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Additional Information

Cyclic scheduling of perishable products in parallel machine with release dates, due dates and deadlines

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Abstract

This paper deals with a realistic cyclic scheduling problem in the food industry environment in which parallel machines are considered to process perishable jobs with given release dates, due dates and deadlines. Jobs are subject to post-production shelf life limitation and must be delivered to retailers during the corresponding time window bounded by due dates and deadlines. Both early and tardy jobs are penalized by partial weighted earliness/tardiness functions and the overall problem is to provide a cyclic schedule of minimum cost. A mixed integer programming model is proposed and a heuristic solution beside an iterated greedy algorithm is developed to generate good and feasible solutions for the problem. The proposed MIP, heuristic and iterated greedy produce a series of solutions covering a wide range of cases from slow optimal solutions to quick and approximated schedules.

Keywords: Parallel machine scheduling, Perishable products, Partial weighted earliness/tardiness, Due date, Deadline, Release date, Iterated greedy algorithm

1 Introduction

The studied problem in this research is motivated by a real scheduling problem in the food industries. In food process control, safety of products has been one of the main objectives beside temporal and financial issues (Linko, 1998) and in the case of fresh products or highly perishable foods, final products are subject to deterioration through time. Hence, in most real cases, a limited post-production shelf life is considered, such that final products can be placed on supermarket shelves with a reasonable remaining shelf life. Moreover, some food products such as fresh foods or dairy products as subgroups of Fast Moving Consumer Goods (FMCG), have a quick turnover and need to be produced and distributed over a short period of hours, days or weeks. Therefore, the whole operations, due to limited post-production shelf life, should be carried out as

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13 fast as possible, and due to FMCG's properties, the operations can be scheduled
14 in a repetitive manner of a particular cycles in a relatively long horizon time.
15 The production setting we consider is an identical parallel machines shop which
16 is capable of producing different perishable goods. Manufacturer deals with
17 fixed retailers' orders in each cycle. Orders (jobs) need to be processed on one
18 of the machines for a known processing time. Related to each order there is
19 a release date, a due date and a deadline. Early and tardy jobs are penalized
20 and in order to achieve customer's satisfaction and a productive operation, the
21 manufacturer has to schedule jobs as close as possible to their due dates.
22 Production scheduling in food industries has received significant research atten-
23 tion and there are plenty of case studies investigating particular subjects in this
24 area. We refer the readers to Claassen and Van Beek (1993), Randhawa et al.
25 (1994) and Tadei et al. (1995) in which aggregation of planning and scheduling
26 of food industries is investigated. Moreover, Van Donk (2001), Soman et al.
27 (2004) and Soman et al. (2007) have discussed about a combined production
28 planning and inventory control framework in the food industry.
29 There is also an abundance of published researches considering machine schedul-
30 ing subject to due dates or deadline constrains. Cheng and Gupta (1989) and
31 Baker and Scudder (1990) provide a review on scheduling problems involving
32 due dates and earliness/tardiness. A more recent survey has been also provided
33 by Lauff and Werner (2004) considering multi machine problems with a common
34 due date. Some papers deal with an interval called "due window" rather than
35 due date. Anger et al. (1986) carried out the first due window study and Wan
36 and Yen (2002), Arroyo et al. (2011) and Chen and Lee (2002) are instances
37 of recent studies on this area. "Assignable due window" is another extension in
38 the classic form in which the early and late due dates are treated as decision
39 variables. We refer readers to Mosheiov and Sarig (2010) and Mor and Mosheiov
40 (2012) as examples of this subject.
41 Release date of jobs has been widely taken into consideration, for example Bank
42 and Werner (2001) discussed on parallel unrelated machines with a common due
43 date and release dates. They presented various constructive and iterative heuris-
44 tic algorithms for solving the problem. A single machine scheduling problem
45 with release dates and due dates is also considered by Sourd (2006) in pres-
46 ence of sequence dependent setup times and costs. A large-scale neighborhood
47 search is designed for solving the problem. Baptiste and Le Pape (2005) and
48 Tercinet et al. (2004) also investigated a release date with deadline, respectively,
49 in a single machine and multiprocessor scheduling. Huo et al. (2010) have also
50 investigated a factory that manufactures perishable goods while considering a
51 time window for a safe finish time of products. They suppose time windows
52 to be disjoint and of the same size and the goal is to select a subset of jobs to
53 produce such that maximize the total profit.
54 A parallel machine scheduling problem with due date to deadline window are
55 studied by Kaplan and Rabadi (2012) while start times of the jobs are subject
56 to ready times. Jobs are supposed to be completed before the due dates. Miss-
57 ing due dates is not preferred but allowed and a weighted tardiness cost will be
58 incurred for the jobs. Our research can be considered as an extension of this
59 paper.
60 In the current research we focus on the scheduling of perishable products on
61 parallel machines. Each job has a due date, which is the preferred delivery
62 date of the retailers and might be violated subject to a penalization as lateness

63 penalty, and similar to Kaplan and Rabadi (2012) there is an strict deadline im-
64 posed by the retailer that should not be exceeded. Moreover, since the products
65 are perishable, and producing them far in advance of the delivery time is not
66 preferred, there are release dates as the earliest possible start times of the jobs.
67 Unlike in Kaplan and Rabadi (2012), storing early products in the manufacturer
68 sites also incurs in a job dependent holding cost.
69 As the main extension in our research we take into account the case of FMCG,
70 and consider the cooperation of the manufacturer and the retailers for an ex-
71 tended period of time. In order to decrease changeover costs and increase reli-
72 ability of the operations, different parties prefer to adopt a routine and repetitive
73 working plan during short cycles like days, weeks or months. This type of prob-
74 lem, known as cyclic (periodic) scheduling, is an effective approach to deal with
75 a set of jobs that should be iterated during a long horizon (Hanan and Mu-
76 nier, 1995). An abundance of researches have discussed the advantages of cyclic
77 scheduling over static (non-cyclic) scheduling, we refer the readers to Levner
78 et al. (2010) as a review on complexity of fundamental cyclic scheduling prob-
79 lems including the cyclic job shop, cyclic flowshop, and cyclic project scheduling
80 problems. Šcha and Hanzálek (2008) and Trautmann and Schwindt (2009) are
81 also samples of practical research in this subject.
82 We will consider the interaction of adjacent cycles into account and take the
83 advantage of this extension to increase the ability and the manufacturer's flex-
84 ibility to satisfy customers' orders. Compared to existing models, the studied
85 problem in this paper, is more practical and to the best of our knowledge, a
86 cyclic parallel machine scheduling with release dates, due dates and deadlines
87 has not been investigated in the literature.
88 Since Kaplan and Rabadi (2012) demonstrated their studied problem to be NP-
89 hard, this extension is also NP-hard. Therefore, apart from a mixed integer
90 model we present heuristic and iterated greedy algorithms. The rest of this
91 paper is organized as follows. In Section 2 we precisely describe the problem,
92 the notation and the mathematical model. Section 3 is dedicated to the de-
93 velopment of a heuristic algorithm. In Section 4 an iterated greedy method
94 is presented. Section 5 is to illustrate the numerical experiments and the last
95 section concludes the paper and suggests topics for future research.

96 2 Problem description and mathematical model

97 We consider a production scheduling problem with identical parallel machines
98 capable of producing different perishable jobs over a cycle of length T . Manufac-
99 turer receives a set $J = \{1, 2, \dots, n\}$ of n different orders (jobs) from retailers
100 that need to be processed on a set $M = \{1, 2, \dots, m\}$ of m identical machines
101 without preemption. Each job $j \in J$ has a due date d_j , which is the preferred
102 delivery date of the retailers, a release date r_j as an earliest start time of the job,
103 and a deadline \bar{d}_j which is the latest possible completion time of the job. The
104 jobs are delivered to retailers during the corresponding time window bounded
105 by the due date and the deadline. The retailers do not accept jobs after the
106 deadline, while early jobs can be held on the production site. Jobs that are
107 completed before their due dates are subject to a holding cost and are penalized
108 by rate h_j . Jobs that are completed after their due dates are also subject to a

109 penalization by a rate of w_j as a lateness cost.
 110 Machines are always available and at most one product can be processed on
 111 each machine at any moment. The goal of this research is to schedule jobs on
 112 machines, in order to minimize the total earliness and lateness costs while ad-
 113 hering to the release date and the deadline constraints.
 114 Since in this case we consider a company that produces products with a quick
 115 turnover and establishes a long term relationship with retailers, it is supposed
 116 that the production orders come up iteratively through determined cycles such
 117 as weeks, 10 days periods or months. These manufacturers are usually inter-
 118 ested in designing a routine production plan for consecutive cycles, while the
 119 interaction between adjacent cycles is taken into account.
 120 A mixed integer programming (MIP) model is designed and provides a cyclic
 121 schedule for the problem. The parameters and the decision variables are now
 122 defined.

123

124 Parameters:

- 125 T : Cycle length
 126 p_j : Processing time of job j
 127 d_j : Due date of job j
 128 \bar{d}_j : Deadline of job j
 129 r_j : Release date of job j
 130 h_j : Earliness penalty of job j
 131 w_j : Tardiness penalty of job j
 132 M : A large positive integer
 133 F : A large positive integer as compensation for rejecting a job

134

135 Variables:

- 136 C_j : Completion time of job j
 137 E_j : Earliness of job j
 138 T_j : Tardiness of job j
 139 C_i^d : Completion time of a dummy job on machine i

140

141 Binary variables:

- 142 x_{ijk} : 1 if job j precedes job k on machine i ;
 143 α_j : 1 if job j is considered as a tardy job;
 144 β_j : 1 if $C_j - d_j \geq 0$;

$$\min Z = \sum_{j=1}^n (h_j E_j + w_j T_j) \quad (1)$$

s.t.

$$\sum_{i=1}^m \sum_{k=0, k \neq j}^n x_{ijk} \leq 1 \quad j = 1, \dots, n \quad (2)$$

$$\sum_{k=0, k \neq j}^n x_{ijk} = \sum_{k=0, k \neq j}^n x_{ikj} \quad j = 1, \dots, n \quad i = 1, \dots, m \quad (3)$$

$$\sum_{j=1}^n x_{ij0} \leq 1 \quad i = 1, \dots, m \quad (4)$$

$$\sum_{k=1}^n x_{i0k} \leq 1 \quad i = 1, \dots, m \quad (5)$$

$$x_{ijk} + x_{ikj} \leq 1 \quad i = 1, \dots, m, j, k = 1, \dots, n \quad (6)$$

$$C_k \geq C_j + p_k - M(1 - x_{ijk}) \quad i = 1, \dots, m, j, k = 1, \dots, n \quad (7)$$

$$C_i^d \geq C_j - M(1 - x_{ij0}) \quad i = 1, \dots, m, j = 1, \dots, n \quad (8)$$

$$C_j \geq C_i^d + p_j - T - M(1 - x_{i0j}) \quad i = 1, \dots, m, j = 1, \dots, n \quad (9)$$

$$E_j \geq d_j - C_j + T(1 - \beta_j) - M\alpha_j \quad j = 1, \dots, n \quad (10)$$

$$T_j \geq C_j - d_j + T\beta_j - M(1 - \alpha_j) \quad j = 1, \dots, n \quad (11)$$

$$M\beta_j \geq d_j - C_j \quad j = 1, \dots, n \quad (12)$$

$$M(1 - \beta_j) \geq C_j - d_j \quad j = 1, \dots, n \quad (13)$$

$$E_j \leq d_j - r_j - p_j + M \left(1 - \sum_{i=1}^m \sum_{k=0, k \neq j}^n x_{ijk} \right) + M\alpha_j \quad j = 1, \dots, n \quad (14)$$

$$T_j \leq \bar{d}_j - d_j + M \left(1 - \sum_{i=1}^m \sum_{k=0, k \neq j}^n x_{ijk} \right) + M(1 - \alpha_j) \quad j = 1, \dots, n \quad (15)$$

$$E_j \geq \frac{F}{h_j + w_j} \left(1 - \sum_{i=1}^m \sum_{k=0, k \neq j}^n x_{ijk} \right) \quad j = 1, \dots, n \quad (16)$$

$$T_j \geq \frac{F}{h_j + w_j} \left(1 - \sum_{i=1}^m \sum_{k=0, k \neq j}^n x_{ijk} \right) \quad j = 1, \dots, n \quad (17)$$

$$E_j, T_j, C_i^d \geq 0, \quad 0 \leq C_j < T \quad j = 1, \dots, n$$

$$x_{ijk}, \alpha_j, \beta_j \in \{0, 1\} \quad i = 1, \dots, m, j, k = 0, \dots, n$$

145 The objective function (1) minimizes the total earliness and tardiness costs.
 146 In the original problem, rejecting orders is not allowed and therefore in some
 147 cases, limited machine capacity and strict deadlines might result in an infeasible
 148 problem. Here, similar to Kaplan and Rabadi (2012), a large integer number
 149 F determines the cost of rejecting a job and it must be considered big enough
 150 in order not to affect the optimal solution. In the model, the binary variable
 151 x_{ijk} determines sequence of the jobs on the machines. Eq. (2) insures that
 152 each job is assigned at most to one machine and precedes at most one job. A
 153 dummy job $j = 0$ with zero processing time is supposed to be processed first
 154 on all machines and in order to keep the cyclic property, the dummy job is also
 155 considered to succeed the last job on the machines. By considering the dummy
 156 job, if a job is assigned to a machine it must precede and succeed exactly one
 157 job, this constraint is supported by Eq. (3) to (5). It is possible a job not to be
 158 assigned to the machines and a machine does not work at all during the cycles.
 159 Constraints (6) guarantees that job j cannot precede and succeed the same job
 160 k . Constraints (7) ensures that there is a gap, at least, of length p_j between
 161 start time of job j and its successor and Eq. (8) and (9) are added to the model
 162 in order to adjust the completion time of the dummy jobs on each machine.

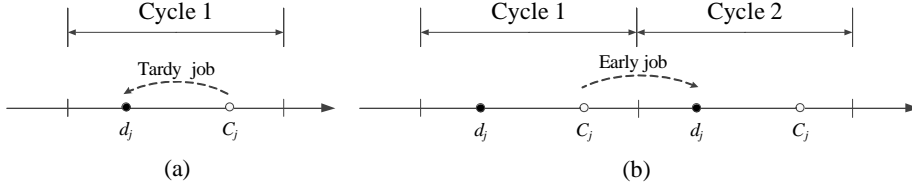


Figure 1: Early or tardy job by considering due dates in consequent cycles.

163 Due to the cyclic property of scheduling, a job at the same time can be early and
 164 tardy by considering the corresponding orders in consequent cycles. In other
 165 words, if a job is tardy (early) by considering due date of current cycle it can
 166 be early (tardy) for the same due date placed in the next (previous) cycle. This
 167 concept is depicted on Figure 1, where part (a) shows job j as tardy, due to the
 168 corresponding due date inside cycle 1. However, by considering due date of cycle
 169 2, it can be an early job. Therefore, we first need to determine whether the job
 170 is early or tardy. Moreover, as it is shown in the following, for a tardy (early)
 171 job j in case due date and completion time belong to the same cycle, tardiness
 172 (earliness) is calculated as $C_j - d_j$ ($d_j - C_j$); while, in case job j satisfies an order
 173 of the previous (next) cycle the tardiness (earliness) is calculated by $(T + C_j) - d_j$
 174 $((T + d_j) - C_j)$. Constraints (10) to (13) evaluate these requirements by using
 175 two binary variables α_j and β_j .

$$176 \quad E_j = \begin{cases} d_j - C_j & \text{if } C_j \leq d_j; \\ T + d_j - C_j & \text{if } C_j > d_j. \end{cases}$$

$$177 \quad T_j = \begin{cases} C_j - d_j & \text{if } C_j \geq d_j; \\ T + C_j - d_j & \text{if } C_j < d_j. \end{cases}$$

178 Due to release date and deadline limitations, constraints (14) and (15) ensure
 179 that earliness or tardiness of a processed job does not violate the maximum
 180 allowed earliness and tardiness. The two last inequalities adjust earliness and
 181 tardiness of a rejected job such that large compensation F inures in the objective
 182 function.

183 Each feasible solution of the problem includes a set R of the rejected jobs and
 184 a list C of the completion times in which completion times of the rejected jobs
 185 are set to the large number M . Then corresponding to each machine $i \in M$
 186 there is a sequences S_i , of the jobs in increasing order of the completion times.
 187 Therefore a complete solution S , consists of $m + 2$ elements that can be shown
 188 by $S = \{C, R, S_1, S_2, \dots, S_m\}$. Regarding to well known WSPT rule it can be
 189 easily verified that the properties below are satisfied in the optimal solution.
 190 Consider S as an optimal solution:

- 191 • For two consecutive early jobs j and k in S_i , if $d_j \geq C_k$ and $h_j/p_j > h_k/p_k$,
 192 j precedes k if and only if the release date of k (r_k) is greater than the
 193 start time of k .
- 194 • For two consecutive tardy jobs j and k in S_i , if $d_k \leq C_j - p_j$ and $w_j/p_j <$
 195 w_k/p_k , j precedes k if and only if the deadline of i (\bar{d}_j) is smaller than the
 196 completion time of k .

- 197 • For two consecutive jobs j and k in S_i , which start after d_j and finish
 198 before d_k , job j precedes job k .

199 3 The heuristic algorithm

200 In this section, a constructive heuristic algorithm is presented in which jobs are
 201 selected based on different priority rules and in a greedy way are scheduled at
 202 the best available position among all machines. The general framework of the
 203 algorithm is to select a due date as a central point and schedule the feasible
 204 jobs around it in a greedy manner such that no idle time occurs among the
 205 jobs scheduled in each machine. Then, if any job remains unscheduled, the next
 206 center point is chosen, and this procedure is iterated until no job remains to be
 207 scheduled.

208 As the first center point, our intention is to select the most occupied part of
 209 the cycle, where a relatively large number of jobs are available to be scheduled.
 210 Index ρ_t called “density factor” is proposed corresponding to time t based on
 211 Eq. 18, which evaluates how occupied is the area around the selected time.
 212 Where $\Delta_{d_j t}$ is calculated by Eq. 19 as the minimum cyclic distance between d_j
 213 and time t .

$$\rho_t = \sum_{j \in J} p_j \left(\frac{1}{T} + \Delta_{d_j t} \right)^{-1} \quad 0 \leq t < T \quad (18)$$

$$\Delta_{t t'} = \min\{|t - t'|, T - |t - t'|\} \quad (19)$$

215 By using Eq. 18, the due date with the largest density factor is selected as the
 216 central point of scheduling. The unscheduled jobs can then be processed to the
 217 left or to the right of this center point. Therefore, corresponding to each center
 218 point, there are two time frames on each machine, which determine the available
 219 times for scheduling.

220 Suppose at the first step, d^* is selected as the central due date. Since machines
 221 are available the whole cycle, the processing of the selected job might be started
 222 inside processing frames of length T to the right or to the left of d^* . So, as it
 223 is shown in Figure 2 (a) for each machine $i \in M$ the first selected job might be
 224 scheduled inside the interval bounded by the lower bound of the left processing
 225 frame L_i^L and the upper bound of the right processing frame R_i^U . Once a job is
 226 scheduled inside the left (right) processing frame, an scheduled frame is created
 227 at the middle of the scheduling zone and the upper bound (lower bound) of
 228 the left (right) processing frame L_i^U (R_i^L) must be updated. Moreover, due to
 229 the cyclic property, scheduling a job in the left (right) processing frame affects
 230 the maximum (minimum) available time of the right (left) processing frame and
 231 decreases the length of the frame as it is illustrated in Figure 2 part (b).

232 Once all the frames on different machines are updated, candidate jobs to be
 233 scheduled next must be determined. To do this, we determine $\omega : [\omega^L, \omega^U]$ as
 234 a common period to all scheduled frames on the machines and select candidate
 235 jobs j among the unscheduled jobs such that $\omega^L - p_j \leq d_j \leq \omega^U + p_j$. Then, a
 236 criterion is needed to rank the candidate jobs and to select one to be scheduled.
 237 Various criteria have been proposed in the literature of the job scheduling with
 238 earliness/tardiness penalties, in order to determine scheduling priority of the

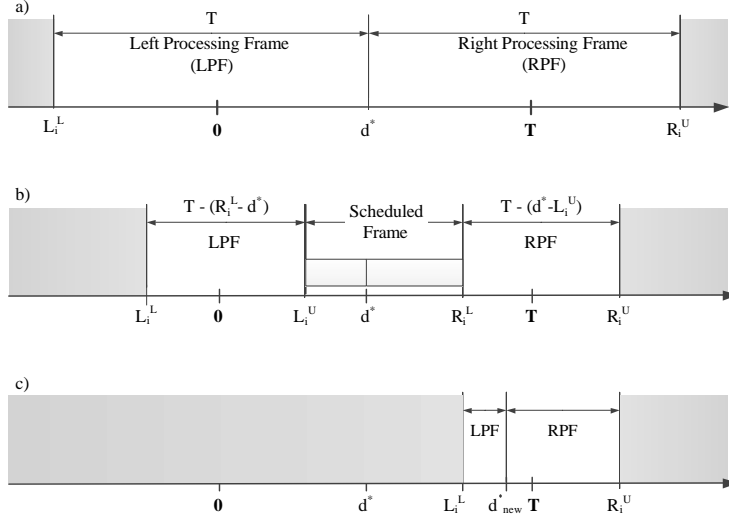


Figure 2: Processing and scheduling frames around the central due dates for machine i .

a) The initial central due date and the corresponding processing frames. b) Scheduling of feasible jobs around the central due date and updating the processing frames. c) Next selected central due date and new processing frames.

239 jobs. Bank and Werner (2001) have proposed and compared different criteria,
 240 in an unrelated parallel machine scheduling problem with common due dates,
 241 and concluded the superiority of the ranking based on the job's slack. Here, we
 242 consider *total slack* which is calculated as $s_j^t = \bar{d}_j - r_j - p_j$, beside some other
 243 factors which are listed below. These ranking criteria will be all evaluated, and
 244 the best one will be embedded in the heuristic algorithm.

- 245 • Nonincreasing/Nondecreasing total slack (TSDEC/TSINC)
- 246 • Nonincreasing/Nondecreasing due date (DDDEC/DDINC)
- 247 • Nonincreasing/Nondecreasing ratio $(w_j h_j)/p_j$ (WHDEC/WHINC)

248 The selected job is scheduled as close as possible to the central due date. There-
 249 fore, at each machine i there are two possibilities for each selected job j : placing
 250 in the left processing frame and $C_j = L_i^U$ or scheduling in the right processing
 251 frame and $C_j = R_i^L + p_j$. These alternatives must be checked to see if they meet
 252 the release date and deadline constraints. Furthermore, jobs are not allowed to
 253 exceed the processing frames' bounds of the machines. When all feasible al-
 254 ternatives are tested the one with minimum earliness/tardiness cost is selected
 255 to schedule job j , and in case there is no feasible alternative, the job will be
 256 rejected.

257 The whole procedure is iterated until no available job is left and when we en-
 258 counter with an empty list, the next central due date must be selected among
 259 the remaining due dates by the selection criteria of minimum distance to the
 260 common schedule frame's bounds. As the next step, the processing frame, con-
 261 taining new central due date d_{new}^* , is considered as the scheduling zone and
 262 frames' bounds need to be updated. Part (c) of Figure 2 shows the new schedul-
 263 ing zone and the frames. The algorithm stops when no unscheduled job remains.

264 The pseudo code for the whole procedure is given in Algorithm 1, computational
 265 complexity of this algorithm is $O(n^2m)$.

Algorithm 1 Heuristic Algorithm

d^* : Central due date
 F_j^* : Ratio related to job j based on the selected ranking criterion
 U^j : Set of unscheduled jobs
 R : Set of rejected jobs
 A : Set of available jobs
 M : Set of machines
 k : Number of distinct due dates
 D_r : r^{th} distinct due date
 D : Set of distinct due dates
 D^R : Set of remaining due dates
 L_i^L (L_i^U): Lower (Upper) bound of the left processing frame at machine i
 R_i^L (R_i^U): Lower (Upper) bound of the right processing frame at machine i
 ω^L (ω^U): Lower (Upper) bound of the common scheduled frame

Set $U = \{1, 2, \dots, n\}$, $M = \{1, 2, \dots, m\}$, $D = \{1, 2, \dots, k\}$.
 Select d^* such that $\rho_{d^*} = \max_{r \in D} \{\rho_{D_r}\}$ and $\forall i \in M$ set $L_i^L = d^* - T$, $L_i^U = d^*$, $R_i^L = d^*$
 and $R_i^U = d^* + T$
while U not empty **do**
 Set $\omega^L = \max_{i \in M} \{L_i^U\}$ and $\omega^U = \min_{i \in M} \{R_i^L\}$, $\forall j \in U$ if $\omega^L - p_j \leq d_j \leq \omega^U + p_j$ then add
 j to A
 while A not empty **do**
 Find $j \in A$ such that $F_j^* = \max_{k \in A} \{F_k^*\}$
 for $i = 1$ to m **do**
 Schedule j on machine i in two positions such that $C_j = L_i^U$ or $C_j = R_i^L + p_j$.
 Check the feasibility criteria for both cases ($C_j - p_j \geq \max\{r_j, L_i^U\}$, $C_j \leq$
 $\min\{\bar{d}_j, R_i^U\}$)
 Consider new feasible position as the best alternative in case provides a better
 solution than the best known alternative.
 end for
 If there is no feasible alternative for the selected job, consider j as a removed job and
 add it to R ; Otherwise schedule j in the best known position.
 Remove j from U and update all frames' bounds
 Update A
 end while
 if U not empty **then**
 Set $D^R = \{D_r : r \in D, \exists j \in U : d_j = D_r\}$
 Update d^* among $D_i \in D^R$ such that D_i has the minimum distance to the common
 scheduled frame's bounds.
 update all frames' bounds and update A
 end if
end while

266 **3.1 Local Improvement**

267 Once a feasible solution $S = \{C, R, S_1, S_2, \dots, S_m\}$ is obtained, two simple local
 268 searches are conducted to improve the quality of the solution. The first pro-
 269 posed improvement deals with idle time of each machine and a shifting of jobs
 270 which are processed just before or after the idle time in such a way that no other
 271 jobs are displaced. It is also straightforward to adopt a greedy style and in each
 272 machine choosing the shift of the job which provides maximum improvement.
 273 This procedure is repeated until no further improvement is possible. If in so-
 274 lution S no job is rejected, all n jobs are processed on machines and therefore

275 at most n separated idle time might occur. Consequently a single step of this
 276 improvement has computational complexity of $O(n)$.
 277 We also take advantage of the previous mentioned properties of optimum so-
 278 lution by performing an adjacent pairwise interchange. This improvement can
 279 be done by considering all feasible interchange of adjacent jobs on each $S_i \in S$.
 280 This procedure starts from the last job j in sequence S_i and compares it with
 281 the previous job, or if job j is placed at the first position it continues by the
 282 last job in S_i . In case the pairwise interchange improves the solution, the inter-
 283 change is performed and job j then is compared to the previous job in improved
 284 S_i for further improvement. In worst case at each stage, the selected job must
 285 be compared with $n - 1$ different jobs. Thus the complexity of a single stage
 286 of this improvement is $O(n)$. This procedure also is repeated until no further
 287 improvement is possible.
 288 In order to perform a complete local search phase, a solution is first improved
 289 by applying the first proposed local search and once no improvement is possible
 290 the second local search is applied on the new improved solution.

291 4 Iterated greedy algorithm

292 Iterated greedy (IG) which was first introduced by Ruiz and Stützle (2007)
 293 for scheduling problems, is well known for its very simple principles and has
 294 exhibited far better performance than other more complex approaches in the
 295 literature. The IG is a constructive two-phase heuristic which starts from an
 296 initial solution and iteratively applies a greedy heuristic to improve it. The first
 297 phase, called destruction, randomly removes some solution components and then
 298 the second phase, called construction, reinserts the removed components into
 299 the solution in such a way that minimum possible cost is obtained at each stage.
 300 An acceptance criterion determines whether the current solution is replaced by
 301 the solution generated in the construction phase.
 302 Ruiz and Stützle (2008) has reported the superiority of the IG for solving the
 303 sequence dependent setup times flowshop problem in comparison to many other
 304 solutions. Ying and Cheng (2010), Minella et al. (2011), and Kang et al. (2011)
 305 are also samples of recent extensions and applications of the IG heuristic. In-
 306 spired by these results, in this research an IG algorithm is designed for the
 307 problem under consideration. The following subsection describes the proposed
 308 IG algorithm in detail.

309 4.1 Destruction phase

310 In the first step, we start from a feasible solution $S = \{C, R, S_1, S_2, \dots, S_m\}$,
 311 generated by the proposed heuristic algorithms. The destruction procedure
 312 choses r random different jobs in such a way that rejected jobs $j \in R$ have
 313 twice the chance of being selected. Selected jobs are removed from the initial
 314 solution S . The result is a partial solution $S^P = \{C^P, R^P, S_1^P, S_2^P, \dots, S_m^P\}$
 315 and a sequence of removed jobs π in the order of selection.

316 4.2 Construction phase

317 The construction phase considers the partial schedule S^P , and in r stages rein-
318 serts removed jobs in order of π to obtain a complete solution S' . At each stage
319 the selected job j must be scheduled on each machine i at a feasible completion
320 time t which is randomly selected in interval $[r_j + p_j, \bar{d}_j]$. Completion time
321 of the other jobs in S_i^P are then updated. We start from the first job k in
322 sequence S_i^P such that $C_k \geq t$. Due to the cyclic property if there is no job
323 that satisfies the condition, the first job of sequence S_i^P is selected. This job is
324 rescheduled on machine i as early as possible. In the same way, the remaining
325 jobs are rescheduled in order of sequence S_i^P . In case for a selected job there is
326 no feasible alternative it is considered as a rejected job.
327 Selecting a random completion time and rescheduling the jobs is repeated λ
328 times on each machine. Hence, for each member of π , we generate $m \times \lambda$ al-
329 ternatives that need to be evaluated. In each complete solution, jobs can be
330 classified in three groups: early jobs E , tardy jobs T and rejected jobs R . In an
331 evaluation step each removed job is penalized by large number F . Therefore,
332 the evaluation function for solution S is:

$$f(S) = \sum_{j \in E} h_j E_j + \sum_{j \in T} w_j T_j + \sum_{j \in R} F \quad (20)$$

333 Once a removed job is inserted in S^P , it will be removed from π and then, the
334 whole procedure is iterated until π is empty. At the end of construction phase,
335 the local improvements explained in Subsection 3.1 are carried out to improve
336 the candidate solution S' .

337 4.3 Acceptance criterion

338 After a complete iteration of a greedy algorithm it should be decided whether the
339 new solution S' is accepted as an initial solution for the next iteration. Instead
340 of considering a better objective value, similar to Ruiz and Stützle (2007) we
341 consider a simple simulated annealing-like acceptance criterion with a constant
342 temperature which is computed as follows, where T_{IG} is a parameter that needs
343 to be adjusted and the quotient calculates the average of maximum possible
344 earliness/tardiness of a job.

$$Temperature = 0.1 \times T_{IG} \times \frac{\sum_{j \in J} [h_j(d_j - r_j - p_j) + w_j(\bar{d}_j - d_j)]}{2 \times n} \quad (21)$$

345 5 Experimental results and computational anal- 346 ysis

347 Comprehensive numerical experiments are conducted for testing and compar-
348 ing the efficiency of algorithms and quality of solutions. Various instances are
349 generated randomly in which cycle length (T), job number (n) and machine
350 number (m) are considered as the main parameters that determine size of the

Table 1: Main parameters of the random instances.

Parameter	Description	Number of levels	Values
Small instances			
T	Cycle time	3	5, 7, 10
n	Number of jobs	3	6, 8, 10
μ	Ratio of n to m	2	5, 10
Large instances			
T	Cycle time	3	7, 10, 30
n	Number of jobs	4	10, 30, 60, 100
μ	Ratio of n to m	4	5, 10, 20, 30

351 instances. Three levels $\{7, 10, 30\}$ for T and four levels $\{10, 30, 60, 100\}$ for n are
 352 considered here. Since we are discussing a case of perishable products with a
 353 quick turnover, like fresh foods and dairy products, a maximum cycle of 10 days
 354 is realistic. In the other hand, the maximum number of 60 jobs, as different
 355 retailers orders during a short cycle, is large enough. However, larger T and n
 356 equal to 30 and 100, respectively, are considered to evaluate the efficiency of the
 357 solutions in larger instances. similar to Kaplan and Rabadi (2012), the number
 358 of machines is considered as fraction of n and is calculated by $m = \left\lceil \frac{n}{\mu} \right\rceil$. μ is
 359 considered to vary from low value 5 to high value 30. Beside the above men-
 360 tioned instances, small size instances are designed for evaluating the proposed
 361 methods in comparison with the optimum solution provided by solving MIP
 362 model. Different levels of the main parameters are demonstrated in Table 1. In
 363 order to generate a random instance, after selecting levels of all main param-
 364 eters, μ determines the number of the machines. Job related parameters (p_j ,
 365 h_j , w_j , d_j , r_j , \bar{d}_j) are generated then as follows: processing time of each job p_j
 366 is determined from a uniform distribution $U [0.1, 1.5]$. Earliness costs h_j and
 367 tardiness costs w_j are also independently generated based on a uniform distri-
 368 bution $U [1, 5]$. Due dates are also uniformly selected between 1 to T . Release
 369 dates and deadlines are generated such that for each job j , $d_j - r_j \in U [1, T]$
 370 and $\bar{d}_j - d_j \in U [1, T]$.
 371 All the combinations of the main parameters are considered for generating ran-
 372 dom instances and 10 instances are generated in each group, resulting in 180
 373 small instances and 480 large instances in total. All instances with the best solu-
 374 tions known are available at <http://soa.iti.es>. The MIP model is solved via
 375 ILOG-IBM CPLEX 12.4 and all heuristic methods are implemented in *C#* 4.0.
 376 All methods are run on a cluster of 30 blade servers each one with two Intel
 377 XEON 5254 processors running at 2.5 GHz with 16 GB of RAM memory. Each
 378 processor has four cores and the experiments are carried out in virtualized Win-
 379 dows XP machines, each one with two virtualized processors and 2 GB of RAM
 380 memory.

381 5.1 Calibration of the heuristic algorithm

382 The first comparative analysis is dedicated to calibrate the proposed heuristic
 383 algorithm and the ranking criteria discussed in Section 3. For the calibration

Table 2: Comparative analysis of the ranking criteria in the heuristic algorithm including density factor (ρ HA).

T	n		TSDEC	TSINC	DDDEC	DDINC	WHDEC	WHINC
7	10	BR%	60	100	67	87	87	80
		BS%	40	40	33	20	53	27
		AD%	22	8	25	22	10	20
	30	BR%	40	100	60	60	60	80
		BS%	0	47	7	0	27	27
		AD%	68	5	48	46	26	32
	60	BR%	47	93	53	67	47	73
		BS%	13	33	20	7	20	7
		AD%	40	4	23	21	28	21
10	10	BR%	87	100	100	100	100	100
		BS%	40	53	67	33	53	47
		AD%	155	3	2	14	10	49
	30	BR%	87	100	93	87	87	100
		BS%	33	7	20	0	33	20
		AD%	18	16	15	38	18	17
	60	BR%	93	100	93	93	93	93
		BS%	13	7	47	0	20	13
		AD%	15	15	7	30	6	15
Total	BR%	69	99	78	82	79	88	
	BS%	23	31	32	10	34	23	
	AD%	30	9	20	28	16	18	

384 we employ a different random benchmark to avoid overfilling and biased results.
385 The instances are generated according to Table 1, by considering 10, 30 and 20
386 as high level of T , n and μ , respectively. All the combinations are considered
387 and in each group 5 instances are generated randomly. We perform the heuristic
388 algorithm by applying the proposed criteria to solve the random instances.
389 Furthermore, in order to evaluate the effect of density factor ρ , we consider
390 two different version of the heuristic algorithm: The first, as it is explained in
391 section 3 includes density factor and is called ρ HA and the second selects the
392 central point randomly and is called RHA. The local search is also performed
393 in all cases. Therefore, in total twelve candidate algorithms must be evaluated.
394 A summarized results of the first six alternatives related to ρ HA are presented
395 in Table 2. Similar results are obtained while we conduct the same experiments
396 via RHA.

397 This table shows percentage of times that each criterion generates the best
398 known solution (BS) for each instance, percentage of times that each criterion
399 provides a solution with minimum job rejection number (BR) and average de-
400 viation of results, in comparison with the best known solution (AD). As it is
401 shown, in all the rows TSINC generates the highest number of solutions with
402 the minimum rejected jobs and in most of the groups this criterion provides
403 relatively better solutions.

404 In order to evaluate the outputs, Eq. 20 is used to calculate the objective val-
405 ues, and the large number F is independently set for each instance, such that
406 each rejected job be penalized by the largest cost, obtained in any solution
407 for the same instance. The obtained objective values are transferred to relative

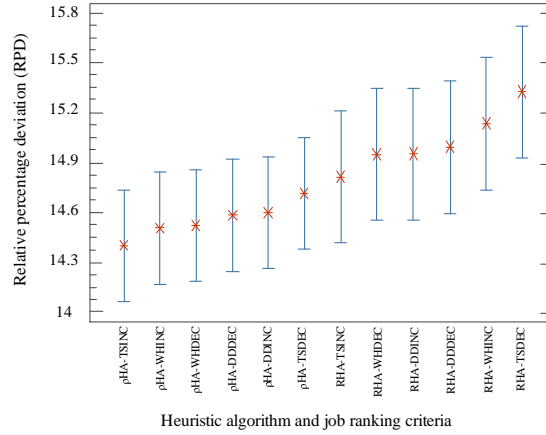


Figure 3: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the heuristic algorithm.

408 percentage deviation (RPD) applying:

$$RPD = \frac{Some_{sol} - Best_{sol}}{Best_{sol}} \times 100 \quad (22)$$

409 where $Some_{sol}$ is the objective function of a solution on an instance and $Best_{sol}$
410 is the lowest objective value obtained in all solutions under experiment. We ana-
411 lyze the results by using a multi-factor analysis of variance (ANOVA) technique
412 in which T , n and μ are considered as independent factors. As a preliminary
413 investigation, we need to check the three main hypothesis of ANOVA that are
414 normality, homogeneity of variance and independence of residuals. Graphical
415 and numerical methods are known as two main groups of tools for assessing
416 normality. Here we use a typical graphical test called Quantile–Quantile plot
417 which checks how the residuals fit a theoretical normal distribution. The resid-
418 uals are clearly homogeneous and independent while the plot depicts a strong
419 tailed normal distribution, which is not a major problem based on the results
420 of Rasch and Guiard (2004) and Basso et al. (2007).

421 The results of ANOVA indicate that all independent factors that determine in-
422 stance size, are very significant. These results also demonstrate that using den-
423 sity factor can make a statistically significant difference, while different criteria
424 do not provide significant differences in the response variable. For determining
425 the best algorithm among twelve available alternatives we refer to the means plot
426 shown in Figure 3. This plot illustrates the average of the relative percentage
427 deviation and corresponding means and Tukey's Honest Significant Differences
428 (HSD) intervals at the 95% confidence level. According to the plot, different
429 criteria show the same behavior in both heuristic algorithms, while in total the
430 ρ HA reveals better performance. This plot also shows that TSINC provides
431 better solution, however there is no statistically significant different among all
432 the criteria at a 95% confidence level. Therefore without any significant priority
433 between criteria, ρ HA-TSINC is the selected heuristic algorithm in the rest of
434 the experiments.

435 5.2 Adjusting parameters of IG algorithm

436 An experiment is carried out to tune the parameters of the iterated greedy al-
437 gorithm which starts from an initial solution generated by the selected heuristic
438 algorithm. IG includes 3 parameters: number of destructed jobs (r), number of
439 iteration for reinserting each destructed job (λ) and the parameter using in cal-
440 culating the temperature (T_{IG}). We consider three levels $\{1/10n, 1/8n, 1/5n\}$
441 for r , three levels $\{3, 5, 7\}$ for λ and five levels $\{0, 0.1, 0.3, 0.6, 1\}$ for T_{IG} .
442 The calibration is carried out based on the Design of Experiments (DOE) ap-
443 proach and a full factorial design is employed. By considering all the combina-
444 tions of above mentioned parameters, 45 different treatments must be analyzed.
445 For the experiment, the random calibration instances are used as in Section 5.1.
446 For each instance, a time limitation of $T \times n \times m$ milliseconds is considered as
447 the stopping criterion. The experiment was analyzed by the ANOVA technique,
448 where beside non-controllable factors related to the instance size, r , λ and T_{IG}
449 are considered as the controllable factors and the RPD is the response variable.
450 The results indicate that all factors related to instance size result in statisti-
451 cally significant differences. Also, the different levels of r , λ and T_{IG} provide
452 significant differences in the response variable. Means plots are used again, to
453 determine the best level of each parameter. Figure 4 illustrates different RPD
454 levels of r , where we can see that increasing r results in statistically worse algo-
455 rithms, therefore level $r = 1/10 \times n$ is selected for the number of destructed jobs.
456 Based on Figure 5 it seems that levels 0, 0.1 or 0.3, for T_{IG} , statistically provide
457 the same RPD, therefore without any priority we select $T_{IG} = 0.3$. Figure 6
458 depicts the means plot for λ in which decreasing λ results in statistically better
459 algorithms. Hence, level $\lambda = 3$ is selected as the best level of λ .

460 5.3 Experimental evaluation

461 In this section, a comparative computational experiment is conducted to evalu-
462 ate the selected heuristic method and the calibrated iterated greedy algorithm.
463 We consider the proposed heuristic algorithm in two different versions, where
464 the former version does not include a local search, referred to as SHA, while
465 the latter one uses local search and is denoted as HALS. The iterated greedy
466 algorithm is also considered in different forms. In the first one a simple IG,
467 denoted as SIG, is considered such that starts from a naive solution of rejecting
468 all jobs and does not include a local search phase. In the second IG algorithm,
469 referred to as HAIG, a solution generated by the selected heuristic algorithm is
470 considered as an initial solution while no local search is used. The last variant,
471 denoted by HAIGLS starts from a solution generated by the selected heuristic
472 algorithm and includes the local search phase.
473 In the first experiment, the set of 180 small test instances are tested to evaluate
474 the deviation of the proposed algorithms in comparison with the optimum solu-
475 tions. ILOG-IBM CPLEX 12.4 is used to solve the MIP model of each instance
476 such that the best current solution is considered as the final solution, in case
477 the optimal solution is not obtained after the maximum CPU time which is set
478 to three hours. In the experiment a few number of instances reached the time
479 limit of three hours and there is also an instance in which an out of memory
480 error was found. Similar to the other tests, a cluster of 30 blade servers each one

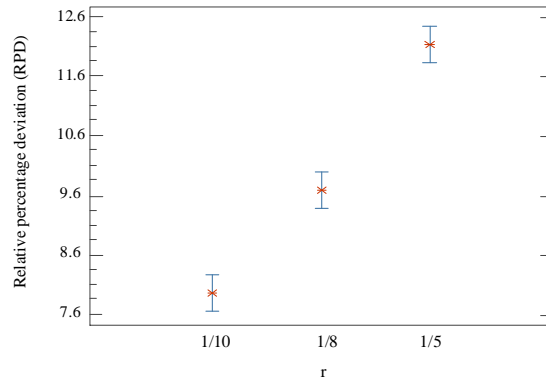


Figure 4: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the number of destroyed jobs.

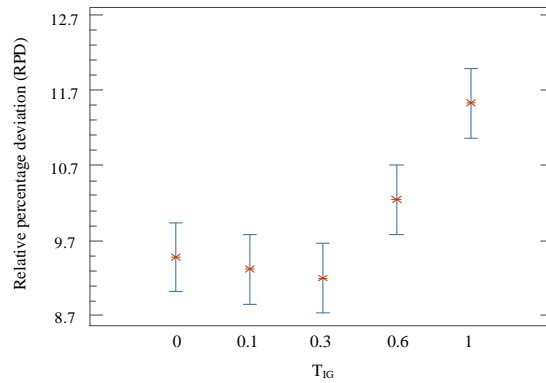


Figure 5: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the temperature.

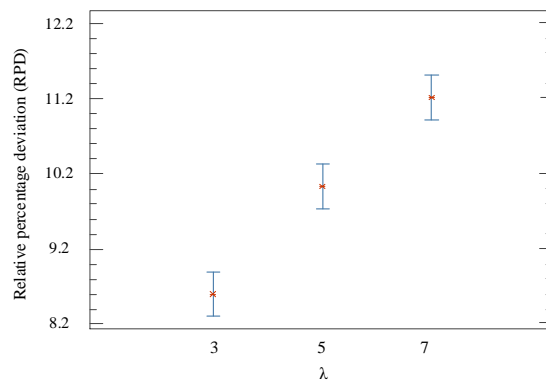


Figure 6: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the iteration of reinserting the destroyed jobs.

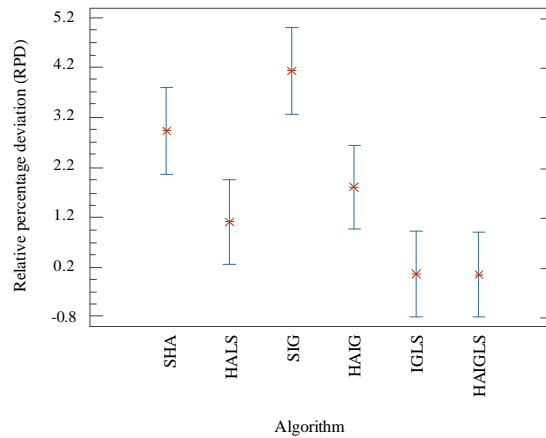


Figure 7: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the algorithms over set of the small instances.

481 with two Intel XEON 5254 processors running at 2.5 GHz with 16 GB of RAM
 482 memory is used in the current experiment.

483 Table 3 summarizes the results for all proposed methods in which the RPD
 484 measure is calculated over the optimal value in case CPLEX provides the opti-
 485 mal solution. The heuristic algorithms do not depend on the CPU time while
 486 for iterated greedy-based algorithms a maximum elapsed CPU time, considering
 487 problem size, is set as stopping criteria. Here $(T \times n \times m) \times \tau$ milliseconds is con-
 488 sidered as the stopping criterion where τ is tested at three values of $\{30, 60, 90\}$.
 489 In table 3 the results for different values of τ are separated by dashes. Based
 490 on the results, all the IG-based algorithms dominate the heuristic methods, in
 491 instances with the cycle length of 5; while for larger cycle lengths, heuristic
 492 methods outperform the simple form of IG algorithm (SIG). Generally the best
 493 solutions are provided by the IGLS and HAIGLS, where the local search phase
 494 is applied besides the iterated greedy algorithm.

495 Similar to the previous experiments, an analysis of variance (ANOVA) is used in
 496 order to verify if the observed differences in the performance of the tested meth-
 497 ods are statistically significant. Figure 7 depicts the corresponding means plot
 498 with Tukey's HSD intervals at the 95% confidence level. In the plot SIG shows
 499 the worst performance however at a 95% confidence level it is not significantly
 500 different from SHA. HAIG in average provides better solution in comparison
 501 with simplest IG and it confirms that starting from a better solution might
 502 improve the results; while there is no statistically significant difference between
 503 HAIG and the two heuristic methods. In general all three algorithms including
 504 the local search phase perform better than others. From the plot we can see
 505 that combination of IG and local search provides the same outputs and initial
 506 solution of the algorithm does not statistically affect the results.

507 The next experiments are carried out over the 480 large instances. Here also a
 508 maximum CPU time limitation of $(T \times n \times m) \times \tau$ milliseconds is considered
 509 and τ is set to $\{30, 60, 90\}$. The results, for different combinations of T and n ,
 510 are summarized in Table 4 in which in most of the rows all IG-based algorithms

Table 3: Average percentage deviation from the optimum solutions for the small instances with the stopping criteria set to $(T \times n \times m) \times \tau$ milliseconds maximum CPU time for iterated greedy-based algorithms.

$T \cdot n \cdot m$	SHA	HALS	SIG	HAIG	IGLS	HAIGLS
5 . 6 . 2	162.7	143.8	123.9 - 86.5 - 103.2	45.5 - 47.1 - 43.8	5.0 - 3.9 - 3.9	4.1 - 3.9 - 3.9
5 . 6 . 1	110.9	69.3	23.5 - 18.5 - 17.1	23.1 - 30.5 - 22.6	4.3 - 4.3 - 6.0	2.3 - 6.0 - 4.2
5 . 8 . 2	66.6	49.7	54.4 - 50.3 - 53.3	24.6 - 23.8 - 31.4	6.2 - 4.5 - 1.9	3.0 - 2.8 - 2.4
5 . 8 . 1	99.2	69.6	40.1 - 36.8 - 24.2	24.1 - 17.4 - 36.5	13.0 - 10.1 - 8.1	8.3 - 5.3 - 9.8
5 . 10 . 2	114.3	71.8	68.4 - 62.2 - 55.8	51.1 - 48.0 - 50.9	11.9 - 10.7 - 10.1	8.8 - 13.1 - 6.7
5 . 10 . 1	74.4	66.6	7.1 - 13.8 - 10.2	13.2 - 6.1 - 7.1	10.8 - 5.9 - 4.1	6.4 - 5.8 - 6.5
7 . 6 . 2	807.8	353.8	452.1 - 419.4 - 410.4	284.3 - 313.0 - 303.3	1.3 - 0.0 - 0.5	1.4 - 0.0 - 0.0
7 . 6 . 1	149.7	34.2	223.3 - 213.4 - 206.5	105.2 - 104.3 - 102.7	1.3 - 1.1 - 1.1	2.1 - 1.9 - 0.4
7 . 8 . 2	94.1	57.4	408.3 - 363.2 - 364.7	81.4 - 81.2 - 80.4	1.2 - 2.7 - 1.1	1.7 - 1.1 - 1.9
7 . 8 . 1	81.0	54.9	52.5 - 50.6 - 56.4	42.7 - 43.4 - 45.1	5.6 - 6.9 - 5.5	1.8 - 5.8 - 5.8
7 . 10 . 2	163.3	49.7	361.3 - 287.8 - 227.6	100.7 - 89.2 - 118.3	6.3 - 5.5 - 1.4	1.9 - 1.7 - 0.5
7 . 10 . 1	108.6	85.9	39.6 - 40.4 - 40.9	43.4 - 27.3 - 32.9	6.9 - 7.4 - 6.7	6.2 - 6.6 - 5.1
10 . 6 . 2	34.6	34.6	32.8 - 31.1 - 28.0	18.3 - 11.8 - 11.1	0.0 - 0.0 - 0.0	0.0 - 0.0 - 0.0
10 . 6 . 1	1487.7	64.3	3455.3 - 3421.9 - 3483.8	1390.3 - 1405.8 - 1410.4	0.0 - 0.0 - 0.0	0.0 - 0.0 - 0.0
10 . 8 . 2	479.4	207.3	1028.6 - 945.8 - 921.2	451.7 - 386.3 - 432.4	0.0 - 0.0 - 0.0	0.0 - 0.0 - 0.0
10 . 8 . 1	175.9	63.2	442.9 - 744.7 - 378.4	118.9 - 127.9 - 117.2	2.0 - 1.5 - 1.6	2.1 - 1.5 - 1.5
10 . 10 . 2	220.6	166.6	424.3 - 539.6 - 386.1	213.7 - 185.1 - 199.8	0.0 - 0.5 - 4.0	1.8 - 1.8 - 1.8
10 . 10 . 1	119.4	72.3	178.2 - 180.9 - 184.2	86.7 - 107.0 - 61.4	1.6 - 1.3 - 1.4	3.1 - 1.1 - 1.2
Average	262.6	97.2	430.9 - 437.7 - 405.4	181.6 - 178.3 - 180.8	4.1 - 3.5 - 3.1	2.9 - 3.1 - 2.8

In iterated greedy - based algorithms x - y - z shows the average percentage deviations for the setting of τ to 30, 60 and 90, respectively.

Table 4: Average percentage deviation from the optimum solutions for the large instances with the stopping criteria set to $(T \times n \times m) \times \tau$ milliseconds maximum CPU time for iterated greedy-based algorithms.

$T \cdot n$	SHA	HALS	SIG	HAIG	IGLS	HAIGLS
7 . 10	194.8 - 0.8	149.7 - 1.2	206.6 - 194.6 - 222.3	82.2 - 89.5 - 83.3	47.6 - 30.5 - 24.8	10.5 - 14.1 - 16.6
7 . 30	247.9 - 0.0	213.0 - 0.0	93.4 - 80.9 - 71.9	76.7 - 65.5 - 69.3	20.5 - 16.3 - 15.4	14.9 - 6.5 - 8.4
7 . 60	163.4 - 1.2	144.9 - 1.6	70.5 - 63.7 - 63.1	54.6 - 47.0 - 46.8	16.8 - 14.3 - 9.0	11.8 - 11.8 - 9.2
7 . 100	97.7 - 2.3	86.1 - 3.5	81.6 - 76.8 - 76.1	34.2 - 32.3 - 32.4	21.6 - 14.8 - 10.2	15.0 - 15.7 - 9.8
10 . 10	448.1 - 0.0	324.7 - 0.0	577.4 - 623.7 - 526.0	270.6 - 286.4 - 256.7	8.2 - 21.2 - 21.4	6.7 - 7.7 - 6.8
10 . 30	250.9 - 0.4	205.1 - 0.8	313.1 - 299.0 - 256.2	140.9 - 134.3 - 128.7	18.4 - 11.1 - 12.0	15.5 - 14.1 - 9.0
10 . 60	269.0 - 1.6	215.2 - 2.0	270.3 - 254.9 - 236.1	129.1 - 124.9 - 127.1	22.0 - 13.7 - 8.8	17.2 - 9.9 - 8.8
10 . 100	167.3 - 2.0	115.7 - 3.1	235.3 - 229.5 - 227.2	92.4 - 92.3 - 90.0	24.2 - 13.5 - 11.3	13.9 - 8.0 - 9.3
30 . 10	998.4 - 0.0	801.6 - 0.4	13692.5 - 12216.6 - 12589.6	586.0 - 577.5 - 744.5	2.9 - 2.3 - 2.7	0.1 - 0.0 - 0.0
30 . 30	5010.1 - 0.4	3110.0 - 1.2	51976.7 - 38511.9 - 32710.5	4444.6 - 4346.7 - 4371.1	28.2 - 19.6 - 16.2	43.8 - 8.3 - 6.3
30 . 60	2630.9 - 1.2	1762.7 - 2.3	18567.4 - 15083.1 - 14685.0	2120.0 - 2043.8 - 2058.9	110.1 - 65.7 - 36.6	88.6 - 25.6 - 27.8
30 . 100	1526.8 - 2.3	1180.6 - 5.5	7596.7 - 7353.7 - 7152.9	937.8 - 877.5 - 923.7	111.4 - 97.8 - 77.0	42.8 - 12.8 - 19.1
Average	1000.4 - 1.0	692.5 - 1.8	7806.8 - 6249.0 - 5734.7	747.4 - 726.5 - 744.4	36.0 - 26.7 - 20.4	23.4 - 11.2 - 10.9

In heuristic methods x - y shows the average relative percentage deviation of instances in each group and the average CPU time in milliseconds; In iterated greedy - based algorithms x - y - z shows the average percentage deviations for the setting of τ to 30, 60 and 90, respectively.

511 except SIG outperform the heuristic methods and similar to the previous ex-
512 periment IGLS and HAIGLS result in better performance and increasing the
513 instance size raises the gap between the performance levels. Here in most of the
514 rows HAIGLS outperform IGLS. Moreover, in these algorithms, local search
515 affects the quality of solutions and in average decreases the percentage devia-
516 tion. In IG-based algorithms, better performance of HAIG compared to SIG
517 confirms that starting from a better solution improves the quality of solutions
518 significantly. However, making a comparison between IGLS and HAIGLS, re-
519 veals that in presence of local search phase, the initial solution is not so much
520 important. The table also shows that both heuristic algorithms are time effi-
521 cient.

522 A means plot illustrated in Figure 8 also confirms the significant difference be-
523 tween SIG and the other methods. The rest of the algorithms, after removing
524 SIG, can be compared better in Figure 9. From the plot it can be seen that a
525 local search phase is likely to decrease the average percentage deviation of so-
526 lutions in heuristic methods, however there is not significant difference between
527 SHA and HALS. Due to the same mean and Tukey's HSD intervals for HALS
528 and HAIG it can be concluded that at the 95% confidence level combination
529 of heuristic method with local search and IG algorithm results in statistically
530 same outputs. This plot also confirms that combination of iterated greedy and
531 local search provides the best solutions and IGLS and HAIGLS are statistically
532 different from the rest of the methods. In this case different initial solutions do
533 not provide statistically significant differences in RPD and IGLS and HAIGLS
534 generate the same solutions at the 95% confidence level.

535 The last analysis is dedicated to parameter τ which adjusts the stopping crite-
536 rion in the IG-based algorithms. Here also an analysis of variance (ANOVA)
537 is applied by focusing on the interaction between τ and the algorithms. The
538 results can be seen in Figure 10. For SIG we can observe that increasing the
539 parameter τ improves the value of RPD while it is not able to make a signifi-
540 cant difference in any case. For the rest of the algorithms the three intervals are
541 totally equivalent. Therefore, it can be concluded that all the algorithms have
542 converged applying the proposed stopping criteria.

543 6 Conclusions

544 This paper studies a cyclic parallel machines scheduling problem in the food
545 industry environment in which the manufacturer deals with the fixed retailers'
546 orders with given due dates in each cycle. Products have to be delivered to the
547 retailers during a time window bounded by due dates and deadlines with a time
548 dependent cost as a lateness penalty. Retailers do not accept products after the
549 deadline. However, early products can be stored at the production site with a
550 product dependent holding cost, as a weighted earliness penalty. Since products
551 are highly perishable, storage in the production site has a job dependent time
552 limitation and therefore a release date depicts the earliest possible start time of
553 the jobs by considering the due date and post-production shelf life limitation.
554 The problem is to provide a cyclic schedule of all the jobs on the parallel ma-
555 chines such that the orders are delivered to customers in due date to deadline

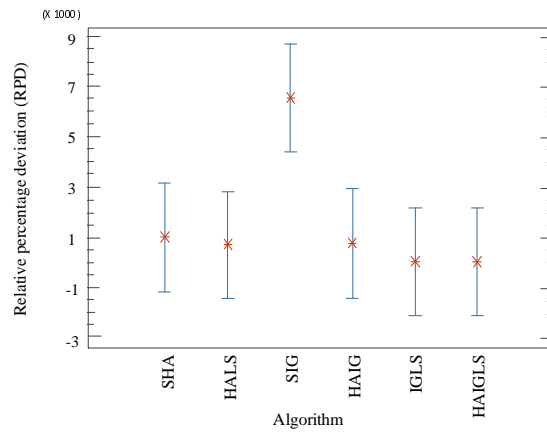


Figure 8: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the algorithms over set of the large instances.

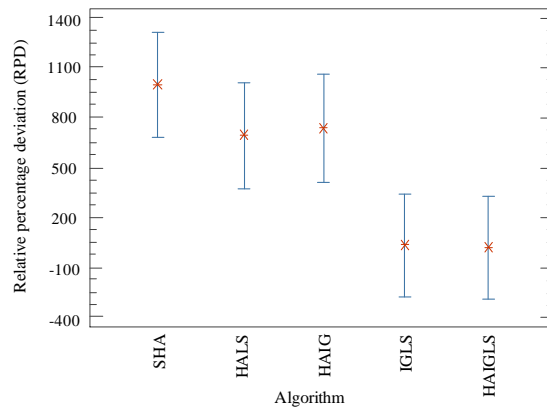


Figure 9: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the algorithms over set of the large instances, after removing SIG.

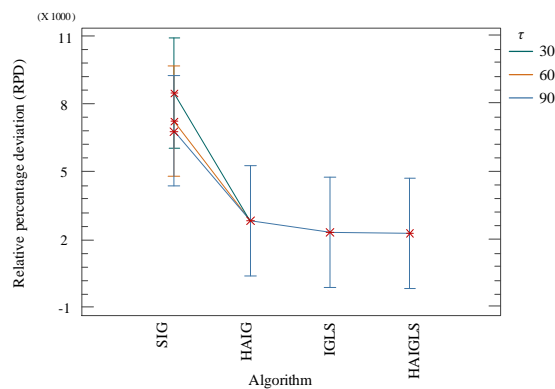


Figure 10: Means and Tukey's Honest Significant Differences (HSD) intervals (95% confidence level) of relative percentage deviation from the best known solutions for the interaction between τ and the IG-based algorithms over set of the large instances.

556 windows at the minimum possible earliness and tardiness costs.
557 A mixed integer programming model has been designed for the problem and
558 since the problem is NP-Hard, a heuristic algorithm (HA) is developed to gen-
559 erate feasible solutions for the problem. Moreover, an Iterated greedy (IG)
560 algorithm has been proposed to improve the quality of the solutions.
561 We have conducted the experimental design analysis to adjust the best heuristic
562 solution and also to tune the parameters of the IG algorithm. The selected HA
563 has been tested in comparison with IG algorithm and the results demonstrate
564 that IG is more likely to outperform the heuristic approach. Different versions
565 of IG and HA are tested in order to evaluate the effect of local search and ex-
566 periments verify that carrying out the local search provides better solutions. IG
567 algorithm also was tested in different variants which start from different quality
568 solutions. The results showed that the simple IG which starts from a good ini-
569 tial solution, performs very well and generates solutions with less earliness and
570 tardiness costs; while in the IG algorithm with local search phase the effect of
571 initial solution is insignificant. According to the experiments the combination
572 of IG and local search shows the best performance and greatly outperforms the
573 other methods.
574 Extending the problem by adding setup times and setup costs, can be con-
575 sidered in future research. In addition, we can consider distribution planning
576 beside production scheduling to coordinate a two stage supply chain of perish-
577 able products.

578

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