading time(grade, sigma, L, R)
             return time
In [41]: def get prod plan loading time(prodplan1, prodplan2, sigma, L, R):
             return max(get eaf loading time(prodplan1, sigma, L, R), get eaf loading time(prodplan2, sigma, L, R))
In [41]:
```

MODEL FORMULATION

return midpoints

This is the model to be run in each iteration of the simulated annealing. For each grade, there is a single recipe to consider.

Sets

\$S\$ is the set of scrap types

\$L\$ is the set of scraps on the left side of the scrap yard

\$R\$ is the set of scraps on the right side of the scrap yard

\$G\$ is the set of grades

\$P\$ is the sequence of jobs in EAF1

\$Q\$ is the sequence of jobs in EAF2

Parameters

- For each scrap type \$s \in S\$ we are given the width of the box containing the scrap, \$w_s\$.
- For each grade \$g \in G\$ we are given a recipe, \$z_g\$.
- For each grade $g \in G$ we are given the total number of grabs required to load the necessary quantities, n_g .
- (ONLY FOR REAL PROD PLAN) For each grade \$g \in G\$ we are given the maximum time allowed for the loading of the bucket, \$r_g\$ (in \$ms\$).
- For each job \$p \in P\$ in EAF1 we are given the corresponding grade \$g_p\$.
- For each job \$q \in Q\$ in EAF2 we are given the corresponding grade \$h_q\$.

Variables

For each scrap type \$s \in S\$:

• \$m_s\$ is a non-negative continuous variable describing the midpoint of the box containing \$s\$, starting at the entry of the scrap yard closer to the EAFs.

For each pair of scrap types $s_1,s_2 \in S$:

- \$x_{s_1,s_2}\$ is a binary variable that equals \$1\$ iff \$s_1\$ and \$s_2\$ are both on the left or both on the right side of the scrap yard and scrap type \$s_1\$ is closer to the EAFs that \$s_2\$;
- \$d_{s_1,s_2}\$ is a non-negative continuous variable describing the distance between \$m_{s_1}\$ and \$m_{s_2}\$ (regardless of their being or not in the same side of the scrap yard).

For each grade $g \in G$:

• \$t_g\$ is a non-negative continuous variable describing the time it takes to have the bucket loaded with \$z_g\$ ready at the EAF, including the unloading of the previous mixture.

And also:

• \$U\$ is a non-negative continuous variable describing the total time taken to load all grades bound to EAF1;

- \$V\$ is a non-negative continuous variable describing the total time taken to load all grades bound to EAF2;
- \$W\$ is a non-negative continuous variable describing the total time taken to load the whole production plan.

Constraints

- Each midpoint m_s is given by (in meters): $\m_s = 20 + 1.7 + Big(\sum_{s^*=0}^{31} (w_{s^*=0}^{31} (w_{s^*=0} (w_$
- Given any two scrap types on the same side of the scrap yard, exactly one sits closer to the EAFs: $$x_{s_1,s_2}+x_{s_2,s_1}=1 \ , \quad \int \frac{s_1,s_2}{n} \ ds$
- Given any two scrap types on different sides of the scrap yard, no one preceeds the other: $$x_{s_1,s_2} = 0 \ , \quad \int R^s \ \$
- Variables \$x\$ are transitive: \$\$x_{s_1,s_2} = x_{s_2,s_3} = 1 ⇒ x_{s_1,s_3} = 1 \, , \quad \forall \, s_1,s_2,s_3 \in L\$\$ \$\$x_{s_1,s_2} = x_{s_2,s_3} = 1 ⇒ x_{s_1,s_3} = 1 \, , \quad \forall \, s_1,s_2,s_3 \in R\$\$
- The distance between any two scrap types: $\$\$d_{s_1,s_2} = |m_{s_1}-m_{s_2}| \$, $\qquad \$
- The time necessary to load a grade \$g \in G\$ into the bucket (incluinding the unloading of the previous grade) is given by (in minutes): $$t_g = 6.2 + 1.47\times 2 + 0.67n_g + \frac{z_g[0]} + m_{z_g[-1]}{60} + \sum_{i=0}^{\text{len}(z_g)-2} \frac{d_{z_g[i],z_g[i+1]}}{40} \, \, \qquad G$$$
- (ONLY FOR REAL PROD PLAN) The time necessary to load a grade \$g \in G\$ into the bucket cannot exceed the maximum time allowed: \$\$t_g \leq \frac{r_g}{1000} \, , \quad \forall \, g\in G\$\$
- The total time it takes to load all grades in the production plan: $\$\$U = \sum_{p \in \mathbb{Z}} \$\$ \$ = \sum_{q \in Q} t_{h_q}\\$
- The variable to minimize: \$\$W \geq U\$\$ \$\$W \geq V\$\$

Objective function

The objective is to minimize the total time taken to produce all the grades in the production plan. This can be stated as

\$\$\min W\$\$

In [41]:

GUROBI STUFF

In [42]: !pip install gurobipy # install gurobipy, if not already installed

```
Requirement already satisfied: gurobipy in /usr/local/lib/python3.11/dist-packages (12.0.2)
In [43]: from gurobipy import *
         from gurobipy import GRB # explicitly import GRB from gurobipy
In [44]: # Create an environment with your WLS license
         params = {
         "WLSACCESSID": '********************************
         "WLSSECRET": '**********************************
         "LICENSEID": ******.
         env = qp.Env(params=params)
         # Create the model within the Gurobi environment
         model = gp.Model(env=env)
        Set parameter WLSAccessID
        Set parameter WLSSecret
        Set parameter LicenseID to value 2619152
        Academic license 2619152 - for non-commercial use only - registered to fi @isel.pt
In [44]:
```

MODEL IMPLEMENTATION & SIMULATED ANNEALING

import gurobipy as gp # import the installed package

```
In [45]: k = random.randint(1, 5000)
    random.seed(k)
#print(f'Seed in use: {k}')
```

Chosing the neighbour

Neighbour functions considered:

- v1 Chooses 1 layer in \$\sigma\$, chooses 2 scraps in that layer and swaps their boxes
- v2 Chooses 1 layer in \$\sigma\$ and replaces the entire layer permutation for another
- **v3** Chooses 2 layers in \$\sigma\$, chooses 2 scraps in each and swaps their boxes

- v4 Chooses 2 layers in \$\sigma\$ and swaps their entire permutation for another
- v5 Chooses n layers in \$\sigma\$, chooses 2 scraps in each and swaps their boxes

v6 Chooses n layers in \$\sigma\$ and swaps their entire permutation for another **v7** Chooses \$n\geq 2\$ layers in \$\sigma\$ and swaps their entire permutation for another

```
In [46]: # Function to choose 2 scraps (within same layer) and swap them in sigma
         def choose_and_swap(layer):
             # Make copy as a list to allow modification
             new_layer_perm = list(sigma[layer-1])
             # Pick two different scraps in the layer
             scrap1 = random.choice(sigma[layer-1])
             scrap2 = random.choice(sigma[layer-1])
             while scrap2 == scrap1:
                 scrap2 = random.choice(sigma[layer-1])
             # Swap them
             new layer perm = [scrap2 if x == scrap1 else scrap1 if x == scrap2 else x for x in new_layer_perm] # Use the modifiable
             return new layer perm
In [47]: # Function to choose new permutation of a given layer
         def choose_new_perm(layer):
             # Pick random permutation in layer
             new perm = random.choice(perms[layer-1])
             while new perm == sigma[layer-1]:
                 new perm = random.choice(perms[layer-1])
             # Return the new permutation
             return new_perm
In [48]: # v1 Chooses 1 layer and swaps 2 scraps in that layer
         def get_neighbour_v1(sigma):
             # Make copy
             new_sigma = sigma.copy()
```

```
# Pick random layer
             i = random.choice([1,3,4,5,6,7])
             # Pick two different scraps in the chosen layer
             scrap1 = random.choice(sigma[i-1])
             scrap2 = random.choice(sigma[i-1])
             while scrap2 == scrap1:
                 scrap2 = random.choice(sigma[i-1])
             # Swap them
             new sigma[i-1] = [scrap2 if x == scrap1 else scrap1 if x == scrap2 else x for x in <math>sigma[i-1]]
             return new sigma
In [49]: # v2 Chooses 1 layer and replaces the layer's permutation for another
         def get neighbour v2(sigma):
             # Make copy
             new_sigma = sigma.copy()
             # Pick random layer
             i = random.choice([1,3,4,5,6,7])
             # Pick random permutation in layer i
             new layer perm = random.choice(perms[i-1])
             while new layer perm == sigma[i-1]:
                 new layer perm = random.choice(perms[i-1])
             # Replace old layer i perm by new layer i perm in sigma
             new_sigma[i-1] = new_layer_perm
             return new_sigma
In [50]: # v3 Chooses 2 layers and swaps 2 scraps in each
         def get_neighbour_v3(sigma):
             # Make copy
             new sigma = sigma.copy()
             # Pick two different random layers
             i = random.choice([1,3,4,5,6,7])
             j = random.choice([1,3,4,5,6,7])
             while j == i:
                 j = random.choice([1,3,4,5,6,7])
```

```
# Swap scraps in chosen layers
             new sigma[i-1] = tuple(choose and swap(i))
             new_sigma[j-1] = tuple(choose_and_swap(j))
             return new_sigma
In [51]: # v4 Chooses 2 layers and swaps its permutation for another
         def get_neighbour_v4(sigma):
             # Make copy
             new_sigma = sigma.copy()
             # Pick two different random layers
             i = random.choice([1,3,4,5,6,7])
             j = random.choice([1,3,4,5,6,7])
             while j == i:
                 j = random.choice([1,3,4,5,6,7])
             # Swap scraps in chosen layers
             new_sigma[i-1] = tuple(choose_new_perm(i))
             new_sigma[j-1] = tuple(choose_new_perm(j))
             return new_sigma
```

```
In [52]: # v5 Chooses n layers to be modified and swaps 2 scraps in each
         def get_neighbour_v5(sigma):
             # Make copy
             new sigma = sigma.copy()
             # Pick the number of layers which will be changed
             n = random.randint(1, 6)
             print(n)
             # Pick n different random layers
             layers = random.sample([1,3,4,5,6,7], n)
             print(layers)
             # Swap scraps in chosen layers
             for i in layers:
                 new sigma[i-1] = tuple(choose and swap(i))
             return new sigma
In [53]: # v6 Chooses n layers to be modified and swaps their permutation for another
         def get_neighbour_v6(sigma):
             # Make copy
             new sigma = sigma.copy()
             # Pick the number of layers which will be changed
             n = random.randint(1, 6)
             print(n)
             # Pick n different random layers
             layers = random.sample([1,3,4,5,6,7], n)
             print(layers)
             # Swap scraps in chosen layers
```

In [54]: # v7 Chooses n»2 layers to be modified and swaps their permutation for another

new sigma[i-1] = tuple(choose new perm(i))

for i in layers:

return new_sigma

```
def get_neighbour_v7(sigma):
    # Make copy
    new_sigma = sigma.copy()

# Pick the number (at least 2) of layers which will be changed
n = random.randint(2, 6)
print(n)

# Pick n different random layers
layers = random.sample([1,3,4,5,6,7], n)
print(layers)
# Swap scraps in chosen layers
for i in layers:
    new_sigma[i-1] = tuple(choose_new_perm(i))
```

Implementing & runing the model

```
In [55]: def run_model(sigma, time_limit, left_scraps, right_scraps, grades_list, jobs_eaf1_list, jobs_eaf2_list):
             global x
             model.reset()
             # OPTIONAL: Limit each iteration to time limit seconds
             #model.setParam("TimeLimit", time_limit)
             # Sets
             L = left scraps # Use the passed left scraps argument
             R = right scraps # Use the passed right scraps argument
             S = sorted(left scraps + right scraps)
             G = grades list
             P = list(range(len(jobs_eaf1_list)))
             Q = list(range(len(jobs_eaf2_list)))
             # Parameters
             box width = {s:box width dict[s] for s in S}
             recipes = {g:get recipe(g, sigma) for g in G}
             total grabs = {g:total grabs dict[g] for g in G}
             # Comment for LPP:
             max time = {g:grades max time dict[g]/1000 for g in G}
             jobs_eaf1 = dict(zip(list(range(len(jobs_eaf1_list))), jobs_eaf1_list))
```

```
jobs eaf2 = dict(zip(list(range(len(jobs eaf2 list))), jobs eaf2 list))
# Variables
midpoint = model.addVars(S, name="midpoint")
x = model.addVars(S, S, vtype=GRB.BINARY, name="x")
aux = model.addVars(S, S, lb=-qp.GRB.INFINITY, name="aux")
dist = model.addVars(S, S, name="dist")
timetoready = model.addVars(G, name="timetoready")
U = model.addVar(name="U")
V = model.addVar(name="V")
W = model.addVar(name="W")
# Constrains
model.addConstrs((x[i,j] + x[j,i] == 1 for i in L for j in L if j != i), name="sides1a")
model.addConstrs((x[i,j] + x[j,i] == 1 for i in R for j in R if j != i), name="sides1b")
model.addConstr((sum(x[i,i] for i in S) == 0), name="sides2")
model.addConstrs((x[i,j] == 0 for i in L for j in R), name="sides3a")
model.addConstrs((x[i,j] == 0 for i in R for j in L), name="sides3b")
model.addConstrs((x[i,k] >= 1 - 10*(1-x[i,j]) - 10*(1-x[i,k]) for i in L for j in L for k in L), name="sides4a")
model.addConstrs((x[i,k] >= 1 - 10*(1-x[i,j]) - 10*(1-x[i,k]) for i in R for j in R for k in R), name="sides4b")
model.addConstrs((midpoint[s] == 20 + 1.7 + sum((box width[y] + 1.7)*x[y,s] for y in S) + box width[s]/2
        for s in S), name="midpoints")
for i in S:
        for j in S:
                model.addConstr(aux[i, j] == midpoint[i] - midpoint[j], name=f'distanceaux {i} {j}')
                model.addConstr(dist[i,j] == abs (aux[i,j]), name=f'distance {i} {j}')
# Comment for LPP:
model.addConstrs((timetoready[g] <= max_time[g] for g in G), name="maxtime")</pre>
model.addConstrs((timetoready[q] ==
        (6.2 + 2*1.47 + 0.67*total\_grabs[g] + (midpoint[recipes[g][0]] + midpoint[recipes[g][-1]])/60 + sum( dist[recipes[g][-1]])/60 + sum( dist[recipes[g][-1]])/6
        for i in range(len(recipes[q])-1))/40) for g in G), name="time")
model.addConstr((U == sum( timetoready[jobs eaf1[p]] for p in P)), name="totaltime1")
model.addConstr((V == sum( timetoready[jobs eaf2[q]] for q in Q)), name="totaltime2")
model.addConstr((U <= W), name = "totaltimeW1")</pre>
model.addConstr((V <= W), name = "totaltimeW2");</pre>
# Objective function
model.setObjective(W, GRB.MINIMIZE)
# Run model
model.optimize()
# do IIS if the model is infeasible
```

```
if model.Status == GRB.INFEASIBLE:
    model.computeIIS()

# Output results
new_t = W.X
new_output = model.getVars()

print(f'Sigma: {sigma}')
print(f'Time: {new_t}')

left_precedences = get_precedences(left_scraps)
new_left_row = print_row(left_scraps, left_precedences)
#print(f'left row: {new_left_row}')
right_precedences = get_precedences(right_scraps)
new_right_row = print_row(right_scraps, right_precedences)
#print(f'Right row: {new_right_row}')

return new_t, new_output, new_left_row, new_right_row
```

Making the decision

```
In [56]: def get_decision(current_t, current_sigma, current_output, current_left_row, current_right_row,
                          new_t, new_sigma, new_output, new_left_row, new_right_row, beta, step):
             if new t < current t:</pre>
                  current t = new t
                  current sigma = new sigma
                  current output = new output
                 current_left_row = new_left_row
                 current right row = new right row
                 print('New best solution found!')
                 print(f'New left row: {current left row}')
                 print(f'New right row: {current right row}')
             else:
                 p = random.random()
                 if p < math.exp((current_t - new_t)/5*(1+beta*step)):</pre>
                     current t = new t
                      current sigma = new sigma
                      current output = new output
                     current left row = new left row
                     current right row = new right row
                     print('p update!')
                     print(f'New left row: {current left row}')
```

```
print(f'New right row: {current_right_row}')
else:
    print('No update!')
    #pass

return current_t, current_sigma, current_output, current_left_row, current_right_row
```

Simulated Annealing algorithm

```
In [57]: currentWs = []
         newWs = []
In [58]: def simulated annealing(prod plan, split, n_iterations, time_limit, neighbour_fn, beta, sigma):
             # Prod plan
             if prod_plan == 'RPP':
                 grades list = grades list RPP
                 jobs eaf1 list = jobs eaf1 list RPP
                 jobs eaf2 list = jobs eaf2 list RPP
             else:
                 grades list = grades list LPP
                 jobs_eaf1_list = jobs_eaf1_list_LPP
                 jobs eaf2 list = jobs eaf2 list LPP
             # Split
             left scraps, right scraps = get scraps(split)
             # Initial sigma
             current_sigma = sigma
             # Intial solution
             current t, current_output, current_left_row, current_right_row = run_model(current_sigma, time_limit, left_scraps, right
                                                                                         grades_list, jobs_eaf1_list, jobs_eaf2_list)
             currentWs.append(current_t)
             newWs.append(current_t)
             print(f'Left row: {current_left_row}')
             print(f'Right row: {current right row}')
             for i in range(n iterations):
                 print(f'\nIteration {i}')
```

```
# Neighbout fn
    if neighbour fn == 'v1':
      new sigma = get neighbour_v1(current_sigma)
    elif neighbour fn == 'v2':
      new sigma = get neighbour v2(current sigma)
    elif neighbour fn == 'v3':
      new sigma = get neighbour v3(current sigma)
   elif neighbour fn == 'v4':
      new sigma = get neighbour v4(current sigma)
   elif neighbour fn == 'v5':
      new sigma = get neighbour v5(current sigma)
    elif neighbour fn == 'v6':
      new sigma = get neighbour v6(current sigma)
    else:
      new_sigma = get_neighbour_v7(current_sigma)
    new_t, new_output, new_left_row, new_right_row = run_model(new_sigma, time_limit, left_scraps, right_scraps,
                                                                 grades list, jobs eaf1 list, jobs eaf2 list)
    print(f'Current W: {current t}')
    print(f'New W: {new t}')
    print(f'Current sigma: {current_sigma}')
   print(f'New sigma: {new_sigma}')
   print(f'Current left row: {current left row}')
    print(f'New left row: {new left row}')
   print(f'Current right row: {current right row}')
    print(f'New right row: {new right row}')
    current t, current sigma, current_output, current_left_row, current_right_row = get_decision(current_t, current_sign
                                                                                                     current_left_row, current_left_row, current_left_row, current_left_row
                                                                                                     new t, new sigma, new (
                                                                                                     new left row, new right
    currentWs.append(current t)
    newWs.append(new t)
    print(f'Current W: {current t}')
   print(f'Current sigma: {current_sigma}')
   print(f'Current left row: {current left row}')
   print(f'Current right row: {current right row}')
return current t, current sigma, current output, current left row, current right row
```

SA parameters

```
In [59]: prod_plan = 'RPP'
                                                                                           # RPP / LPP
         split = 'split3 05'
                                                                                           # split0 / split1 / split2a / split2b / spl.
         n iterations = \overline{0}
                                                                                           # nonzero for SA
         time limit = None
                                                                                           # OPTIONAL; in seconds
         beta = 0.05
                                                                                           # v1 / v2 / v3 / v4 / v5 / v6 / v7
         neighbour_fn = 'v1'
         # Layer permutations in increasing order
         sigma0 = [perms[i][0] for i in range(7)]
         # Random inital sigma
         sigma = [random.choice(perms[i]) for i in range(7)]
In [60]: start time = datetime.now()
In [61]: # run SA
         final_t, final_sigma, final_output, final_left_row, final_right_row = simulated_annealing(prod_plan, split, n_iterations, ti
                                                                                                     neighbour_fn, beta, sigma0)
```

Discarded solution information
Gurobi Optimizer version 12.0.2 build v12.0.2rc0 (linux64 - "Ubuntu 22.04.4 LTS")

CPU model: Intel(R) Xeon(R) CPU @ 2.20GHz, instruction set [SSE2|AVX|AVX2] Thread count: 1 physical cores, 2 logical processors, using up to 2 threads

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Optimize a model with 10369 rows, 3121 columns and 29585 nonzeros

Model fingerprint: 0x55cc992d

Model has 1024 simple general constraints

1024 ABS

Variable types: 2097 continuous, 1024 integer (1024 binary)

Coefficient statistics:

Matrix range [2e-02, 7e+01] Objective range [1e+00, 1e+00] Bounds range [1e+00, 1e+00] RHS range [1e+00, 5e+03]

Presolve removed 7853 rows and 2634 columns

Presolve time: 0.12s

Presolved: 2516 rows, 487 columns, 7892 nonzeros

Variable types: 165 continuous, 322 integer (296 binary)

Found heuristic solution: objective 4281.2670833 Found heuristic solution: objective 4158.6937500

Extra simplex iterations after uncrush: 27

Root relaxation: objective 3.056452e+03, 637 iterations, 0.10 seconds (0.02 work units)

Nodes			Current Node			Objective Bounds		Work		<
Ex	pl Une	xpl	Obj Depth	In	tInf	Incumbent	BestBd	Gap	It/Node	Time
	0	0	3056.45174	0	151 4	158.69375	3056.45174	26.5%	-	0s
Н	0	0			407	0.3820833	3056.45174	24.9%	-	0s
Н	0	0			402	3.6495833	3056.45174	24.0%	-	0s
	0	0	3056.55160	0	166 4	023.64958	3056.55160	24.0%	-	0s
	0	0	3056.57295	0	153 4	023.64958	3056.57295	24.0%	-	0s
Н	0	0			398	3.1837500	3056.57295	23.3%	-	0s
	0	0	3056.57295	0	146 3	983.18375	3056.57295	23.3%	-	0s
	0	0	3056.57295	0	149 3	983.18375	3056.57295	23.3%	-	0s
Н	0	0			396	8.6745833	3056.57295	23.0%	-	0s
Н	0	0			395	9.8995833	3056.57295	22.8%	-	0s
	0	0	3056.57295	0	149 3	959.89958	3056.57295	22.8%	-	0s
	0	0	3056.60816	0	150 3	959.89958	3056.60816	22.8%	-	1s
Н	0	0			386	8.1712500	3056.60816	21.0%	-	1s

	_	_							_
	0		3056.60816	0	149 3868.17125		21.0%	-	1s
	0		3056.60816	0	147 3868.17125		21.0%	-	1s
Н	0	0			3839.6095833		20.4%	-	1s
Н	0	0			3811.5595833		19.8%	-	1s
	0		3056.60816	0	147 3811.55958		19.8%	-	1s
	0	0	3056.60816	0	150 3811.55958		19.8%	-	1s
Н	0	0			3802.5595833		19.6%	-	1s
	0	0	3056.60816	0	147 3802.55958		19.6%	-	1s
	0	0	3056.60816	0	147 3802.55958		19.6%	-	1s
Н	0	0			3764.8504167		18.8%	-	1s
Н	0	0			3648.2479167		16.2%	-	1s
Н	0	0			3638.4412500		16.0%	-	1s
	0		3056.60816	0	147 3638.44125		16.0%	-	1s
	0		3056.60816	0	147 3638.44125		16.0%	-	1s
	0		3056.60816	0	147 3638.44125		16.0%	-	2s
	0		3056.60816	0	147 3638.44125	3056.60816	16.0%	-	2s
Н	26	26			3620.6937500	3073.09693	15.1%	334	3s
Н	27	27			3612.8612500	3073.09693	14.9%	325	3s
Н	52	52			3612.7712500	3073.09693	14.9%	228	3s
Н	54	54			3496.4787500	3073.09693	12.1%	221	3s
Н	78	76			3452.2604167	3073.09693	11.0%	190	4s
Н	78	76			3448.7679167	3073.09693	10.9%	190	4s
Н	81	77			3422.9904167	3073.09693	10.2%	186	4s
Н	104	90			3362.6679167	3073.09693	8.61%	157	4s
	120	104	3352.62488	13	165 3362.66792	3073.09693	8.61%	168	5s
Н	130	100			3352.3329167	3083.07553	8.03%	170	5s
Н	156	124			3348.6279167	3083.07553	7.93%	167	5s
Н	156	122			3346.5629167	3083.07553	7.87%	167	5s
Н	186	128			3344.8079167	3109.48842	7.04%	179	6s
Н	243	141			3343.4970833	3113.60055	6.88%	162	7s
Н	276	150			3342.1870833	3137.36629	6.13%	174	7s
	390	190	3208.42088	5	174 3342.18708	3151.28476	5.71%	169	10s
Н	397	184			3340.1245833	3151.28476	5.65%	168	10s
	680	216	3312.83241	17	90 3340.12458		3.91%	175	15s
	1002	225	cutoff	16	3340.12458	3251.35342	2.66%	178	20s
1288			3320.96085	22	147 3340.12458		1.99%	171	25s
1427			3326.85978	22	162 3340.12458		1.99%	178	30s
1721			3327.88350	30	113 3340.12458		1.74%	172	35s
2161			3336.51542	36	35 3340.12458		1.26%	157	40s
2613			3339.58241	32	75 3340.12458		0.80%	149	45s
				-			3.000		

Cutting planes: Implied bound: 2

```
MIR: 6
          Flow cover: 1
          Inf proof: 1
        Explored 3174 nodes (425591 simplex iterations) in 49.27 seconds (30.95 work units)
        Thread count was 2 (of 2 available processors)
        Solution count 10: 3340.12 3342.19 3342.19 ... 3362.67
        Optimal solution found (tolerance 1.00e-04)
        Best objective 3.340124583333e+03, best bound 3.340096098626e+03, gap 0.0009%
        Sigma: [(6, 8, 10, 12, 13, 18, 26), (28,), (4, 5), (0, 1, 2, 3, 7, 9, 11, 22, 23), (15, 17, 29, 30), (14, 16, 21, 31), (19,
        20, 24, 25, 27)]
        Time: 3340.124583333333
        Left row: [2, 10, 11, 31, 8, 6, 0, 28, 9, 20, 14, 15, 24, 23, 12]
        Right row: [26, 30, 18, 4, 5, 1, 3, 7, 27, 16, 17, 19, 29, 21, 25, 13, 22]
In [61]:
         SA results
In [62]: end time = datetime.now()
         runtime = (end time - start time).total seconds()
         print('Runtime (sec): {}'.format(runtime))
        Runtime (sec): 50.259908
In [63]: print(f'Prod plan: {prod plan}')
         print(f'Split: {split}')
         print(f'Initial sigma: sigma0')
                                                                                          # sigma0 / random
         if n iterations != 0:
             print(f'Number of iterations: {n iterations}')
             print(f'Time limit: {time limit}')
             print(f'beta: {beta}')
             print(f'Neighbiour fn: {neighbour fn}')
             print(f'Seed: {k}')
        Prod plan: RPP
        Split: split3 05
        Initial sigma: sigma0
In [64]: print(f'Final W: {final t}')
         print(f'Final sigma: {final sigma}')
         print(f'Final left row: {final_left_row}')
```

```
print(f'Final right row: {final_right_row}')
Final W: 3340.124583333332
Final sigma: [(6, 8, 10, 12, 13, 18, 26), (28,), (4, 5), (0, 1, 2, 3, 7, 9, 11, 22, 23), (15, 17, 29, 30), (14, 16, 21, 31), (19, 20, 24, 25, 27)]
Final left row: [2, 10, 11, 31, 8, 6, 0, 28, 9, 20, 14, 15, 24, 23, 12]
Final right row: [26, 30, 18, 4, 5, 1, 3, 7, 27, 16, 17, 19, 29, 21, 25, 13, 22]

In [65]:
print(f'currentWs = {currentWs}')
print(f'newWs = {newWs}')
currentWs = [3340.124583333332]
In [65]:
In [65]:
```