

Star Scheduling

Nadia Brauner* Hadrien Cambazard* Benoit Cance*
Nicolas Catusse* Pierre Lemaire* Bernard Penz*
Anne-Marie Lagrange^o Pascal Rubini^o

* Grenoble Alpes, CNRS, G-SCOP, F-38000 Grenoble
pierre.lemaire@grenoble-inp.fr

^o CNRS, IPAG, F-38000 Grenoble, France

june 2015

Star Scheduling

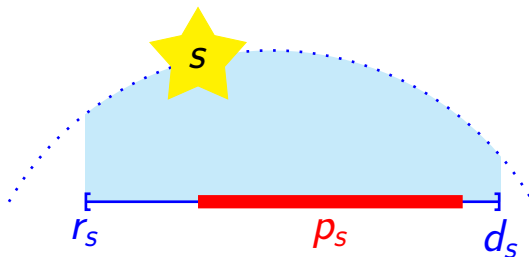
Nadia Brauner* Hadrien Cambazard* Benoit Cance*
Nicolas Catusse* Pierre Lemaire* Bernard Penz*
Anne-Marie Lagrange^o Pascal Rubini^o

* Grenoble Alpes, CNRS, G-SCOP, F-38000 Grenoble
pierre.lemaire@grenoble-inp.fr

^o CNRS, IPAG, F-38000 Grenoble, France

june 2015

Looking at the stars

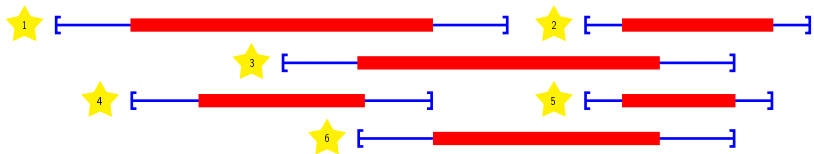


- $[r_s; d_s]$ is the visibility interval
- p_s is the required duration of observation
- w_s is the interest

scheduling the observation of star s means observing s for a continuous duration p_s within the visibility interval $[r_s; d_s]$, rewarding w_s

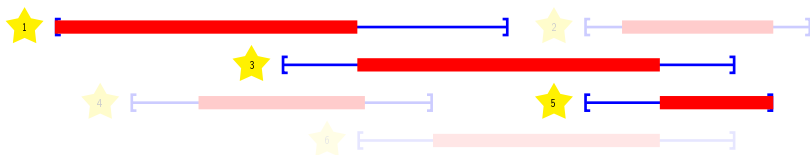
Star scheduling (one night)

Instance: a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s and a visibility window $[r_s; d_s)$



Star scheduling (one night)

Instance: a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s and a visibility window $[r_s; d_s]$

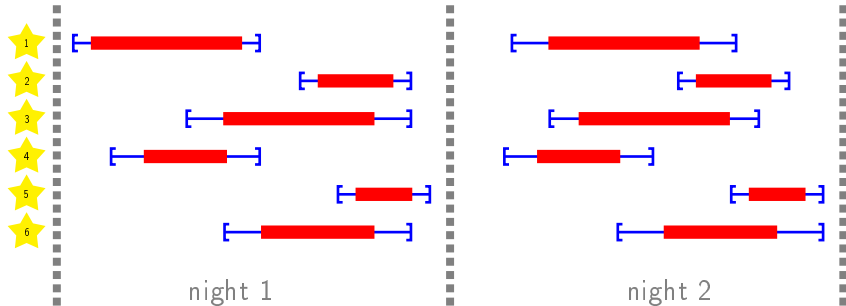


Question: find $\mathcal{S}' \subset \mathcal{S}$ and starting times $t_s, \forall s \in \mathcal{S}'$ such that

- for each $s \in \mathcal{S}'$: $[t_s; t_s + p_s] \subset [r_s; d_s]$
- for each $(s_1, s_2) \in \mathcal{S}'^2$: $[t_{s_1}; t_{s_1} + p_{s_1}] \cap [t_{s_2}; t_{s_2} + p_{s_2}] = \emptyset$
- $\sum_{s \in \mathcal{S}'} w_s$ is maximized

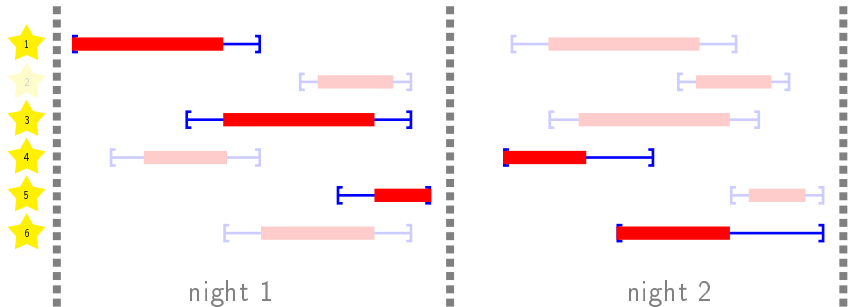
Star scheduling (several nights)

Instance: a set \mathcal{N} of nights, a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s^n and a visibility window $[r_s^n; d_s^n)$, depending on the night n of the observation



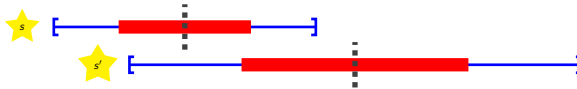
Star scheduling (several nights)

Instance: a set \mathcal{N} of nights, a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s^n and a visibility window $[r_s^n; d_s^n)$, depending on the night n of the observation



The order is known!

The meridian instant ($m_s = \frac{r_s + d_s}{2}$) is a **mandatory** instant of observation, that is: for every star s , $p_s^n \geq \frac{d_s^n - r_s^n}{2}$

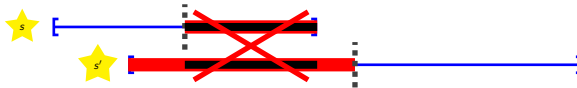


Property

If for all star s : $p_s^n \geq \frac{d_s^n - r_s^n}{2}$, then observations must be scheduled by non-decreasing meridian time

The order is known!

The meridian instant ($m_s = \frac{r_s + d_s}{2}$) is a **mandatory** instant of observation, that is: for every star s , $p_s^n \geq \frac{d_s^n - r_s^n}{2}$

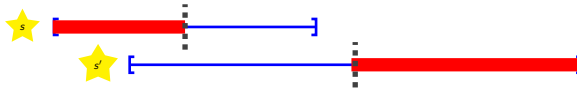


Property

If for all star s : $p_s^n \geq \frac{d_s^n - r_s^n}{2}$, then observations must be scheduled by non-decreasing meridian time

The order is known!

The meridian instant ($m_s = \frac{r_s + d_s}{2}$) is a **mandatory** instant of observation, that is: for every star s , $p_s^n \geq \frac{d_s^n - r_s^n}{2}$



Property

If for all star s : $p_s^n \geq \frac{d_s^n - r_s^n}{2}$, then observations must be scheduled by non-decreasing meridian time

A MIP model

$$\max \sum_{s \in \mathcal{S}} w_s z_s \longrightarrow = 1 \text{ iff } s \text{ observed}$$

$$\text{s.c.} \quad \sum_{n \in \mathcal{N}} z_s^n = z_s \longrightarrow = 1 \text{ iff } s \text{ observed on night } n$$

A MIP model

$$\max \sum_{s \in \mathcal{S}} w_s z_s \longrightarrow = 1 \text{ iff } s \text{ observed}$$

$$s.c. \sum_{n \in \mathcal{N}} z_s^n = z_s \longrightarrow = 1 \text{ iff } s \text{ observed on night } n$$

$$\text{visibility window of night } n \left\{ \begin{array}{l} r_s^n z_s^n \leq t_s \longrightarrow \text{starting time of observation } s \\ t_s + p_s^n z_s^n \leq d_s^n z_s^n + M(1 - z_s^n) \end{array} \right.$$

A MIP model

$$\max \sum_{s \in \mathcal{S}} w_s z_s \longrightarrow = 1 \text{ iff } s \text{ observed}$$

$$s.c. \sum_{n \in \mathcal{N}} z_s^n = z_s \longrightarrow = 1 \text{ iff } s \text{ observed on night } n$$

$$\text{visibility window of night } n \left\{ \begin{array}{l} r_s^n z_s^n \leq t_s \longrightarrow \text{starting time of observation } s \\ t_s + p_s^n z_s^n \leq d_s^n z_s^n + M(1 - z_s^n) \end{array} \right.$$

$$s \prec s' \text{ if observed the same night} \left\{ \begin{array}{l} z_s^n + z_{s'}^n - 1 \leq y_{ss'} \longrightarrow = 1 \text{ iff } s \text{ and } s' \text{ observed the same night} \\ t_s + p_s^n \leq t_{s'} + M(1 - z_{ss'}) \end{array} \right.$$

Introduction

Complexity

Solving star scheduling

Conclusions and perspectives

Scheduling one night

Instance: a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s and a visibility window $[r_s; d_s)$ such that $p_s \geq (d_s - r_s)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

Scheduling one night

Instance: a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s and a visibility window $[r_s; d_s)$ such that $p_s \geq (d_s - r_s)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $1|r_j| \sum w_j U_j$ is NP-complete (Lenstra et al., 1977)

Scheduling one night

Instance: a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s and a visibility window $[r_s; d_s)$ such that $p_s \geq (d_s - r_s)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $1|r_j| \sum w_j U_j$ is NP-complete (Lenstra et al., 1977)
- $1|r_j, p_j = p| \sum w_j U_j$ is polynomial (Baptiste, 1999)

Scheduling one night

Instance: a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s and a visibility window $[r_s; d_s)$ such that $p_s \geq (d_s - r_s)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $1|r_j| \sum w_j U_j$ is NP-complete (Lenstra et al., 1977)
- $1|r_j, p_j = p| \sum w_j U_j$ is polynomial (Baptiste, 1999)
- what if $p_j \geq (d_j - r_j)/2$?

Scheduling one night

Instance: a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s and a visibility window $[r_s; d_s)$ such that $p_s \geq (d_s - r_s)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $1|r_j| \sum w_j U_j$ is NP-complete (Lenstra et al., 1977)
- $1|r_j, p_j = p| \sum w_j U_j$ is polynomial (Baptiste, 1999)
- what if $p_j \geq (d_j - r_j)/2$?

Complexity of the one night case

Star scheduling of one night is NP-Hard (even if $w_s = 1$)

Scheduling of one night is NP-hard

- Variant of Partition : $2n$ pairs (a_{2i-1}, a_{2i}) so that $\sum_i a_i = 2B$.
Can a total of B be made with one item from each pair?

Scheduling of one night is NP-hard

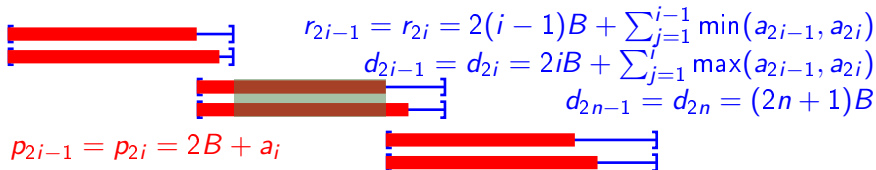
- Variant of Partition : $2n$ pairs (a_{2i-1}, a_{2i}) so that $\sum_i a_i = 2B$.
Can a total of B be made with one item from each pair?
- For each pair of items (a_{2i}, a_{2i+1}) create a pair of incompatible stars (s_{2i-1}, s_{2i}) : same visibility window and $p_s \geq (d_s - r_s)/2$



$$p_{2i-1} = p_{2i} = 2B + a_i$$

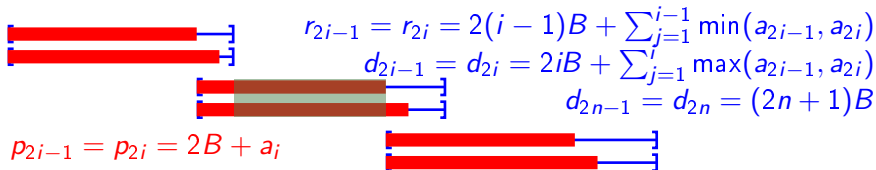
Scheduling of one night is NP-hard

- Variant of Partition : $2n$ pairs (a_{2i-1}, a_{2i}) so that $\sum_i a_i = 2B$.
Can a total of B be made with one item from each pair?
- For each pair of items (a_{2i}, a_{2i+1}) create a pair of incompatible stars (s_{2i-1}, s_{2i}) : same visibility window and $p_s \geq (d_s - r_s)/2$
- Set visibility windows so that scheduling a star from a pair does not prevent scheduling a star from another pair and each pair of stars have dedicated instants



Scheduling of one night is NP-hard

- Variant of Partition : $2n$ pairs (a_{2i-1}, a_{2i}) so that $\sum_i a_i = 2B$.
Can a total of B be made with one item from each pair?
- For each pair of items (a_{2i}, a_{2i+1}) create a pair of incompatible stars (s_{2i-1}, s_{2i}) : same visibility window and $p_s \geq (d_s - r_s)/2$
- Set visibility windows so that scheduling a star from a pair does not prevent scheduling a star from another pair and each pair of stars have dedicated instants
- “yes” to Partition \iff non-idling schedule of length $(2n + 1)B$



A pseudo-polynomial algorithm

$f(i, t)$: maximum interest with stars 1 to i , and such that s_i ends before time t

$f(i, t) =$

$$\begin{cases} \min(f(i-1, t), f(i-1, t-p_i) + w_i) & \forall i \in [1, m], t \in [r_i + p_i, T] \\ f(i-1, t) & \forall i \in [1, m], t \in [0, r_i + p_i[\\ -\infty & \forall i \in [1, m], t < 0 \\ 0 & i = 0, \forall t \in [0, T] \end{cases}$$

We are looking for $f(m, T)$ which can be computed in $O(mT)$

Scheduling several nights

Instance: a set of n nights, a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s^n and a visibility window $[r_s^n; d_s^n)$ such that $p_s^n \geq (d_s^n - r_s^n)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

Scheduling several nights

Instance: a set of n nights, a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s^n and a visibility window $[r_s^n; d_s^n)$ such that $p_s^n \geq (d_s^n - r_s^n)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $P|r_j| \sum w_j U_j$ (identical nights) is NP-complete

Scheduling several nights

Instance: a set of n nights, a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s^n and a visibility window $[r_s^n; d_s^n)$ such that $p_s^n \geq (d_s^n - r_s^n)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $P|r_j| \sum w_j U_j$ (identical nights) is NP-complete
- $p_s = (d_s - r_s)$, identical nights: polynomial (Kolen et al., 2007)

Scheduling several nights

Instance: a set of n nights, a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s^n and a visibility window $[r_s^n; d_s^n)$ such that $p_s^n \geq (d_s^n - r_s^n)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $P|r_j| \sum w_j U_j$ (identical nights) is NP-complete
- $p_s = (d_s - r_s)$, identical nights: polynomial (Kolen et al., 2007)
- what if $p_j \geq (d_j - r_j)/2$?

Scheduling several nights

Instance: a set of n nights, a set \mathcal{S} of stars; each star $s \in \mathcal{S}$ has an interest w_s , an observation duration p_s^n and a visibility window $[r_s^n; d_s^n)$ such that $p_s^n \geq (d_s^n - r_s^n)/2$; a bound W

Question: find a subset of stars so that the total interest is at least W , visibility windows are respected and observations do not overlap

- $P|r_j| \sum w_j U_j$ (identical nights) is NP-complete
- $p_s = (d_s - r_s)$, identical nights: polynomial (Kolen et al., 2007)
- what if $p_j \geq (d_j - r_j)/2$?

Complexity of the several nights case

Star scheduling of several nights is unary NP-Hard (even if $w_s = 1$ and all nights are identical)

Logic-based Bender decomposition

Master problem:
assignment of stars to nights

$$\begin{array}{ll}\max & \sum_{s \in \mathcal{S}} w_s z_s \\ \text{s.t.} & \sum_{n \in \mathcal{N}} z_s^n = z_s\end{array}$$

Logic-based Bender decomposition

Master problem:
assignment of stars to nights

Slave problem:
scheduling of each nights

$$\begin{array}{ll} \max & \sum_{s \in \mathcal{S}} w_s z_s \\ \text{s.t.} & \sum_{n \in \mathcal{N}} z_s^n = z_s \end{array}$$


Night 1: ok?

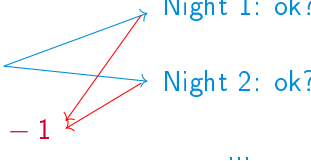
Night 2: ok?

...

Logic-based Bender decomposition

Master problem:
assignment of stars to nights

Slave problem:
scheduling of each nights

$$\begin{aligned}
 \max \quad & \sum_{s \in \mathcal{S}} w_s z_s \\
 \text{s.t.} \quad & \sum_{n \in \mathcal{N}} z_s^n = z_s \\
 & \sum_{s \in C_k^n} z_s^n \leq |C_k^n| - 1
 \end{aligned}$$


Night 1: ok?

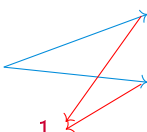
Night 2: ok?

...

Logic-based Bender decomposition

Master problem:
assignment of stars to nights

Slave problem:
scheduling of each nights

$$\begin{aligned}
 \max \quad & \sum_{s \in \mathcal{S}} w_s z_s \\
 \text{s.t.} \quad & \sum_{n \in \mathcal{N}} z_s^n = z_s \\
 & \sum_{s \in C_k^n} z_s^n \leq |C_k^n| - 1
 \end{aligned}$$


Night 1: ok?

Night 2: ok?

...

- efficient MIP
- upper bound at each iteration
- n independent problems
- linear complexity

Column generation

Night patterns: Ω_n , set of all possible schedules for night n

Pattern k for night n : $p_{n1}^k \dots p_{n|S|}^k$, where $p_{ns}^k = 1$ iff star s belongs to the k -th pattern of night n ; weight $w_n^k = \sum_{s \in S} w_s p_{ns}^k$

Column generation

Night patterns: Ω_n , set of all possible schedules for night n

Pattern k for night n : $p_{n1}^k \dots p_{n|S|}^k$, where $p_{ns}^k = 1$ iff star s belongs to the k -th pattern of night n ; weight $w_n^k = \sum_{s \in S} w_s p_{ns}^k$

$$\begin{aligned} \max \sum_{n \in \mathcal{N}} \sum_{k \in \Omega_n} w_n^k \rho_n^k & \longrightarrow = 1 \text{ iff pattern } k \text{ used, night } n \\ \sum_{k \in \Omega_n} \rho_n^k & = 1 \quad \forall n \in \mathcal{N} \\ \sum_{n \in \mathcal{N}} \sum_{k \in \Omega_n} p_{ns}^k \rho_n^k & \leq 1 \quad \forall s \in S \\ \rho_n^k & \in \{0, 1\} \quad \forall n \in \mathcal{N}, \forall k \in \Omega_n \end{aligned}$$

Column generation

Night patterns: Ω_n , set of all possible schedules for night n

Pattern k for night n : $p_{n1}^k \dots p_{n|S|}^k$, where $p_{ns}^k = 1$ iff star s belongs to the k -th pattern of night n ; weight $w_n^k = \sum_{s \in S} w_s p_{ns}^k$

$$\begin{array}{ll}
 \max_{\alpha_n} & \sum_{n \in \mathcal{N}} \sum_{k \in \Omega_n} w_n^k \rho_n^k \longrightarrow = 1 \text{ iff pattern } k \text{ used, night } n \\
 \beta_s & \sum_{n \in \mathcal{N}} \sum_{k \in \Omega_n} p_{ns}^k \rho_n^k \leq 1 \quad \forall s \in S \\
 & \rho_n^k \in \{0, 1\} \quad \forall n \in \mathcal{N}, \forall k \in \Omega_n
 \end{array}$$

Reduced cost of ρ_n^k : $w_n^k - \alpha_n - \sum_{s \in S} p_{ns}^k \beta_s$

Column generation

Night patterns: Ω_n , set of all possible schedules for night n

Pattern k for night n : $p_{n1}^k \dots p_{n|S|}^k$, where $p_{ns}^k = 1$ iff star s belongs to the k -th pattern of night n ; weight $w_n^k = \sum_{s \in S} w_s p_{ns}^k$

$$\begin{array}{ll}
 \max_{\alpha_n} & \sum_{n \in \mathcal{N}} \sum_{k \in \Omega_n} w_n^k \rho_n^k \longrightarrow = 1 \text{ iff pattern } k \text{ used, night } n \\
 \beta_s & \sum_{n \in \mathcal{N}} \sum_{k \in \Omega_n} p_{ns}^k \rho_n^k \leq 1 \quad \forall s \in S \\
 & \rho_n^k \in \{0, 1\} \quad \forall n \in \mathcal{N}, \forall k \in \Omega_n
 \end{array}$$

Reduced cost of ρ_n^k : $w_n^k - \alpha_n - \sum_{s \in S} p_{ns}^k \beta_s$

Pattern of max reduced cost? Single Night Case with costs $w_s - \beta_s$

Local search

Classical local-search procedure

Neighborhoods:

- moving a star from one night to another
- inserting an unobserved star
- exchanging two stars

An optimal schedule for each night is computed systematically

Solutions

instance	$ S $	$ N $	BD (OPT/UB)		CG (UB)		LS (LB)	
			val	cpu(s)	val	cpu(s)	val	cpu(s)
pb1	200	32	5200	900	5200	1.47	5200	0.28
pb2	200	32	3310	900	3310	0.99	3310	0.33
pb3	200	69	7800	100	7800	1.59	7800	0.17
pb4	200	69	-	-	4870	1.63	4870	0.11
pb5	400	69	12660	900	11910	5.11	11910	12.39
pb6	400	69	9250	900	9099.9	19.57	9070	773.95
pb7	400	142	-	-	13680	11.85	13680	0.15
pb8	400	142	9760	900	9760	13.71	9760	0.21
real	800	142	18930	900	18620	92.41	18510	689.60
							18480	306.07

Example solution

solution

Star scheduling

- a particular interval-scheduling problem with known order
- NP-hardness is proven for both one night and general cases
- several solution methods are proposed and tested

Work in progress...

- Instances
 - we need more instances!
 - study the structure of the real instance (e.g., similarity between nights)
- Solution methods
 - enrich numerical experiments
 - embed the CG into a branch & bound to get optimal solutions
 - analyze (and improve) LS behavior
 - get advantage of nights' similarities
- Complexity
 - draw precise complexity frontiers
 - study approximability