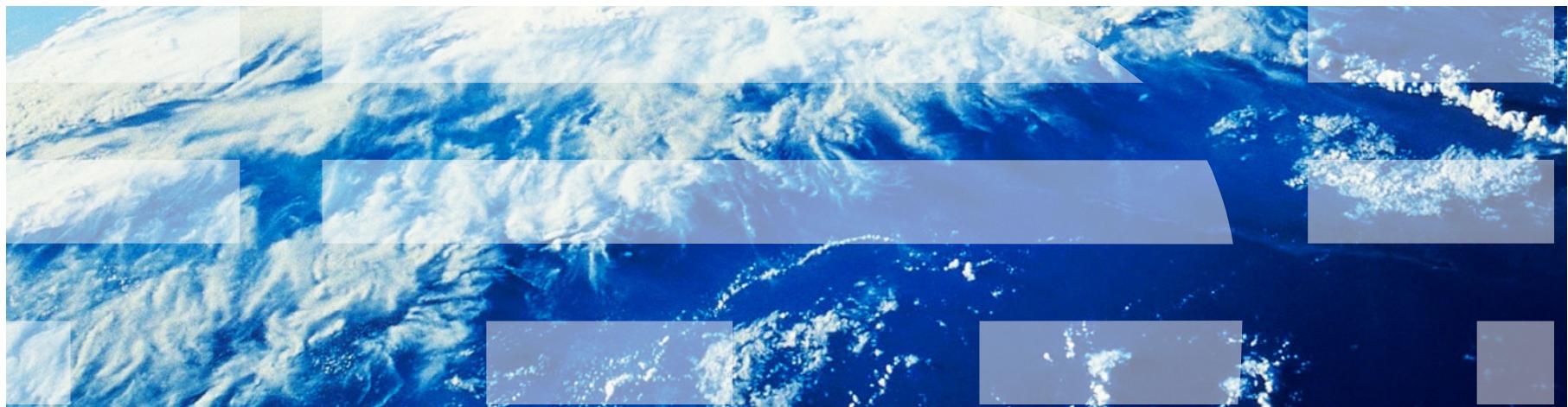


Modeling and Solving Scheduling Problems with CP Optimizer

Philippe Laborie
CPLEX Optimization Studio Team



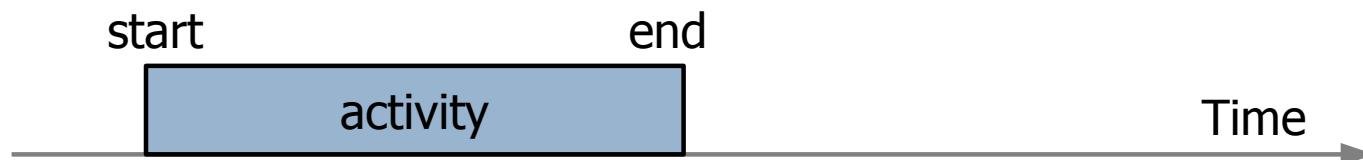
May 28, 2014

Agenda

- IBM ILOG **CP Optimizer** for **Scheduling**
- Scheduling **concepts** in CP Optimizer
- **Tips and Tools**
- **Q&A**

IBM ILOG CP Optimizer for Scheduling

- Scheduling consist of assigning **starting** and **completion times** to a set of activities while satisfying different types of constraints (resource availability, precedence relationships, ...) and optimizing some criteria (minimizing tardiness, ...)



- Time is considered as a continuous dimension: domain of possible start/completion times for an activity is potentially **very large**
- Beside start and completion times of activities, other types of decision variables are often involved in real industrial scheduling problems (resource **allocation**, **optional** activities ...)

IBM ILOG CP Optimizer for Scheduling

- Modeling and solving scheduling problems

Model & run
paradigm

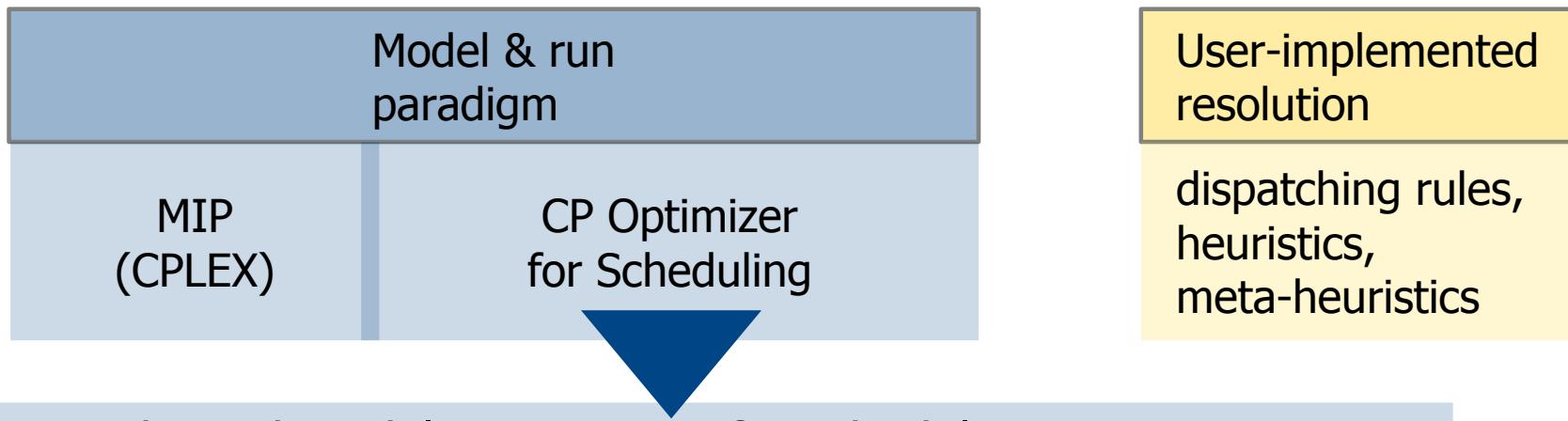
MIP
(CPLEX)

User-implemented
resolution

dispatching rules,
heuristics,
meta-heuristics

IBM ILOG CP Optimizer for Scheduling

▪ Modeling and solving scheduling problems



- Dedicated modeling concepts for scheduling
 - Consistent with Optimization paradigm:
new decision variables, expressions and constraints
 - Available in OPL and APIs (C++, Java, .NET)
- Automatic search
 - Complete
 - Combines tree search, large neighborhood search, meta-heuristics, relaxations, learning, ...

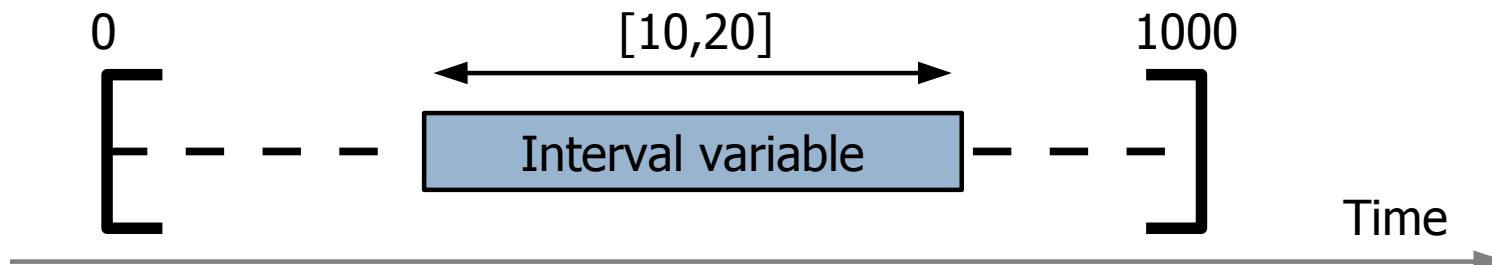
Agenda

- **IBM ILOG CP Optimizer for Scheduling**
- Scheduling **concepts** in CP Optimizer
- **Tips and Tools**
- **Q&A**

Concept: **interval variable**

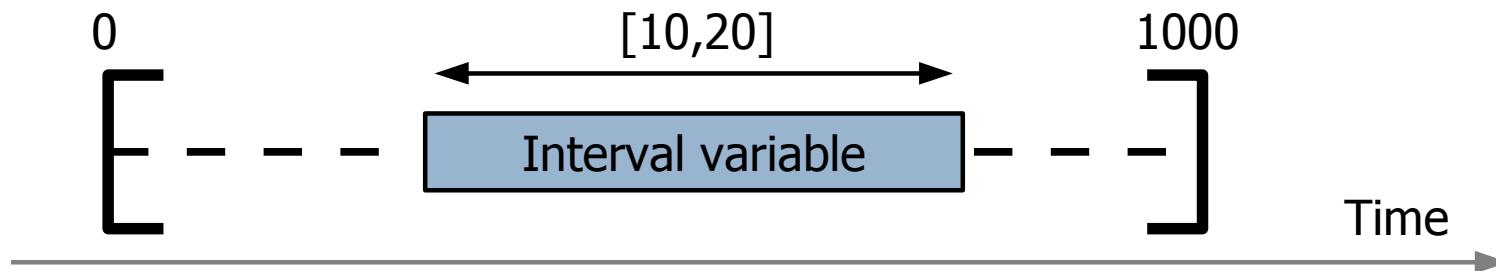
- What for?
 - modeling an interval of time during which a particular property holds (an activity executes, a resource is idle, a tank must be non-empty, ...)
- Example:

```
dvar interval x in 0..1000 size in 10..20
```



Concept: interval variable

```
dvar interval x in 0..1000 size in 10..20
```



- Properties:
 - The **value** of an interval variable is an integer interval [start,end)
 - **Domain** of possible values: [0,10), [1,11), [2,12),... [990,1000), [0,11),[1,12),...
 - Domain of interval variables is represented **compactly** in CP Optimizer (a few bounds: smin, smax, emin, emax, szmin, szmax)

Concepts: **optional interval variable**

- Interval variables can be defined as being **optional** that is, it is part of the decisions of the problem to decide whether the interval will be **present** or **absent** in the solution

- What for?
 - Modeling optional activities, alternative execution modes for activities, and ... most of the discrete decisions in a schedule

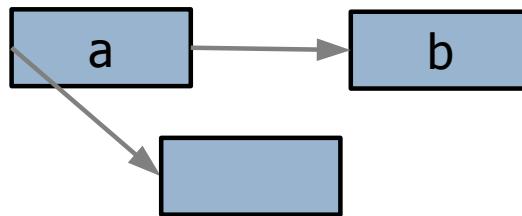
- Example:

```
dvar interval x optional in 0..1000  
size in 10..20
```

- Properties:
 - An optional interval variable has an additional possible value in its domain (absence value)
 - Optional**ity is a powerful property that you must learn to leverage in your models (more on this later ...)

Concept: precedence constraint

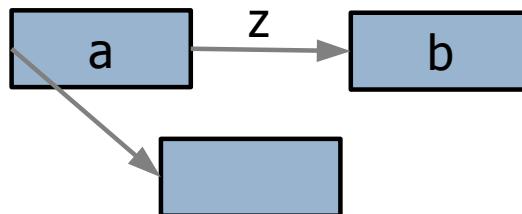
- What for ?
 - Modeling temporal constraints between interval variables
- Example:



endBeforeStart(a,b)
startBeforeStart(a,b)
startBeforeEnd(a,b)
endBeforeEnd(a,b)
endAtStart(a,b)
startAtStart(a,b)
startAtEnd(a,b)
endAtEnd(a,b)

Concept: precedence constraint

- What for ?
 - Modeling temporal constraints between interval variables
 - Modeling constant or variable minimal delays
- Example:



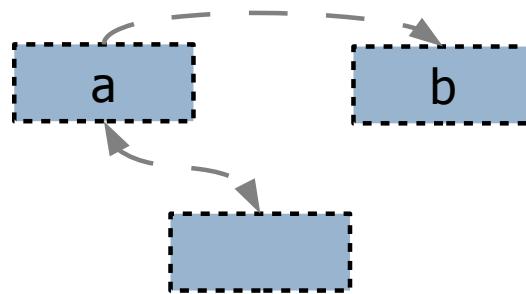
`endBeforeStart(a,b,z)`
`startBeforeStart(a,b,z)`
`startBeforeEnd(a,b,z)`
`endBeforeEnd(a,b,z)`
`endAtStart(a,b,z)`
`startAtStart(a,b,z)`
`startAtEnd(a,b,z)`
`endAtEnd(a,b,z)`

Concept: precedence constraint

- Properties
 - Semantic of the constraints handles optionality (as for all constraints in CP Optimizer). Example of endBeforeStart:
 $\text{present}(a) \text{ AND present}(b) \Rightarrow \text{end}(a)+z \leq \text{start}(b)$
 - All precedence constraints are aggregated in a temporal network and handled by dedicated graph algorithms (fast global propagation, negative cycle detection, ...)

Concept: presence constraint

- What for:
 - Expressing dependency constraints between execution of optional activities or between allocated resources ...
- Examples:



`presenceOf(a) => presenceOf(b)`
`presenceOf(a) == presenceOf(b)`
`presenceOf(a) => !presenceOf(b)`
`!presenceOf(a) => presenceOf(b)`

Concept: presence constraint

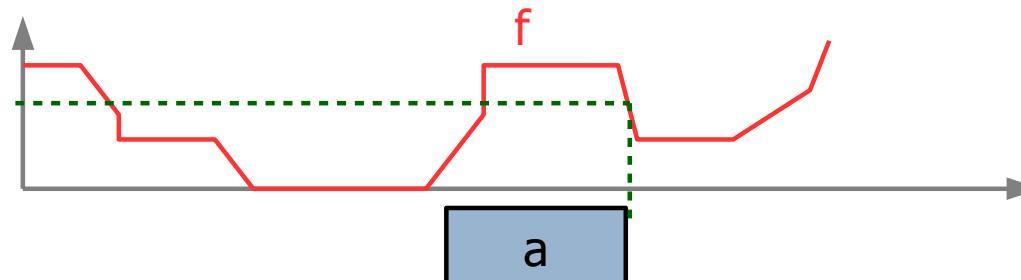
- Properties:
 - All binary constraints between presence status are aggregated in an implication graph
 - CP Optimizer maintains hypothetical bounds on interval variables (e.g. start min would the interval be present)
 - CP Optimizer exploits the implication graph to perform conditional reasoning between related interval variables

Concept: **expressions on interval variables**

- What for?
 - Evaluating a characteristic of an interval variable (start, end, size) for use in the objective function or in a constraint
- Example:
 - `endOf(a, ABSVAL)` takes value ABSVAL if interval a is absent otherwise it takes value e if a is present and $a=[s,e]$
 - Typical makespan expression: `max(i in 1..n) endOf(a[i])`

Concept: **expressions on interval variables**

- What for?
 - Evaluating a piecewise linear function at a particular end-point of an interval variable (earliness-tardiness cost, temporal preference)
- Example:
 - `endEval(f,a, ABSVAL)` takes value ABSVAL if a is absent otherwise it takes value $f(e)$ if $a=[s,e)$



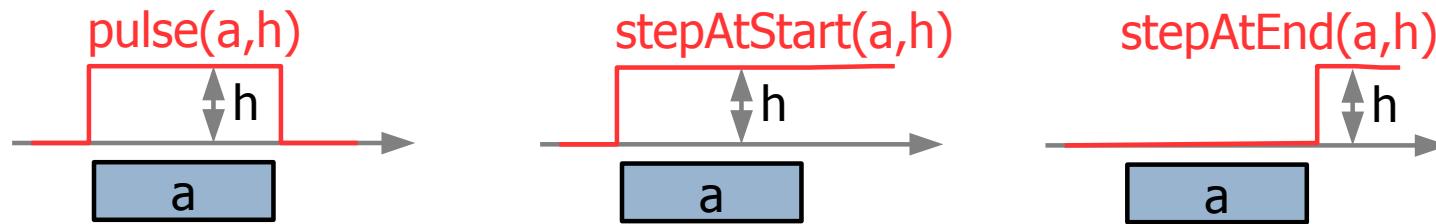
- Property:
 - f can be any piecewise linear function (non-continuous, non-convex, ...)

Concept: **cumul function**

- What for?
 - Modeling and constraining cumulative quantities over time (cumulative use of a discrete resource, level of an inventory with producing and consuming tasks)
 - Restricting the number of intervals that overlap a given date t
 - Forcing a minimal number of intervals to overlap a given date t
 - Complex synchronization constraints between interval variables:
e.g. between activities producing/consuming in a tank and the set of time-intervals during which the tank is non-empty

Concept: **cumul** function

- Cumul functions are built from atomic functions

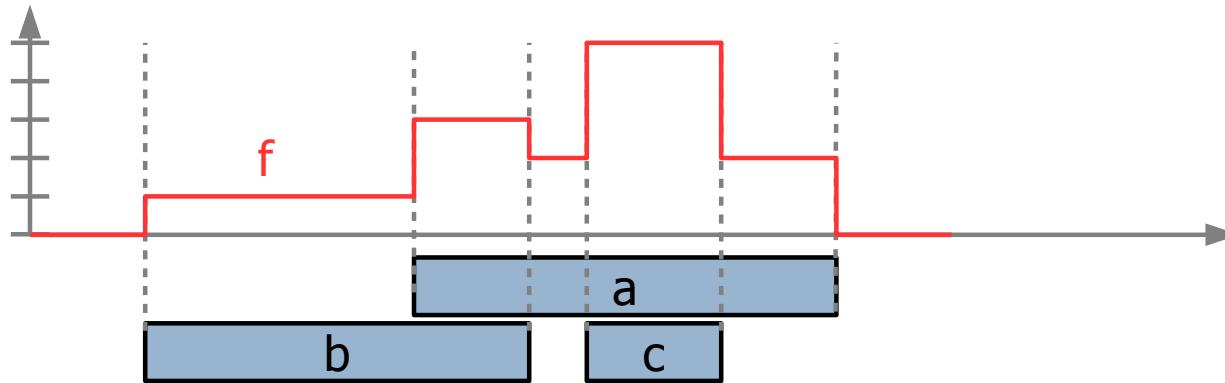


- A cumul function is the sum of atomic functions or their opposite

Concept: **cumul function**

- Examples:

- $\text{cumulFunction } f = \text{pulse}(a,2)+\text{pulse}(b,1)+\text{pulse}(c,3)$



- Constraint $f \leq C$ (global capacity limit)
 - Constraint $\text{alwaysIn}(f, t0, t1, Cmin, Cmax)$ (capacity profile)
 - Constraint $\text{alwaysIn}(f, x, Cmin, Cmax)$ (condition holds over an interval variable x)

Concept: **cumul function**

- Properties:
 - Complexity of cumul functions is **independent of the time scale**
 - CP Optimizer is able to reason globally over cumul functions

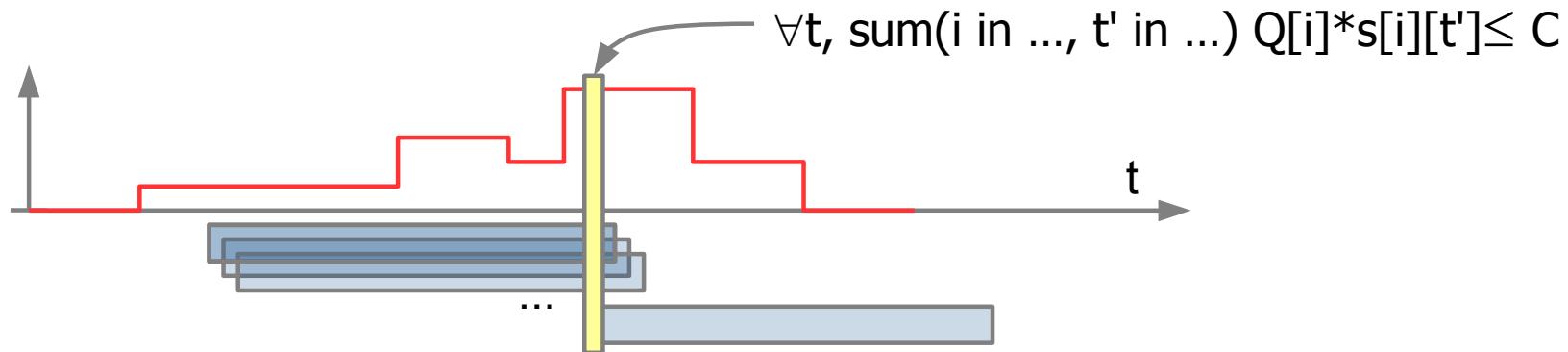
Concept: **cumul** function

- Properties:

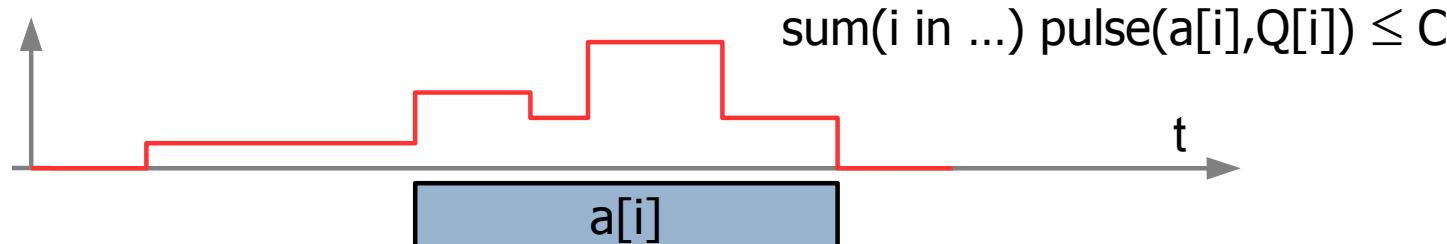
- Compare:

- Time-indexed MIP model:

$s[i][t] \in \{0, 1\}$: $s[i][t]=1$ iff $a[i]$ starts at date t

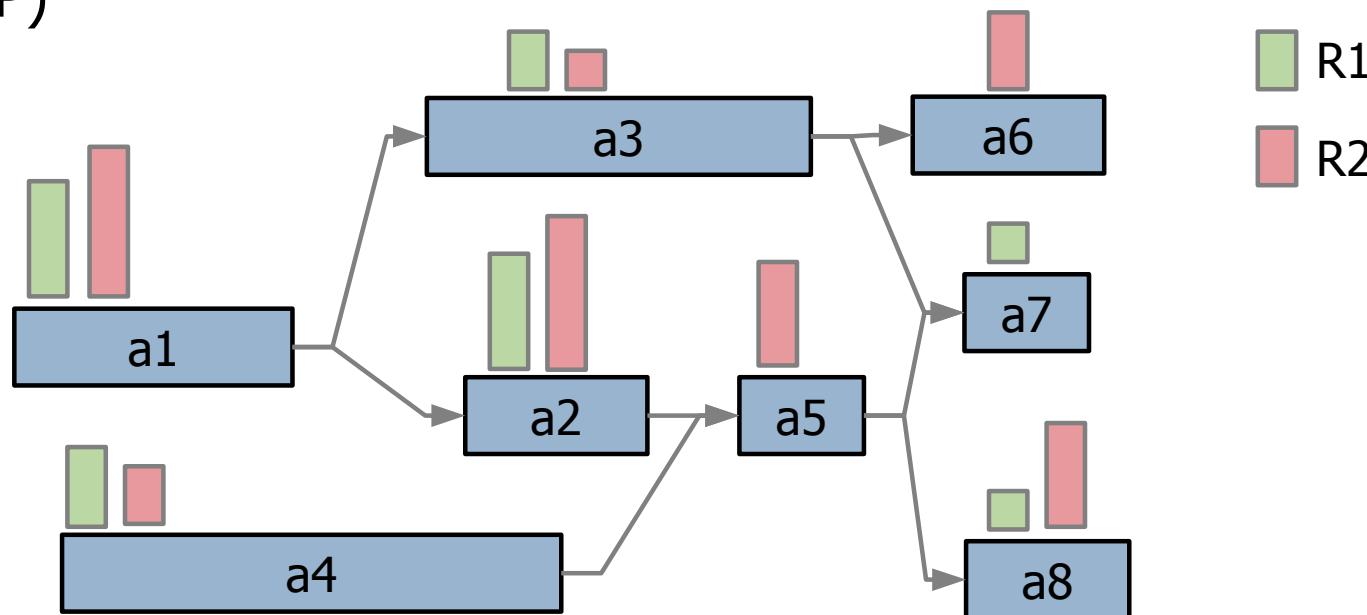


- CP Optimizer model:



Concept: **cumul** function

- Example: Resource-Constrained Project Scheduling Problem (RCPSP)



- Minimization of project makespan

Concept: **cumul function**

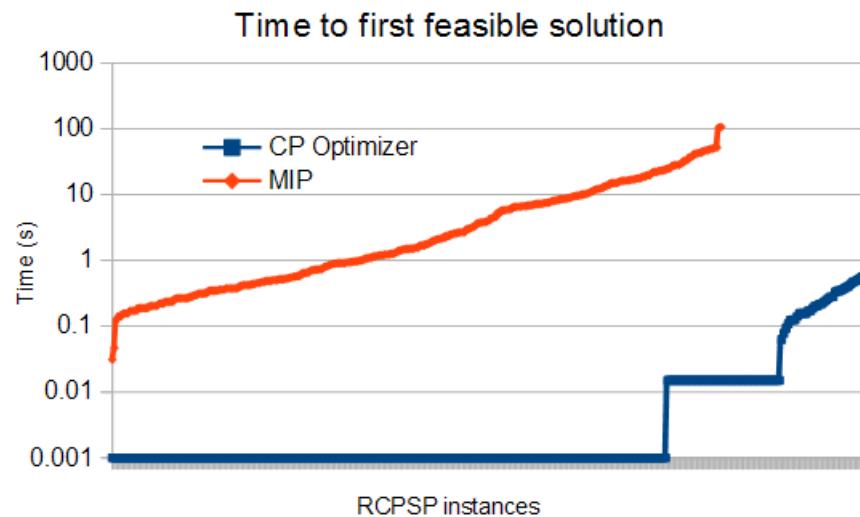
- CP Optimizer model for RCPSP:

```
dvar interval a[i in Tasks] size i.pt;  
  
cumulFunction usage[r in Resources] =  
    sum (i in Tasks: i.qty[r]>0) pulse(a[i], i.qty[r]);  
  
minimize max(i in Tasks) endOf(a[i]);  
subject to {  
    forall (r in Resources)  
        usage[r] <= Capacity[r];  
    forall (i in Tasks, j in i.succs)  
        endBeforeStart(a[i], a[<j>]);  
}
```

- Comparison of this CP Optimizer model vs a time-indexed MIP model on a set of 300 classical small RCPSP instances (30-120 tasks) + 40 larger ones (900 tasks), time-limit: 2mn, 4 threads

Concept: **cumul** function

- Comparison of CP Optimizer and MIP performance on RCPSP



Concept: **sequence variable**

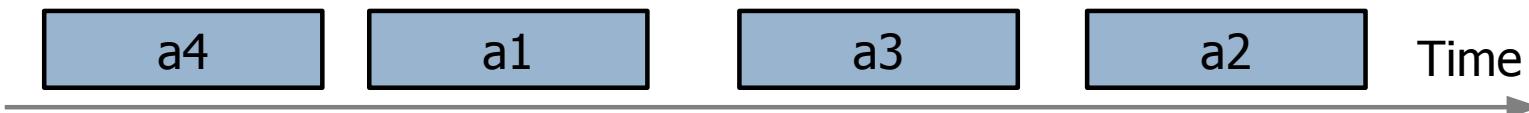
- What for?
 - modeling sequences of events
 - constraining the transitions between consecutive events (setup times/costs,...)

- Example:

```
dvar sequence s in all(i in Tasks) a[i]
noOverlap(s)
```

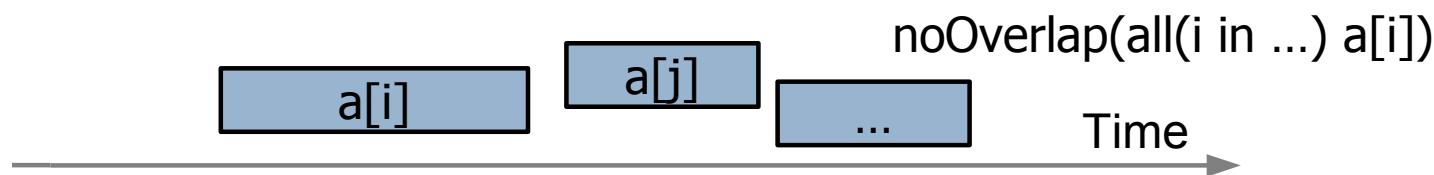
- Properties:

- A value for the sequence variable is a total order on the present interval variables. E.g. a4 → a1 → a3 → a2
- A constraint noOverlap states that intervals of the sequence do not overlap and follows the total order of the sequence



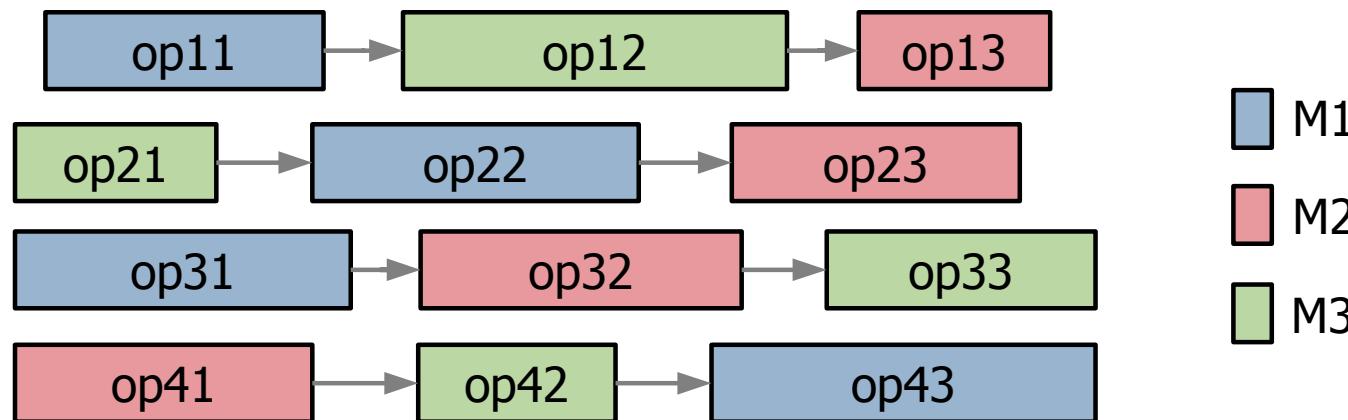
Concept: **sequence variable**

- Properties:
 - Complexity is **independent of the time scale**
 - CP Optimizer is able to reason **globally** over a sequence variable
 - **Avoid quadratic models** over each pair (i,j) of intervals in the sequence
- Compare:
 - Quadratic disjunctive MIP formulation with big-Ms:
$$b[i][j] \in \{0, 1\}: b[i][j]=1 \text{ iff } a[i] \text{ before } a[j]$$
$$\text{end}[i] \leq \text{start}[j] + M*(1-b[i][j])$$
$$\text{end}[j] \leq \text{start}[i] + M*b[i][j]$$
 - CP Optimizer model:



Concept: **sequence variable**

- Example: Job-shop Scheduling Problem



- Minimization of makespan

Concept: **sequence variable**

- CP Optimizer model for Job-shop:

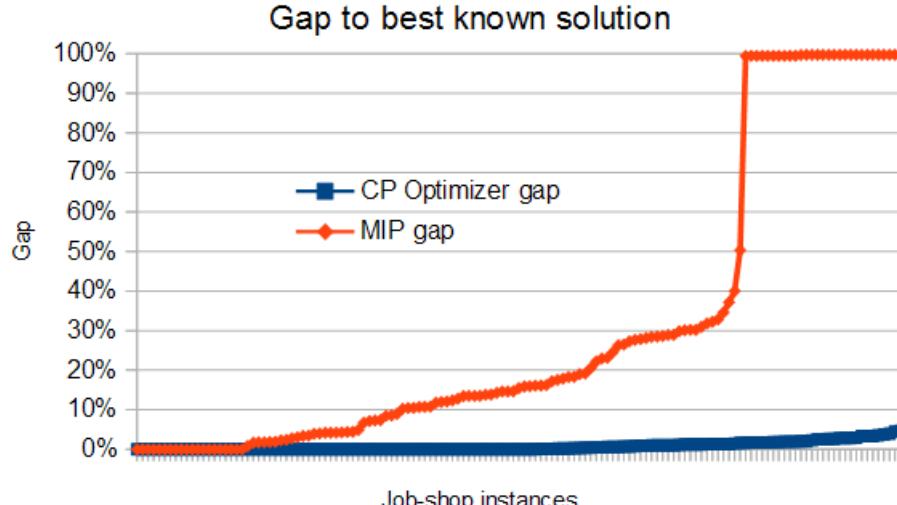
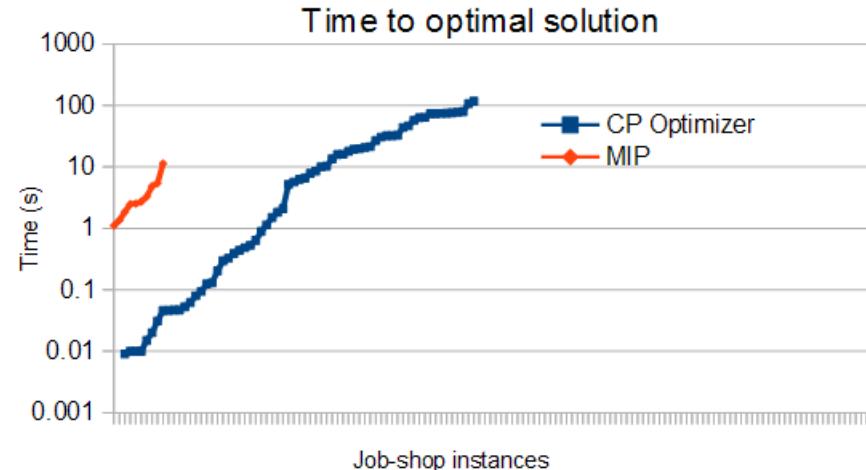
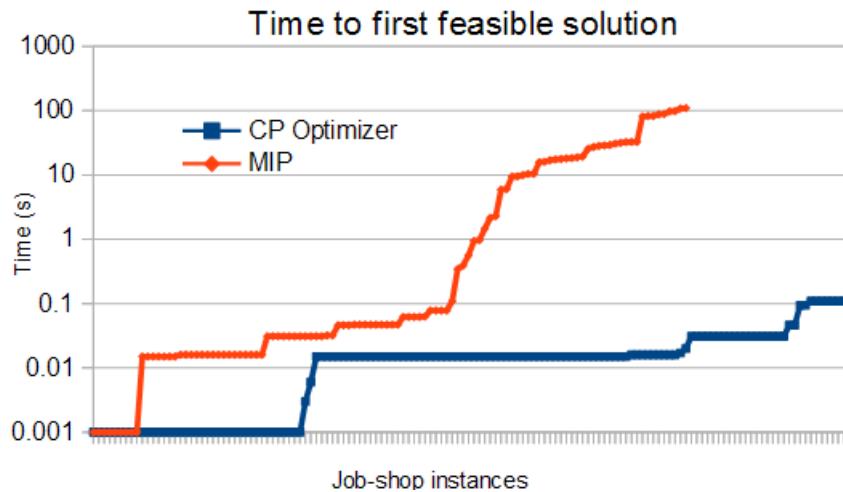
```
dvar interval op[j in Jobs][p in Pos] size Ops[j][p].pt;
dvar sequence mchs[m in Mchs] in
  all(j in Jobs, p in Pos : Ops[j][p].mch == m) op[j][p];

minimize max(j in Jobs) endOf(op[j][nbPos-1]);
subject to {
  forall (m in Mchs)
    noOverlap(mchs[m]);
  forall (j in Jobs, p in 1..nbPos-1)
    endBeforeStart(op[j][p-1], op[j][p]);
}
```

- Comparison of this CP Optimizer model vs a disjunctive MIP formulation on a set of 140 classical Job-shop instances (50-2000 tasks), time-limit: 2mn, 4 threads

Concept: sequence variable

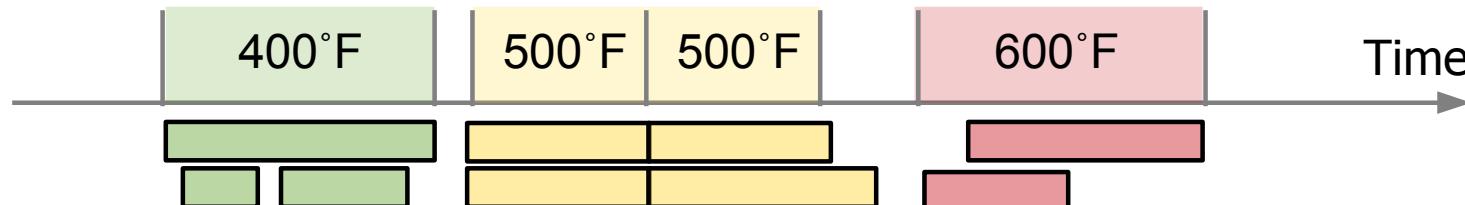
- Comparison of CP Optimizer and MIP performance on Job-Shop



Concept: state function

- What for?
 - Modeling evolution of a state variable over time
 - Modeling incompatibility relations between activities overlapping a given date t
 - Synchronizing start/end value of compatible tasks (batching)

- Example



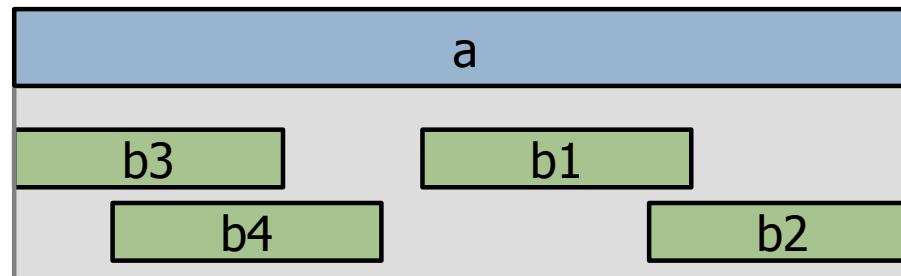
- Properties
 - Complexity is **independent of the time scale**
 - CP Optimizer is able to reason **globally** over a state function
 - **Avoid quadratic models** over each pair (i,j) of incompatible intervals on the state function

Concept: **span constraint**

- What for?
 - Modeling task → sub-task decomposition
 - Modeling immobilization time of a resource

- Example

span (a , [b1 , . . . , bn])

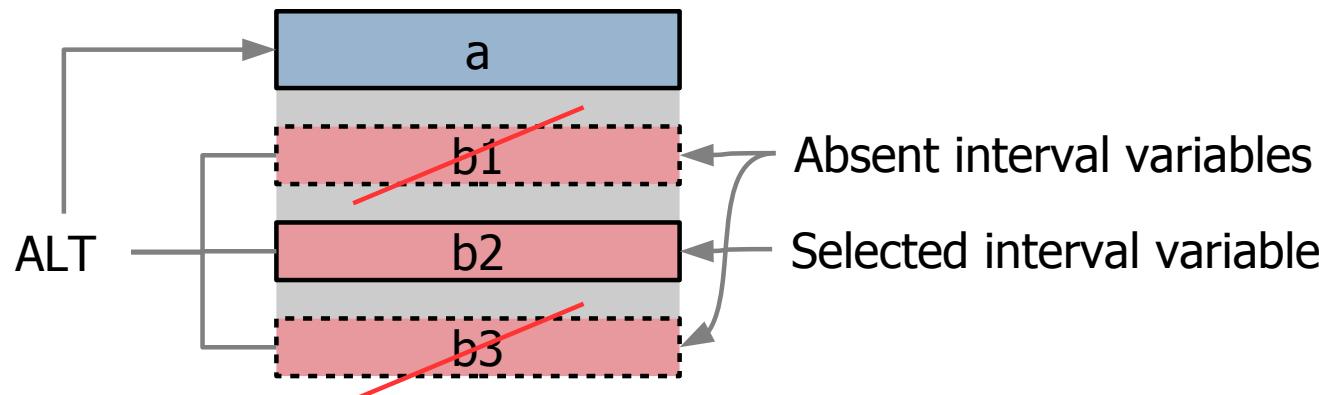


- Properties
 - The constraint of course handles optional interval variables

Concept: **alternative constraint**

- What for?
 - Modeling alternative resource/modes/recipes
 - In general modeling a discrete selection in the schedule
- Example

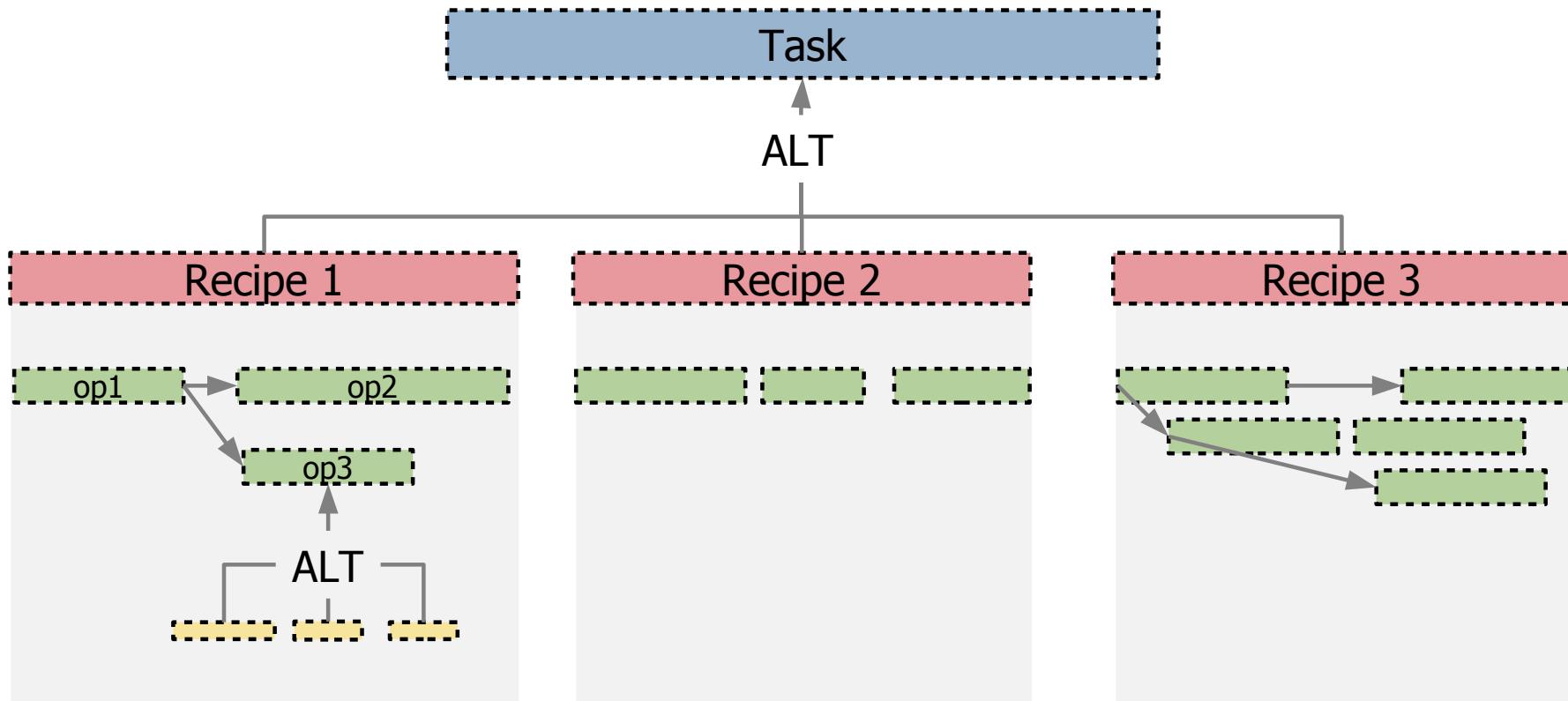
alternative(a, [b1, . . . , bn])



- Properties
 - Conditional reasoning allows a strong pruning on the alternative master interval variable a
 - Master interval variable a can of course be optional

Concept: **span/alternative constraint**

- What for?
 - Modeling Work Breakdown Structure
- Example



Agenda

- **IBM ILOG CP Optimizer for Scheduling**
- Scheduling **concepts** in CP Optimizer
- **Tips and Tools**
- **Q&A**

Tips and Tools

- A measure of complexity of a model:
 - **Number of variables**
 - Number of groups of variables with different semantics
 - Number of variable types (integer variables / interval variables)
- Take advantage of the expressiveness of the CP Optimizer modeling language to compact the model by decreasing the above indicators
- In particular if in a scheduling model, you are creating 1 decision variable for each time point t you are usually in bad shape
 - Exploit the scheduling concepts to reason on time-lines (sequence variables, cumul functions, state functions) and avoid an explicit representation of time

Tips and Tools

- A measure of complexity of a model is the **number of constraints**
- If the number of constraints grows more than linearly with the number of variables or the size of variables domains, the model will probably not scale well
- Furthermore, if a set of many small constraints can be reformulated more compactly, this often leads to stronger inference in the engine
- Example: when you need to model activities (and more generally intervals of time) that -under some conditions- cannot overlap, think of using sequence variables, noOverlap constraints and/or state functions

Tips and Tools

- Be careful when using **composite constraints**
 - In scheduling models, exploit optionality of interval variables
 - Examples :



- $\text{presenceOf}(a) * \text{endOf}(a) + (1 - \text{presenceOf}(a)) * K$ USE: $\text{endOf}(a, K)$
- $\text{presenceOf}(a) \Rightarrow (10 \leq \text{startOf}(a))$ USE: $10 \leq \text{startOf}(a, 10)$



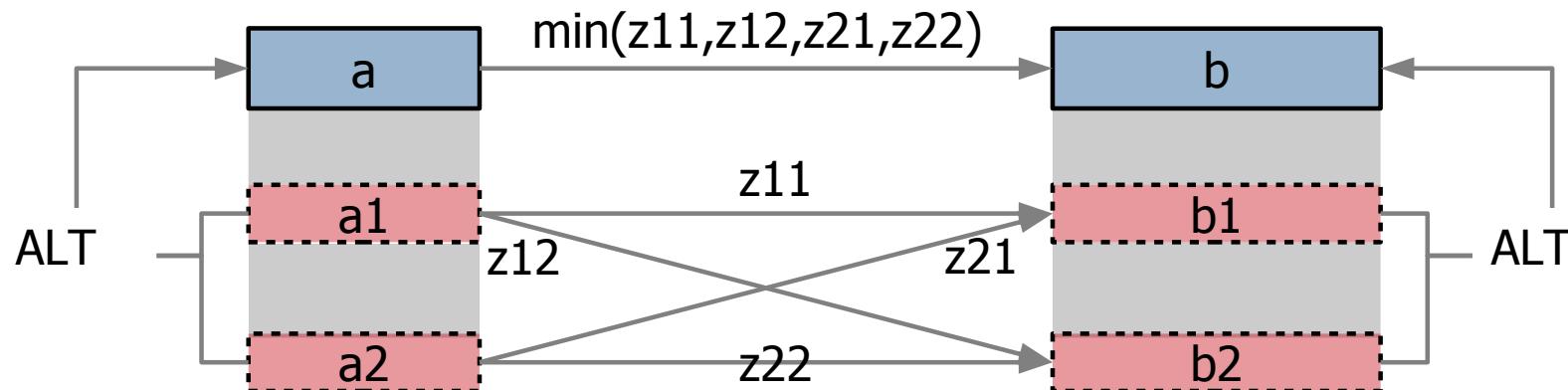
- Remarks:
 - Exception:** Binary logical constraints on presence status (like `presenceOf(a) => presenceOf(b)`) are handled in a special (and efficient) way in the engine
 - Except for constraint “`presenceOf`”, all constraints on scheduling constructs (interval and sequence variables, cumul and state functions) cannot be used in composite constraints

Tips and Tools

- Surrogate constraints **may** help to reduce the search space
- A surrogate constraint is a constraint that does not change the set of solutions (but may be useful for the search by allowing a better pruning of the search space)
- Some examples :
 - Redundant cumul function for alternative resources

Tips and Tools

- Surrogate constraints **may** help to reduce the search space
- A surrogate constraint is a constraint that does not change the set of solutions (but may be useful for the search by allowing a better pruning of the search space)
- Some examples :
 - Redundant cumul function for alternative resources
 - Redundant precedence constraints



Tips and Tools

- Some classical patterns in scheduling models
 - Chain of optional interval variables
 - Optional intervals in paths of precedence constraints
 - Multilevel alternatives
 - Temporal alternatives
- *See bonus material at the end of the slide deck*

Tips and Tools

- Questions:
 - Why is my model infeasible ?
 - Search does not find any feasible solution, what should I do ?
 - Search does not converge fast enough, what should I do ?
 - Does my model improvement really help?

Tips and Tools

- Why is my model infeasible ?
 - Conflict refiner → Fix/relax model

The screenshot shows the IBM ILOG CPLEX Studio interface with the following components:

- sched_jobshop.mod**: A code editor window containing a CPLEX script. The script defines variables for operations (dvar interval op), machines (dvar sequence mchs), and constraints for no overlap and precedence. It also minimizes makespan.
- Engine log**: A window displaying the output of the conflict refiner. It shows iterations 48 through 51, followed by a summary of the conflict refiner's termination.
- Conflicts**: A table showing conflicts found at line 28. The table has columns for Line, In conflict, and Element. It lists nine precedence constraints that were found to be in conflict.
- Navigation Bar**: A horizontal bar at the bottom with tabs for Problems, Scripting log, Solutions, Conflicts, Relaxations, Statistics, and Profiler.

```

19 dvar interval op[j in Jobs][p in Pos] size Ops[j][p].pt;
20 dvar sequence mchs[m in Mchs] in
21 all(j in Jobs, p in Pos : Ops[j][p].mch == m) op[j][p];
22 dexpr int makespan = max(j in Jobs) endOf(op[j][nbPos-1]);
23 minimize makespan;
24@ subject to {
25   makespan <= 300;
26@   forall (m in Mchs)
27     machine: noOverlap(mchs[m]);
28@   forall (j in Jobs, p in 1..nbPos-1)
29     precedence: endBeforeStart(op[j][p-1], op[j][p]);}
30 }
  
```

Engine log output:

```

*, 48
*, 49
*, 50
*, 51
! Conflict refining terminated
!
! Conflict status : Terminated normally, conflict found
! Conflict size : 6 constraints
! Number of iterations : 51
! Total memory usage : 1.1 MB
! Conflict computation time : 0.04s
!
  
```

Line	In conflict	Element (6)
28	Yes	precedence[1][4]
28	Yes	precedence[1][5]
28	Yes	precedence[1][6]
28	Yes	precedence[1][7]
28	Yes	precedence[1][8]
28	Yes	precedence[1][9]

Tips and Tools

- The engine log is an essential tool for understanding how the engine behaves on a given model

```
! -----  
! Minimization problem - 110 variables, 100 constraints  
! LogPeriod          = 100,000  
! Workers            = 2  
! Initial process time : 0.00s (0.00s extraction + 0.00s propagation)  
! . Log search space  : 664.4 (before), 664.4 (after)  
! . Memory usage     : 1.1 MB (before), 1.2 MB (after)  
! Using parallel search with 2 workers.  
!  
!             Best Branches Non-fixed      W      Branch decision  
*           1,062        739 0.01s          1          -  
...  
*           936        136k 3.69s          1          -  
         936        300k            85          2  F  on op#0#9  
! Time = 4.05s, Explored branches = 450,928, Memory usage = 7.7 MB  
!             Best Branches Non-fixed      W      Branch decision  
*           930        166k 4.55s          1          -  
         930        200k            110          1  F  on op#5#1  
!  
! Search terminated normally, 17 solutions found.  
! Best objective       : 930 (optimal - effective tol. is 0)  
! Number of branches   : 641,352  
! Number of fails      : 266,640  
! Total memory usage   : 6.9 MB (6.4 MB CP Optimizer + 0.5 MB Concert)  
! Time spent in solve  : 5.99s (5.99s engine + 0.00s extraction)  
! Search speed (br. / s) : 107,070.5  
! -----
```

Problem characteristics

Tips and Tools

- The engine log is an essential tool for understanding how the engine behaves on a given model

```
! -----
! Minimization problem - 110 variables, 100 constraints
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!
```

Modified parameter values

Tips and Tools

- The engine log is an essential tool for understanding how the engine behaves on a given model

```
! -----
! Minimization problem - 110 variables, 100 constraints
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! Workers            = 2
! Initial process time : 0.00s (0.00s extraction + 0.00s propagation)
! . Log search space  : 664.4 (before), 664.4 (after) _____
! . Memory usage      : 1.1 MB (before), 1.2 MB (after)
! Using parallel search with 2 workers.
!
!             Best Branches Non-fixed   W       Branch decision
*           1,062        739 0.01s      1           -
...
*           936        136k 3.69s      1           -
*           936        300k          85      2 F  on op#0#9
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! Time spent in solve    : 5.99s (5.99s engine + 0.00s extraction)
! Search speed (br. / s)  : 107,070.5
!
```

Root node
information

Tips and Tools

- The engine log is an essential tool for understanding how the engine behaves on a given model

```
! -----
! Minimization problem - 110 variables, 100 constraints
! LogPeriod          = 100,000
! Workers            = 2
! Initial process time : 0.00s (0.00s extraction + 0.00s propagation)
! . Log search space  : 664.4 (before), 664.4 (after)
! . Memory usage      : 1.1 MB (before), 1.2 MB (after)
! Using parallel search with 2 workers.
!
!             Best Branches Non-fixed   W     Branch decision
*           1,062       739 0.01s      1       -
...
*           936       136k 3.69s      1       -
*           936       300k          85      2   F  on op#0#9
! Time = 4.05s, Explored branches = 450,928, Memory usage = 7.7 MB
!             Best Branches Non-fixed   W     Branch decision
*           930       166k 4.55s      1       -
*           930       200k          110      1   F  on op#5#1
!
! Search terminated normally, 17 solutions found.
! Best objective        : 930 (optimal - effective tol. is 0)
! Number of branches    : 641,352
! Number of fails       : 266,640
! Total memory usage    : 6.9 MB (6.4 MB CP Optimizer + 0.5 MB Concert)
! Time spent in solve   : 5.99s (5.99s engine + 0.00s extraction)
! Search speed (br. / s) : 107,070.5
!
```

New incumbent
solutions (time, worker)

Tips and Tools

- The engine log is an essential tool for understanding how the engine behaves on a given model

```
! -----
! Minimization problem - 110 variables, 100 constraints
! LogPeriod           = 100,000
! Workers              = 2
! Initial process time : 0.00s (0.00s extraction + 0.00s propagation)
! . Log search space   : 664.4 (before), 664.4 (after)
! . Memory usage       : 1.1 MB (before), 1.2 MB (after)
! Using parallel search with 2 workers.
!
!          Best Branches Non-fixed      W      Branch decision
*        1,062      739 0.01s          1      -
...
*        936      136k 3.69s          1      -
*        936      300k            85      2  F  on op#0#9
! Time = 4.05s, Explored branches = 450,928, Memory usage = 7.7 MB
!          Best Branches Non-fixed      W      Branch decision
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! Time spent in solve    : 5.99s (5.99s engine + 0.00s extraction)
! Search speed (br. / s)  : 107,070.5
!
```

Periodical log
with fail information,
number of unfixed
variables, current decision

Tips and Tools

- The engine log is an essential tool for understanding how the engine behaves on a given model

```
! -----
! Minimization problem - 110 variables, 100 constraints
! LogPeriod          = 100,000
! Workers            = 2
! Initial process time : 0.00s (0.00s extraction + 0.00s propagation)
! . Log search space  : 664.4 (before), 664.4 (after)
! . Memory usage      : 1.1 MB (before), 1.2 MB (after)
! Using parallel search with 2 workers.
!
!             Best Branches Non-fixed   W       Branch decision
*           1,062        739 0.01s      1           -
...
*           936        136k 3.69s      1           -
*           936        300k          85      2 F  on op#0#9
! Time = 4.05s, Explored branches = 450,928, Memory usage = 7.7 MB
!             Best Branches Non-fixed   W       Branch decision
*           930        166k 4.55s      1           -
*           930        200k          110      1 F  on op#5#1
!
! Search terminated normally, 17 solutions found.
! Best objective          : 930 (optimal - effective tol. is 0)
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! Time spent in solve      : 5.99s (5.99s engine + 0.00s extraction)
! Search speed (br. / s)    : 107,070.5
!
```

Final information
with solution status
and search statistics

Tips and Tools

- Search does not find any feasible solution, what should I do ?
 - Identify which part of the model is hard:
 - Simplify problem by removing “easy” constraints
 - Search log helps (set LogPeriod=1, look where first fails occur)
 - Strengthen the model:
 - Be careful with composite constraints
 - Add surrogate constraints
 - Break symmetries
 - Increase inference levels in the engine

Tips and Tools

- Search does not find any feasible solution, what should I do ?
 - Try using search phases to first focus on the difficult decision variables
 - Solve the problem as two sub-problems:
 1. Finding an initial feasible solution (some difficult constraints can be relaxed and put in the objective function*), then
 2. Optimize starting from this solution. Consider using starting points.
 - Isolate the different sources of complexity in the model by decomposition and sequential resolutions. Consider using starting points

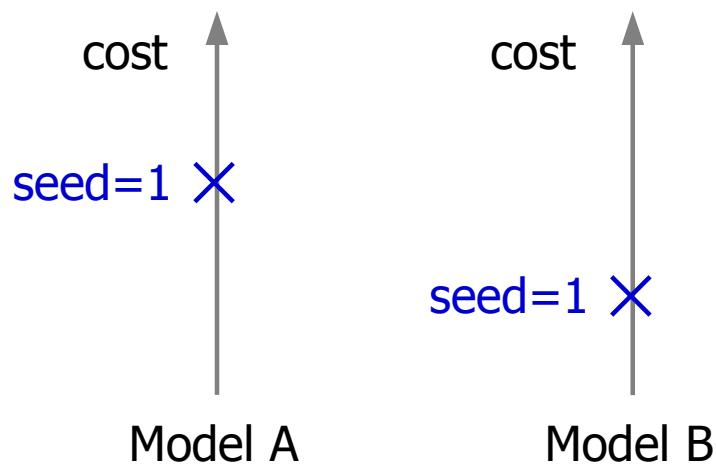
(*) CP Optimizer's concepts makes it easy to relax part of the model.
E.g. make some interval variables *optional* and maximize number of present intervals, relax *deadlines* as *tardiness* costs

Tips and Tools

- Search does not converge fast enough, what should I do ?
 - Identify and try to **isolate the different sources of complexity** in your model, first focusing on bottleneck/important parts in a “simplified” model
 - Exploit results of previous solve as (1) additional constraints and/or (2) starting point and/or (3) heuristic (search phases)
 - Do not hesitate to use MIP models in some steps, exploit strengths of each technology (MIP/CP)
 - For instance CP is good at deciding activities **start/end times** under resource constraints when required resource quantities and activity durations are fixed or mostly depend on activity start/end dates
 - For problems with very variable **resource quantities** or **activity durations**, it makes sense to consider an initial MIP model that works on these variables (example: lot sizing)

Tips and Tools

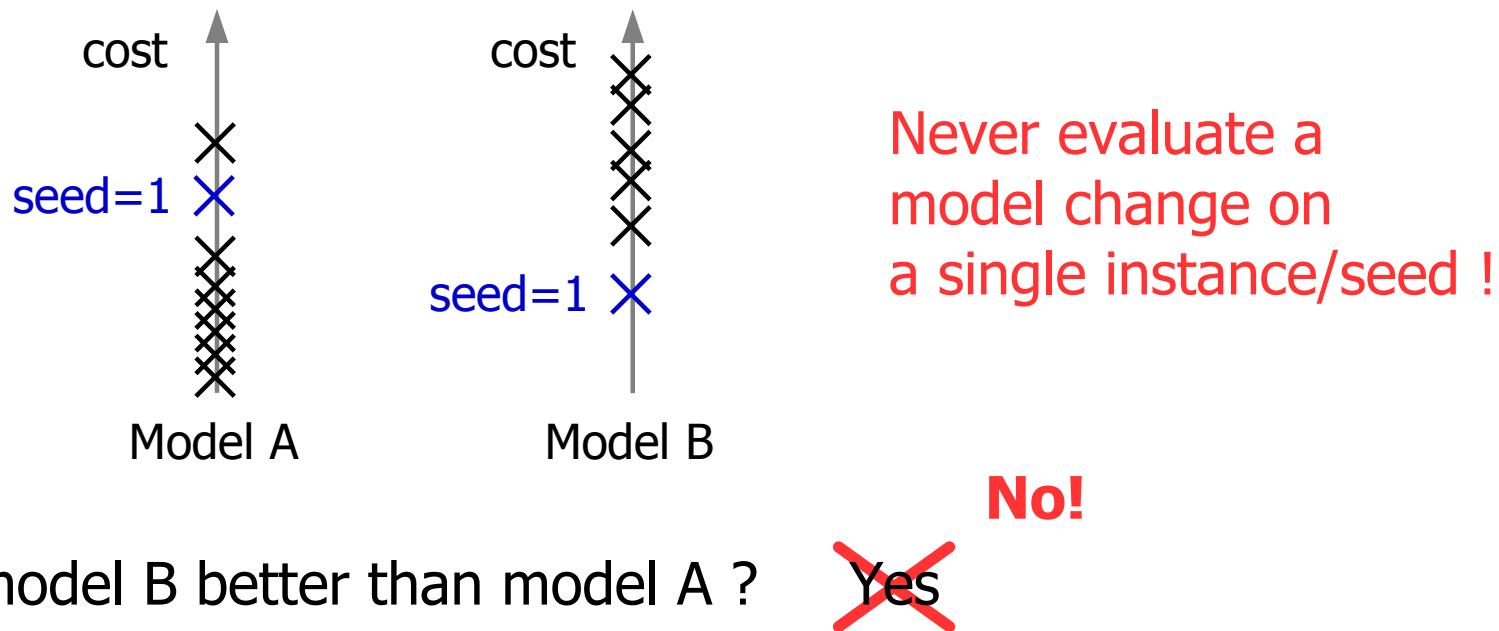
- Does my model improvement really help?
 - CP Optimizer's search relies on a stochastic algorithm initialized by a random seed (parameter `IloCP::RandomSeed`)
 - For a given model, the solution depends on the random seed
 - Best solution cost at a given time limit:



–Is model B better than model A ? Yes

Tips and Tools

- Does my model improvement really help?
 - CP Optimizer's search relies on a stochastic algorithm initialized by a random seed (parameter `IloCP::RandomSeed`)
 - For a given model, the solution depends on the random seed
 - Best solution cost at a given time limit:



Conclusion

- For scheduling problems, CP Optimizer extends the **Model&run** paradigm with some (**few**) general concepts (interval & sequence variables, cumul & state functions, ...)
- These concepts can be used to model scheduling problems in a compact way that **avoids enumeration of time**. Typically, the size of a scheduling model in CP Optimizer grows linearly with the size of the data
- When combined together these concepts provide an expressive language capable of handling **complex** and **large** industrial scheduling problems
- The **automatic search** is **complete**, it exploits these concepts using an **efficient** and **robust** combination of techniques from scheduling theory, meta-heuristics, CP, MP

Agenda

- IBM ILOG CP Optimizer for Scheduling
- Scheduling concepts in CP Optimizer
- Tips and Tools
- Q&A

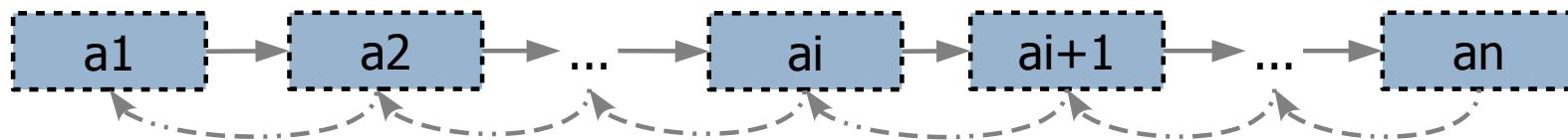


Bonus material

- List of most useful parameters for search analysis:
 - Workers (=1)
 - LogPeriod (=1)
 - SearchType (=DepthFirst)
 - FailLimit, SolutionLimit (=1)
- List of most useful parameters for performance tuning:
 - TimeLimit
 - TemporalRelaxation (=Off)
 - Workers
 - SearchType (=Restart|MultiPoint)
 - Some inference levels:
 - NoOverlapInferenceLevel
 - CumulFunctionInferenceLevel

Bonus material: classical patterns in scheduling models

- Chain of optional interval variables
 - Use cases: any phenomenon that is associated with a set of consecutive time intervals whose number is not known a-priori
 - Examples: partially preemptive activities, intervals during which a resource is in use, ...
- Model is a chain of precedence and implication constraints between optional interval variables

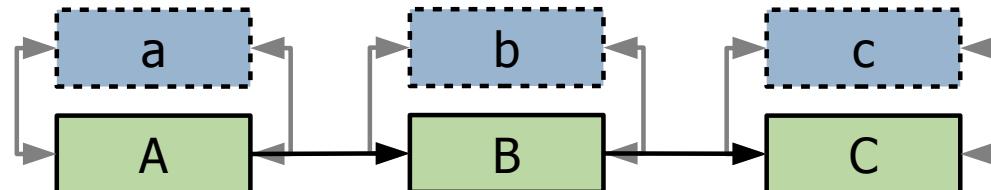


```
endBeforeStart(a[i], a[i+1]);  
presenceOf(a[i+1]) => presenceOf(a[i]);
```

- This ensures that only the first k intervals will be present where k is an implicit decision of the problem

Bonus material: classical patterns in scheduling models

- Optional intervals in paths of precedence constraints
 - Use case: a precedence graph with optional activities such that path of precedence constraints going through absent activities should still be considered
 - Example: $a \rightarrow b \rightarrow c$, precedence $a \rightarrow c$ should be considered even if b is absent
 - Direct model using $\text{endBeforeStart}(a,b)$, $\text{endBeforeStart}(b,c)$ does not work as both constraints are inactive if b is absent
- Idea 1: Add $\text{endBeforeStart}(x,y)$ constraints of the transitive closure. Issue: may add a quadratic number of constraints
- Idea 2: Use additional non-optional interval variables A , B , C of free length synchronized with a , b , c (startAtStart , endAtEnd)

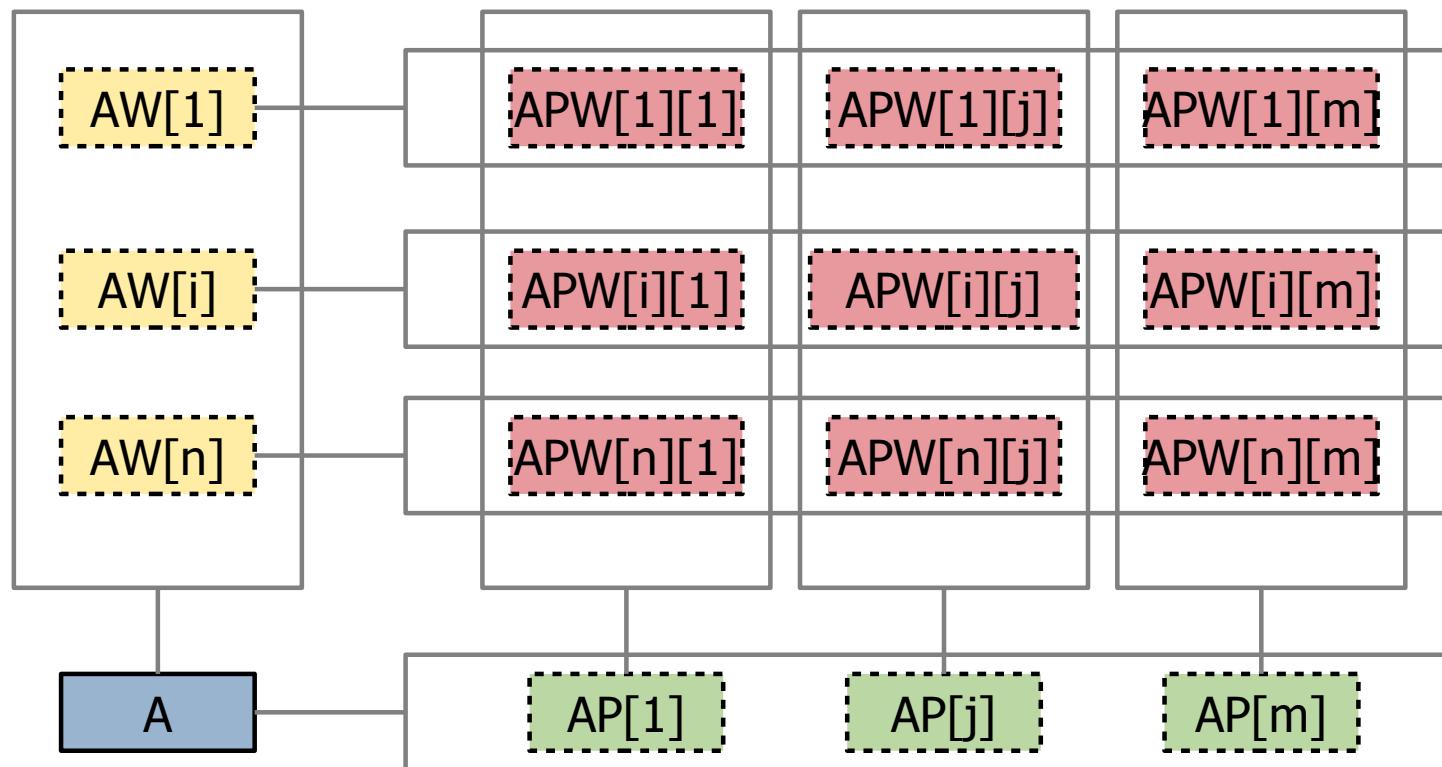


Bonus material: classical patterns in scheduling models

- Multi-level alternatives
 - Use case: an activity needs to select an element in a Cartesian product
 - Example: an activity A needs 1 worker W_i among n to be executed at 1 given position P_j among m . Duration depends both on the worker W_i and the position P_j . Specific constraints need to be posted on all activities executing at a position P_j (e.g. space limitation) while other constraints need to be posted on all activities executed by a given worker W_i (e.g. noOverlap)
- Idea: create one optional interval variable $AW[i]$ for activity A executing on worker W_i and one optional interval variable $AP[j]$ for activity A executing a position P_j

Bonus material: classical patterns in scheduling models

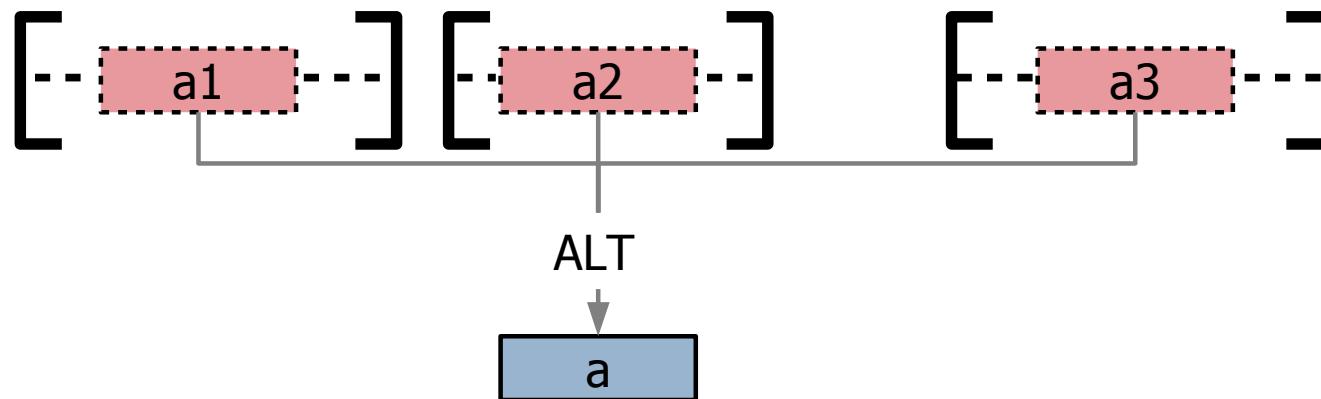
- Multi-level alternatives
- Idea: create one optional interval variable $AW[i]$ for activity A executing on worker W_i and one optional interval variable $AP[j]$ for activity A executing at position P_j



Bonus material: classical patterns in scheduling models

- Temporal alternatives

- Alternative constraints are not restricted to model disjunctions of resources/modes/recipes, they can also be used to represent temporal disjunction
- Use-case: an activity must execute during a disjunctive set of possible time-windows



- Alternative models that directly work on interval variable a are possible (use cumulFunction or forbidExtent). They will be lighter (less variables) but will propagate less.

Bonus material

- Technical papers related with scheduling in CP Optimizer
 - P. Laborie, J. Rogerie. *Temporal Linear Relaxation in IBM ILOG CP Optimizer*. Proc. MISTA 2013. Ghent, Belgium. Aug. 2013.
 - P. Laborie, J. Rogerie , P. Shaw, P. Vilím. *Reasoning with Conditional Time-intervals, Part II: an Algebraical Model for Resources*. Proc. FLAIRS 2009.
 - P. Vilím. *Max Energy Filtering Algorithm for Discrete Cumulative Resources*. Proc. CPAIOR 2009. p294-308.
 - P. Laborie. *IBM ILOG CP Optimizer for Detailed Scheduling Illustrated on Three Problems*. Proc. CPAIOR 2009. p148-162.
 - P. Vilím. *Edge Finding Filtering Algorithm for Discrete Cumulative Resources in O(kn log n)*. Proc. CP 2009. p802-816.
 - P. Laborie, J. Rogerie. *Reasoning with Conditional Time-intervals*. Proc. FLAIRS 2008, p555-560.
 - P. Laborie, D. Godard. *Self-Adapting Large Neighborhood Search: Application to single-mode scheduling problems*. Proc. MISTA 2007. Paris, France. Aug. 2007.
 - D. Godard, P. Laborie, W. Nuijten. *Randomized Large Neighborhood Search for Cumulative Scheduling*. Proc. ICAPS-05. Monterey, California (USA). June 2005.