

# An Improved Genetic Algorithm for Multi-objective Dynamic Scheduling Optimization

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## Abstract

Dynamic scheduling problem is a more complex NP-hard problem compared with static scheduling problem and in most cases it has multi-objective performance criteria. Based on study of the multi-objective dynamic scheduling problem, this paper propose an scheduling approach that employs the rolling-horizon procedure and an improved genetic algorithm. In the rolling-horizon procedure, dynamic scheduling problem is decomposed into a series of continual and static scheduling problems, multi-objective genetic algorithm is applied to each of these problems. In order to adapt to the complex manufacturing environment and sustain the stability of production, a human-computer collaborative scheduling procedure is presented for the implementation of the scheduling process. A scheduling prototype system is developed and tested on the improved job-shop benchmark instance, the simulation results validate the effectiveness of the proposed strategies.

**Key words:** Job shop scheduling problem; dynamic scheduling, genetic algorithm; rolling horizon

Jackson first proposed the concept of dynamic scheduling in 1957 considering the difficulty of applying traditional static scheduling models in real-world manufacturing environments that are characterized by dynamism, randomness and multiple objectives. The proposal of dynamic scheduling models is mainly due to frequent occurrences of disturbed schedules inflicted by a series of stochastic impacting factors encompassing new order arrivals, part scrap and rework, due date changes, machine malfunction or delayed raw material arrivals. Rescheduling is therefore necessary in order to resume manufacturing process based on the updated job status in the system.

Traditional integer programming methods can be hardly used in solving real-world dynamic scheduling problems. On the other hand, advancements in computer technologies open new opportunities in solving

dynamic scheduling problems using artificial intelligence, simulation, rolling-horizon rescheduling and meta-heuristics, which lays the foundation for practical usages of manufacturing scheduling models. Artificial intelligence and expert systems can identify the best scheduling strategy by searching knowledge databases based on current system status and predefined optimization objectives. However, they suffer from poor adaptivity to new environment, high development costs and prolonged development cycles. Discrete system simulation method simulates real-world manufacturing environments by creating simulation models, but general principles are difficult to find due to its experimental nature. Rolling horizon rescheduling was originally proposed by Nelson in 1977 and has received numerous research attentions and applications in recent years. It divides the dynamic scheduling process into multiple continuous scheduling horizons and then conducts online optimization for each horizon in order to find the individual optimal solution, which makes it applicable to complex dynamic manufacturing scheduling environments (Bierwirth and Mattfeld, 1999; Fang and Xi, 1997).

Genetic algorithm, one of the meta-heuristic algorithms, has witnessed many applications in dynamic scheduling researches due to its simple operations, high efficiency, good robustness, superior adaptability and intriguing searching capability based on individual solution fitness. This paper proposes a hybrid algorithmic framework of multi-objective genetic algorithm and rolling horizon rescheduling to solve the real-world dynamic scheduling problem considering possible delays in raw material arrival, job machining times and assembly times. It can also tackle the insertion of urgent jobs and continuous arrivals of planned jobs. This framework can be used in other manufacturing scenarios as well.

## 1 Dynamic Scheduling Problem Description

Static scheduling problems involve  $n$  jobs to be processed on  $m$  machines and the desired scheduling plan can be determined after the processing order is decided for every job on all the machines. However, in real-world manufacturing systems, this processing order needs to be rescheduled whenever new orders arrive, machines break down or raw materials get delayed.

Job processing in manufacturing environments is viewed as a dynamic process where jobs become available for processing sequentially, followed by machine processing and exiting the manufacturing system after their processes are finished. Dynamic events refer to entities that trigger the rescheduling of existing jobs due to changes in scheduling environments, and they can be classified into four categories:

- Job-related events, these include stochastic arrivals of jobs, randomness in job processing times, changes in delivery due date, dynamism in job processing priorities and order changes.
- Machine-related events, these include machine break-downs, limited capacity, machine deadlock and

conflicts in manufacturing capacity.

- Process-related events, these include process delay, quality negation and output un-stability.
- Other events, these include absent operators, delayed arrival or unexpected flaws of raw materials, and dynamic processing routes.

In the classical job shop static scheduling problems, the release time  $r_i$  of every job is assumed to be zero and the objective is to minimize the make-span  $C_{max}$ , which is defined as the maximum completion time of all jobs, that is,  $C_{max} = \max\{C_i, i = 1, \dots, n\}$  where  $C_i$  is the completion time of job  $J_i$ . In real-world dynamic manufacturing environments, however, jobs become available for process sequentially, meaning that their release times  $r_i$  are different and unpredictable. Since a job can only be processed after it becomes available, the maximum completion time of all jobs in dynamic scheduling problems is determined by the completion time of the latest-released job. Therefore, dynamic scheduling problems generally use the mean flow time of all jobs,  $\bar{F}$ , as the objective function instead of the maximum completion time of all jobs.

This paper considers two performance metrics that are often used in dynamic manufacturing environments: 1) minimization of mean flow time  $\bar{F}$  where  $\bar{F} = \min(\frac{1}{n} \times \sum_{i=1}^n C_i - r_i)$ , and  $r_i$  and  $C_i$  are the release time and completion time of job  $J_i$ , respectively; 2) minimization of the weighted objective of maximum completion time  $C_{max}$  and total tardiness. This weighted objective gives higher priority to urgent jobs which are required to finish by their delivery due dates, and minimizes the completion times of remaining jobs. For a scheduling problem with  $n$  jobs and  $m$  machines, the objective can be defined as follows:

$$\min(\max C_i + \alpha \times (\sum \max(0, C_j - D_j))), (i \in S_{J_1}, j \in S_{J_2}) \quad (1)$$

where  $\alpha$  is the weighted penalty coefficient,  $S_{J_1}$  is the job set that is being processed and  $S_{J_2}$  is the newly inserted urgent job set,  $C_i$  is the completion time for job  $i \in S_{J_1}$ , and  $D_j$  is the delivery due date for urgent job  $j \in S_{J_2}$ , and  $C_j$  is the completion time.

## 2 Rolling Scheduling Strategy

Job scheduling in real-world manufacturing systems is not deterministic due to unpredictable events or random disturbances. Raman (Raman and Talbot, 1993) and Jian (Fang and Xi, 1997) apply the rolling horizon strategy to convert a nondeterministic scheduling problem into a series of dynamic but deterministic scheduling problems. This is based on the successful industry applications of utilizing predictable control in continuous systems to replace optimal control, in which the scheduling process is divided into continuous

static scheduling horizons and each one is solved sequentially. This strategy is able to address the impact of nondeterministic factors in dynamic processing as well as incorporate system changes into scheduling plans.

Rolling horizon optimization is the key to dynamic rolling scheduling, during which completed jobs are first removed from the current scheduling horizon and new available jobs are then included, followed by rescheduling of updated jobs. This process is repeated until all jobs are finished processing. The decision of rolling horizon and job selection strategy play key roles in the overall scheduling efficiency.

Applying rolling horizon into scheduling problems requires defining a rolling horizon which encompasses multiple job sets: finished job set, scheduled and processing job set, scheduled but not processing job set, available job set. In every rolling scheduling step, finished job set is first removed from the current rolling horizon, and available job set is then added, followed by static scheduling optimization of this new job set.

The rescheduling cycle is defined as the time interval of two consecutive scheduling. Normally, rescheduling times are evenly distributed, which does not consider the workload status of real-world manufacturing systems. A more reasonable approach is to associate rescheduling frequency with manufacturing workload. The number of jobs to be scheduled is limited by two factors: 1) it is preferred to select more jobs in the current scheduling horizon in order to improve machine utilization; 2) on the other hand, it is less desired to have too many jobs in the current horizon in order to reduce response times for urgent job insertions. The decision is largely based on real-time circumstances.

There are three types of rolling horizon rescheduling: event-driven rescheduling, cycled rescheduling and hybrid approach of the two. Event-driven rescheduling refers to a rescheduling triggered by the advent of events that cause system changes, which may include delayed arrivals of raw materials, delayed processing and machine break-downs. Cycled rescheduling refers to a rescheduling strategy controlled by pre-defined time intervals, which can be decided by planned deliveries, manufacturing workloads. These two strategies both have their shortcomings, with event-driven rescheduling not able to predict future events and cycled rescheduling not able to tackle urgent events (Fang and Xi, 1997). The hybrid strategy of the two approaches is more responsive to changes in real-world dynamic manufacturing environments and therefore more stable. This paper employs this hybrid strategy by using cycled rescheduling as the general strategy and switching to event-driven rescheduling when urgent jobs emerge, including delayed raw materials arrivals, machines breakdowns, job delivery due date changes and urgent job arrivals.

### 3 Dynamic Scheduling Strategy

This paper proposes an improved genetic algorithm within the rolling horizon framework utilizing the hybrid strategy of cycled rescheduling and event-driven rescheduling. The job rescheduling optimization within a

rolling horizon is conducted by the proposed genetic algorithm and the solution can be used for execution. The following sections introduce the main components of applying the improved genetic algorithm in solving the dynamic scheduling problems.

### 3.1 Dynamic scheduling solution encoding scheme

This paper uses a process-based encoding scheme in which all the processes of a job are indicated by the job number, and the  $k$ th occurrence of the job indicates the  $k$ th process of the job.

### 3.2 Dynamic scheduling solution decoding scheme

The scheduling solution decoding scheme refers to the determination of the starting times of all processes on all machines based on the given solution chromosome and process plans. For a process  $i$ , given a starting time  $t_i$  and processing time  $p_i$ , its completion time can be computed as  $(t_i + p_i)$ . The predecessor process of process  $i$  is denoted by  $JP[i]$  and the predecessor process of the machine is  $MP[i]$  if it exists. In dynamic scheduling problems, the machining starting times of jobs that are being processed or the job - not the first - in the scheduled but not processed job set, can be calculated as

$$t_i = \max(t_{JP[i]} + p_{JP[i]}, t_{MP[i]} + p_{MP[i]}) \quad (2)$$

The starting times of the first job in the scheduled but not processed job set can be computed as

$$t_i = \max(\max(t_0, t_{JP[i]} + p_{JP[i]}), t_{MP[i]} + p_{MP[i]}) \quad (3)$$

For available jobs, the starting time  $t_i$  of the first process for every job can be computed by

$$t_i = \max(r_i, t_{MP[i]} + p_{MP[i]}) \quad (4)$$

This paper uses a decoding algorithm based on greedy insertion and can guarantee to produce a feasible schedule after solution decoding.

### 3.3 Crossover and mutation operators

There exist many crossover operators in the literature, including PPX (Cheng et al., 1999), SPX (Wang and Zheng, 2001), POX (Chaoyong Zhang and Li, 2004), among which POX is able to inherit promising characteristics of parent solutions and is depicted in figure 1.

The mutation operator randomly selects a gene and inserts it into another position in order to introduce a small solution perturbation.

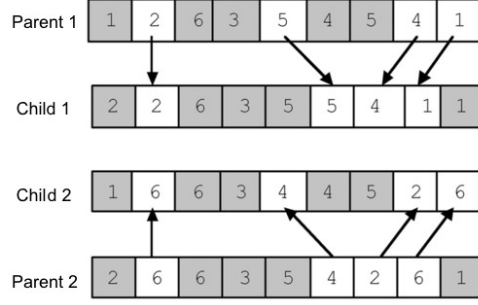


Figure 1: POX crossover operator based on job sequence encoding

### 3.4 Selection operator

Selection operator decides whether an individual enters the next generation solution pool based on its fitness value, which is defined as the objective function. The selection operator in genetic algorithm uses both strategies of elite model and tournament selection. The former identifies the best 1% individuals in the current generation and allows them entering into the next generation directly without crossover. Tournament selection works by randomly selecting two individuals from the current generation and then chooses the one with better fitness value if a random number  $r \in (0, 1)$  is smaller than a predefined value  $k$  which is set as 0.8. Note that the chosen one will be allowed to be selected again in the next iteration of tournament selection.

### 3.5 Improved genetic algorithm design

Traditional genetic algorithm does not perform well in solving scheduling problems due to the acceptance of new offsprings created through the crossover operator, even if their fitness values are worse than that of their parent solutions, during which good solutions are lost or damaged. This is particularly relevant in solving multi-objective dynamic scheduling problems. This paper proposes an improved genetic algorithm utilizing a new offspring solution creation strategy. In this strategy,  $2n$  offspring solutions are created from  $n$  iterations of the crossover operator applied on two parent solutions, the two best offspring solutions are chosen as the final offspring solutions to enter the next generation. Computational results show that the improved algorithm performs superior than traditional genetic algorithm in both convergence rate and solution quality. For example, the optimal solution with objective value of 930 is obtained using the improved genetic algorithm in solving the famous benchmark instance FT10. The algorithmic workflow is as follows:

1. Randomly create  $P$  chromosome individual solutions and compute their corresponding objective values.
2. Output the optimal solution if the stopping criteria is met; go to the next step otherwise.
3. Select the offspring solutions for the next generation according to the selection operator.
4. (1) Apply crossover operator with probability  $P_c$  on parent solutions  $n$  times to create  $2n$  offspring solutions, from which two best solutions are selected as the final offspring solutions; (2) apply mutation probability  $P_m$  on offspring solutions to create mutated offsprings.
5. Create new population and return to step 2.

## 4 Computational Experiments

We develop a prototype scheduling system based on the described improved genetic algorithm and validate its performance based on testing instances. Since there exist no benchmark instances in the literature specifically designed for dynamic scheduling problems, we create testing instances based on the widely used FT20 problem and add dynamic data when dynamic scheduling is required. These testing instances are then used to simulate the scheduling problems in dynamic manufacturing environments where unexpected events and urgent jobs arrivals happen often. In the experiment, minimization of mean flow time is used as the objective function in the case of unexpected events; a multi-objective of minimizing maximal make-span and total tardiness is used as the objective function in the case of urgent job insertion.

Parameters of the improved genetic algorithm are set as follows: population size  $P = 200$ ; crossover probability  $P_c = 0.8$ ; crossover times  $n = 10$ ; mutation probability  $P_m = 0.01$  and total number of iterations as 100. Figure 2 shows the initial scheduling plan for the FT20 instance with 20 jobs to be processed on 5 machines. This initial plan represents the solution for this problem and the maximum completion time is 1165.

Suppose the following stochastic events happen at time 600: 1) processing time of job  $(J_{10}, 1)$  on machine 2 is delayed for 30 time units, due to machine breakdown, work delay or other reasons; 2) jobs  $(J_1, 3)$  and  $(J_{20}, 3)$  on machine 3 are exchanged due to worker absenteeism or vacation; 3) starting time of job  $(J_8, 1)$  on machine 3 is delayed for 60 time units due to delayed arrival of raw materials; 4) starting time of job  $(J_{11}, 4)$  on machine 5 is delayed for 40 time units due to delayed assembly; The maximal completion time is delayed to 1219 after the manual adjustments to accommodate the above random events. The improved genetic algorithm is applied at time 600 to reschedule the updated jobs and figure 3 shows the optimal schedule of this scenario and the maximal completion time is reduced to 1202.

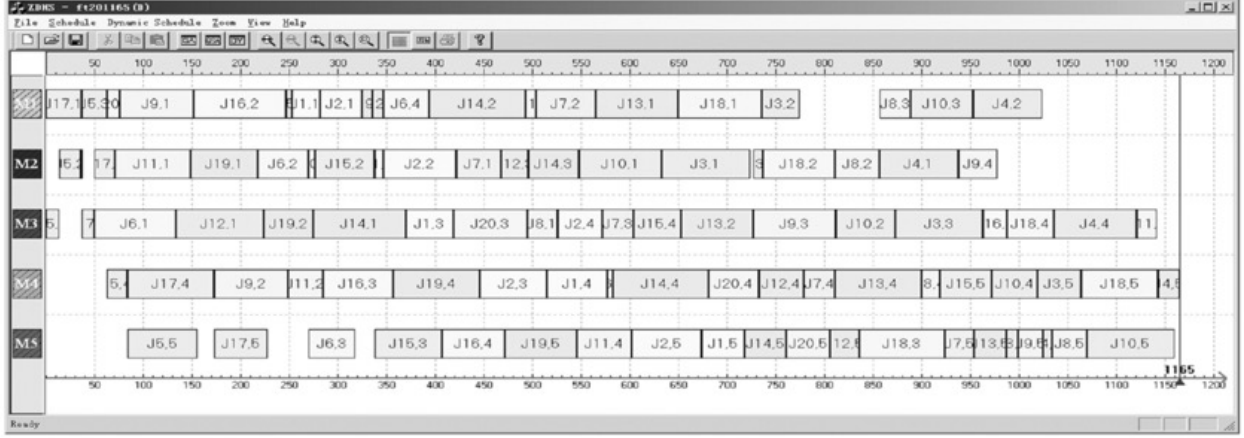


Figure 2: Initial scheduling plan

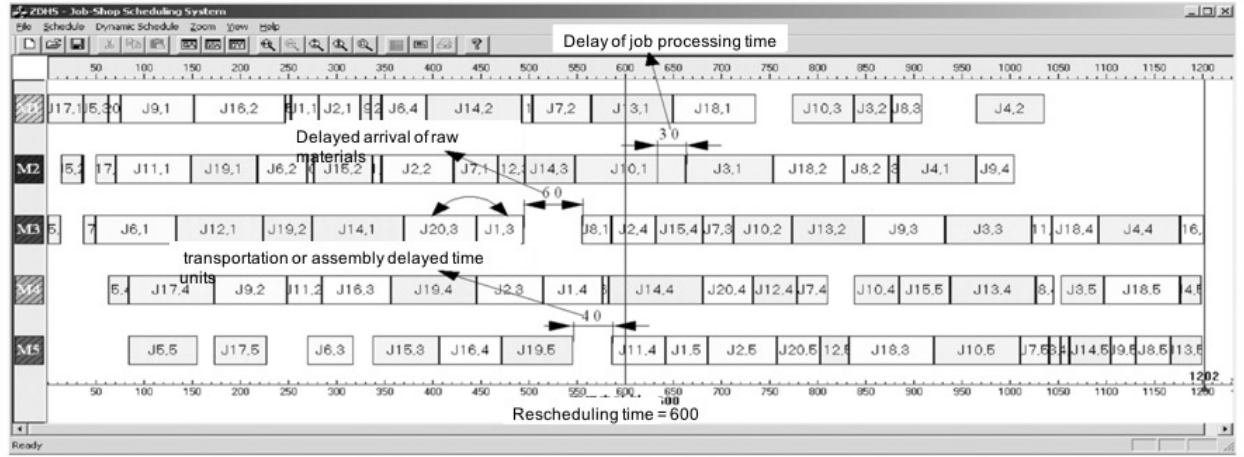


Figure 3: Event-driven rescheduling plan

To further validate the performance of rolling horizon optimization strategy, we assume the arrival of urgent jobs at time 600 in addition to the aforementioned stochastic events. There are three jobs in the urgent arrivals, namely, job 21, 22 and 23, and they are required to finish before given delivery due date. Table 1 gives the processing machines, processing times, release times and delivery due dates of the three jobs. Note that delivery due dates are defined by multiplying average processing time by 1.8 and adding the results to the rescheduling time point of 600. In this scenario, the scheduled jobs need to be processed as soon as possible, while new urgent jobs must be finished before delivery due date. To this purpose, we need to solve the multi-objective dynamic scheduling problem considering both maximal job completion time and total tardiness. Using this multi-objective function, the improved genetic algorithm is used to reschedule all the jobs at time 600 and figure 4 shows the optimal solution. It can be seen from the figure that all the three newly inserted jobs are finished processing before time 900 and the maximal completion time is 1338.



Table 1: Processing machine, processing time and release time for each urgent job

job	processing machine/time					release time	delivery due time
	1	2	3	4	5		
job 21	1(29)	2(9)	3(49)	4(12)	5(26)	650	900
job 22	3(18)	2(22)	1(36)	4(21)	5(72)	600	900
job 23	2(46)	1(28)	3(32)	5(40)	4(30)	680	900

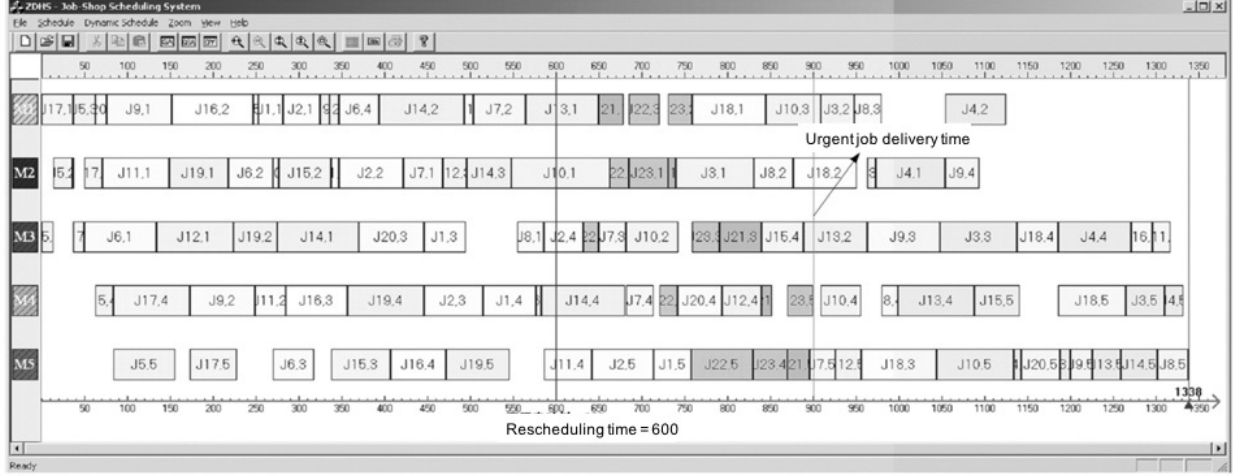


Figure 4: Multi-objective dynamic scheduling plan after insertion of urgent jobs

The above rescheduling strategy can be used together with the improved genetic algorithm to continuously optimize all the jobs within a rolling horizon. The computational results show that a complex dynamic scheduling problem can be naturally divided into multiple scheduling horizons and static scheduling algorithm can then be used to optimize job schedules within each horizon, which improves the scheduling capability in adapting to dynamically changing manufacturing environments and urgent events and jobs can be tackled promptly. This strategy can be used in other dynamic scheduling problems as well.

## 5 Conclusions

This paper studies the multi-objective job shop scheduling problems in dynamic manufacturing environments by fully utilizing the static scheduling capabilities of algorithms in the literature. We propose a rolling horizon rescheduling strategy based on an improved genetic algorithm to tackle stochastic events, including unexpected events, urgent job arrivals and continuous arrivals of planned jobs. The proposed genetic algorithm is able to conduct online optimization within each rescheduling horizon and make the rolling horizon strategy adaptable to complex dynamic scheduling environment changes. A prototype dynamic scheduling system is developed based on the rolling horizon rescheduling strategy and computational experiments validated its

feasibility and effectiveness.

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