

1 **PARALLEL MACHINE SCHEDULING TO MINIMIZE THE MAKESPAN WITH SEQUENCE**  
2 **DEPENDENT DETERIORATING EFFECTS**

3  
4 **Alex J. Ruiz-Torres\***

5 Facultad de Administración de Empresas  
6 Universidad de Puerto Rico – Río Piedras  
7 San Juan, PR 00931-3332, USA  
8 E-mail: alex.ruiztorres@upr.edu  
9 Phone: (787) 764-0000 x87149  
10

11 **Giuseppe Paletta**

12 Dipartimento di Economia e Statistica  
13 Università della Calabria (UNICAL),  
14 87036 Rende, CS, Italy  
15 E-mail: g.paletta@unical.it  
16 Phone: +39-0984-492428  
17

18 **Eduardo Pérez**

19 Ingram School of Engineering  
20 Texas State University  
21 601 University Drive San Marcos, TX 78666  
22 E-mail: eduardopr@txstate.edu  
23 Phone: (512) 245-1826  
24

25  
26 **ABSTRACT.** A new unrelated parallel machine scheduling problem with deteriorating  
27 effect and the objective of makespan minimization is presented in this paper. The  
28 deterioration of each machine (and therefore of the job processing times) is a function of the  
29 sequence of jobs that have been processed by the machine and not (as considered in the  
30 literature) by the time at which each job is assigned to the machine or by the number of jobs  
31 already processed by the machine. It is showed that for a single machine the problem can be  
32 solved in polynomial time, whereas the problem is NP-hard when the number of machines is  
33 greater or equal than two. For the last case, a set of list scheduling algorithms and simulated  
34 annealing meta-heuristics are designed and the effectiveness of these approaches is evaluated  
35 by solving a large number of benchmark instances.

36 **Keywords.** Multiprocessor scheduling, unrelated parallel machines, machine and job  
37 deterioration, simulated annealing meta-heuristic.

39 **1. INTRODUCTION**

40 Research that addresses the scheduling of deteriorating jobs has gained significant popularity in the last  
41 two decades. The tenant of problems with deteriorating jobs is that the processing time of the jobs is a  
42 function of their start time or the number of jobs since the start of the schedule (or since a maintenance  
43 activity), which is again related to the time since the start of the schedule. This paper addresses a variant  
44 of the job deterioration problem that considers the case where the deterioration of the processing time for  
45 a job depends on the specific jobs that have been previously processed by the machine. This perspective is  
46 in line with Yang [1] and Yang et al. [2], where the jobs are not per se deteriorating, but instead the  
47 machines are the ones deteriorating, although this differentiation is not made in most models. In our  
48 model the deterioration of the machines (and therefore of the job processing time) is a function of the  
49 sequence of jobs that have been processed by the same machine and not a function of the two approaches  
50 reported in the literature: the time at which the job is assigned to the machine or the number of jobs  
51 already processed. Our version of the problem is not yet addressed, and is highly relevant in many  
52 practical cases.

53 Two examples of the proposed relationship between deterioration and job assignment are  
54 presented next. The first is the assignment of construction jobs to “work gangs” during a shift. Each job  
55 has a baseline processing time, related to the time when all the workers are “fresh”. As the workers  
56 perform each job they become increasingly tired and therefore its processing speed deteriorates, but this  
57 deterioration depends on the particular job sequence. Let us say there are four independent non-sequential  
58 jobs, each taking a baseline time of 2 hours (each would take 2 hours if done first thing in the morning):  
59 dig a trench in a hard ground, demolish a shed, clean a storage area, and paint a wall (ordered by effort).  
60 While performing the jobs from hardest to easiest may require 9.4 hours, performing the jobs from easiest  
61 to hardest may require 8.5 hours. In the first sequence, the workers may get tired from having performed  
62 the first two jobs and therefore take longer time in performing the easy ones. On the other hand, when  
63 performing the easy tasks first, they will be “fresh” to complete the exhausting ones.

64 The second example, similar to that described by Yang et al. [2], considers a shop where  
65 machines are used to process a material, for example cutting stock or shredding wood. It can be assumed  
66 that depending on the material hardness the tools deteriorate differently. If the jobs with the “softer”  
67 material are processed first, the tools will deteriorate less, therefore the tools will maintain a higher level  
68 of performance. On the other hand, if the “hard” material jobs are performed first, the tools will  
69 deteriorate “faster” and completing the tasks on the softer material jobs take longer, for example if the  
70 machine has to be run slower to assure it properly performs the shredding process.

71 The remaining of the paper is organized as follows. In the next section, we discuss the recent  
72 literature on deteriorating jobs in the parallel machine environment. In section 3, we formulate the  
73 problem for the unrelated machines, show some properties, and provide an illustrative example. In section  
74 4, we present special problem cases, while in section 5 we present some heuristics, based on the

75 proprieties showed in section 3, for the unrelated machines case. An experimental analysis is presented in  
76 Section 6. Section 7 concludes the paper and provides suggestions for future research.

77

## 78 2. LITERATURE REVIEW

79 There has been considerable interest in the problem of deteriorating jobs since the seminal work by Gupta  
80 and Gupta [3] and Browne and Yechiali [4]. Reviews of the literature for deteriorating job problems have  
81 been completed by Alidaee and Womer [5] and by Cheng et. al. [6]. In this section we focus on recent  
82 papers in the deteriorating job problem that consider parallel machines environment.

83 A research stream in the literature characterizes processing time as a function of the job's start  
84 time. Let us define  $p'_j$ ,  $p_j$ ,  $t_j$ , and  $b_j$  as the actual processing time, 'baseline processing time', deterioration  
85 factor, and start time of job  $j$  respectively. Kang and Ng [7] propose a fully polynomial approximation  
86 scheme for the parallel machine problem with makespan objective where the process time is modeled by  
87  $p'_j = p_j + b_j t_j$ . Kuo and Yang [8] and Toksari and Güner [9] address a variant of the linear version where  
88 the increasing (or decreasing) rate is identical for all the jobs (thus  $b_j = b$  for all jobs). Kuo and Yang [8]  
89 consider the sum of the completion time for all jobs and the sum of the machine completion times as  
90 measures of performance, and demonstrate for two linear functions that the problems are polynomially  
91 solvable. Toksari and Güner [9] address the objective of minimizing the earliness/tardiness with a  
92 common due date. They design a mathematical model for the problem and analyze its performance for  
93 solving large problems. Mazdeh et al. [10] consider the parallel machine problem with job deterioration  
94 of the form  $p'_j = p_j + b_j t_j$  concurrently with the cost of machine deterioration based on the allocation of  
95 jobs to the different machines. The authors consider the joint minimization of the total tardiness and the  
96 machine deterioration cost. Given the problem is NP-Hard the authors propose a heuristic algorithm and  
97 test its effectiveness.

98 Several researchers address the parallel machine problem when  $p'_j = p_j t_j$  with the objective of  
99 minimizing the makespan. Ren and Kang [11] present polynomial approximation algorithms for the  
100 problem and provide the complexity of the two machine case. Ji and Cheng [12] solve the sum of job  
101 completion times problem, while Ji and Cheng [13] address the makespan and sum of machine  
102 completion times criteria, proposing approximation algorithms. Cheng et al. [14] also address the  
103 makespan, but also consider the maximization of the minimum machine completion time. Given both  
104 problems are NP-hard, the authors propose heuristic algorithms and evaluate their performance. Huang  
105 and Wang [15] address two uncommon objectives: total absolute differences in completion times and the  
106 total absolute differences in waiting times. They demonstrate these problems are solvable by polynomial  
107 algorithms.

108 A second research stream in the literature characterizes the processing time as a function of the  
109 job's position in the machine sequence. Let us define  $p'_{jrh}$  as the processing time of job  $j$  if processed in

110 the  $r^{th}$  position of machine  $h$ . The papers by Yang [1] and Yang et al. [2] consider the parallel machine  
 111 problem where the processing time is defined by one of two models  $p'_{jrh} = p_{jh} + r \times b_{jh}$  and  $p'_{jrh} = p_{jh} \times r^{bjh}$ ,  
 112 where  $b_{jh}$  is the deterioration effect of job  $j$  on machine  $h$ , and the position  $r$  depends on the number of  
 113 jobs after a maintenance event. Both papers address the minimization of the total machine load taking into  
 114 consideration the joint decisions of maintenance frequency and timing, and the assignment and sequence  
 115 of the jobs on the machines. The article by Yang [1] deals with the identical parallel machine case,  
 116 therefore there is no difference in base processing time or deterioration effects between machines, while  
 117 Yang et al. [2] deal with the unrelated machines (a more general case). In both papers the authors  
 118 demonstrate that all versions addressed with a given job frequency can be solved in polynomial time.

119 Mosheiov [16] addresses the general problem where  $p'_{jrh}$  is defined as a non-decreasing function  
 120 in  $r$  and the processing time could be unique to each machine, therefore possibly requiring a  $n^2m$  input  
 121 matrix of processing times (where  $n$  is the number of jobs and  $m$  the number of machines). For this  
 122 problem the author provides a polynomial time algorithm and describes several extensions. Toksari and  
 123 Güner [17] combine position based learning with linear and non-linear deterioration with the objective of  
 124 minimizing the earliness/tardiness with a common due date. They design a mathematical model for the  
 125 problem and provide a lower bound procedure to address larger problems. On a related problem where the  
 126 deterioration is neither time dependent nor position dependent, Hsu et al. [18] consider the problem of  
 127 unrelated parallel machines with rate modifying activities to minimize the total completion time, where at  
 128 most one rate modifying activity can occur per machine. They propose an algorithm that can solve the  
 129 problem in  $O(n^{m+3})$  if the rate modifying activities are less than 1 (and greater than 0) and in  $O(n^{2m+2})$  if  
 130 the rate modifying activities are larger than 1.

### 131 3. THE PROBLEM

132 The problem under consideration can be stated as follows. There are  $n$  independent jobs  $N=\{1, \dots, j, \dots, n\}$   
 133 to be processed on  $m$  parallel machines  $M=\{1, \dots, k, \dots, m\}$ . All the jobs are non-preemptive and available  
 134 for processing at time zero. Each machine can process only one job at a time and cannot stand idle until  
 135 the last job assigned to it has been finished. There are  $g$  possible positions in each machine,  $g = n$ , and let  
 136  $G$  be the set of positions. Let  $p_{jk}$  be the baseline processing time of job  $j$  on machine  $k$ . Let  $d_{jk}$  be the  
 137 deteriorating effect of job  $j$  on machine  $k$  and  $0 \leq d_{jk} < 1$  for all  $j \in N$  and  $k \in M$ . Therefore, as in Hsu et al.  
 138 [18] we include a rate modifying activity, but in our problem each job has a different rate modifying  
 139 activity.

140  
 141 Let  $X_k$  be the ordered set of jobs assigned to machine  $k$ , and  $x[h, k]$  be the job assigned to position  
 142  $h$  of machine  $k$ . Let  $q_{kh}$  indicate the performance level of machine  $k$  for the job in position  $h$  and let  $q_{kh}$  be  
 143 defined by  $q_{kh} = (1 - d_{x[h-1, k]k}) \times q_{k(h-1)}$  for each machine  $k \in M$  and each position  $h$  greater than 1. It is  
 144 assumed the machines start with no deterioration, thus  $q_{k1} = 1$  for all  $k \in M$ . The actual processing time of  
 145 the job  $x[h, k]$  on machine  $k$  is equal to  $p'_{x[h, k]k} = p_{x[h, k]k} / q_{kh}$ . The problem under consideration is the

146 assignment of jobs to the machines and to sequence the jobs on the machines so that the maximum  
 147 completion time of all the jobs is minimized.

148

149 Let  $C_k$  be the completion time of all the jobs assigned to machine  $k$ , therefore the sum of the  
 150 actual processing times for the jobs assigned to the machine. The considered measure of performance is  
 151 the maximum completion time  $C_{max} = \max_{k \in M} \{C_k\}$ . The complexity of this problem is clearly NP-hard  
 152 given the problem that assumes identical machines and no deterioration ( $P||C_{max}$ ) is well known to be NP-  
 153 Hard.

154

155 The mathematical formulation for this problem is presented next. The decision variable  $x_{jkh}$ ,  $j \in N$ ,  
 156  $k \in M$ ,  $h \in G$ , is a binary variable that is equal to 1 if job  $j$  is assigned to machine  $k$  in position  $h$ , 0  
 157 otherwise.

158

159 
$$\text{Minimize } z = C_{max} \tag{1}$$

160

161 
$$\sum_{j \in N} x_{jkh} \leq 1 \quad \forall h \in G, k \in M \tag{2}$$

162 
$$\sum_{h \in G, k \in M} x_{jkh} = 1 \quad \forall j \in N \tag{3}$$

163 
$$\sum_{j \in N, h \in G} p_{jk}/q_{kh} \times x_{jkh} \leq C_{max} \quad \forall k \in M \tag{4}$$

164 
$$x_{jkh} \leq \sum_{l \in N} x_{lk(h-1)} \quad \forall j \in N, k \in M, h \in G \setminus \{1\} \tag{5}$$

165 
$$q_{kh} = \sum_{j \in N} (1 - d_{jk}) \times q_{k(h-1)} \times x_{jk(h-1)} \quad \forall h \in G \setminus \{1\}, k \in M \tag{6}$$

166 
$$q_{k1} = 1 \quad \forall k \in M \tag{7}$$

167 
$$x_{jkh} \in \{0, 1\} \quad \forall j \in N, k \in M, h \in G \tag{8}$$

168

169 In the model, Equation (1) is the objective function. Equation (2) states that to each position in  
 170 each machine can be assigned at most one job, while Equation (3) states that each job must be assigned  
 171 just once to one position in one machine. Equation (4) establishes the total load in each machine must be  
 172 not greater than  $C_{max}$ , while Equation (5) guarantees continuous assignments. Equations (6-7) define the  
 173 performance level of each machine for each job position.

174

175 The following lemma establishes that for a given set of jobs assigned to a machine, say  $k$ , the  
 176 minimum completion time  $C_k$  is found by sequencing the jobs on the machine in non-increasing order of  
 177 the ratio  $r_{jk} = p_{jk}(1-d_{jk})/d_{jk}$ . Therefore, the proposed problem when  $m = 1$  is solvable in polynomial time.

178

179 **Lemma 1.** Let  $X_k$  be the set of jobs assigned to machine  $k$  and ordered so that

180 
$$p_{x[1,k]k}(1-d_{x[1,k]k})/d_{x[1,k]k} \geq p_{x[2,k]k}(1-d_{x[2,k]k})/d_{x[2,k]k} \geq p_{x[3,k]k}(1-d_{x[3,k]k})/d_{x[3,k]k} \geq \dots \geq p_{x[n_k,k]k}(1-d_{x[n_k,k]k})/d_{x[n_k,k]k},$$

182 where  $n_k$  is the number of jobs in  $X_k$ , then the **completion time**  $C_k$  is optimal.

183

184 **Proof.** Let  $X'_k$  be as set  $X_k$  but with the jobs in positions 2 and 3 exchanged.

185 The completion time  $C_k$  for  $X_k$  is:

$$186 C_k = p_{x[1,k]k} + p_{x[2,k]k} / (1 - d_{x[1,k]k}) + p_{x[3,k]k} / [(1 - d_{x[1,k]k})(1 - d_{x[2,k]k})] + \dots + p_{x[y,k]k} / \prod_{h=1, n_k-1} (1 - d_{x[h,k]k}).$$

187 The completion time  $C'_k$  for  $X'_k$  is:

$$188 C'_k = p_{x[1,k]k} + p_{x[3,k]k} / (1 - d_{x[1,k]k}) + p_{x[2,k]k} / [(1 - d_{x[1,k]k})(1 - d_{x[3,k]k})] + \dots + p_{x[y,k]k} / \prod_{h=1, n_k-1} (1 - d_{x[h,k]k}).$$

189 It is supposed, by contradiction, that  $C_k > C'_k$ , then:

$$190 p_{x[2,k]k} / (1 - d_{x[1,k]k}) + p_{x[3,k]k} / [(1 - d_{x[1,k]k})(1 - d_{x[2,k]k})] > p_{x[3,k]k} / (1 - d_{x[1,k]k}) + p_{x[2,k]k} / [(1 - d_{x[1,k]k})(1 - d_{x[3,k]k})].$$

191 It follows that

$$192 p_{x[2,k]k} + p_{x[3,k]k} / (1 - d_{x[2,k]k}) > p_{x[3,k]k} + p_{x[2,k]k} / (1 - d_{x[3,k]k}),$$

193 then

$$194 p_{x[2,k]k} - p_{x[2,k]k} / (1 - d_{x[3,k]k}) > p_{x[3,k]k} - p_{x[3,k]k} / (1 - d_{x[2,k]k}),$$

195

$$196 p_{x[2,k]k} [1 - 1/(1 - d_{x[3,k]k})] > p_{x[3,k]k} [1 - 1/(1 - d_{x[2,k]k})],$$

197

$$198 p_{x[2,k]k} [-d_{x[3,k]k} / (1 - d_{x[3,k]k})] > p_{x[3,k]k} [-d_{x[2,k]k} / (1 - d_{x[2,k]k})],$$

199

$$200 p_{x[2,k]k} [d_{x[3,k]k} / (1 - d_{x[3,k]k})] < p_{x[3,k]k} [d_{x[2,k]k} / (1 - d_{x[2,k]k})].$$

201 Finally

$$202 p_{x[2,k]k} [(1 - d_{x[2,k]k}) / d_{x[2,k]k}] < p_{x[3,k]k} [(1 - d_{x[3,k]k}) / d_{x[3,k]k}],$$

203

204 which cannot be true given

$$205 p_{x[2,k]k} [(1 - d_{x[2,k]k}) / d_{x[2,k]k}] \geq p_{x[3,k]k} [(1 - d_{x[3,k]k}) / d_{x[3,k]k}].$$

206 It must be concluded that  $C_k \leq C'_k$ .

207

Q.E.D.

208

209 An example is used to illustrate the problem. We consider the case with  $m = 2$  and  $n = 8$ . The job  
 210 characteristics are presented in Table 1. Let schedule S1 be an arbitrary schedule with  $X_1 = \{1-2-3-4\}$  and  
 211  $X_2 = \{5-6-7-8\}$  (jobs are sequenced by job number), while schedule S2 maintains the same job assignment  
 212 to machines, but the jobs are now sorted in non-increasing order of  $r_{jk}$ . Finally, schedule S3 is an optimal  
 213  $C_{max}$  schedule generated through full enumeration. All three schedules are presented in Figure 1, which  
 214 illustrates the job information (job number and actual processing time), the completion time for each job  
 215 as well as the machine performance level at the start of each job. By comparing schedules S1 and S2, the  
 216 job order has an effect on the actual processing times of the jobs and the deterioration levels, thus on the  
 217 completion times for the machines. It is obvious that the machine deteriorating levels at the end of the  
 218 positions improve when comparing S1 and S2. The job assignments to the machines changed from S1 to  
 219 S3, even when the actual processing times increased for specific jobs, for example job 2. The maximum  
 220 completion time for schedules S1, S2, and S3 are 47.5, 46.7 and 39.2 respectively.

221

222

<Insert Table 1 and Figure 1 about here >

## 223 Special Case

224 There is an additional special case for the described problem when  $m > 1$ . As presented in Lemma 2, an  
225 optimal  $C_{max}$  solution can be found for the simple case with identical parallel machines, and identical  
226 processing times and deteriorations for all jobs.

227 **Lemma 2.** We assume  $p_{jk} = p$  and  $d_{jk} = d$ ,  $\forall j \in N$  and  $\forall k \in M$ . Let  $f = \lceil n/m \rceil$  be the smallest  
228 integer not less than  $n/m$ . Let  $X_k$  be the set of jobs assigned to machine  $k \in M$ . An optimal makespan  
229 is found if each set  $X_k$  has at most  $f$  jobs.

230

231 **Proof.** If each set  $X_k$  has exactly  $f$  jobs (thus  $f = n/m$ ) then the workload on each machine is  $\lambda = p +$   
232  $p/(1-d) + p/[(1-d)^2] + \dots + p/[(1-d)^{f-1}]$  and  $C_{max} = \lambda$ . It is obvious that if a job is moved across  
233 machines, one machine will have  $f + 1$  jobs, and therefore another machine has  $f - 1$  jobs. The  
234 machine with  $f + 1$  jobs has a load of  $\lambda + p/[(1-d)^f]$  and the machine with  $f - 1$  jobs has a load of  
235  $\lambda - p/[(1-d)^{f-1}]$ . Clearly,  $C_{max}$  increased in the new case by  $p/[(1-d)^f]$ , given  $0 \leq d < 1$ . By using  
236 the same approach when  $f > n/m$ , it is easy to demonstrate that the assignment of  $f$  jobs to  $(m + n -$   
237  $f \times m)$  machines and of  $(f - 1)$  jobs in to the remaining  $(f \times m - n)$  machines is optimal for  $C_{max}$ .

238

239

## 240 4. SOLUTION APPROACHES

241 Given the problem complexity and relevance, we examine the performance of several heuristics to  
242 generate solutions (schedules) for the described problem. In this section we first present methods used to  
243 generate initial solutions followed by the implementation of a meta-heuristic.

### 244 4.1 List Schedules

245 The generation of ordered job lists is a common first step in scheduling algorithms. Eight approaches are  
246 used to generate job ordered lists. The lists are based on ordering by non-increasing value the following  
247 job characteristics:

248 •  $p_j^{min} = \min_{k \in M} \{p_{jk}\}$

249 •  $p_j^{max} = \max_{k \in M} \{p_{jk}\}$

250 •  $d_j^{min} = \min_{k \in M} \{d_{jk}\}$

251 •  $d_j^{max} = \max_{k \in M} \{d_{jk}\}$

252 •  $r_j^{min} = \min_{k \in M} \{p_{jk}(1-d_{jk})/d_{jk}\}$

253 •  $r_j^{max} = \max_{k \in M} \{p_{jk}(1-d_{jk})/d_{jk}\}$

254 •  $v_j^{min} = \min_{k \in M} \{p_{jk}/(1-d_{jk})\}$

255 •  $v_j^{max} = \max_{k \in M} \{p_{jk}/(1-d_{jk})\}$ .

256

257           The generation of the schedule is based on assigning jobs from the ordered list to the machine  
258 with the smallest new load. When determining the machine loads, the optimal machine sequence is  
259 determined by sequencing jobs in the machine by non-increasing order of  $r_{jk}$ . The step by step procedure  
260 is presented next, where  $L$  is an ordered list of all jobs (by one of the described job characteristic).

- 261 Step 1. Remove first job from  $L$ , this is job  $j$ . Let  $v = \infty$  and  $k = 0$ .  
262 Step 2. Let  $k = k + 1$ .  
263 Step 3 Add  $j$  to machine  $k$ . Sort the jobs in  $k$  by non-increasing order of  $r_{jk}$ .  
264 Step 4 If  $C_k < v$ , then  $f = k$  and  $v = C_k$ .  
265 Step 5 Remove  $j$  from machine  $k$ . Sort the jobs in  $k$  by non-increasing order of  $r_{jk}$ .  
266 Step 6. If  $k < m$ , then return to Step 2.  
267 Step 7. Add  $j$  to machine  $f$ . Sort the jobs in  $f$  by non-increasing order of  $r_{jf}$ .  
268 Step 8. If  $L \neq \emptyset$ , return to Step 1, else End.

269

270 The best solution obtained by using the previous procedure for each of the 8 ordered lists is called the  
271 seed schedule.

## 272 **4.2 Simulated Annealing Meta-heuristic**

273 Previous research has demonstrated the ability of probabilistic search techniques to find efficient/close to  
274 optimal solutions to complex scheduling problems [19]. One such technique is simulated annealing which  
275 has been used to tackle parallel machine problems in multiple cases [20]. The structure of SA algorithms  
276 is well known and based on the acceptance of “bad” solutions with a certain probability, with the  
277 objective of escaping local optima. SA is an iterative methodology, and as the number of iterations  
278 increases, the probability of accepting “bad” solutions decreases. The process stops when a limit to the  
279 number of cycles with no improvement is reached. The probability of accepting “bad” solutions is  
280 controlled by a process temperature. In the implementation of the SA meta-heuristic two search strategies  
281 are used. In the first case, called SA<sub>1</sub>, the improvement is based solely in the change in makespan while in  
282 the second case, SA<sub>2</sub>, we consider the overall change in workload, assuming this could have an effect on  
283 future exchanges.

284           Given the structure of SA algorithms is generally well known, we describe the most important  
285 details of the implementation.

### 286 *Notation*

- 287  $S$                    the current schedule;  
288  $S^{best}$              the current best schedule;  
289  $n_S$                  the number of jobs in the makespan machine of the current schedule  $S$ ;  
290  $Q_{initial}$            the initial temperature;



291  $Q$  the temperature;  
 292  $W$  the cooling parameter;  
 293  $C_{max}^V$  the makespan of schedule  $V$ ;  
 294  $M_{sum}^V$  the sum of machine completion times of schedule  $V$ ;  
 295  $\Delta_B^1$  the makespan improvement level for neighbor schedule  $B$  from current schedule  $S$ :  $C_{max}^S$   
 296  $- C_{max}^B$ ;  
 297  $\Delta_B^2$  the total machine completion time improvement level for neighbor schedule  $B$  from  
 298 current schedule  $S$ :  $M_{sum}^S - M_{sum}^B$ ;  
 299  $\phi_B$  number drawn from a (0,1) uniform distribution for neighbor schedule  $B$ ;  
 300  $y$  the loop counter.

301

302

303 *Outline*

304

305 Step 1. *Inputs:* Let  $S =$  Initial schedule,  $S^{best} = S$ .

306

307 Step 2. *Initialize parameters:*  $y = 0$  and  $Q = Q_{initial}$ .

308

309 Step 3. *Neighborhood generation*

310 For each loop two types of neighbors are generated: pairwise exchanges between  
 311 each job in the makespan machine and the jobs in all other machines, and single  
 312 job reassignment where each job in the makespan machine is assigned to another  
 313 machine. Given the completion time of each single machine  $k$  is optimally found  
 314 by sorting the jobs by non-increasing order of  $r_{jk}$ , the search is limited to job to  
 315 machine assignment and does not consider the particular positions in the machines.  
 316 The total number of neighbors for a schedule is  $n_S (n + m - 1 - n_S)$  given there will  
 317 be  $n_S (m - 1)$  single job insertions and  $n_S (n - n_S)$  pairwise exchanges.

318

319 Step 4. *Acceptance of downhill move*

320 For each neighbor  $B$  the two improvement levels are determined ( $\Delta_B^1$  and  $\Delta_B^2$ ). If  
 321  $\Delta_B^1 > 0$ , this is a candidate neighbor.

322 SA<sub>1</sub>. The candidate neighbor  $B$  with the highest value of  $\Delta_B^1$  is selected, say  $B^*$ .

323 SA<sub>2</sub>. The candidate neighbor  $B$  with the highest value of  $\Delta_B^2$  is selected, say  $B^*$ .

324 If such a schedule exists and  $C_{max}^{best} > C_{max}^{B^*}$  then  $S^{best} = B^*$ .

325 If such a schedule exists, then set  $S = B^*$  and go to Step 2.

326

327 Step 5. *Acceptance of an uphill move*

328 For each neighbor  $B$  a random number drawn from a uniform interval distribution  
 329 (0, 1) is determined,  $\phi_B$ . If  $\phi_B < \exp(-\Delta_B^1/Q)$ , this is a candidate neighbor. Select

330 from the candidate neighbors the schedule with minimum  $\phi_B$ , say  $B^*$ . If such a  
331 schedule exists, let  $S = B^*$ .

332

333 Step 6. *Loop control:* If  $y < 2n$ , then  $y = y + 1$ ,  $Q = Q \times W$ , and go to Step 3. Else End.

334

335

336 Based on pilot experiments, we selected several control parameters for the implementation of the  
337 SA algorithms, realizing that computing time and resulting performance are sometimes at a tradeoff. A  
338 maximum of  $2n$  temperature changes are considered, the cooling parameter ( $W$ ) is set at 0.9 and the initial  
339 temperature control parameter  $Q_{initial}$  is set at 4. All of these values are in line with previous applications  
340 of SA for similar scheduling problems [21]. The neighborhood size is  $O(nm)$  for reassignments and  $O(n^2)$   
341 for interchanges. In case that no downhill move is found, the algorithm will accept an uphill move, which  
342 is the “trademark” of SA algorithms. In our implementation, the move that has the lowest random value  
343 and meets the “gate” based on how large is the deterioration is selected from all the neighbors. The  
344 algorithm stops once the loop control variable  $y$  reaches a value equal to  $2n$ .

345

346 Finally, three implementations of the SA algorithm are considered, the two previously mentioned;  
347  $SA_1$ ,  $SA_2$ , and the third case called  $SA^*$ . The first two implementations use as the initial schedule  $S$  the  
348 seed schedule (i.e. the schedule with the lowest makespan among the schedules generated by the eight list  
349 scheduling rules presented in section 4.1). The third implementation,  $SA^*$ , represents the use of the SA  
350 heuristic a total of 16 times, where each schedule in Section 4.1 is used as an initial schedule and two  
351 searches ( $SA_1$  and  $SA_2$ ) are performed. The best schedule generated from these sixteen searchers is the  
352 result of  $SA^*$ . It is obvious here that  $SA^*$  will require a significantly larger amount of computational time  
353 than either  $SA_1$  or  $SA_2$ .

354

355

## 356 5. COMPUTATIONAL EXPERIMENTS

357 This section evaluates the performance of the described heuristics to generate optimal or efficient  
358 solutions to the problem. As in Gupta and Ruiz-Torres [22] we use two experimental sets:  $OB$  and  $BB$ .  
359  $OB$  uses the optimal solution as the benchmark point, whereas  $BB$  uses the best solution found by the set  
360 of heuristics as benchmark since no optimal solution is available because of the size of the instances.

### 361 5.1 Experimental Parameters

362 We consider four experimental parameters: the number of machines ( $m$ ), the number of jobs ( $n$ ), the range  
363 of processing times ( $p_{gen}$ ), and the range of the deteriorating effects ( $d_{gen}$ ). The processing time  $p_{jk}$  is  
364 generated by a uniform distribution with range  $p_{gen}=(u_{min}, u_{max})$ , and the deteriorating effect  $d_{jk}$  by a  
365 uniform distribution with range  $d_{gen}=(d_{min}, d_{max})$ . For experiment set  $OB$  the evaluated levels of  $n$  are 8, 11,  
366 and 14, while the evaluated levels of  $m$  are 2, 3 and 4. For experiment set  $BB$  the evaluated levels of  $n$  are

20, 35, and 50, while the levels of  $m$  are 4, 7, and 10. For both *OB* and *BB* experiments, we consider two levels of the processing time range: (1, 100) and (100, 200), and two levels of the deterioration effect range: (1%, 5%) and (5%, 10%). Table 2 presents a summary of the two experiments. Twenty five replications are evaluated by experimental parameters, this gives a total of 1800 instances (900 for *OB* and 900 for *BB*). Instances are available at <http://ruiz-torres.uprrp.edu/dm/>.

<Insert Table 2 about here >

## 5.2 Results for *OB* experiment

We first analyze the performance of the schedules generated using the ordered lists described in Section 4.1 on the *OB* experiment. Table 3 presents the percentage of times each of the eight rules generates the seed schedule (lowest makespan schedule).

The percentages for each row adds to more than a 100% as often more than one of the ordered lists methods generate the best list schedule. The two rules with the highest percentages are  $L(p_j^{min})$  and  $L(v_j^{min})$ , each generating close to 27%, while the two rules based on the deterioration parameter,  $L(d_j^{min})$  and  $L(d_j^{max})$ , generate the lowest percentage at 13.9% and 15.2%, respectively. The results show that the experimental factors have an effect on which rule generates the best schedule. For example, at  $p_{gen} = (1,100)$  the schedules generated by  $L(v_j^{min})$  represent 35.3% of the best schedules, while at  $p_{gen} = (100, 200)$ , it represents 18.9%. This effect is consistent for all the rules where a smaller percentage of the best schedules is generated by each rule at  $p_{gen} = (100, 200)$ . At  $p_{gen} = (1, 100)$  the average sum of all percentages is 215% (thus on average at least two rules generate the best schedule for an instance), while at  $p_{gen} = (100, 200)$ , the average sum of percentages is 128%. While the  $d_{gen}$  and  $m$  parameters have no effect on the best schedule generation percentage, the number of jobs also has an effect on this combined measure. As  $n$  increases the sum of percentages decreases; at  $n = 8$ , the sum is 223%, while at  $n = 14$  the average sum is 130.7%. For example, at  $p_{gen} = (1,100)$ ,  $d_{gen} = (1\%, 5\%)$ ,  $m = 4$ , and  $n = 8$ , each of the eight rules generates 36% or more of the best schedules with a sum of 328%, thus each of them is generated on average by three of the rules. On the other hand, at  $p_{gen} = (100, 200)$ ,  $d_{gen} = (5\%, 10\%)$ ,  $m = 3$ , and  $n = 14$  the sum of percentages is 104%, thus in 24 out of 25 instances the best schedule is generated by only one of the rules. We conclude that the generation of schedules using the eight rules is warranted given the small computational effort required and the knowledge gained that under some conditions all rules have the potential to generate the best seed schedule.

<Insert Table 3 about here >

We next analyze the performance of the heuristics in terms of the error versus the optimal, and the percentage of times each of the heuristics find the optimal solution. The average results in terms of relative error  $(C_{max}^{heuristic} - C_{max}^{Optimal}) / C_{max}^{Optimal}$  are presented in Table 4, while the percentage of times a heuristic found the optimal solution is presented in Table 5. To simplify the presentation only  $L(p_j^{min})$ ,

406  $L(d_j^{min})$ ,  $L(r_j^{min})$ , and  $L(v_j^{min})$  are presented; given these outperform the other four list scheduling versions  
407 for the overall experiment set. Next, the performance of the best solution (seed) found by list scheduling  
408 heuristics and the performance of SA<sub>1</sub>, SA<sub>2</sub> and SA\* are presented.

409

410

<Insert Table 4 and 5 about here >

411

412 The overall average error for the list scheduling heuristics (Table 4) range from 11.2% to 16.1%,  
413 while the seed schedule has an average error of 3.99%. The improvement obtained by the SA heuristics  
414 over the seed schedules is highly significant as the error for SA<sub>1</sub> and SA<sub>2</sub> is 0.88% and 0.86%,  
415 respectively. The error of SA\* is very small at 0.012%, given this method found an optimal schedule in  
416 892 out of 900 instances (Table 5). Furthermore, as can be observed in Table 5, the list scheduling  
417 heuristics perform poorly, since the best,  $L(v_j)$ , finds only 8.4% of the optimal solutions. The seed  
418 schedule is optimal in 22.6% of the instances, while the SA heuristics generate the optimal solution in  
419 73.6% and 75.1% of the cases respectively for SA<sub>1</sub> and SA<sub>2</sub>. Finally, as mentioned earlier, the SA\* multi-  
420 search finds the optimal schedule for most of the instances, although clearly at a higher cost in  
421 computational time.

422

423 Table 6 presents the percentage of optimal results, summarized by experimental parameter, for  
424 the seed and SA heuristics. The  $p_{gen}$  parameter has an interesting effect, as the seed schedule performance  
425 decreases significantly as  $p_{gen}$  goes from (1,100) to (100, 200), the performance deteriorates slightly for  
426 SA<sub>1</sub> and SA<sub>2</sub>, and does not change for SA\*. The results for  $d_{gen}$  indicate a difference in performance  
427 between SA<sub>1</sub> and SA<sub>2</sub>: at  $d_{gen} = (1\%, 5\%)$ , SA<sub>2</sub> finds 2.4% more optimal solutions, and at  $d_{gen} = (5\%$ ,  
428  $10\%)$  their performance is almost identical (difference < 1%). As  $m$  increases, the performance of the SA  
429 methods deteriorates, and deteriorates/improves for the seed schedule. As  $n$  increases the performance of  
430 all the methods decreases. The effect of  $m$  and  $n$  on SA<sub>1</sub> and SA<sub>2</sub> is similar; at the lowest level ( $m = 2$ ,  $n =$   
431  $8$ ), SA<sub>1</sub> and SA<sub>2</sub> generate more than 80% of the optimal solutions, while at the highest levels ( $m = 4$ ,  $n =$   
432  $14$ ) these generate less than 70% on average. The SA<sub>1</sub> and SA<sub>2</sub> heuristics perform similarly for most  
433 levels of  $m$ , except for  $m = 4$  where SA<sub>2</sub> generates 2.3% more optimal solutions. In the case of parameter  
434  $n$ , when  $n = 8$ , SA<sub>2</sub> finds 3% more optimal solutions than SA<sub>1</sub>, while when  $n = 14$ , SA<sub>1</sub> finds 1% more  
435 optimal solutions (a reverse of “dominance”). This points out to a slight difference in performance for the  
436 two “fast” SA rules. Finally, the change in performance for SA\* is very slight, with  $m$  being the  
437 parameter that presents the highest level of change in performance, at  $m = 2$  the heuristic SA\* found 100%  
438 of the optimal solutions, while at  $m = 4$ , it finds 97.7% of the optimal solutions.

439

440

<Insert Table 6 about here >

441

442

443 The conclusion we draw from these results is that the single search SA approaches (SA<sub>1</sub> and SA<sub>2</sub>)  
444 work well, finding close to optimal solutions for the range of experimental parameters analyzed, and that

445 the multiple search SA approach (SA\*) works extremely well, finding 99% of the optimal solutions. We  
446 note that finding the optimal solution through full enumeration required about two hours of CPU time for  
447 problems with  $m = 4$  and  $n = 14$ , while heuristics required *insignificant* amounts of computing time. The  
448 list scheduling heuristics require fractions of a second for any of the instances, while the SA<sub>1</sub>, SA<sub>2</sub> and  
449 SA\* heuristics require for any of the instances a few seconds. The most time consuming heuristics is  
450 SA\*, which required 25 seconds on average for the problems with  $m = 4$  and  $n = 14$ , thus the time savings  
451 (versus 2 hours for a full search) are considerable. The experiments also demonstrate that performance of  
452 SA<sub>1</sub> and SA<sub>2</sub> is influenced by the experimental parameters, although the effect is minimal in regards to  
453 the performance of SA\*.

454

### 455 **5.3 Results for BB experiment**

456 Table 7 presents the performance of the schedules generated using the ordered lists on BB experiment. As  
457 for the previous experiments,  $L(p_j^{min})$  and  $L(v_j^{min})$  generate the majority of the seed schedules, again  
458 generating close to 27%, while the two rules based on the deterioration parameter generate the lowest  
459 percentage at 7.3% and 8.8% respectively for  $L(d_j^{min})$  and  $L(d_j^{max})$ . The results in terms of the sum of the  
460 percentages are consistent with those obtained for the OB experiment, where at  $p_{gen} = (1, 100)$  the sum of  
461 percentages is 147%, therefore each seed is generated by “1.5” of the rules. However, at  $p_{gen} = (100, 200)$   
462 the sum of averages is 101%; in 15 out of 18 experimental points the sum is 100%, indicating that each  
463 seed is found by only one of the ordered lists. This reinforces the conclusion that generating schedules  
464 using the eight ordered list methods is valuable as in combination they generate a “good” initial solution  
465 with a minimal computational time requirement.

466

<Insert Table 7 about here >

467

468 SA\* always generates the best solution (as the solutions generated by SA<sub>1</sub> and SA<sub>2</sub> are part of the  
469 solution set generate by SA\*). The results presented in Table 8 are the error of the seed, SA<sub>1</sub> and SA<sub>2</sub>  
470 heuristics versus the best solution found (by SA\*) and the number of times each of the three methods  
471 generates a schedule equal to that generated by SA\*. The average error is 11.7%, 3.33%, and 3.7%  
472 respectively for the seed, SA<sub>1</sub>, and SA<sub>2</sub> heuristics. As expected, the SA heuristics improve on the seed,  
473 but there is no significant difference between them. When we observe the percentage of “best” solutions  
474 found, the seed is equal to the best in only 3.56% of the cases, while in 16.89% and 14.56% of the cases  
475 the schedules obtained by SA<sub>1</sub> and SA<sub>2</sub> equal the best solution found. These results indicate that for  
476 *larger* problems, SA<sub>1</sub> and SA<sub>2</sub> will in general find a much smaller percentage of the optimal solutions  
477 than for *small* problems (as in experiment OB).

478

479

<Insert Table 8 about here >

480

481 The results for the error and percentage of best solutions found are summarized by experimental  
482 parameter in Table 9. When we consider the relationship between the experimental parameters and the  
483 average error, the error for the SA<sub>1</sub> and SA<sub>2</sub> heuristics generally worsens as  $m$  and  $n$  increase (problem

484 size increases), and as  $p_{gen}$  changes from (100, 200) to (1, 100). Regarding the best solutions found, the  
485 number of jobs has the most significant effect: at  $n = 20$ , the  $SA_1$  and  $SA_2$  heuristics find about 30% of the  
486 best schedules, while at  $n = 50$  the average is less than 10%, thus this clearly demonstrates again that the  
487 performance of the single search SA heuristics will be poor for problems with large  $n$  values. Two  
488 interesting results are that at  $m = 4$ , the  $SA_1$  heuristic generates a higher percentage of best solutions (20%  
489 versus 13.7%), while at  $m = 10$ ,  $SA_2$  generates a larger percentage of the best solutions (16.3% versus  
490 15%).

491 <Insert Table 9 about here >

492

493 Table 10 summarizes the resulting CPU times for the relative benchmark experiments by  
494 experimental parameter (all experiments were performed on a personal computer running on Intel Core  
495 Duo processor at 2.2GHz and 4GB RAM). The average CPU times for  $SA_1$ ,  $SA_2$ , and  $SA^*$  are 4.54, 4.46,  
496 and 441.1 seconds, respectively. The highest average CPU time requirement for an experimental point is  
497 at  $m = 4$  and  $n = 50$ , where the  $SA_1$ ,  $SA_2$ , and  $SA^*$  heuristics require an average of 21.1, 20.75, and 2,019  
498 seconds, respectively (not shown in the Table). The ratio of 100 to 1 in CPU time between the single  
499 search SA heuristics and  $SA^*$  is observed through all the experimental combinations and can be noted in  
500 Table 10. While the  $p_{gen}$  and  $d_{gen}$  parameters have no effect on CPU times, as  $m$  increases CPU time  
501 decreases, while as  $n$  increases, CPU time increases. It is interesting to observe that a change in the value  
502 of parameter  $m$  from 4 to 10, a 250% change, reduces CPU time by a factor of 5, while a change in  $n$  from  
503 20 to 50, also a 250% change, increases CPU time by 44 times. We conclude that implementing  $SA^*$  for  
504 problems with large values of  $n$  would become unfeasible in terms of computational time requirements.

505

506 <Insert Table 10 about here >

507

## 508 6. SUMMARY AND FUTURE WORK

509 This paper proposes a new unrelated parallel machine scheduling problem that considers the minimization  
510 of the makespan when the deteriorating effect depends on the sequence of the jobs in the machines, and  
511 has designed a set of list scheduling algorithms and simulated annealing meta-heuristics. An extensive  
512 computational investigation serves to evaluate the performance of the proposed algorithms against  
513 optimal solutions and the best solutions found by the set of heuristics. The results of this study show that  
514 the multi-start simulated annealing meta-heuristic is capable of producing high quality solutions for a  
515 wide range of instances. Future research directions include the same problem with the minimization of  
516 other objective functions, for example the minimization of the total completion time of the jobs or the  
517 minimization of the earliness/tardiness as in Toskari and Guner [17].

518

## 519 ACKNOWLEDGMENTS

520 This research was supported by a grant from the Facultad de Administración de Empresas of the  
521 University of Puerto Rico.

522

523  
524  
525  
526  
527  
528  
529  
530  
531  
532  
533  
534  
535  
536  
537  
538  
539  
540  
541  
542  
543  
544  
545  
546  
547  
548  
549  
550  
551  
552  
553  
554  
555  
556  
557  
558  
559  
560  
561

## REFERENCES

- [1] Yang, S.J. (2011) Parallel machines scheduling with simultaneous considerations of position-dependent deterioration effects and maintenance activities . *Journal of the Chinese Institute of Industrial Engineers* 28 (4), 270–280.
- [2] Yang, D.L., Cheng, T.C.E., Yang, S.J., Shu, C.J. (2012). Unrelated parallel-machine scheduling with aging effects and multi-maintenance activities. *Computers & Operations Research* 39(7), 1458-1464.
- [3] Gupta, J.N.D., Gupta, S.K. (1988). Single facility scheduling with nonlinear processing times. *Computers and Industrial Engineering* 14, 387–393.
- [4] Browne, S., Yechiali, U. (1990). Scheduling deteriorating jobs on a single processor. *Operations Research* 38, 495–498.
- [5] Alidaee, B., Womer, N. K. (1999). Scheduling with Time Dependent Processing Times: Review and Extensions. *Journal of Operational Research Society* 50, 711-720.
- [6] Cheng, T.C.E., Ding, Q., Lin, B.M.T. (2004). A concise survey of scheduling with time-dependent processing times. *European Journal of Operational Research* 152, 1–13.
- [7] Kang, L., Ng, C.T. (2007). A note on a fully polynomial-time approximation scheme for parallel-machine scheduling with deteriorating jobs. *International Journal of Production Economics* 109, 180-184.
- [8] Kuo, W.H., Yang, D.L. (2008). Parallel-machine scheduling with time dependent processing times. *Theoretical Computer Science* 393, 204–210.
- [9] Toksari, M.D., Guner, E. (2010). The common due-date early/tardy scheduling problem on a parallel machine under the effects of time-dependent learning and linear and nonlinear deterioration. *Expert Systems with Applications* 37, 92–112.
- [10] Mazdeh, M.M., Zaerpour, F., Zareei, A., Hajinezhad, A. (2010). Parallel machines scheduling to minimize job tardiness and machine deteriorating cost with deteriorating jobs. *Applied Mathematical Modelling* 34, 1498-1510.

- 562 [11] Ren, C.R., Kang, L.Y. (2007). An approximation algorithm for parallel machine scheduling with  
563 simple linear deterioration. *Journal of Shanghai University* (English Edition) 11(4), 351-354.  
564
- 565 [12] Ji, M., Cheng, T.C.E. (2008). Parallel-machine scheduling with simple linear deterioration to  
566 minimize total completion time. *European Journal of Operational Research* 188, 342-347.  
567
- 568 [13] Ji, M., Cheng, T.C.E. (2009). Parallel-machine scheduling of simple linear deteriorating jobs.  
569 *Theoretical Computer Science* 410, 3761-3768.  
570
- 571 [14] Cheng, T.C.E., Lai, P.J., Wu, C.C., Lee, W.C. (2009). Single-machine scheduling with sum-of-  
572 logarithm-processing-times-based learning considerations. *Information Sciences* 179, 3127-3135.  
573
- 574 [15] Huang, X., Wang, M.Z. (2011). Parallel identical machines scheduling with deteriorating jobs and  
575 total absolute differences penalties. *Applied Mathematical Modelling* 35, 1349-1353.  
576
- 577 [16] Mosheiov, G. (2012). A note: Multi-machine scheduling with general position-based deterioration to  
578 minimize total load. *International Journal Production Economics* 135, 523-525.  
579
- 580 [17] Toksari, M.D., Güner, E. (2009). Parallel machine earliness/tardiness scheduling problem under the  
581 effects of position based learning and linear/nonlinear deterioration. *Computers & Operations*  
582 *Research* 36, 2394 -2417.  
583
- 584 [18] Hsu, C.J., Cheng, T.C.E., Yang, D.L. (2011). Unrelated parallel-machine scheduling with rate-  
585 modifying activities to minimize the total completion time. *Information Sciences* 181, 4799-4803.  
586
- 587 [19] Koullamas, C., Antony, S.R., Jaen, R. (1994). A survey of simulated annealing applications to  
588 operations-research problems. *OMEGA-International Journal of Management Science* 22, 41-56.  
589
- 590 [20] Glover, F., Kochenberger, G.A. (2003). *Handbook of Metaheuristics*, Kluwer Academic Publishers,  
591 Dordrecht.  
592
- 593 [21] Anderson, E.J., Glass, C.A., Potts, C.N. (1997). Machine scheduling. In: Aarts, E., Lenstra, J.K.  
594 (eds.) *Local Search in Combinatorial Optimization*, Wiley, Chichester.  
595
- 596 [22] Gupta, J.N.D., Ruiz-Torres, A.J. (2001). LISTFIT heuristic for minimizing makespan on identical  
597 parallel machines. *Production Planning and Control* 12, 28-36.  
598  
599  
600



601  
602  
603  
604  
605

**Table 1. Job/resource information.**

<i>Job</i>	$p_{j1}$	$p_{j2}$	$d_{j1}$	$d_{j2}$
1	15	11	0.05	0.03
2	9	12	0.06	0.02
3	8	6	0.04	0.05
4	12	16	0.04	0.08
5	6	9	0.07	0.04
6	10	13	0.06	0.09
7	12	7	0.07	0.04
8	13	8	0.04	0.02

606  
607  
608

**Table 2. Summary of the experimental frameworks.**

<b>Experiment</b>	$n$	$M$	$p_{gen}$	$d_{gen}$
<b><i>OB</i></b>	8, 11, 14	2, 3, 4	(1,100), (100,200)	(1%,5%), (5%,10%)
<b><i>BB</i></b>	20, 35,50	4, 7, 10	(1,100), (100,200)	(1%,5%), (5%,10%)

609  
610  
611  
612

613

Table 3. Percentage of times a list schedule finds the seed on *OB* experiment.

$p_{gen}$	$d_{gen}$	$m$	$n$	$L(p_i^{min})$	$L(p_i^{max})$	$L(d_i^{min})$	$L(d_i^{max})$	$L(r_i^{min})$	$L(r_i^{max})$	$L(v_i^{min})$	$L(v_i^{max})$	
(1, 100)	(1%, 5%)	2	8	32%	32%	28%	36%	36%	28%	36%	24%	
			11	24%	32%	0%	12%	40%	20%	28%	40%	
			14	20%	12%	24%	4%	28%	12%	24%	20%	
		3	8	8	36%	40%	20%	28%	40%	24%	40%	44%
				11	28%	24%	24%	16%	32%	20%	28%	16%
				14	28%	20%	4%	4%	20%	20%	24%	28%
		4	8	8	40%	44%	40%	36%	36%	40%	40%	52%
				11	28%	24%	8%	20%	36%	12%	36%	28%
				14	32%	28%	16%	4%	32%	12%	28%	32%
	(5%, 10%)	2	8	8	56%	48%	8%	20%	52%	20%	56%	48%
				11	40%	32%	8%	20%	32%	32%	40%	32%
				14	28%	4%	8%	24%	20%	16%	28%	12%
		3	8	8	32%	28%	28%	24%	24%	36%	32%	28%
				11	24%	16%	12%	16%	24%	28%	24%	16%
				14	36%	8%	12%	0%	28%	20%	32%	4%
		4	8	8	72%	36%	24%	20%	48%	40%	68%	36%
				11	44%	24%	12%	16%	56%	20%	48%	16%
				14	24%	24%	0%	20%	28%	24%	24%	24%
(100, 200)	(1%, 5%)	2	8	20%	20%	16%	24%	8%	24%	20%	24%	
			11	16%	20%	12%	16%	36%	4%	16%	0%	
			14	8%	16%	12%	12%	16%	0%	20%	24%	
		3	8	8	32%	20%	12%	24%	16%	16%	28%	20%
				11	32%	16%	12%	16%	8%	12%	24%	4%
				14	40%	8%	8%	4%	12%	8%	20%	12%
		4	8	8	16%	12%	8%	16%	28%	32%	20%	24%
				11	16%	20%	8%	8%	12%	24%	12%	20%
				14	8%	4%	16%	4%	20%	16%	20%	16%
	(5%, 10%)	2	8	8	32%	24%	24%	16%	8%	8%	36%	24%
				11	20%	4%	16%	24%	8%	16%	20%	4%
				14	16%	4%	20%	12%	4%	12%	16%	20%
		3	8	8	16%	28%	8%	12%	20%	24%	8%	28%
				11	16%	24%	20%	4%	20%	8%	8%	16%
				14	12%	0%	4%	4%	24%	16%	20%	24%
		4	8	8	24%	28%	4%	8%	12%	16%	28%	24%
				11	24%	12%	8%	8%	16%	16%	20%	16%
				14	4%	16%	16%	16%	8%	36%	4%	12%
<b>Overall</b>				<b>27.1%</b>	<b>20.9%</b>	<b>13.9%</b>	<b>15.2%</b>	<b>24.7%</b>	<b>19.8%</b>	<b>27.1%</b>	<b>22.6%</b>	

614

615

616

617

Table 4. Average error for *OB* experiment.

$p_{gen}$	$d_{gen}$	$m$	$n$	$L(p_i)$	$L(d_i)$	$L(r_i)$	$L(v_i)$	seed	$SA_1$	$SA_2$	$SA^*$		
(1, 100)	(1%, 5%)	2	8	10.4%	12.1%	9.0%	9.8%	1.6%	0.1%	0.1%	0.00%		
			11	10.3%	15.8%	9.5%	10.1%	1.8%	0.5%	0.5%	0.00%		
			14	11.0%	12.1%	11.6%	10.9%	4.0%	0.5%	0.5%	0.00%		
		3	8	10.8%	15.3%	10.4%	10.5%	3.3%	1.0%	0.8%	0.00%		
			11	12.8%	17.9%	11.4%	12.8%	4.1%	1.0%	1.2%	0.00%		
			14	14.2%	20.3%	17.7%	13.9%	6.9%	1.3%	1.1%	0.00%		
		4	8	14.2%	15.4%	16.0%	14.2%	1.6%	1.1%	1.1%	0.02%		
			11	13.9%	24.7%	15.7%	13.6%	6.4%	0.8%	0.7%	0.08%		
			14	14.8%	26.6%	14.9%	14.5%	6.5%	3.5%	4.1%	0.04%		
		(5%, 10%)	2	8	4.5%	16.7%	7.4%	4.5%	0.7%	0.0%	0.0%	0.00%	
				11	9.5%	17.9%	7.7%	9.5%	1.5%	0.5%	0.3%	0.00%	
				14	8.4%	12.7%	7.2%	7.9%	2.6%	0.2%	0.3%	0.00%	
	3		8	12.1%	12.5%	15.9%	12.1%	0.8%	0.5%	0.3%	0.00%		
			11	13.7%	25.3%	13.9%	13.2%	4.1%	1.4%	1.4%	0.00%		
			14	11.5%	21.4%	11.1%	11.5%	4.0%	1.0%	1.4%	0.00%		
	4		8	6.9%	21.4%	13.0%	6.9%	3.0%	1.1%	1.4%	0.00%		
			11	11.3%	25.6%	11.0%	9.6%	3.6%	2.0%	1.6%	0.00%		
			14	17.3%	28.0%	14.6%	17.3%	6.2%	2.4%	2.6%	0.01%		
	(100, 200)		(1%, 5%)	2	8	8.5%	9.8%	9.5%	7.5%	2.3%	0.5%	0.1%	0.00%
					11	8.7%	10.0%	8.1%	9.1%	3.6%	0.2%	0.2%	0.00%
					14	8.5%	9.5%	8.7%	8.1%	3.3%	0.2%	0.2%	0.00%
		3		8	9.2%	12.2%	9.9%	9.2%	3.4%	1.4%	1.0%	0.00%	
				11	11.4%	12.2%	13.7%	10.5%	4.7%	0.7%	0.8%	0.07%	
				14	10.5%	15.3%	15.4%	12.3%	6.7%	0.7%	0.7%	0.00%	
4		8		15.0%	20.1%	12.9%	15.7%	4.2%	0.8%	0.6%	0.00%		
		11		12.0%	15.0%	12.9%	11.0%	3.6%	1.6%	1.3%	0.18%		
		14		12.7%	14.0%	14.0%	12.1%	6.5%	1.0%	1.2%	0.00%		
(5%, 10%)		2		8	6.5%	8.9%	9.9%	6.8%	2.1%	0.0%	0.0%	0.00%	
				11	7.6%	9.0%	8.0%	8.6%	3.4%	0.3%	0.3%	0.00%	
				14	9.0%	10.0%	10.6%	8.1%	3.6%	0.0%	0.0%	0.00%	
		3	8	12.2%	11.5%	12.0%	12.1%	3.7%	0.8%	0.5%	0.00%		
			11	12.2%	14.6%	12.5%	11.9%	5.1%	0.8%	0.6%	0.00%		
			14	13.3%	15.7%	12.1%	13.0%	6.4%	0.7%	0.9%	0.00%		
		4	8	14.8%	17.4%	16.9%	13.5%	4.4%	0.8%	0.7%	0.00%		
			11	15.1%	15.9%	12.8%	16.0%	7.1%	0.6%	0.7%	0.00%		
			14	16.1%	15.6%	12.5%	14.8%	7.0%	1.6%	1.6%	0.03%		
		<b>Overall</b>				<b>11.41%</b>	<b>16.06%</b>	<b>11.96%</b>	<b>11.20%</b>	<b>3.99%</b>	<b>0.88%</b>	<b>0.86%</b>	<b>0.012%</b>

618

619

620

621

Table 5. Average number of optimal solutions found for OB

$p_{gen}$	$d_{gen}$	$m$	$n$	$L(p_i)$	$L(d_i)$	$L(r_i)$	$L(v_i)$	Seed	SA <sub>1</sub>	SA <sub>2</sub>	SA*
(1, 100)	(1%, 5%)	2	8	16%	20%	24%	20%	48%	96%	96%	100%
			11	4%	0%	12%	4%	32%	84%	88%	100%
			14	4%	4%	8%	4%	24%	88%	88%	100%
		3	8	24%	12%	20%	24%	48%	76%	80%	100%
			11	4%	16%	16%	4%	40%	72%	72%	100%
			14	8%	0%	0%	4%	16%	64%	76%	100%
		4	8	32%	32%	32%	32%	72%	80%	80%	96%
			11	16%	0%	8%	16%	28%	72%	76%	96%
			14	4%	4%	8%	4%	20%	40%	40%	96%
	(5%, 10%)	2	8	28%	0%	20%	28%	48%	96%	96%	100%
			11	8%	4%	8%	8%	32%	76%	84%	100%
			14	4%	4%	12%	8%	32%	92%	88%	100%
		3	8	20%	20%	16%	20%	64%	80%	84%	100%
			11	0%	4%	4%	0%	12%	64%	64%	100%
			14	12%	0%	4%	12%	28%	76%	64%	100%
		4	8	52%	24%	40%	48%	68%	84%	84%	100%
			11	24%	4%	24%	24%	52%	64%	72%	100%
			14	4%	0%	12%	4%	24%	64%	60%	92%
(100, 200)	(1%, 5%)	2	8	0%	4%	4%	0%	20%	92%	96%	100%
			11	0%	0%	0%	4%	4%	88%	88%	100%
			14	0%	0%	0%	4%	8%	84%	88%	100%
		3	8	4%	4%	4%	4%	20%	68%	72%	100%
			11	0%	0%	0%	0%	0%	68%	68%	96%
			14	0%	0%	0%	0%	0%	48%	48%	100%
		4	8	4%	8%	8%	4%	16%	76%	80%	100%
			11	0%	0%	0%	0%	8%	44%	52%	96%
			14	0%	0%	0%	0%	0%	52%	48%	100%
	(5%, 10%)	2	8	8%	12%	0%	16%	20%	100%	100%	100%
			11	0%	0%	0%	0%	0%	76%	76%	100%
			14	0%	0%	0%	0%	0%	96%	96%	100%
		3	8	0%	0%	0%	0%	8%	80%	88%	100%
			11	0%	0%	0%	0%	0%	68%	64%	100%
			14	0%	0%	0%	0%	0%	64%	60%	100%
		4	8	4%	0%	4%	8%	16%	68%	76%	100%
			11	0%	0%	0%	0%	4%	72%	76%	100%
			14	0%	0%	0%	0%	0%	36%	36%	96%
<b>Overall</b>				<b>7.9%</b>	<b>4.9%</b>	<b>8.0%</b>	<b>8.4%</b>	<b>22.6%</b>	<b>73.6%</b>	<b>75.1%</b>	<b>99.1%</b>

626

**Table 6. Summary of results per parameter for *OB* experiment.**

Parameter		<i>OptFound</i>			
		<i>Seed</i>	<b>SA<sub>1</sub></b>	<b>SA<sub>2</sub></b>	<b>SA*</b>
$p_{gen}$	(1, 100)	38.2%	76.0%	77.3%	98.9%
	(100, 200)	6.9%	71.1%	72.9%	99.3%
$d_{gen}$	(1%, 5%)	22.4%	71.8%	74.2%	98.9%
	(5%, 10%)	22.7%	75.3%	76.0%	99.3%
$m$	2	22.3%	89.0%	90.3%	100.0%
	3	19.7%	69.0%	70.0%	99.7%
	4	25.7%	62.7%	65.0%	97.7%
$n$	8	37.3%	83.0%	86.0%	99.7%
	11	17.7%	70.7%	73.3%	99.0%
	14	12.7%	67.0%	66.0%	98.7%

627

628

629

630

**Table 7. Percentage of times a list schedule finds the best seed for *BB* experiment.**

$p_{gen}$	$d_{gen}$	$m$	$n$	$L(p_i^{min})$	$L(p_i^{max})$	$L(d_i^{min})$	$L(d_i^{max})$	$L(r_i^{min})$	$L(r_i^{max})$	$L(v_i^{min})$	$L(v_i^{max})$		
(1, 100)	(1%, 5%)	4	20	24%	4%	8%	12%	20%	20%	28%	12%		
			35	44%	8%	4%	4%	12%	4%	44%	16%		
			50	44%	8%	4%	4%	4%	8%	48%	8%		
		7	20	40%	12%	8%	4%	28%	16%	36%	12%		
			35	36%	0%	4%	0%	40%	4%	32%	12%		
			50	52%	4%	4%	0%	24%	0%	60%	4%		
		10	20	56%	16%	8%	20%	48%	12%	52%	24%		
			35	52%	8%	4%	8%	24%	8%	52%	0%		
			50	40%	4%	4%	4%	40%	12%	28%	0%		
		(5%, 10%)	4	20	32%	24%	0%	8%	40%	8%	32%	12%	
				35	44%	4%	0%	4%	24%	4%	24%	16%	
				50	24%	12%	4%	0%	24%	20%	16%	4%	
	7		20	40%	12%	8%	4%	28%	20%	40%	16%		
			35	20%	8%	4%	8%	32%	16%	24%	4%		
			50	44%	4%	0%	0%	24%	12%	36%	0%		
	10		20	64%	16%	24%	24%	40%	12%	60%	16%		
			35	36%	4%	0%	8%	56%	4%	28%	0%		
			50	40%	0%	4%	0%	32%	12%	32%	0%		
	(100, 200)		(1%, 5%)	4	20	24%	4%	12%	0%	28%	4%	28%	4%
					35	16%	8%	8%	12%	8%	8%	20%	20%
					50	20%	8%	4%	20%	4%	4%	12%	28%
		7		20	16%	24%	4%	0%	20%	12%	28%	4%	
				35	16%	24%	4%	20%	4%	8%	16%	8%	
				50	8%	12%	4%	12%	20%	8%	20%	16%	
10		20		12%	28%	8%	8%	12%	8%	12%	12%		
		35		8%	12%	12%	24%	12%	0%	12%	20%		
		50		20%	16%	12%	4%	16%	4%	16%	12%		
(5%, 10%)		4		20	12%	4%	12%	20%	8%	4%	20%	20%	
				35	20%	20%	8%	8%	12%	12%	12%	8%	
				50	28%	12%	4%	12%	32%	0%	8%	4%	
		7	20	12%	20%	16%	4%	4%	16%	4%	24%		
			35	0%	20%	8%	28%	16%	4%	16%	8%		
			50	16%	8%	16%	0%	8%	4%	32%	16%		
		10	20	8%	20%	12%	8%	4%	16%	16%	20%		
			35	24%	4%	4%	4%	24%	4%	24%	12%		
			50	0%	0%	24%	20%	12%	20%	16%	8%		
		<b>Overall</b>				<b>27.6%</b>	<b>10.9%</b>	<b>7.3%</b>	<b>8.8%</b>	<b>21.8%</b>	<b>9.1%</b>	<b>27.3%</b>	<b>11.1%</b>

631

632

633

**Table 8. Average error and percentage of times the best solution is found for *BB* experiment.**

				<i>Error</i>			<i>Best solutions found</i>				
$p_{gen}$	$d_{gen}$	$m$	$n$	Seed	SA <sub>1</sub>	SA <sub>2</sub>	Seed	SA <sub>1</sub>	SA <sub>2</sub>		
(1, 100)	(1%, 5%)	4	20	6.4%	1.5%	1.6%	8%	36%	36%		
			35	10.5%	2.8%	4.3%	0%	16%	4%		
			50	13.8%	1.7%	2.8%	0%	12%	8%		
		7	20	6.5%	2.8%	3.0%	20%	40%	40%		
			35	11.2%	4.9%	5.2%	0%	16%	16%		
			50	13.4%	4.1%	6.9%	0%	8%	0%		
		10	20	5.6%	3.9%	2.7%	40%	40%	52%		
			35	11.4%	6.4%	6.6%	4%	4%	4%		
			50	14.1%	6.9%	6.9%	0%	0%	0%		
		(5%, 10%)	4	20	8.3%	3.5%	3.4%	4%	36%	32%	
				35	12.8%	2.6%	3.8%	0%	20%	12%	
				50	14.2%	2.8%	3.4%	0%	8%	8%	
	7		20	8.2%	3.6%	3.4%	20%	44%	44%		
			35	13.3%	6.6%	6.5%	0%	12%	4%		
			50	15.9%	6.3%	6.3%	0%	0%	0%		
	10		20	6.4%	3.8%	3.3%	28%	60%	68%		
			35	10.7%	7.6%	6.0%	4%	8%	12%		
			50	15.8%	6.5%	8.6%	0%	12%	4%		
	(100, 200)		(1%, 5%)	4	20	9.6%	1.5%	1.9%	0%	28%	20%
					35	11.5%	0.9%	1.9%	0%	12%	0%
					50	12.3%	0.7%	1.4%	0%	12%	0%
		7		20	9.5%	2.9%	2.7%	0%	8%	16%	
				35	14.7%	3.4%	4.4%	0%	16%	4%	
				50	11.7%	1.9%	2.0%	0%	0%	12%	
10		20		13.4%	2.8%	2.8%	0%	8%	20%		
		35		8.6%	2.2%	2.3%	0%	4%	4%		
		50		16.5%	4.6%	6.4%	0%	4%	0%		
(5%, 10%)		4		20	9.6%	0.6%	1.3%	0%	44%	32%	
				35	12.2%	0.9%	1.2%	0%	12%	4%	
				50	15.2%	1.7%	2.7%	0%	4%	8%	
		7	20	9.1%	3.0%	3.4%	0%	4%	4%		
			35	15.8%	3.7%	3.4%	0%	12%	16%		
			50	12.0%	2.1%	2.4%	0%	28%	8%		
		10	20	13.6%	1.8%	1.9%	0%	24%	28%		
			35	8.3%	1.8%	2.5%	0%	12%	4%		
			50	17.9%	3.1%	4.1%	0%	4%	0%		
		<b>Overall</b>				<b>11.7%</b>	<b>3.3%</b>	<b>3.7%</b>	<b>3.56%</b>	<b>16.89%</b>	<b>14.56%</b>

635

636

637

638

639

**Table 9. Summary of results per parameter for *BB* experiment**

Parameter		<i>Error</i>			<i>Best Solutions Found</i>		
		Seed	SA <sub>1</sub>	SA <sub>2</sub>	Seed	SA <sub>1</sub>	SA <sub>2</sub>
<i>p<sub>gen</sub></i>	(1, 100)	11.03%	4.36%	4.70%	7.11%	20.67%	19.11%
	(100, 200)	12.31%	2.20%	2.69%	0.00%	13.11%	10.00%
<i>d<sub>gen</sub></i>	(1%, 5%)	11.15%	3.12%	3.64%	4.00%	14.67%	13.11%
	(5%, 10%)	12.20%	3.44%	3.74%	3.11%	19.11%	16.00%
<i>m</i>	4	11.37%	1.78%	2.46%	1.00%	20.00%	13.67%
	7	11.77%	3.77%	4.12%	3.33%	15.67%	13.67%
	10	11.87%	4.29%	4.50%	6.33%	15.00%	16.33%
<i>n</i>	20	8.85%	2.63%	2.60%	10.00%	31.00%	32.67%
	35	11.75%	3.67%	4.00%	0.67%	12.00%	7.00%
	50	14.41%	3.54%	4.48%	0.00%	7.67%	4.00%

640

641

642

643

**Table 10. CPU times (in seconds) per parameter for *BB* experiment**

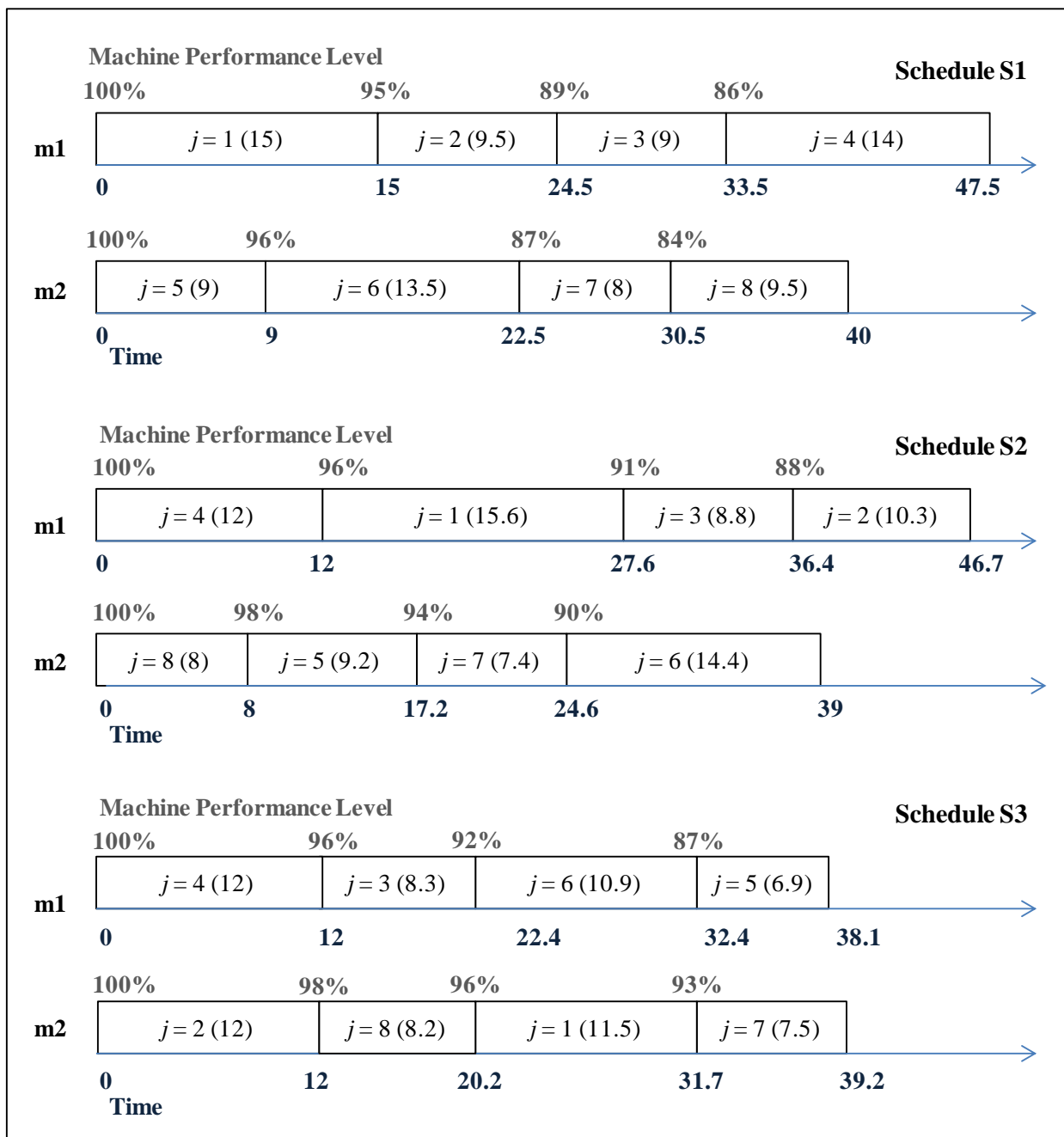
Parameter		<i>Error</i>		
		SA <sub>1</sub>	SA <sub>2</sub>	SA*
<i>p<sub>gen</sub></i>	(1, 100)	4.3	4.2	415.5
	(100, 200)	4.8	4.7	466.8
<i>d<sub>gen</sub></i>	(1%, 5%)	4.5	4.5	433.9
	(5%, 10%)	4.6	4.4	448.4
<i>m</i>	4	8.6	8.5	837.1
	7	3.2	3.2	308.0
	10	1.8	1.7	178.3
<i>n</i>	20	0.2	0.2	24.2
	35	2.4	2.4	238.5
	50	11.0	10.8	1,060.7
<b>Overall</b>		4.54	4.46	441.1

644

645



Figure 1. Example problem schedules.



647

648

649

650