

No-Idle, No-Wait: When Shop Scheduling Meets Dominoes, Eulerian and Hamiltonian Paths

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Melbourne, February 19th, 2018

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- ▶ For each operation of each job a processing time is specified.
- ▶ No machine can perform more than one operation simultaneously.
- ▶ Operations cannot be interrupted (no preemption).

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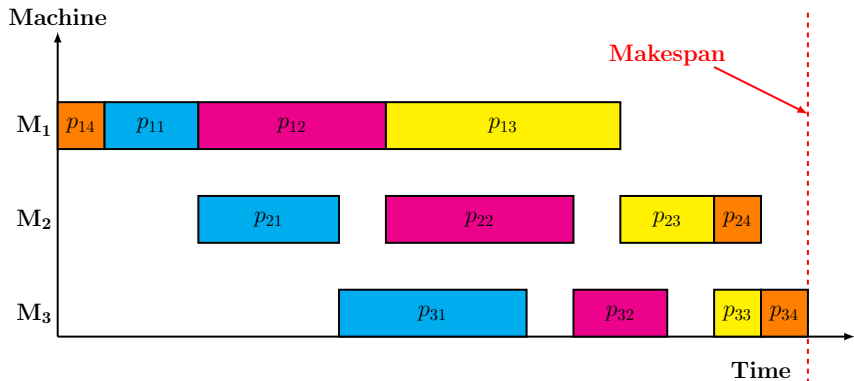
- ▶ Operations within one job must be performed in the specified order.
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- ▶ The first operation gets executed on the first machine, then (as the first operation is finished) the second operation on the second machine, and so until the m -th operation.
- ▶ Jobs can be executed in any order.
- ▶ The problem is to determine an **optimal arrangement** of jobs.

Flow Shop Scheduling – Example

j	J_1	J_2	J_3	J_4
$p_{1,j}$	2	4	5	1
$p_{2,j}$	3	4	2	1
$p_{3,j}$	4	2	1	1



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- ▶ We focus on problem $F2 | \text{no-idle, no-wait} | C_{\max}$.

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- ▶ Problem $F2| \text{no-wait} | C_{\max}$ (special case of Gilmore-Gomory TSP) $\in P$.
- ▶ Problem $F3||C_{\max}$ is NP -hard.

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- ▶ Problem $F2| \text{no-wait} | \mathcal{G}$ (minimizing the number of interruptions on the last machine in a 2-machine no-wait flow shop) is solvable in $O(n^2)$ time (Hohn et al. 2012).

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- ▶ Problem $F3| \text{no-wait} | \mathcal{G}$ is NP -hard. (Hohn et al. 2012).
- ▶ Problems $F2|| \sum C_j$, $F2| \text{no-wait} | \sum C_j$, $F2| \text{no-idle} | \sum C_j$, $F2| \text{no-idle, no-wait} | \sum C_j$ are NP -hard (Adiri and Pohoryles 1982).

$F2$ | no-idle, no-wait | C_{\max}

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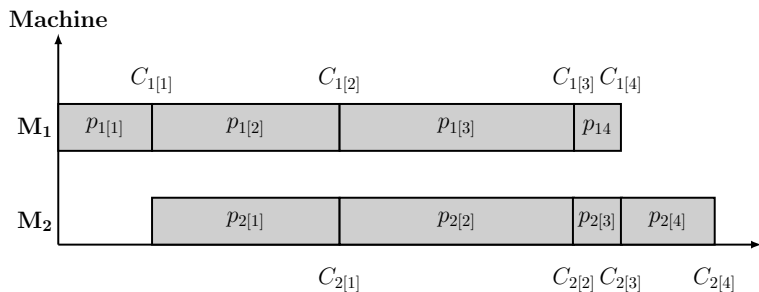
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- ▶ *No-idle* time is allowed (both machines M_1, M_2 must work continuously).
- ▶ *No-wait* discipline (no buffer — each job must start on M_2 right after its completion on M_1).
- ▶ Makespan (i.e. total time that elapses from the beginning to the end) objective.

F2 | no-idle, no-wait | C_{\max}

- ▶ The **no-idle, no-wait** constraint is a very strong requirement.



- ▶ $p_{i[j]}$ denotes the processing time of the j -th job of a sequence σ on machine M_i .
- ▶ $C_{i[j]}$ denotes the completion time of the j -th job of a sequence σ on machine M_i .

$F2 | \text{no-idle, no-wait} | C_{\max}$

Lemma (1)

(C1) *A necessary condition to have a feasible solution for problem $F2 | \text{no-idle, no-wait} | C_{\max}$ is that there always exists an indexing of the jobs so that $p_{1,2}, \dots, p_{1,n}$ and $p_{2,1}, \dots, p_{2,n-1}$ constitute different permutations of the same vector of elements.*

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j	J_1	J_2	J_3	J_4	J_5
$p_{1,j}$	5	8	7	6	7
$p_{2,j}$	8	5	6	7	7

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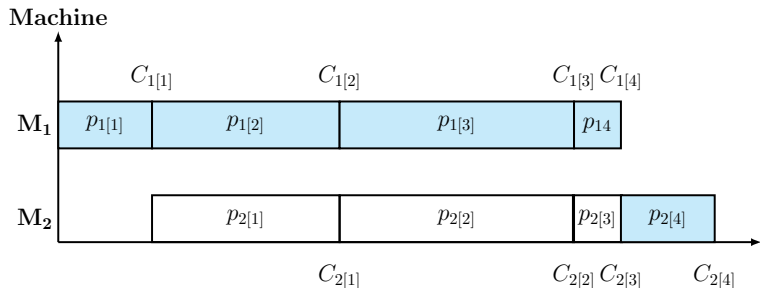
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- (C2) *When the above condition (C1) holds, then*
- Case 1 if $p_{1,1} \neq p_{2,n}$, every feasible sequence must have a job with processing time $p_{1,1}$ in first position and a job with processing time $p_{2,n}$ in last position.*
 - Case 2 if $p_{1,1} = p_{2,n}$ and there exists a feasible sequence, then there do exist at least n feasible sequences each starting with a different job by simply rotating the starting sequence as in a cycle.*

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Lemma (2)

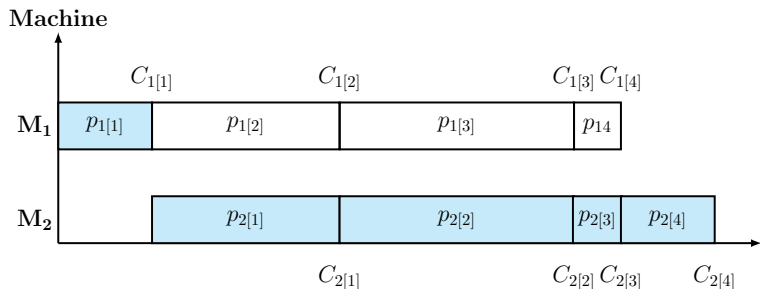
The makespan of any feasible sequence σ is given by the processing time of the **last** (first) job on the **second** (first) machine plus the sum of jobs processing times on the **first** (second) machine.



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$F2|$ no-idle, no-wait $| C_{\max}$: an example

A 9-job instance of problem $F2|no - idle, no - wait|C_{\max}$.

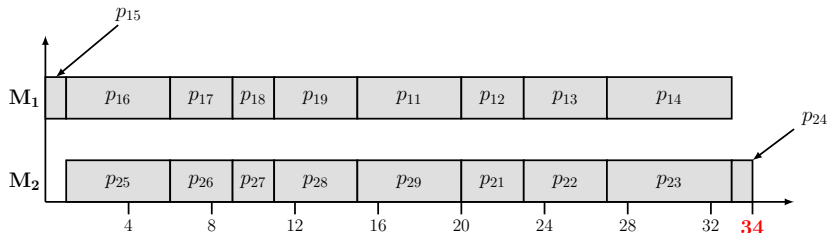
j	J_1	J_2	J_3	J_4	J_5	J_6	J_7	J_8	J_9
$p_{1,j}$	5	3	4	6	1	5	3	2	4
$p_{2,j}$	3	4	6	1	5	3	2	4	5

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and the corresponding optimal solution $C_{max} = 34$



$F2 | \text{no-idle, no-wait} | C_{\max}$

- ▶ Due to Lemma 1 and $F2 | \text{no-idle, no-wait} | \mathcal{G}$ problem, the optimal solution can be calculated in $O(n^2)$ time...

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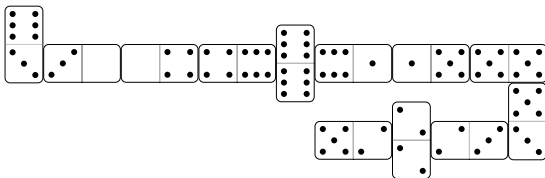
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- ▶ Due to Lemma 1 and $F2|no - idle, no - wait|G$ problem, the optimal solution can be calculated in $O(n^2)$ time...

...but...

- ▶ ...we decided to link the problem to the game of dominoes



Dominoes

- ▶ The **Single Player Domino (SPD) problem** (where a single player tries to lay down all dominoes in a chain with the numbers matching at each adjacency) is **polynomially solvable**: it can be seen as a **eulerian path problem on an undirected multigraph**.

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- ▶ Here, we refer to the **oriented version of SPD called OSPD** where all dominoes have an orientation (given a tile with numbers i and j , only the orientation $i \rightarrow j$ is allowed but not viceversa).
- ▶ **Problem OSPD is polynomially solvable** (can be seen as a eulerian path problem on a **directed** multigraph).

Problem $F2|no - idle, no - wait|C_{\max}$ vs OSPD

Proposition

$F2|no - idle, no - wait|C_{\max} \propto OSPD.$

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Proof.

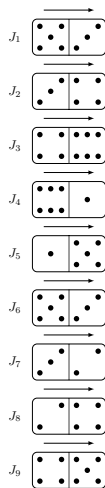
By generating for each job J_j a related domino tile $\{p_{1,j}, p_{2,j}\}$, any complete sequence of oriented dominoes in OSPD corresponds to a feasible sequence for $F2|no - idle, no - wait|C_{max}$. Then, due to Lemma 1, the jobs processing times either respect case 1 or case 2 of condition C2. □

An example

A 9-job instance of problem $F2|no - idle, no - wait|C_{max}$.

i	J_1	J_2	J_3	J_4	J_5	J_6	J_7	J_8	J_9
$p_{1,j}$	5	3	4	6	1	5	3	2	4
$p_{2,j}$	3	4	6	1	5	3	2	4	5

and the corresponding dominoes of the related OSPD problem

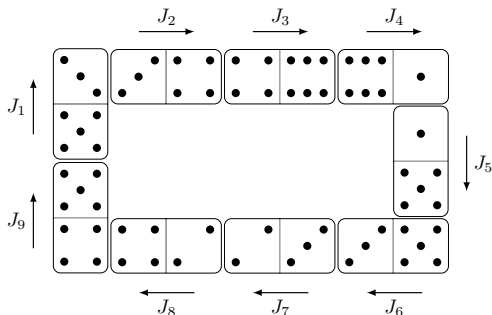


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and the corresponding OSPD solution

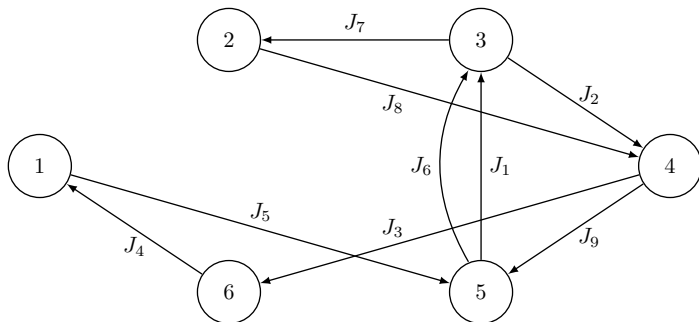


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$p_{1,i}$	5	3	4	6	1	5	3	2	4
$p_{2,i}$	3	4	6	1	5	3	2	4	5

and the corresponding oriented multigraph



Complexity of $F2|no\text{-idle}, no\text{-wait}|C_{max}$

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Problem $F2|no\text{-idle}, no\text{-wait}|C_{max}$ can be solved in $O(n)$ time.

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Proof.

[Sketch]: The generation of the oriented multigraph can be done in linear time and the graph has $O(n)$ arcs. Besides, it is known (Fleischner 1991) that computing an Eulerian path in an oriented graph with n arcs can be done in $O(n)$ time. □

$F2|no\text{-idle}, no\text{-wait}|C_{\max}$ vs the Hamiltonian Path problem

- ▶ Problem $F2|no\text{-idle}, no\text{-wait}|C_{\max}$ is also linked to a special case of the Hamiltonian Path problem on a connected digraph.

$F2|no-idle, no-wait|C_{max}$ vs the Hamiltonian Path problem

- ▶ Problem $F2|no-idle, no-wait|C_{max}$ is also linked to a special case of the Hamiltonian Path problem on a connected digraph.
- ▶ Consider a digraph $G(V, A)$ that has the following property:
 $\forall v_i, v_j \in V$, either $S_i \cap S_j = \emptyset$, or $S_i = S_j$ where we denote by S_i the set of successors of vertex v_i .

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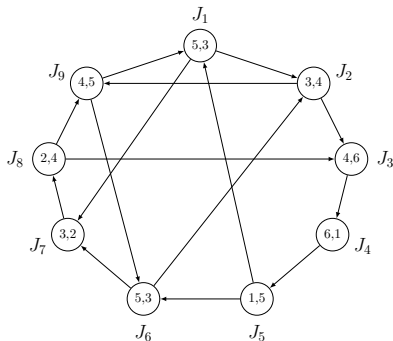
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- ▶ In other words, each pair of vertices either has no common successors or has all successors in common.
- ▶ We denote the Hamiltonian path problem in that graph as the Common/Distinct Successors Hamiltonian Oriented Path (CDSHOP*) problem.

$F2|no\text{-idle}, no\text{-wait}|C_{\max}$ vs the Hamiltonian Path problem

- ▶ $F2|no\text{-idle}, no\text{-wait}|C_{\max} \propto$ CDSHOP easily holds.
- ▶ The CDSHOP problem corresponding to the considered $F2|no\text{-idle}, no\text{-wait}|C_{\max}$ instance.

i	$p_{1,i}$	$p_{2,i}$
J_1	5	3
J_2	3	4
J_3	4	6
J_4	6	1
J_5	1	5
J_6	5	3
J_7	3	2
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Complexity of CDSHOP

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$CDSHOP \propto F2|no - idle, no - wait|C_{\max}$, hence, $CDSHOP \in P$.

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Proof.

[Sketch]:

- ▶ For any instance of CDSHOP with n vertices, we generate an instance of $F2|no - idle, no - wait|C_{max}$ with n jobs where, if there is an arc from v_i to v_j , then, we have $p_{2,i} = p_{1,j}$.

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- ▶ If a feasible sequence of $F2|no - idle, no - wait|C_{max}$ exists, then, for each consecutive jobs J_i, J_j with $J_i \rightarrow J_j$, $p_{2,i} = p_{1,j}$ holds. Hence, there is an arc from v_i to v_j . Thus, the corresponding sequence of vertices in CDSHOP constitutes an hamiltonian directed path.

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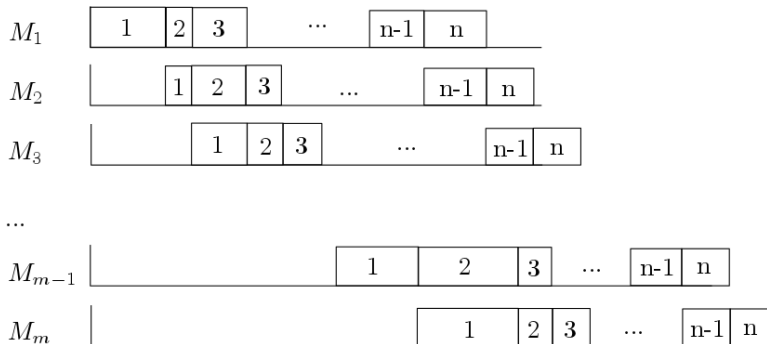
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- ▶ If a feasible sequence of $F2|no - idle, no - wait|C_{max}$ exists, then, for each consecutive jobs J_i, J_j with $J_i \rightarrow J_j$, $p_{2,i} = p_{1,j}$ holds. Hence, there is an arc from v_i to v_j . Thus, the corresponding sequence of vertices in CDSHOP constitutes an hamiltonian directed path.
- ▶ Conversely, if a path exists for CDSHOP, the related sequence of jobs in $F2|no - idle, no - wait|C_{max}$ is also feasible.

Problem $F | \text{no-idle, no-wait} | C_{\max}$

The **no-idle, no-wait** constraint on m machines.



Problem $F| \text{no-idle, no-wait} | C_{\max}$

Lemma (3)

(C3) *A necessary condition to have a feasible solution for problem $F| \text{no-idle, no-wait} | C_{\max}$ is that there always exists an indexing of the jobs so that $p_{j+1,1}, \dots, p_{j+1,n-1}$ and $p_{j,2}, \dots, p_{j,n}$, for $j = 1, \dots, m-1$, constitute different permutations of the same vector of elements.*

Problem $F | \text{no-idle, no-wait} | C_{\max}$

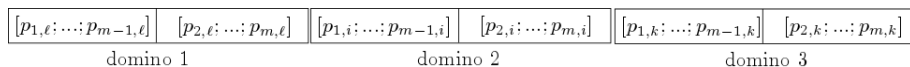
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- (C4) *When the above condition (C3) holds, then*
- Case 1 *if $(p_{1,1} \neq p_{2,n} \text{ or } p_{2,1} \neq p_{3,n} \text{ or } \dots \text{ or } p_{m-1,1} \neq p_{m,n})$, every feasible sequence must have a job with processing times $(p_{1,1}, \dots, p_{m-1,1})$ on machines 1 to $(m-1)$ in first position and a job with processing time $(p_{2,n}, \dots, p_{m,n})$ on machines 2 to m in last position.*
 - Case 2 *if $(p_{1,1} = p_{2,n} \text{ and } p_{2,1} = p_{3,n} \text{ and } \dots \text{ and } p_{m-1,1} = p_{m,n})$ and there exists a feasible sequence, then there do exist at least n feasible sequences each starting with a different job by simply rotating the starting sequence as in a cycle.*

Problem F | no-idle, no-wait | C_{\max}

- ▶ We can evince that in an optimal sequence, if job J_j immediately precedes job J_k , we have that $p_{j+1,i} = p_{j,k}$, $\forall j = 1, \dots, m-1$ holds.
- ▶ Then, for a feasible 3-job subsequence (ℓ, i, k) we must have:
 1. $[p_{2,\ell}; \dots; p_{m,\ell}] = [p_{1,i}; \dots; p_{m-1,i}]$ and,
 2. $[p_{2,i}; \dots; p_{m,i}] = [p_{1,k}; \dots; p_{m-1,k}]$.

This can be represented in terms of vectorial dominoes as follows.

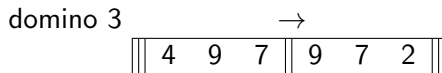
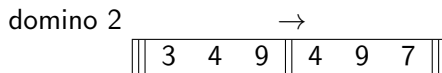
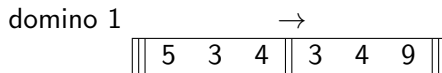


Problem $F|no\text{-idle}, no\text{-wait}|C_{\max}$: an example

As an example, a 3-job instance on 4 machines of problem $F|no\text{-idle}, no\text{-wait}|C_{\max}$.

i	J_1	J_2	J_3
$p_{1,i}$	5	3	4
$p_{2,i}$	3	4	9
$p_{3,i}$	4	9	7
$p_{4,i}$	9	7	2

induces the following vectorial dominoes



Problem F | no-idle, no-wait | C_{\max}

Proposition

Problem F | no - idle, no - wait | C_{\max} can be solved to optimality in $O(mn \log(n))$ time.

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Problem F | no - idle, no - wait | C_{\max} can be solved to optimality in $O(mn \log(n))$ time.

Proof.

[Sketch]:

The result can be proved by showing that any instance of the F | no - idle, no - wait | C_{\max} problem can be reduced in polynomial time to a vectorial OSPD that is always solved by computing an Eulerian path in an oriented graph with n arcs. □

Complexity of problems $(J2, O2) | \text{no-idle, no-wait} | C_{\max}$

- ▶ Job-shop (J) problem: operations of a job totally ordered
- ▶ Open-shop (O) problem: no ordering constraints on operations

Proposition

Problems $J2 | \text{no-idle, no-wait} | C_{\max}$ and $O2 | \text{no-idle, no-wait} | C_{\max}$ are NP-hard in the strong sense.

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Proof.

[Sketch of proof for problem $J2 | \text{no-idle, no-wait} | C_{\max}$]:
We show that NMTS (Numerical Matching with Target Sums) reduces to $J2 | \text{no-idle, no-wait} | C_{\max}$. □

Thank You.