

Integrating Queueing Theory and Scheduling for Dynamic Scheduling Problems*

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Abstract

Dynamic scheduling problems consist of both challenging combinatorics, as found in classical scheduling problems, and stochastics due to uncertainty about the arrival times, resource requirements, and processing times of jobs. To address these two challenges, we investigate the integration of queueing theory and scheduling. The former reasons about long-run stochastic system characteristics, whereas the latter typically deals with short-term combinatorics. We investigate two simple problems to isolate the core differences and potential synergies between the two approaches: a two-machine dynamic flowshop and a flexible queueing network. We show for the first time that stability, a fundamental characteristic in queueing theory, can be applied to approaches that periodically solve combinatorial scheduling problems. Second, we empirically demonstrate that for a dynamic flowshop, the use of combinatorial reasoning has little impact on schedule quality beyond queueing approaches. In contrast, for the more complicated dynamic queueing network, a novel algorithm that combines long-term guidance from queueing theory with short-term combinatorial decision making outperforms all other tested approaches. To our knowledge, this is the first time that such a hybrid of queueing theory and scheduling techniques has been demonstrated.

1. Introduction

To behave intelligently over an extended period of time, a situated agent must be able to deal with dynamic changes in its tasks and goals. New tasks (e.g., targets for surveillance (Burns, Benton, Ruml, Yoon, & Do, 2012), deliveries (Bent & Van Hentenryck, 2007), requests for a drink (Petrick & Foster, 2013)) arrive continuously and must be incorporated into the ongoing problem solving.

Similarly, in a real-world scheduling problem, the set of jobs changes as customer orders arrive, are processed, and leave the system. Different jobs have different requirements

*. Section 3 of this paper is based on previously published workshop and conference papers (Terekhov, Tran, & Beck, 2010; Terekhov, Tran, Down, & Beck, 2012). The work in Section 4 forms part of a Master's thesis (Tran, 2011) but has not appeared in any peer-reviewed publication.

for processing on different resources and these characteristics often do not become known until the arrival of the job. Depending on the scheduling horizon, a scheduler may have a number of possibly conflicting objectives. Short-term objectives refer to objectives such as minimizing tardiness or makespan, while over the long term a scheduler may want to guarantee that the facility can handle the expected pattern of demand without catastrophic failures (e.g., without the number of jobs waiting for processing becoming extremely large).

Our thesis is that long-term stochastic reasoning as studied in queueing theory can be usefully combined, both theoretically and algorithmically, with shorter-term combinatorial reasoning that has been traditionally studied in scheduling within artificial intelligence and operations research. Such a combination is challenging as queueing theory and scheduling have developed independently for many years and, as a consequence, have different measures of interest, standard problem settings, and assumptions. In this paper, we make steps toward the integration of queueing and scheduling by studying two dynamic scheduling problems and making the following novel contributions:

- We show that the fundamental queueing theory notion of *stability* can be used to analyze periodic scheduling algorithms, the standard approach to dynamic scheduling from the scheduling literature. We show for each of the problems studied, that periodic scheduling algorithms can be proved to be maximally stable: no queueing policy or scheduling approach will allow the system to operate at a higher load or achieve a higher throughput.
- We show that the long-term, stochastic reasoning of queueing theory can be combined with short-term combinatorial reasoning to produce a hybrid scheduling algorithm that achieves better performance than either queueing or scheduling approaches alone.

This paper is organized as follows. Section 2 provides the necessary background on dynamic scheduling algorithms, queueing theory, and stability. Next, we discuss our general problem settings and assumptions about job arrivals and the time at which various problem characteristics become known. Section 3 addresses our first, simpler problem, the dynamic two-machine flowshop, presenting both our theoretical results on stability and our empirical results comparing algorithm performance. Section 4 turns to the second, more complex problem, the flexible queueing network. Again, we present both theoretical and empirical work on this problem. In Section 5, we discuss the broader implications of our results for scheduling and AI problem solving before concluding in Section 6.

2. Preliminaries

This section introduces background information that forms the context for our study. We review the general dynamic scheduling problem and two solution approaches: combinatorial scheduling and queueing theory. We then provide a detailed discussion of stability, the fundamental analytical concept we use in our theoretical contributions. Finally, we discuss our problem settings and assumptions.

2.1 Dynamic Scheduling Problems

The dynamic scheduling problems that we are interested in are characterized by a stream of jobs arriving stochastically over time. Each job requires a combination of resources, sequentially and/or in parallel, for different processing times. The existence of any particular job and its corresponding characteristics are not known until its arrival. However, we make the assumption, as in queueing theory but unlike typical scheduling settings, that we have stochastic information of the distribution of job arrivals and characteristics. Jobs may require a complex routing through the available resources which may be heterogeneous but with known and deterministic capacities.

Such a scheduling problem may have both short- and long-term objectives. In typical scheduling contexts, the goal is to construct a schedule that achieves an optimal level of performance for a given optimization criterion (e.g., mean flow time) for the jobs that actually arrive. Often we settle for evaluating algorithm performance using simulation over a finite time horizon. We refer to such criteria as *short-term* as they can be evaluated over a finite horizon. In contrast, *long-term* objectives focus on system level criteria such as stability: whether the instantaneous number of jobs will remain finite over an infinite horizon.

To solve a dynamic scheduling problem, the jobs must be assigned to appropriate resources and start times, respecting the resource and temporal constraints. As jobs arrive stochastically over time, there must be an online process to make decisions: it is not possible to solve the entire problem offline.

Solving dynamic scheduling problems is challenging both due to the combinatorics of the interaction of jobs, resources, and time, and due to the stochastics: to make a decision, one can use only the information that is known with certainty at a decision point and the stochastic properties of scenarios that may occur in the future. Classic scheduling focuses on the former challenge of the combinatorics while queueing theory addresses the stochastic aspects.

2.2 Combinatorial Scheduling

In the classical scheduling literature, it is common to assume *full information*: all jobs and their characteristics are known prior to any decision making. For example, the job shop scheduling problem (JSP) consists of n jobs and m resources (French, 1982). Each job consists of a set of m completely ordered activities with a corresponding processing time and resource requirement: the job must use the specified resource for its full, uninterrupted processing time. While a number of objective functions have been defined, the most common is to minimize the makespan: the time between the start of the first activity and the end of the last one. Many solution approaches have been proposed, ranging from complete techniques like branch-and-bound (Carlier & Pinson, 1989; Brucker, Jurisch, & Sievers, 1994), mixed integer programming (Bowman, 1959; Manne, 1960), and constraint programming (Fox, 1987; Baptiste, Le Pape, & Nuijten, 2001; Beck, 2007; Beck, Feng, & Watson, 2011), to dispatch rules (Pinedo, 2003) and meta-heuristics (Nowicki & Smutnicki, 1996, 2005).

When solving dynamic problems, the scheduling community typically adopts the periodic scheduling approach of solving a collection of linked static sub-problems (Bidot, Vidal,

Laborie, & Beck, 2009; Ouelhadj & Petrovic, 2009). At a given time-point, the static problem, consisting of the jobs currently present in the system, is solved to optimize some short-term objective function. That schedule is then executed (wholly or partially) until the creation of the next sub-problem is triggered. This viewpoint means that methods developed for static scheduling problems become directly applicable to dynamic ones. Such methods can effectively deal with complex combinatorics and can optimize the quality of the schedules for each static sub-problem. However, they tend to overlook the long-run performance and the stochastic properties of the system.

There are a few examples of work that modifies the short-term objective or problem-solving process to address the fact that the static problem is part of the long term scheduling problem. Branke and Mattfeld (2002) address a dynamic job shop problem with the overall objective of minimizing the mean tardiness of jobs. They use a periodic scheduling approach based on a genetic algorithm that solves each sub-problem to minimize a combination of tardiness with a preference to place resource idle time toward the end of the sub-problem schedule. The intuition is that later idle time allows jobs that arrive in the future to be “slotted in” to the current schedule with little disruption. Empirical results demonstrate a lower idle time over the long term compared to simply minimizing tardiness.

Another example is the framework of Online Stochastic Combinatorial Optimization (OSCO) (Van Hentenryck & Bent, 2006; Mercier & Van Hentenryck, 2007), where the set of existing jobs plus a sample of future arrivals is used to create a static scheduling sub-problem. Multiple samples and optimizations are cleverly combined to arrive at a set of decisions for the existing jobs. Mercier and Van Hentenryck (2007) show that such algorithms scale better than MDPs and result in good performance when there is a small expected difference between the best performance of clairvoyant and non-clairvoyant decision makers. Similar approaches have been developed in AI planning (Yoon, Fern, Givan, & Kambhampati, 2008; Burns et al., 2012).

These examples employ the same underlying approach to dynamic scheduling problems: adapt a static technique by incorporating intuitive (Branke & Mattfeld, 2002) or sampled (Van Hentenryck & Bent, 2006) information about the future. These approaches serve as an inspiration for us to develop a more formal and general understanding of how long-term objectives can be achieved by solving a series of short-term, static scheduling problems.

2.3 Queueing Theory

Queueing theory is the mathematical study of waiting lines (Gross & Harris, 1998). It models systems in which one or more servers (machines) at one or more service stations process arriving customer requests (jobs). Fundamentally, queueing theory focuses on the formal analysis of the evolution of the queues and related metrics over time given a particular system definition or class of systems. The standard shorthand notation to describe a queueing process, due mainly to Kendall (1953), is represented by $A/B/X/Y/Z$. A describes the inter-arrival process (time between two successive arrivals), B the service time distribution, X the number of parallel machines, Y the buffer size (maximum capacity of jobs in the system), and Z the queue discipline (scheduling order). Common distributions found in the literature for A and B are deterministic¹ (D), exponential (M) and general

1. Deterministic here refers to all inter-arrival or service times having the same value.

(G). Given a defined arrival and service time distribution, queueing discipline, and number of machines and buffer capacity, the queueing literature is most commonly interested in finding certain steady state system parameters such as stability conditions, expected waiting time and queue length. Although the literature is comprised significantly of these descriptive models for steady state performance metrics, transient analysis and prescriptive models that deal with queue design and control are also often studied, and are of interest in this paper. Markov processes (Down & Meyn, 1994; Dai & Meyn, 1995; Bolch, Greiner, de Meer, & Trivedi, 2006), fluid models (Dai, 1995; Dai & Weiss, 1996), and linear programming (LP) models (Andradóttir, Ayhan, & Down, 2003; Down & Karakostas, 2008) are typical approaches in analyzing queueing systems.

The area of queueing theory that deals with prescriptive models is frequently called the design and control of queueing systems (Tadj & Choudhury, 2005; Gross & Harris, 1998). In both queueing design and control problems, the goal is to find optimal values for the controllable parameters of the queue. These parameters include the number of machines available for processing arriving jobs, the limit on buffer capacity, the arrival rate of jobs to the queue(s), the service rates of the machine(s), as well as any combination of these. Queueing design problems are static: once the optimal value of a controllable parameter is determined, it becomes a fixed characteristic of the queue. Queueing control problems, on the contrary, are dynamic: the goal in such problems is usually to determine an optimal action to take when the system is in a particular state. For example, consider a retail facility with workers who have to serve stochastically arriving customers and also perform back-room tasks which are independent of the customer arrival process (Terekhov, Beck, & Brown, 2009). In order to optimize the performance of such a facility, one has to solve the queueing design problem of finding the optimal number of cross-trained servers to employ as well as the related queueing control problem of determining when to switch these workers between the two task types. We refer the reader to the papers of Tadj and Choudhury (2005) and Crabill, Gross, and Magazine (1977) for overviews of design and control problems involving queues.

Queueing theory has taken the viewpoint that, since it is impossible to create an optimal schedule for every single sample path in the evolution of the system, one should aim to achieve optimal performance in some *probabilistic* sense (e.g., in expectation) over an infinite time horizon. This goal could be attained by construction of a policy based on the global stochastic properties of the system. For example, a policy could specify how start time assignments should be made whenever a new job arrives or has completed processing. However, the schedule resulting from such a policy, while being of good quality in expectation, may be far from optimal for the particular realization of uncertainty that occurs. Moreover, queueing theory generally studies systems with simple combinatorics, as such systems are more amenable to rigorous analysis of their stochastic properties.

2.4 Stability

Stability² is a fundamental concept in queueing theory and forms the main part of our theoretical analysis. Informally, a system is *stable* if its queues remain bounded over time. The stability of a system is dependent on the scheduling policy it employs: for a given set of problem parameters (e.g., arrival and processing distributions), one policy may stabilize the system while another might not. Knowledge of whether a system is stable for a given job arrival rate, processing rate and scheduling policy is considered a precursor to more detailed analysis and is essential for practical applications (Kumar, 1994; Dai & Weiss, 1996).

Formally, a system operating under a particular queueing discipline is stable if the Markov process that describes the dynamics of the system is *positive Harris recurrent* (Dai, 1995). Positive Harris recurrence implies the existence of a unique stationary distribution. Due to the considerable notation required, we do not formally define positive Harris recurrence here, but instead refer the reader to the papers by Dai (1995), Dai and Meyn (1995) and Bramson (2008).

In the special case when the state space of the Markov process is countable³ and all states communicate, positive Harris recurrence is equivalent to the more widely-known concept of positive recurrence (Bramson, 2008). A Markov chain is positive recurrent if every state s is positive recurrent: the probability that the process starting in state s will return to s is 1, and the expected time to return to this state is finite (Ross, 2003). In particular, this property guarantees that the system will empty.

2.5 Problem Settings

Queueing theory and combinatorial scheduling are both fundamentally focused on the efficient use of scarce resources over time. However, their different emphases (i.e., stochastics vs. combinatorics) may indicate that they can be usefully combined to provide a better understanding of, and stronger solution approaches to, dynamic scheduling problems.

A first challenge in this study is to determine the problem settings and assumptions. As queueing and scheduling sometimes make differing assumptions, we have been guided by three heuristics in choosing problems. First, we sought the simplest problem settings where queueing and scheduling had not arrived at the same solution. For example, in many single machine dynamic scheduling problems, identical, optimal dispatch rules/queueing policies exist in both literatures. Second, where assumptions in the two areas are consistent, we adopted them. And third, when assumptions are contradictory, we attempted to choose realistic settings that also result in novel and challenging problems.

As a consequence, we make the following assumptions in the two systems studied here.

- As in queueing, we assume that we know the distribution of the job inter-arrival times.

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2. Unfortunately, *stability* has multiple meanings in closely related literature. In the scheduling literature, a predictive schedule is called *stable* if its execution is close to what was planned (Bidot et al., 2009). Similarly, in work on scheduling under uncertainty, stability analysis concerns the identification of the range of values that the processing times may take while the given schedule remains optimal (Sotskov, Sotskova, Lai, & Werner, 2010). Here we use the meaning of stability from queueing theory.
 3. This process is referred to as a *continuous-parameter Markov chain* in the book by Gross and Harris (1998).

- We assume that the job durations become known upon arrival and are realizations of the corresponding known distributions. Queueing models typically assume that the distribution of job durations is known, but the actual processing time of a job is not available until its *completion* time.⁴ In the classical scheduling literature, exact job durations are known prior to construction of a schedule and jobs processed on the same machine have, in general, different durations. As knowledge of both distributions and actual durations upon arrival can be justified by applications in which historical data is available and in which similar activities are repeatedly executed (e.g., the serving of the same static web page, the cutting of a piece of wood with standardized dimensions), we adopt both assumptions.
- For each queue, the sequences of processing times for all machines, and the sequence of inter-arrival times are independent and identically distributed sequences. They are also mutually independent.
- Mean processing times and mean inter-arrival times are finite.
- The inter-arrival times are unbounded and continuous.

While the final three assumptions are standard in the queueing literature dealing with stability analysis (Dai, 1995) and satisfied by commonly used distributions (e.g., the exponential distribution), the combination of the first two assumptions typically has not received much attention in the queueing or scheduling literature. The setting is somewhat similar to the *online-time* setting in online scheduling (Pruhs, Sgall, & Torng, 2004) where jobs arrive to the system dynamically and job processing times become known upon arrival. However, that setting makes no assumption about known inter-arrival and duration distributions.

3. The Two-Machine Dynamic Flowshop

In the two-machine dynamic flowshop, arriving jobs must be processed first on machine 1 and then on machine 2. We assume that the inter-arrival distribution is general with mean $\frac{1}{\lambda}$, while the processing time distributions for machine 1 and 2 are general with means $\frac{1}{\mu_1}$ and $\frac{1}{\mu_2}$, respectively. Thus, the load for machine 1 is $\rho_1 = \frac{\lambda}{\mu_1}$ and the load for machine 2 is $\rho_2 = \frac{\lambda}{\mu_2}$. Both ρ_1 and ρ_2 are assumed to be less than 1, as these are known necessary conditions for stability (Gross & Harris, 1998). Both machines are unary capacity and pre-emptions are not allowed. The queues in front of machine 1 and machine 2 are both assumed to be of infinite size. The goal of the problem is to sequence the jobs on machine 1 and machine 2 in order to minimize the flow time: the time between the arrival of a job and its completion on machine 2.

The dynamic flowshop (Park, 1988; Sarper & Henry, 1996; El-Bouri, Balakrishnan, & Popplewell, 2008) is an extension of the classical flowshop environment that has extensively been studied in the scheduling literature (Widmer & Hertz, 1989; Taillard, 1990). In the queueing literature, this system is known as a *tandem queue* or a network of queues in series and has also received significant attention (Burke, 1956; Reich, 1957; Jackson, 1957; Gross & Harris, 1998; Andradóttir & Ayhan, 2005).

4. One exception is the *deterministic* distribution, under which the durations of all jobs are assumed to be identical (Gross & Harris, 1998).

3.1 Algorithms

We consider four periodic scheduling approaches to the two-machine dynamic flowshop problem. In each case, a schedule is formed by optimizing a value of interest for a *sub-problem*: the set of jobs present in the system at a particular time. In the dynamic flowshop, the start time of every new sub-problem is equal to the completion time of the last job on machine 1 in the previous sub-problem, as in Figure 1. Since the jobs in a new sub-problem can begin execution after all scheduled jobs have been processed on the *first* machine, at the time of scheduling there may still be jobs from a previous schedule that need processing on machine 2. These previous scheduling decisions are not altered when the next sub-problem is solved.

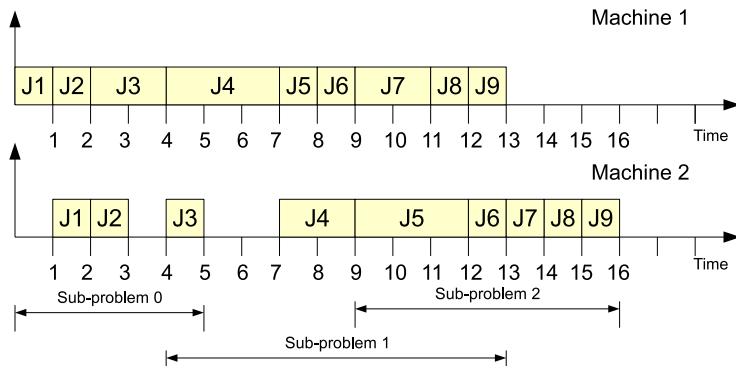


Figure 1: Dynamic flowshop with three sub-problems and three jobs per sub-problem. The start of a sub-problem is the start of a set of jobs on machine 1, the end of a sub-problem is the end of a set of jobs on machine 2.

To the best of our knowledge, no queueing policy has been proved to be optimal for the flow time objective, even in the expected sense, for a dynamic two-machine flowshop under our assumptions. Our first two approaches, however, are chosen because of theoretical results for systems related to ours.

FCFS. Jobs in a sub-problem are sequenced in non-decreasing order of their arrival times to the system. *FCFS* achieves the smallest expected flow time in a two-machine dynamic flowshop in the class of work-conserving, non-preemptive policies that *do not use* processing time information (Towsley & Baccelli, 1991). Note that the periodic *FCFS* policy creates identical schedules to the standard (non-periodic) *FCFS* policy in queueing theory, where jobs are processed in the order they arrive.

SPT_{sum}. Jobs in a sub-problem are processed in non-decreasing order of the *sum* of their durations on machine 1 and machine 2. This policy choice is motivated by the fact that, in the case when the server is a single unary resource, shortest processing time first minimizes the expected flow time (Wierman, Winands, & Boxma, 2007).

completionTime. Since minimizing sub-problem flow time under our assumptions is equivalent to minimizing the sum of job completion times in a sub-problem, a natural

sub-problem objective is the sum of completion times of activities on the second machine. Optimizing the total completion time will lead to the best *short-run* performance but it is unclear how this method will perform with respect to *long-run* objectives. Minimizing the sum of completion times in a two-machine flowshop is NP-hard (Pinedo, 2003).

makespan. The fourth method we employ is motivated by reasoning about a proxy measure that we speculate may result in strong *long-run* flow time performance. The minimum makespan schedule for a sub-problem by definition allows the subsequent sub-problem to start as early as possible on machine 2, implying lower flow times for future sub-problems. Therefore, while we are not likely to achieve optimal flow time performance on each sub-problem, we conjecture that makespan minimization may lead to better long-run flow time performance.

The optimal makespan schedule for a static two-machine flowshop can be found in polynomial-time using Johnson's rule (Conway, Maxwell, & Miller, 1967). Johnson's rule divides jobs into two sets: set I consists of all jobs whose processing time on machine 1 is less than or equal to its processing time on machine 2, and set II consists of all the remaining jobs. Set I is processed before set II. Johnson's rule creates permutation schedules, that is, schedules in which the order of jobs is the same on both machines. Within set I, jobs are sequenced in non-decreasing order of the processing time on machine 1, while within set II, jobs are sequenced in non-increasing order of the processing times on machine 2.

3.2 Stability

We study and compare the stability of the only one of our policies that does not use processing time information, i.e., *FCFS*, and one of our policies that does, i.e., *makespan*. In particular, we show that the condition for the stability of *FCFS* follows trivially from known results in the queueing literature. Using this result, more significantly, we show that the *makespan* approach is stable under the same condition. To the best of our knowledge, this is the first example of stability analysis of scheduling policies based on observed processing times.

We leave the study of stability of our two remaining methods that utilize processing time information, *SPT_{sum}* and *completionTime*, for future work. Showing stability of the *completionTime* approach may prove to be especially challenging since it possesses neither a specific structure that can be utilized in the proof nor a property that makes it easily comparable to *FCFS*.

Theorem 1. *If $\frac{\lambda}{\min\{\mu_1, \mu_2\}} < 1$, then the periodic FCFS policy is stable for the two-machine dynamic flowshop.*

This result follows from the fact that for the dynamic flowshop, the periodic *FCFS* policy is equivalent to the standard, non-periodic implementation of *FCFS*, and the fact that, under our assumptions, the two-machine flowshop is a generalized Jackson network. Stability of such networks under the condition that the load of each machine is strictly less than 1 has been proved by various methods, such as the fluid model methodology (Dai, 1995). The same methodology can be used to show the stability of *FCFS* in an *M*-machine flowshop under the condition that $\frac{\lambda}{\min_{m \in \{1, \dots, M\}} \{\mu_m\}} < 1$.

For the *makespan* policy, we prove a result which holds for every sample path in the evolution of the system. Let s_i^* and t_i^* be the time points at which sub-problem i starts on machine 1 and completes on machine 2, respectively, under the *makespan* approach. Let v_i and v_i^π be the total processing time of all jobs completed by time t_i^* under the *makespan* policy and an arbitrary policy π , respectively. Following the queueing literature, we further refer to v_i and v_i^π as the *work* completed by time t_i^* .

Lemma 1. *The amount of work completed by t_i^* is maximized by the makespan policy. That is, $v_i \geq v_i^\pi$ for all i and all non-idling π .*

Proof. For any arbitrary non-idling policy π , v_i^π can be written as $v_i^{1,\pi} + v_i^{2,\pi}$, where $v_i^{1,\pi}$ is the amount of work completed by t_i^* on machine 1 and $v_i^{2,\pi}$ is the amount of work completed by t_i^* on machine 2. (In Figure 2, t_0^* is 5, $v_0^{1,\pi} = 5$ and $v_0^{2,\pi} = 3$.) For the *makespan* approach, we use the notation without the superscript π , i.e., $v_i = v_i^1 + v_i^2$. In the dynamic flowshop, the amount of work completed by t_i^* on machine 1 is the same for any non-idling policy. Thus, it remains to prove that $v_i^2 \geq v_i^{2,\pi}$. We prove this by induction.

Base Case: $v_0^2 \geq v_0^{2,\pi}$ since any policy other than *makespan* can complete the set of initial jobs only at the same time as *makespan* (t_0^*) or later.

Inductive Hypothesis: Assume the property is true for t_i^* , that is, $v_i^2 \geq v_i^{2,\pi}$.

Inductive Step: We need to show the same property for t_{i+1}^* , i.e., that $v_{i+1}^2 \geq v_{i+1}^{2,\pi}$. For the *makespan* approach, $v_{i+1}^2 = v_i^2 + \gamma((s_i^*, s_{i+1}^*))$, where $\gamma((s_i^*, s_{i+1}^*))$ is the total machine 2 workload that arrives in the time period (s_i^*, s_{i+1}^*) and, therefore, is the workload that is processed in the sub-problem starting at s_{i+1}^* and ending at t_{i+1}^* .

By the induction hypothesis, we know that at t_i^* , $v_i^2 \geq v_i^{2,\pi}$. The amount of work processed on machine 2 by time t_{i+1}^* by policy π , $v_{i+1}^{2,\pi}$, equals the amount of work processed by π by time t_i^* plus some fraction of the difference in the amount of work completed by π and *makespan* by t_i^* plus some fraction of the amount of machine 2 work that arrives in (s_i^*, s_{i+1}^*) . Thus, $v_{i+1}^{2,\pi} \leq v_i^{2,\pi} + (v_i^2 - v_i^{2,\pi}) + \gamma((s_i^*, s_{i+1}^*)) = v_i^2 + \gamma((s_i^*, s_{i+1}^*)) = v_{i+1}^2$. \square

For example, consider the schedules in Figures 2 and 3: $s_0^* = 0$, $s_1^* = 4$, $s_2^* = 9$, $t_0^* = 5$, $t_1^* = 11$, $t_2^* = 14$, $v_2^2 = v_1^2 + \gamma((s_1^*, s_2^*)) = 9 + 3 = 12$, $v_2^{2,\pi} = 7 + (9 - 7) + 1 \leq 12$.⁵

The lemma does not hold if π is idling since an idling policy may create a better schedule by waiting and taking more jobs into account.

Theorem 2. *If $\frac{\lambda}{\min\{\mu_1, \mu_2\}} < 1$ then the periodic makespan policy is stable for the two-machine dynamic flowshop.*

Proof. We know that *FCFS* is stable under the given condition. By Lemma 1, at every sub-problem completion time, the *makespan* approach has finished at least as much work as *FCFS*. Therefore, the two-machine dynamic flowshop with the periodic *makespan* policy is stable under the same condition as *FCFS*. \square

The theorem provides a sufficient condition for stability. As noted above, from the literature (e.g., (Gross & Harris, 1998)), we know that $\frac{\lambda}{\mu_1} < 1$ and $\frac{\lambda}{\mu_2} < 1$ are necessary conditions for stability of this system. Since ensuring that $\frac{\lambda}{\min\{\mu_1, \mu_2\}} < 1$ is the same as

5. We assume that $J7$, $J8$ and $J9$ arrive in the time period $(4, 9]$.

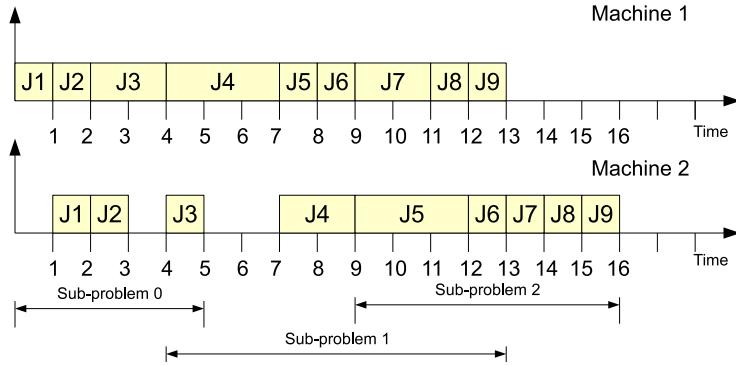


Figure 2: Schedule for policy π for a two-machine flowshop.

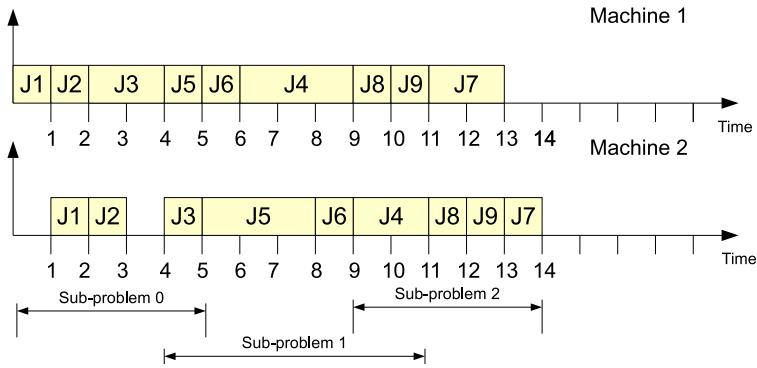


Figure 3: Schedule for *makespan* for the same problem instance as in Figure 2.

ensuring $\frac{\lambda}{\mu_1} < 1$ and $\frac{\lambda}{\mu_2} < 1$, we see that $\frac{\lambda}{\min\{\mu_1, \mu_2\}} < 1$ is a necessary and sufficient condition for stability of the dynamic two-machine flowshop under the *makespan* policy.

Lemma 1 does not hold for an M -machine flowshop when $M > 2$. To illustrate this fact, consider the problem instance in Figures 4 and 5. In this example, sub-problem 0 consists of jobs J_0 and J_1 , and both the *makespan* policy and *FCFS* construct the same schedule, with $t_0^* = 7$. The second sub-problem consists of J_2 and J_3 , and the two policies result in different schedules. At $t_0^* = 7$, the amount of work completed by *makespan* is $v_0 = 12$, whereas the amount of work completed by *FCFS* is $v_0^\pi = 13$. Therefore, in this case, $v_0 < v_0^\pi$, which shows that it is possible that the amount of work completed by t_i^* is *not* maximized by the *makespan* policy. We nonetheless conjecture that Theorem 2 extends to the case with more than two machines and can be proved using a fluid model approach.

3.3 Empirical Results

We present experiments comparing the performance of *FCFS*, *SPT_{sum}*, *makespan* and *completionTime* models for minimizing the mean flow time over a long time horizon. The *completionTime* model was implemented via constraint programming in ILOG Scheduler 6.5

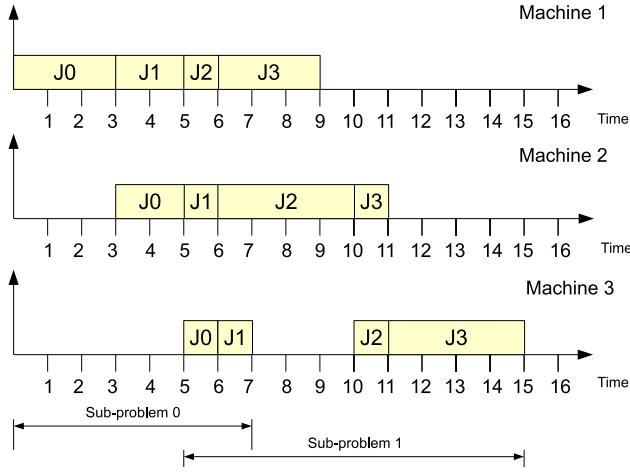


Figure 4: Schedule for *FCFS* for the dynamic flowshop with three machines.

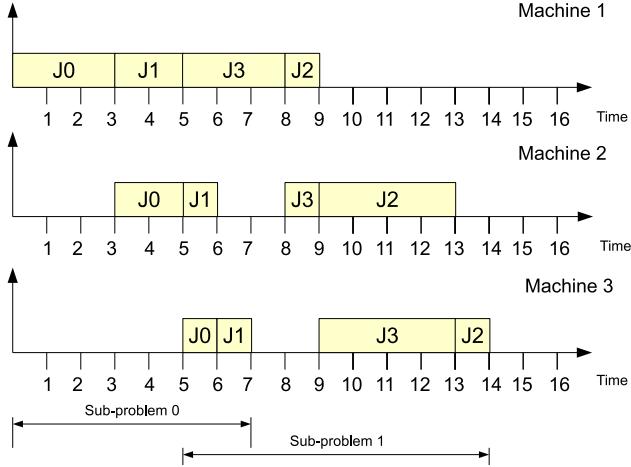


Figure 5: Schedule for *makespan* for the dynamic flowshop with three machines.

and uses the *completion* global constraint (Kovács & Beck, 2011). The remaining methods were implemented using C++.

In these experiments, the *completionTime* model was run with a time limit of 1 second per sub-problem in order to ensure reasonable run-times. Note that with a time limit, this approach does not always find the optimal sub-problem schedule. Experiments with a time limit of 5 seconds showed identical performance.

To evaluate the performance of our four methods in a dynamic flowshop, we considered a system with exponentially distributed inter-arrival times and exponentially distributed processing times with the same means on both machines. Experiments with uniformly distributed processing times showed identical performance. We fixed the arrival rate, λ , to 10, and varied the load on the system by changing the rates of the processing time

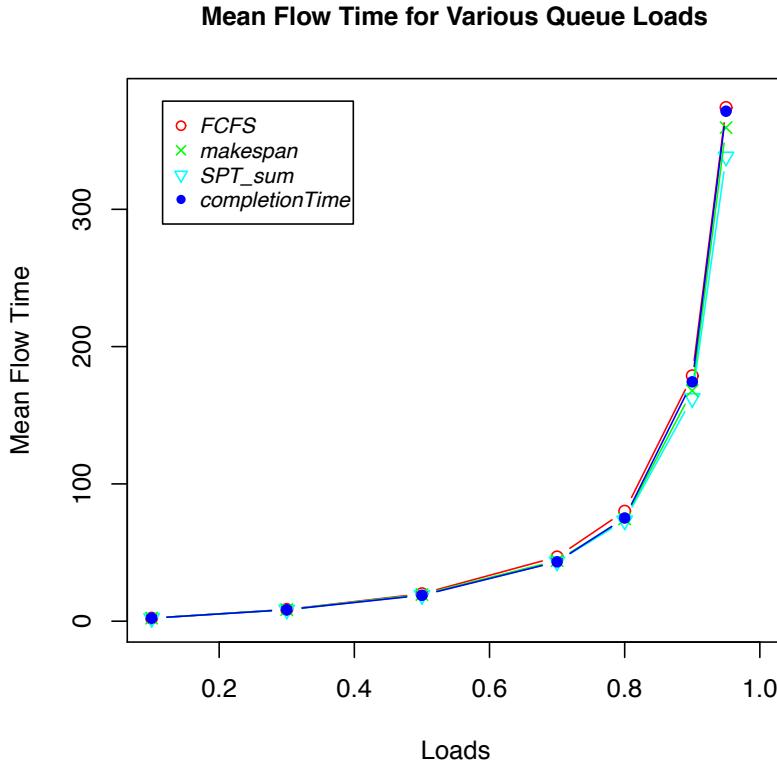


Figure 6: Mean flow times in a dynamic two-machine flowshop for $FCFS$, SPT_{sum} , $completionTime$ and $makespan$ models as the system load varies.

distributions from 100 to 10.53. The results of these experiments are shown in Figure 6. Each point in the figure represents the mean flow time over 100 problem instances of 55,000 jobs each.

Figure 6 shows that there is very little difference among the methods. $completionTime$ has a slight advantage over the others for loads of 0.7 and less. The $makespan$ model is better than $FCFS$ and $completionTime$ at loads above 0.8. SPT_{sum} is the best-performing model for loads above 0.8, when the static sub-problems become large. This last observation is supported by the results of Xia, Shanthikumar, and Glynn (2000), who have shown that SPT_{sum} is asymptotically optimal for the static average completion time objective as the number of jobs in a two-machine flowshop increases. However, this asymptotic result does not imply that applying SPT_{sum} to each sub-problem results in the best long-run behaviour for high loads. $FCFS$, on the other hand, is the worst performer over all loads, but only marginally so. Further investigation indicates that $FCFS$ finds sub-problem solutions that are of lower quality than those of the other methods.

Figure 7 presents the variance of the different algorithms tested. Though our primary quantity of interest is the mean flow time, variance is also an important criterion. From the perspective of a customer who has submitted a job for processing, a high variance indicates

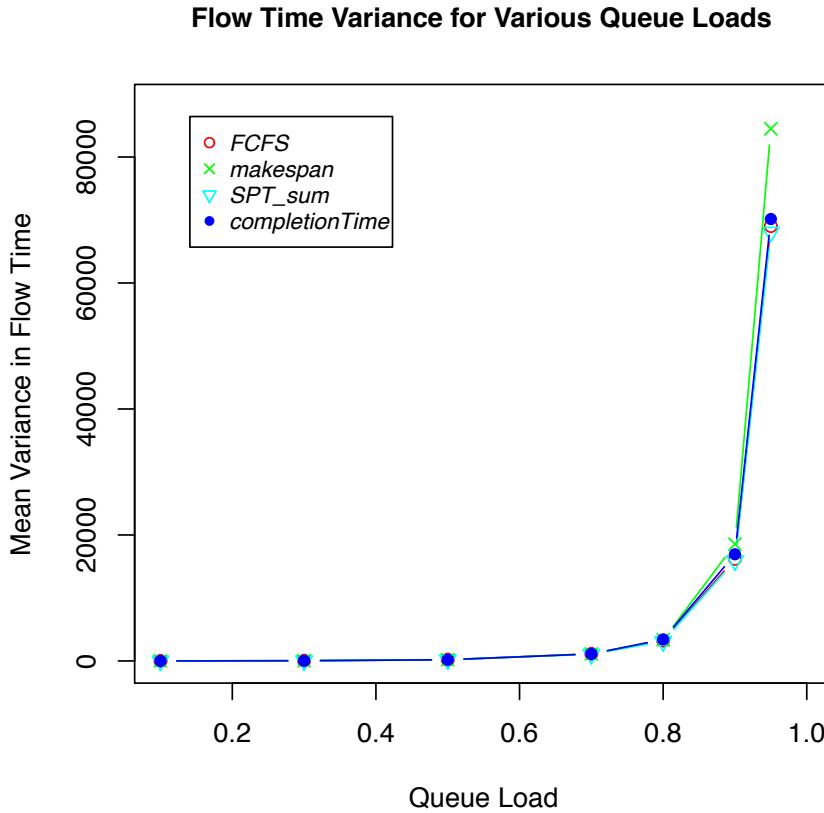


Figure 7: Mean, over all problem instances, of the flow time variance in a dynamic two-machine flowshop for $FCFS$, SPT_{sum} , $completionTime$ and $makespan$ models as the system load varies.

that the actual flow time of a given job is unlikely to be accurately predicted by the mean flow time. As can be seen in the figure, all approaches exhibit a high variance compared to mean flow time, especially for high loads. In particular, $makespan$ performs worse than all other techniques at the highest load.

3.4 Discussion

Our study of the dynamic two-machine flowshop provides partial support for our thesis of the utility of combining queueing and scheduling. We have shown that stability analysis can be applied to periodic scheduling algorithms and that algorithms that reason about combinatorics can achieve the same stability guarantees as traditional queueing theory approaches. However, somewhat surprisingly, in this system, we were not able to empirically demonstrate that the scheduling algorithms result in better mean flow time performance than queueing approaches.

Subsequent analytical work on this problem setting shows that the *completionTime* approach results in a smaller long-run mean flow time over T time periods than *makespan* and that a more detailed examination of the above empirical data is consistent with this result (Terekhov, 2013, Ch. 7). Furthermore, in a slightly more complex problem setting (i.e., a polling system with a two-machine flowshop server) the opposite is true: it is shown both analytically and empirically that for the objective of minimizing long-run flow time, an algorithm that minimizes the makespan of the sub-problems outperforms one that minimizes the sum of completion times. While these results do not directly address the combination of queueing and scheduling approaches, they demonstrate that the impact of sub-problem optimization criteria on long-term performance measures is delicate and not yet well understood.

4. A Queueing Network with Flexible Servers

Given the results of the above study of the two-machine dynamic flowshop, we decided to examine a second system with a different combinatorial structure to more deeply investigate the combination of queueing and scheduling approaches. This system is a queueing network where jobs belong to specific job classes and heterogeneous servers are required to process the jobs. This problem is an example of a classical queueing system (Bramson & Williams, 2000; Andradóttir et al., 2003) that differs from the dynamic flowshop in that jobs require only one machine but that the actual machine assignment must be made (i.e., a job can be processed on any machine). Jobs arrive over time via an arrival process with rate λ and generally distributed inter-arrival times. An arriving job belongs to a class k with probability pr_k . We assume that there are no pre-emptions: once a job begins execution it must be processed for its full processing time. When a server j is assigned to a job of class k , the server processes jobs according to a processing time that is generally distributed with rate μ_{jk} ; once a job i arrives to the system, the processing times on each server become known and are denoted by p_{ij} . We assume that all servers are able to serve jobs of all classes. If multiple servers are working on a single class at any point in time, they work in parallel so that each job is served by exactly one server.

The equivalent static problem from the scheduling literature is the parallel machine scheduling problem (Pinedo, 2003). However, the scheduling literature either assumes machines are related or unrelated. In a related parallel machine scheduling problem, each machine has an inherent speed that determines job processing times. If machine a is twice as fast as machine b , it will always require half the time to process any job than machine b does. When machines are unrelated, there is no correlation in processing times on different machines among the jobs. In the queueing network problem, processing times for a given job class are stochastically related because they are drawn from the same distribution on a given machine. However, there are no class relationships across different machines so it may be that $\mu_{jk} < \mu_{ik}$ but $\mu_{jl} > \mu_{il}$ for $i \neq j, k \neq l$. We adopt the queueing theory assumption.

4.1 Algorithms

We present five different models for scheduling jobs in the queueing network with flexible servers: two queueing policies, two scheduling policies, and a hybrid queueing theory and scheduling method.

The two queueing policies do not employ a periodic scheduler. Instead, they are dispatch rules used to decide which job should be processed when a server becomes available. The queueing policies employed are *Round Robin* (Andradóttir et al., 2003) and linear programming-based affinity scheduling (*LPAS*) (Al-Azzoni & Down, 2008). In both policies, a linear program, called the *allocation linear program (LP)*, is used to globally determine the portion of its capacity that each server should allocate to each job class. The allocation LP is derived from a fluid representation of the queueing network that assumes that the number of jobs present in the system is so large as to exhibit properties of a continuous fluid (Chen & Yao, 1992; Dai, 1995). The allocation LP is as follows:

$$\begin{aligned} \max \quad & \lambda \\ \text{s.t.} \quad & \sum_{j=1}^{|M|} \delta_{jk} \mu_{jk} \geq \lambda p r_k, \quad k \in K \end{aligned} \quad (1)$$

$$\sum_{k=1}^{|K|} \delta_{jk} \leq 1, \quad j \in M \quad (2)$$

$$\delta_{jk} \geq 0 \quad k \in K; j \in M \quad (3)$$

where

- λ : The arrival rate of jobs,
- δ_{jk} : The fractional amount of time that server j should serve jobs of class k ,
- K : The set of job classes,
- M : The set of servers.

The decision variables for this problem are λ and δ_{jk} . The objective is to maximize the arrival rate of jobs while maintaining stability of the system. Stability is achieved through constraint (1) which ensures that the total capacity allocated to a job class will be at least as much as the total amount of work generated from that job class.

The solution of the allocation LP provides a tight upper bound on the maximum arrival rate for which the system can be stabilized, λ^* , and values for the resource allocation proportions, δ_{jk}^* (Andradóttir et al., 2003). It does not, however, provide a method to assign jobs to servers nor does it decide how to sequence the jobs. To do this, the *Round Robin* policy or the *LPAS* heuristic can be used.

Round Robin In the *Round Robin* policy, each server j cyclically visits classes in V_j , where V_j is an ordered list of all classes k with $\mu_{jk} \delta_{jk}^* > 0$. While serving a class $k \in V_j$, the server processes at most l_{jk} jobs before moving on to the next class. If the server is idle at any point before l_{jk} jobs are served, it switches to the next class in V_j . Given a desired arrival rate λ , $\epsilon = \frac{\lambda^* - \lambda}{\lambda^* + \lambda}$, $m_{jk} = \frac{1}{\mu_{jk}}$, and $1\{\delta_{jk} > 0\}$ a function that is 1 if and only if $\delta_{jk} > 0$, Andradóttir et al. (2003) show that the δ_{jk}^* values are sufficiently tracked to stabilize the system if l_{jk} is chosen to be

$$l_{jk} = \left\lceil \frac{(1 - \epsilon)(\sum_{l \in K} m_{jl} 1\{\delta_{jk}^* > 0\}) \delta_{jk}^*}{\epsilon m_{jk}} \right\rceil.$$

LPAS *LPAS* assigns each arriving job to a machine that has $\delta_{jk}^* > 0$ and is expected to complete the job at the earliest time. The *LPAS* heuristic is similar to *Round Robin*, but

does not reason about the relative magnitudes of δ_{jk}^* to guarantee stability. Rather, the heuristic uses δ_{jk}^* to reason only about which server-class pairs are efficient assignments. The stability of LPAS is an open question though it has been shown empirically to perform well in terms of the number of jobs in the system (Al-Azzoni & Down, 2008).

Of the two scheduling models we study, one is a simple dispatch policy similar to that of the queueing policies presented above, while the second makes use of a periodic scheduler.

MinFT The dispatch policy, named *MinFT*, greedily minimizes the flow time of jobs. In this setting, the flow time of a job i , if it is assigned to server j , is $f_{ij} = \nu_j + \sum_{x \in \Gamma_j} p_{xj} + p_{ij}$, where ν_j represents the total remaining time that server j will be busy with the job currently being served, and $\sum_{x \in \Gamma_j} p_{xj}$ is the sum of the processing times of all jobs belonging to Γ_j , the set of jobs queued for server j . When a job arrives, it is assigned to the server which results in the smallest flow time for that job given the jobs already scheduled. Ties are broken arbitrarily. Jobs are sequenced in first-come, first-served (FCFS) order on each server.

makespan As in the flowshop studied above, the *makespan* model periodically solves static makespan minimization problems. A period is defined as the time from when the scheduler evaluates the system until any server is once again available. Any jobs belonging to a previous period but not yet completed stay assigned as before.

As the problem here is NP-hard, we use mixed integer programming (MIP). At the beginning of every period, the following MIP model is solved to minimize the makespan of the set of unscheduled jobs:

$$\begin{aligned} \min \quad & C_{max} \\ \text{s.t.} \quad & \sum_{i=1}^{|I|} x_{ij} p_{ij} + \nu_j \leq C_{max}, \quad j \in M \end{aligned} \quad (4)$$

$$\sum_{j=1}^{|M|} x_{ij} = 1, \quad i \in I \quad (5)$$

$$x_{ij} \in \{0, 1\}, \quad i \in I; j \in M \quad (6)$$

where

C_{max} : Makespan of the period,

x_{ij} : 1 if job i is assigned to server j , 0 otherwise,

ν_j : The remaining time that server j is busy serving jobs belonging to schedules made during previous periods,

I : The set of jobs to be scheduled during the period.

This model minimizes the makespan, C_{max} , by constraining it to be at least as large as the maximum scheduled busy period of a server. Minimization is guaranteed by constraint (4). ν_j is the amount of time that server j will be busy until it is able to serve new jobs and $\sum_{i=1}^{|I|} x_{ij} p_{ij}$ is the total processing time allotted to the new jobs by server j . Added together, the two terms equal the total time the server will be busy by following the schedule. Constraint (5) enforces that each job is assigned to exactly one server.

The MIP model assigns jobs to servers but does not sequence the jobs. Any order will achieve the same makespan since processing times of all jobs are sequence independent. To allow a direct comparison with the policies defined above, FCFS is used once jobs have been assigned.

The two scheduling models do not reason about the dynamics of the problem. In the *MinFT* model, no reasoning about future jobs is done while *makespan* can be thought of as only indirectly saving resources for future jobs by minimizing the makespan of the current period. The ability of the *makespan* model to deal with complex combinatorics allows it to take advantage of a system's state information, while *Round Robin* and *LPAS* are able to use knowledge of processing and arrival rates to manage the allocation of servers. An approach that is able to reason with both types of information may improve overall performance. Thus, we integrate scheduling and queueing theory on an algorithmic level to create a hybrid model.

Hybrid Model The hybrid model is a periodic scheduler that uses the *makespan* model as a framework and employs the δ_{jk}^* values from the allocation LP. Recall that these values indicate the best long-run proportional allocation of servers to job classes. The MIP model solved for each period is:

$$\begin{aligned} \min \quad & \alpha C_{max} + (1 - \alpha) \sum_{j=1}^{|M|} \sum_{k=1}^{|K|} c_{jk} \\ \text{s.t.} \quad & \text{Constraints (4) to (6)} \\ & \sum_{i \in S_k} x_{ij} p_{ij} - \delta_{jk}^* \sum_{i=1}^{|I|} x_{ij} p_{ij} \leq c_{jk}, \quad k \in K; j \in M \quad (7) \\ & c_{jk} \geq 0, \quad k \in K; j \in M \quad (8) \end{aligned}$$

where

c_{jk} : The deviation between a realized assignment of server

j to class k and what δ_{jk}^* suggests,

α : A parameter used to scale the importance of deviation from the δ_{jk}^* values versus makespan,

S_k : The set of jobs that belong to class k .

This MIP model has a bi-criteria objective of minimizing the makespan and deviation from the δ_{jk}^* values. α is introduced to express the trade-off between makespan and deviation; it can range between 0 and 1. When $\alpha = 1$, the model is the *makespan* model.

4.2 Stability

We know from Andradóttir et al. (2003) that the *Round Robin* policy is stable for all $\lambda < \lambda^*$, the maximum stabilizable arrival rate. The stability of the *LPAS* heuristic has not yet been established.

We examine the stability of the two scheduling policies and the hybrid model presented above. The stability conditions for *makespan* and the hybrid model are determined through

a comparison with the *Round Robin* policy. The *MinFT* model is shown to *not* guarantee stability under the same conditions as the *Round Robin* policy.

4.2.1 THE STABILITY OF MAKESPAN

Given that *Round Robin* can achieve any desired capacity $\lambda < \lambda^*$, we have the following theorem.

Theorem 3. *If Round Robin is stable for a given arrival process with rate λ , then the makespan model is also guaranteed to be stable.*

Proof. We prove the stability conditions of *makespan* by assuming that *makespan* is unstable and *Round Robin* is stable, and deriving a contradiction. Let N_t^π be the set of jobs in the system at time t under a policy π , where a policy defines which resource serves each job and at what time. Our assumption that *makespan* (denoted as Mk when used as a superscript) is unstable means that $\lim_{t \rightarrow \infty} E(|N_t^{Mk}|) = \infty$.

At some time t' , the *makespan* model completes a period and schedules the set $N_{t'}^{Mk}$. Denote the earliest start time and latest end time of jobs in $N_{t'}^{Mk}$ under a policy π as $S^\pi(N_{t'}^{Mk})$ and $E^\pi(N_{t'}^{Mk})$, respectively. The *makespan* model will minimize the makespan, $C^\pi(N_{t'}^{Mk}) = E^\pi(N_{t'}^{Mk}) - S^\pi(N_{t'}^{Mk})$. However, the left-over work for all servers from previous periods, represented by ν , must be accounted for. If N' is the set of jobs in the previous period, then the left-over work is bounded by $\nu \leq \max_{i \in N'; j \in M} (p_{ij})$ because any server with residual work greater than the largest of all the processing times would have had a job reassigned to the free machine in the previous sub-problem to reduce the sub-problem makespan. In the worst case, all servers except one are busy for time ν and the next period will only have one server available immediately, delaying the optimal schedule by less than ν time units. We further define the minimum makespan of scheduling $N_{t'}^{Mk}$ when residual work can be ignored as $C^*(N_{t'}^{Mk})$. It is easy to show that $C^{Mk}(N_{t'}^{Mk}) \leq C^*(N_{t'}^{Mk}) + \nu$. There exists some number of jobs $|\bar{N}|$ where

$$1 \geq \frac{C^*(\bar{N})}{C^{Mk}(\bar{N})} \geq \frac{C^{Mk}(\bar{N}) - \nu}{C^{Mk}(\bar{N})} = 1 - \omega$$

and as $\bar{N} \rightarrow \infty, \omega \rightarrow 0$. This is true because as the number of jobs increases, ν becomes negligible compared to the actual makespan of the schedule. Therefore, as the number of jobs in the system increases without bound, the makespan converges to the optimal. Since throughput of the system is the exit rate of jobs and *Round Robin* can at best match the minimum makespan, after the system has reached some sufficiently large size of \bar{N} , the throughput of *makespan* is at least as large as the *Round Robin* policy and we find a contradiction: *makespan* cannot be unstable when *Round Robin* is stable if the throughput of *makespan* is at least as large as that of the *Round Robin* policy. Thus, it is guaranteed that any stabilizable system is stabilized under *makespan*. \square

4.2.2 STABILITY OF THE HYBRID MODEL

We prove stability conditions for the hybrid model in the same way as for *makespan*. We first show that there exists a minimum makespan schedule that tracks the δ_{jk}^* values when the number of jobs in a period is sufficiently large.

Proposition 1. *As the number of jobs to be scheduled approaches ∞ , there exists a schedule that has a minimum makespan and tracks the δ_{jk}^* values from the allocation LP.*

Proof. Denote the set of jobs assigned to server j from class k during a period as Q_{jk} . The time server j spends on jobs of class k is $\sum_{i \in Q_{jk}} p_{ij}$. The proportion of time each server j spends on a class k , denoted Δ_{jk} , would be

$$\Delta_{jk} = \frac{\sum_{i \in Q_{jk}} p_{ij}}{\sum_{k \in K} \sum_{i \in Q_{jk}} p_{ij}} = \frac{\sum_{i \in Q_{jk}} p_{ij}}{C_{max}}.$$

Using the Law of Large Numbers, we know

$$\lim_{|Q_{jk}| \rightarrow \infty} \frac{1}{|Q_{jk}|} \left(\sum_{i \in Q_{jk}} p_{ij} \right) = \bar{Q} = \mu_{jk}^{-1}.$$

Taking the limit as the number of jobs in the system, N , goes to ∞ gives

$$\lim_{N \rightarrow \infty} \Delta_{jk} = \lim_{N \rightarrow \infty} \frac{|q_{jk}|}{\mu_{jk} C_{max}}$$

when $\lim_{N \rightarrow \infty} q_{jk} = \infty$, and $\lim_{N \rightarrow \infty} \Delta_{jk} = 0$ when $\lim_{N \rightarrow \infty} q_{jk} < \infty$. If we multiply Δ_{jk} by μ_{jk} and sum over all machines, we get

$$\lim_{N \rightarrow \infty} \sum_{j=1}^{|M|} \Delta_{jk} \mu_{jk} = \lim_{N \rightarrow \infty} \frac{1}{C_{max}} \sum_{j=1}^{|M|} q_{jk} = \lim_{N \rightarrow \infty} \frac{pr_k |N|}{C_{max}},$$

which is the left hand side of constraint (1) in the allocation LP. Re-arranging terms leads to

$$\lim_{N \rightarrow \infty} \sum_{j=1}^{|M|} \frac{\Delta_{jk} \mu_{jk}}{pr_k} = \lim_{N \rightarrow \infty} \frac{pr_k |N|}{pr_k C_{max}} = \lim_{N \rightarrow \infty} \frac{|N|}{C_{max}} \geq \lambda.$$

Here, we see that since the allocation LP aims to maximize λ , it is equivalent to minimizing the makespan C_{max} and therefore a schedule exists with a minimum makespan that also tracks δ_{jk}^* . \square

Theorem 4. *If Round Robin is stable for a given arrival process with rate λ , then the hybrid model is also stable.*

Proof. The proof is based on the proof of Theorem 3. *makespan* can be replaced by the hybrid model (denoted as *hyb* when used as a superscript) and the proof follows except for $C^{hyb}(N^{hyb}) - \nu \not\leq C^*(N^{hyb})$. Due to the bi-criteria objective, the model does not guarantee minimum makespan schedules.

If we take $N^{hyb} \rightarrow \infty$, Proposition 1 states that there is a minimum makespan schedule that will track the δ_{jk}^* values such that c_{jk} goes to 0. Therefore, for a sufficiently large system size, c_{jk} will be small enough to ensure that the makespan of the schedule converges to that of *makespan* and, similarly to Theorem 3, the hybrid model guarantees stability in a stabilizable system. \square

4.2.3 INSTABILITY OF MinFT

To show that the *MinFT* model cannot handle all $\lambda < \lambda^*$, a counter-example is provided. Assume a system where there are two servers and two job classes. The arrival rate to the system is $\lambda = 1$ and $pr_1 = pr_2 = 0.5$. If $\mu_{11} = 10, \mu_{21} = 9, \mu_{12} = 9$, and $\mu_{22} = 10$, then the allocation LP would assign $\delta_{11}^* = 1, \delta_{21}^* = 0, \delta_{12}^* = 0$, and $\delta_{22}^* = 1$ to get $\lambda^* = 20$. In order for the system to be stable for a particular λ , a scheduling algorithm must adequately track the δ_{jk}^* values. As $\lambda \rightarrow \lambda^*$, the available freedom for an algorithm to deviate from δ_{jk}^* goes to 0.

Assignments in the *MinFT* model are made greedily to the server that will minimize the job's flow time. Denoting the completion time of the latest job on a server j as Ψ_j , we know that an arriving job i will be served on the faster server m rather than the slower server l unless the inequality $\Psi_m + p_{im} > \Psi_l + p_{il}$ is true. When the inequality is true, the *MinFT* model will assign the arriving job to server l since its completion time will be earlier. We define $\omega_i = p_{il} - p_{ij}$ where $\omega_i \ll p_{ij}$ since the difference between the processing rates is an order of magnitude less than the processing rates themselves.

Consider two cases: (1) $|\Psi_1 - \Psi_2| > \omega_i$, and (2) $|\Psi_1 - \Psi_2| < \omega_i$. In case (1), an arriving job will be assigned to the server with a smaller Ψ_j regardless of class because the other server is busy. The *MinFT* model follows an efficient assignment to use the faster server only in case (2). In case (1) the scheduler will make the efficient assignment 50% of the time because an arriving job has equal probability of belonging to either class. We need to show that if $P(|\Psi_1 - \Psi_2| > \omega_i) > 0$, then the *MinFT* cannot guarantee stability like the *Round Robin* policy. Assume the inequality is false, i.e., $P(|\Psi_1 - \Psi_2| > \omega_i) = 0$. In this scenario, we know the system at any point in time adheres to $|\Psi_1 - \Psi_2| < \omega_i$. However, if a job arrives, it must be scheduled onto one of the servers making $|\Psi_1 - \Psi_2| > \min_{j \in 1,2}(p_{ij}) - \omega_i > \omega_i$. The inequality here results in a contradiction since with certainty, the next arriving job will force the system into case (1). Since case (1) occurs with positive probability, an inefficient assignment will occur with some non-zero probability. Denote the probability of inefficient assignments as $d_1 = P(\Psi_1 - \Psi_2 > \omega_i)pr_1$ and $d_2 = P(\Psi_1 - \Psi_2 < -\omega_i)pr_2$ where $d = d_1 = d_2 \geq (0.5)(0.5)$ because of system symmetry. Then the realized proportion of time each server spends on classes are $\delta_{11} = 1 - d, \delta_{21} = d, \delta_{12} = d$, and $\delta_{22} = 1 - d$. Therefore, the obtainable capacity is

$$10(1 - d) + 9d + 9d + 10(1 - d) = 20 - 2d < 20,$$

because $d > 0$. For this simple system, if $\lambda^* - 2d < \lambda < \lambda^*$, the *MinFT* model cannot guarantee stability.

4.3 Empirical Results

We empirically compare the mean flow time performance of our proposed models. Two different cases are tested: two job classes and two servers, and four job classes and four servers. For each test case, five different loads between 0.8 and 0.99 of the maximum theoretical load are simulated. At each load, 20 instances are run for 10,000 time units, resulting in a total of 200 simulations per model.

We use exponentially distributed processing times and arrivals that follow a Poisson process in our simulation. In order to maintain the relative processing times of a single

job on each server, an amount of work for each job, w_i , is generated using an exponential distribution with rate 1; it is then augmented linearly by the processing rate for a server, based on the job's class, to create the processing time $p_{ij} = \frac{w_i}{\mu_{jk}}$. We use processing rates ranging from one job per time unit to ten jobs per time unit. Both test cases are asymmetric: the processing rates of the classes are different for different servers. Symmetric systems are not examined to emphasize the heterogeneity of the network.

The simulation was implemented in C++. The LP and MIP models use IBM ILOG CPLEX 12.1. All experiments are tested on a Dual Core AMD 270 CPU with 1 MB cache, 4GB of main memory, running Red Hat Enterprise Linux 4. Preliminary results showed that $\alpha = 0.6$ provided the best performance for the hybrid method (Tran, 2011).

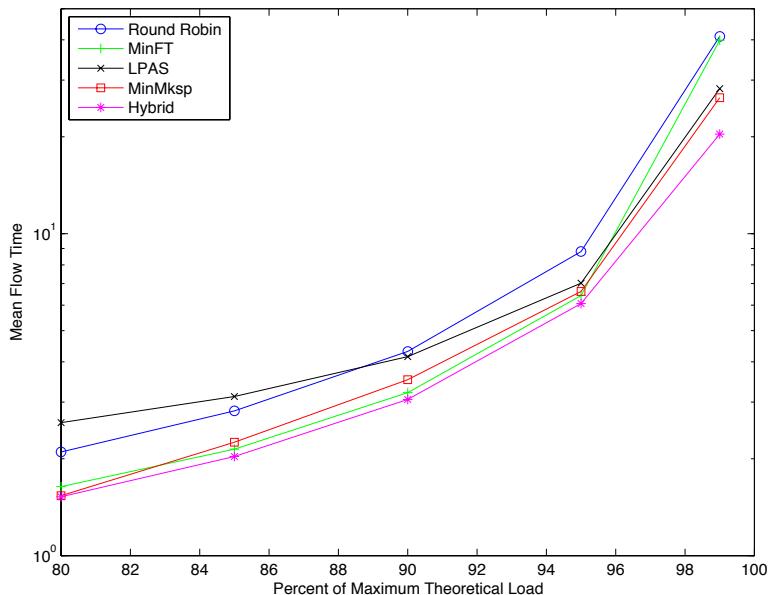


Figure 8: Comparison of mean flow times for a flexible queueing network with two servers and two classes.

Figures 8 and 9 present the mean flow times averaged across all problem instances for the varied loads. Note the log-scale on the y-axes. In Figure 8, we see that the two scheduling models and the hybrid model create better schedules than *Round Robin*.

Increasing the system size produces substantially different results. Figure 9 shows that at lower loads, *LPAS* obtains the lowest mean flow time. This is in contrast to performing worse than *makespan* and the hybrid model at all loads on the smaller system. As the load increases, the *makespan* model performance becomes better than *Round Robin* but still not as good as *LPAS*. The hybrid model is able to obtain comparable performance with *LPAS* at lower loads and provide the best performance at very high loads. Thus, the hybrid model maintains robust performance across varying system loads. Even though the performance falls short of *LPAS* at lower loads, waiting times at low loads are almost negligible. At

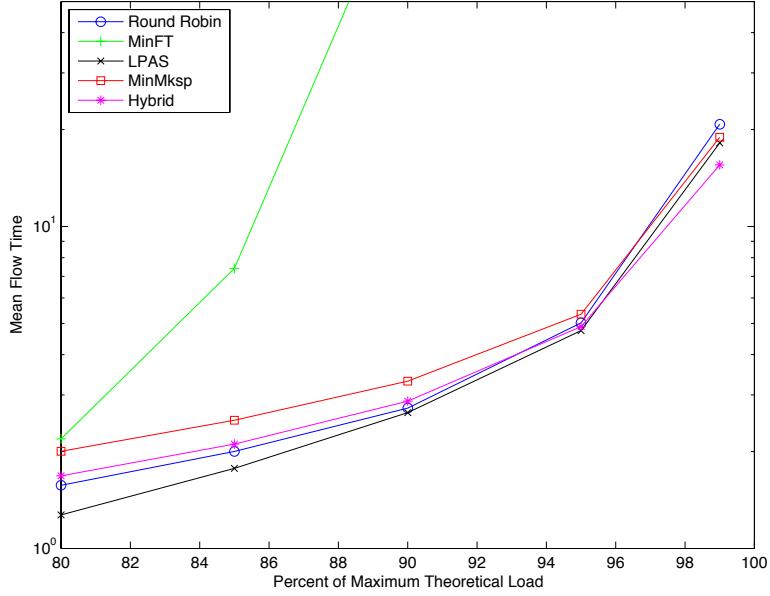


Figure 9: Comparison of mean flow times for a flexible queueing network with four servers and four classes.

heavy loads, the hybrid model outperforms all other algorithms by about 17%. The good performance of the *MinFT* model is lost in the larger system. At loads of 0.9 and greater, the *MinFT* model is not able to process jobs quickly enough to dissipate a build up of jobs. This is empirical confirmation that *MinFT* is not stable under parameters where other algorithms are stable.

To investigate whether the strong performance of the hybrid model is indeed due to the guidance of the allocation LP values, we alter the δ_{jk}^* values and plot the performance in Figure 10. If following the queueing guidance is beneficial, deviating from these values should lead to worse schedules. Therefore, we replace all δ_{jk}^* values with $1 - \delta_{jk}^*$. The more resources the allocation LP assigns to a class, the fewer will be assigned in this hybrid model. Although this method allows $\sum_{k \in K} \delta_{jk}^* > 1$, the conceptual goal of scheduling to avoid the allocation LP solution is still maintained and the validity of the model is not compromised since the resource capacity limit is essential only when solving the fluid model. Additionally, we use $\alpha = 0.9$ to ensure that the two variations will have comparable makespans and so any cost differences we observe can be attributed to the guidance. We find that the incorrectly guided hybrid performs poorly at all loads. At loads above 0.9, the system size grows rapidly and behaves as if it were unstable. We conclude that using the proper guidance from the allocation LP is crucial.

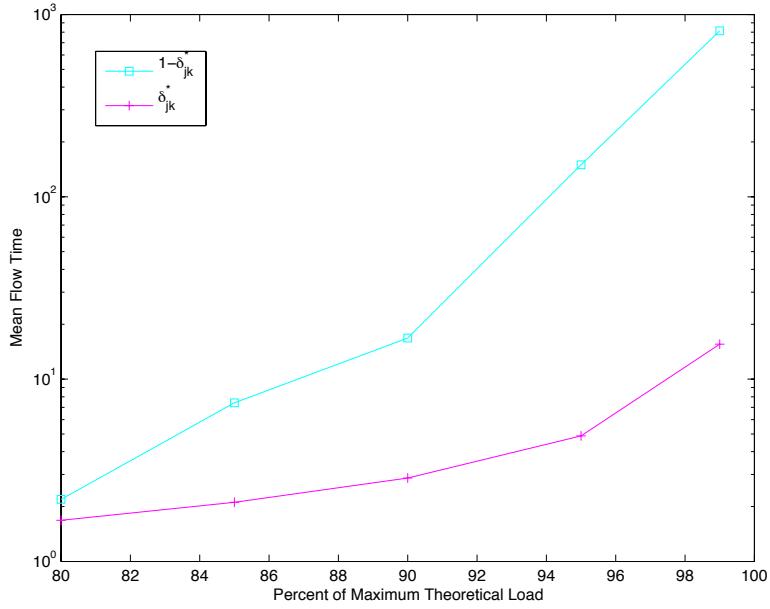


Figure 10: Comparison of mean flow times for the hybrid model guided by δ_{jk}^* and $1 - \delta_{jk}^*$ for a flexible queueing network with four servers and four classes.

4.3.1 PERFORMANCE ANALYSIS

In the instances with four servers and four job classes, *LPAS* is better than the hybrid at low loads and worse at high loads. Deeper analysis shows that this performance pattern is largely due to the poor performance of the hybrid policy at low loads. At such loads, assignments that are inefficient in the long term are still likely to occur as there are few jobs in the system. For example, assume a system with two servers and two classes. With equal arrival rates and processing rates $\mu_{11} = 9, \mu_{12} = 2, \mu_{21} = 5$, and $\mu_{22} = 1$, solving the allocation LP gives $\delta_{11}^* = 0, \delta_{12}^* = 1, \delta_{21}^* = 0.5$, and $\delta_{22}^* = 0.5$. If the system is lightly loaded with only two class 1 jobs present, both having processing times equal to the expected value ($\frac{1}{\mu_{jk}}$), then, with a sufficiently small α value, one job will be scheduled on server 2 and the other on server 1. This assignment is a bad choice in the long run. Even though the hybrid model incorporates the δ_{jk}^* values in the decision-making process, it is not guaranteed that the model will always make the optimal decisions. Yet, we do increase the likelihood of better decision making over *makespan* which is oblivious to the queueing analysis.

A policy guided by the δ_{jk}^* values such as *LPAS* will reserve servers for job classes that are efficient in the long term. In our example, *LPAS* will assign both jobs to server 2 in expectation of a new class 2 arrival that would make better use of server 1.

The hybrid model outperforms *LPAS* at heavy loads because optimizing the makespan for each period has long-run impact. If the hybrid model reduces the makespan by t time units compared to *LPAS* or *Round Robin*, all jobs in the next period will be able to start t time units earlier and thereby have a net effect of reducing the mean flow time by ap-

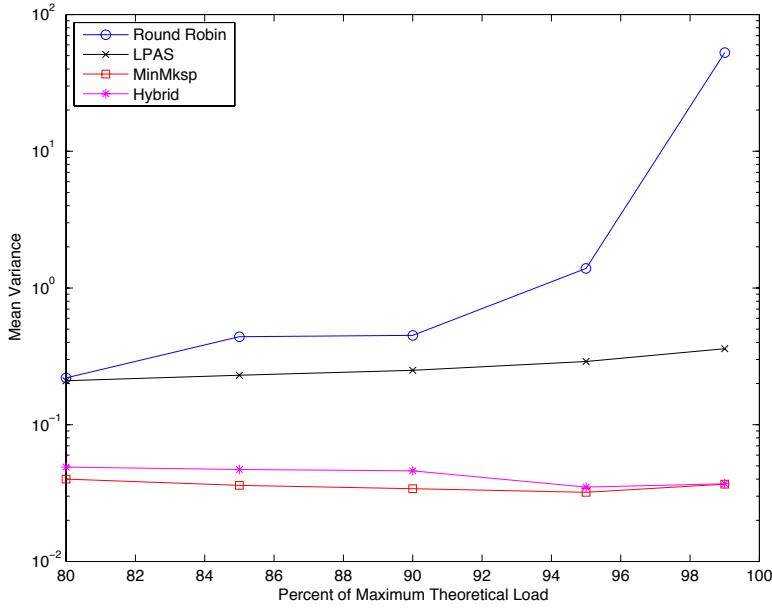


Figure 11: Comparison of class flow time variance for a flexible queueing network with four servers and four classes.

proximately t for the subsequent set. The reductions will propagate to subsequent periods until a server is once again idle. At heavy loads the hybrid model is able to both match the δ_{jk}^* values and minimize makespan whereas *Round Robin* can only do the former and *LPAS* cannot guarantee either.

The simulation results show that guiding the *makespan* model with queueing analysis, in the hybrid approach, greatly improves performance. We can understand this result at low loads using the example above where the hybrid model is reserving capacity for future arrivals more efficiently by reasoning about δ_{jk}^* . Although the hybrid does not restrict the scheduling assignments as much as *LPAS* or *Round Robin*, it is sufficient to significantly improve on the performance of *makespan*.

At heavy loads, we argued that *makespan* will track δ_{jk}^* and so, contrary to our results, the *makespan* and hybrid models should perform similarly. However, from the time a server becomes busy until it is once again idle, the first few scheduling periods are expected to have fewer jobs than those in the middle of this time span. *makespan* will make inefficient decisions early in a busy period and these decisions in the first period will then propagate through to the subsequent periods and affect all later jobs within the busy period. The hybrid model, from the start, is able to make better long-run decisions. Although the hybrid model does not guarantee that it can always make the best choice, we speculate that it does increase the probability that these better choices are made.

4.3.2 BEYOND MEAN FLOW TIME

Figure 11 shows that the variance in flow time of each class for four servers and four classes when using *Round Robin* or *LPAS* is much larger than that of the *makespan* and hybrid policies.

Compared to the dynamic flowshop, variances here are much smaller in relation to the mean flow time (e.g., the same order of magnitude or less). However, we also see a substantial difference (note the log scale) among the four algorithms. The larger variance observed in the queueing models occurs because the policies use less information about the state of the system. The policies may overcompensate to serve a job class immediately rather than delaying service to achieve a fairer allocation. In contrast, the scheduling models make use of state information to perform better load balancing and therefore exhibit lower variance.

5. Discussion

Our motivation for studying the integration of scheduling and queueing was that as the two areas address similar problems in different ways, their combination in terms of problem setting, performance measures, and algorithms provides a richer set of domains, goals, and tools. Given the nascent nature of such a study, we looked at two simple problem settings and demonstrated the following contributions.

1. In both problem settings, we showed that it is possible to establish stability of periodic scheduling approaches, and thus enhance the periodic scheduling framework with a guarantee of stability that has traditionally been available for queueing approaches only. As far as we are aware, this is the first time that stability has been established for algorithms that use observed job characteristics rather than stochastic information. Similarly, as far as we are aware, the concept of stability as it appears in queueing theory has not been examined by the combinatorial scheduling community. We believe this is an oversight arising from the area's focus on short-term combinatorics and suggest that, as in queueing theory, stability is an important criterion for any problem that must deal with a stream of arriving resource requests.
2. In our second problem setting, a flexible queueing network, but not in our first, a dynamic flowshop, we demonstrated that solution approaches that combine guidance from long-run stochastic reasoning with short-term combinatorial reasoning can perform better than queueing or scheduling approaches alone. However, the differences between our two problem settings as well as other work in more complex problem domains (Tran, 2011), shows that such a combination is non-trivial and further work is needed to place such hybrid algorithms on a more formal foundation.

We see a variety of additional ways to integrate ideas from queueing theory and scheduling in the future. For example, we would like to: extend our analysis to more general dynamic scheduling environments, such as job shops; compare the methods discussed in this paper with more complex queueing approaches; and develop more sophisticated hybrid queueing theory and scheduling models.

A broader direction for future work is to more fully investigate the fact that, for a number of applications, it is now reasonable to assume that both data about probability distributions and the actual job characteristics (at arrival time) are available. The best way to integrate these different data sources is an open question that this paper has begun to investigate from the perspective of hybridization of existing tools.

Online Scheduling Online scheduling is an alternative approach to dynamic scheduling problems (Pruhs et al., 2004), different from both classical combinatorial scheduling and queueing theory. The literature focuses on competitive analysis, proving worst-case bounds on how much worse deterministic and randomized online algorithms are compared to a full information algorithm. As with queueing theory, the rigorous mathematical approach of online scheduling tends to limit the combinatorial structure that is addressed. However, unlike queueing theory, it is uncommon to assume knowledge of stochastic distributions from which job arrivals and characteristics are drawn. Indeed, often the results showing differences between deterministic and randomized online algorithms arise from the analysis of systems where an adversary has full knowledge of the online algorithm and can manipulate jobs characteristics arbitrarily.

While we have chosen not to include online scheduling in this paper, we believe that it is important to understand how results and insights of this area can contribute to future approaches to dynamic scheduling problems.

Relevance to AI Dynamic scheduling requires a series of scheduling and resource allocation decisions to be made online before future tasks have arrived and, indeed, before the characteristics of future tasks, if any, are known. This is the challenge of sequential decision making under uncertainty, a problem that has received a significant amount of attention in AI over the past few years. Indeed, the requirement for an agent to make decisions and take actions without full knowledge of the future states of the world would appear to be a central requirement for an embodied, intelligent agent. Popular recent approaches to this challenge include Monte Carlo Tree Search (Kocsis & Szepesvari, 2006; Lang & Toussaint, 2010; Chaslot, 2011; Browne, Powley, Lucas, Cowling, Rohlfs, Tavener, Perez, Samothrakis, & Colton, 2012; Domshlak & Feldman, 2013; Bellemare, Naddaf, Veness, & Bowling, 2013) and Online Stochastic Combinatorial Optimization (Van Hentenryck & Bent, 2006). While the former has had significant impact in game situations, it can also be applied to the situation where the “adversary” can be described as a stochastic process.

Queueing theory is another approach to sequential decision making under uncertainty, one that emphasizes time and resources and one that, to our knowledge, has not been considered for solving problems studied in AI. Given the concern with time and resources, dynamic scheduling is a natural problem to investigate the incorporation of queueing theory into the toolbox of AI techniques. As the richness of decision making problems in AI extends to questions of time and resources (e.g., in temporal planning problems (Coles, Coles, Fox, & Long, 2012)), we suggest that the application of queueing theory to AI, and the hybridization of queueing and scheduling as proposed in this paper, are promising directions for fundamental and applied research.

6. Conclusion

In this paper, we considered the combination of long-run stochastic reasoning with short-term combinatorial reasoning to solve dynamic scheduling problems. More specifically, we investigated the integration of queueing theory and scheduling in two simple scheduling problems: a dynamic two-machine flowshop and a flexible queueing network. We provided both analytical and empirical results.

Analytically, we demonstrated for both of our problem settings that scheduling approaches that make use of the observed job characteristics, as opposed to stochastic information about job classes, can be proved to be stable. That is, if it is possible to manage the system such that the number of jobs waiting for processing remains finite, then a combinatorial scheduling algorithm can do so.

Empirically, we demonstrated that for a common scheduling criterion it is possible to create a hybrid algorithm guided by long-term stochastic reasoning and short-term combinatorial reasoning. Furthermore, such an algorithm can be shown to be stable and to empirically out-perform pure scheduling and pure queueing approaches. However, this result was shown for only one of our two problem settings, suggesting that we currently do not have an understanding that will allow us to systematically design such successful hybrids.

We believe that our novel investigation of the integration of problem settings, performance criteria, and algorithms of queueing theory and combinatorial scheduling opens a number of interesting research directions surrounding approaches to dynamic scheduling and, more broadly, to sequential decision making under uncertainty.

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