
CONTENTS

1. Introduction and objectives	1
1.1. Motivation	3
1.2. Classification of scheduling problems	5
1.3. Objectives	7
2. The hybrid flexible flow line problem	11
2.1. Example instance	19
2.2. Literature review	21
2.2.1. Genetic algorithm applications in realistic scheduling .	21
2.2.2. Genetic algorithms for hybrid flowshop problems . . .	24
2.2.3. Representation schemes for GA applications	27
3. Mathematical model	31
3.1. Introduction	31
3.2. The MIP model formulation	32
3.3. Computational Evaluation	34
3.3.1. MIP model evaluation	36
3.3.2. MIP model statistical analysis	40
3.4. Conclusions	48
4. Heuristics	51
4.1. Introduction	51
4.2. Machine assignment rules	53
4.2.1. Rules based on current job, current stage	55

4.2.2. Look-ahead rules	56
4.3. Solution representations	68
4.3.1. Permutation with a single rule for machine assignment	69
4.3.2. Permutation with an assignment rule for each job . . .	73
4.3.3. Permutation with the machine assignments for each job	76
4.3.4. Ordered list of tasks for each machine	79
4.4. Dispatching rules	86
4.5. NEH heuristic	88
4.6. Conclusions	93
5. Genetic Algorithms	97
5.1. BGA	98
5.2. SGA	103
5.3. SGAR	103
5.4. SGAM	104
5.5. EGA	104
5.5.1. Specific crossover operators	105
5.5.2. Specific mutation operators	106
5.6. Computational Evaluation	108
5.6.1. Calibrations	109
5.6.2. Comparison among genetic algorithms	114
5.6.3. Comparison with other methods	119
5.7. Conclusions	124
6. Local Search Algorithms	125
6.1. Introduction	126
6.2. Memetic Algorithm	137
6.3. Iterated Local Search	142
6.4. Iterated Greedy	145
6.5. Computational Evaluation	146
6.6. Conclusions	149

7. Shifting representation algorithms	151
7.1. Mixed Genetic Algorithm	152
7.2. Shifting Representation Search	159
7.3. Computational Evaluation	166
7.4. Conclusions	173
8. Multi-objective scheduling	175
8.1. Introduction	176
8.1.1. Weighted objectives	176
8.1.2. Lexicographical approaches	177
8.1.3. Pareto optimisation	177
8.2. Multi-objective quality measures	180
8.2.1. Quality indicators	181
8.2.2. Empirical attainment functions	185
8.3. Problem description	188
8.4. Proposed Algorithms	193
8.4.1. NSGA-II	195
8.4.2. RIPG	196
8.5. Computational Evaluation	198
8.5.1. Calibrations	199
8.5.2. Comparison among multi-objective algorithms	215
8.6. Conclusions	232
9. Conclusions and future research	235
9.1. Scheduling software	239
9.2. Future research	244
9.3. Publications	245
A. Data for figures	265
B. ANOVA tables	283
C. Best solution values	301

LIST OF FIGURES

1.1.	Division of decisions in terms of time horizon	2
1.2.	Hybrid flowshop environment.	7
2.1.	Graphical view of the steps in the ceramic tile production. . . .	13
2.2.	Different types of structures for the graph representing the precedence relationships.	15
2.3.	Graphical example of a negative time lag or overlap.	16
2.4.	Graphical example of an anticipatory setup and a non anticipatory setup	17
2.5.	Gantt diagram with an optimal solution for example instance 1.	21
3.1.	Decision tree with the first three levels shown in detail, time limit=300 seconds.	42
3.2.	Full simplified decision tree, time limit=300 seconds.	44
3.3.	Decision tree with the first three levels shown in detail, time limit=900 seconds.	47
3.4.	Full simplified decision tree, time limit=900 seconds.	50
4.1.	Number of problem instances solved by CPLEX within 5 and 15 minutes, respectively.	52
4.2.	Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 1. Makespan value: 624.	60
4.3.	Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 2. Makespan value: 668.	61

4.4. Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 3. Makespan value: 655.	62
4.5. Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 4. Makespan value: 557.	63
4.6. Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 5. Makespan value: 669.	64
4.7. Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 6. Makespan value: 699.	65
4.8. Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 7. Makespan value: 556.	66
4.9. Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 8. Makespan value: 579.	67
4.10. Gantt of solution obtained applying job permutation (1,3,2,4,5) and machine assignment rule 9. Makespan value: 580.	68
4.11. Permutation with single machine assignment rule.	71
4.12. Gantt of solution S^A	71
4.13. Number of possible solutions for different numbers of jobs; permutation with a single rule for machine assignment.	72
4.14. Permutation with a machine assignment rule for each job.	73
4.15. Gantt of solution S^B	74
4.16. Number of possible solutions for different numbers of jobs; permutation with a machine assignment rule for each job.	75
4.17. Permutation with all machine assignments in the representation.	76
4.18. Gantt of solution S^C	77
4.19. Number of possible solutions for different instance sizes; permutation with the machine assignments for each job.	78
4.20. Ordered lists of tasks to process for each machine.	80
4.21. Gantt of solution S^D	81
4.22. Number of possible solutions for different instance sizes; ordered list of tasks for each machine.	85
4.23. Factor means and 99% Tukey confidence intervals for the machine assignment method in NEH; large instances.	90

4.24. Factor means and 99% Tukey confidence intervals for different initial orders in NEH; large instances.	91
4.25. Factor means and 99% Tukey confidence intervals for all heuristics; large instances; deviation of best known solution value.	94
4.26. Factor means and 99% Tukey confidence intervals for all heuristics; small instances; deviation of the optimum.	95
5.1. A schematic view of a Genetic Algorithm. Constructed from ?.	98
5.2. One-Point Order crossover operator.	99
5.3. Two-Point Order crossover operator.	100
5.4. Uniform Order Based crossover operator.	100
5.5. Similar Job Order crossover operator; Step 1.	101
5.7. Shift Mutation operator.	101
5.6. Similar Job Order crossover operator; Steps 2 and 3.	102
5.8. Position Mutation operator.	102
5.9. Guaranteed Feasibility Crossover operator (GFX).	106
5.10. Fast Mutation operator.	107
5.11. Factor means and 99% Tukey confidence intervals for the mutation probability in SGA; large instances.	112
5.12. Interaction and 99% Tukey confidence intervals between the population size and the selection type in SGA; large instances.	112
5.13. Interaction and 99% Tukey confidence intervals for precedence relationships and the algorithm; instances with one machine per stage.	116
5.14. Interaction and 99% Tukey confidence intervals for machine eligibility and the algorithm; instances with three machines per stage.	117
5.15. Interaction and 99% Tukey confidence intervals for the allowed running time and the algorithm; instances with three machines per stage.	117
5.16. Means and 99% Tukey confidence intervals for the genetic algorithms; instances with three machines per stage for which the optimum is known.	118

5.17. Interaction and 99% Tukey confidence intervals for the number of predecessors and the algorithm; large instances.	119
5.18. Interaction and 99% Tukey confidence intervals for the allowed running time and the algorithm; large instances.	119
5.19. Means and 99% Tukey confidence intervals for GAs, MIP and heuristics; small instances with three machines per stage. . . .	121
5.20. Means and 99% Tukey confidence intervals for GAs and RS; small instances with three machines per stage.	121
5.21. Means and 99% Tukey confidence intervals for GAs, MIP and heuristics; small instances with one machine per stage.	122
5.22. Means and 99% Tukey confidence intervals for GAs and heuristics; large instances.	123
5.23. Means and 99% Tukey confidence intervals for GAs and NEH; large instances.	123
6.1. The results of a change in the job permutation.	128
6.2. Example for $n = 5$ of the adjacent interchange (AI) neighbourhood. Using accelerations, the jobs in green do not have to be recalculated.	129
6.3. Comparison of increment in time ($\times 100\%$) between local search with (-a) and without accelerations.	130
6.4. Comparison between first and best improvement.	133
6.5. Comparison between only insertion and adjacent interchange followed by insertion.	134
6.6. Comparison between only insertion in earlier positions and only insertion in later positions.	136
6.7. Comparison between only insertion in earlier positions and only insertion in later positions.	137
6.8. Interaction and 99% Tukey confidence intervals for the local search probability and $max\#sol$ in MA; large instances. . . .	141
6.9. Distinct local search insertion neighbourhood restrictions. . . .	144
6.10. Factor means and 99% Tukey confidence intervals for the LS properties for the ILS algorithm; large instances.	144

6.11. Factor means and 99% Tukey confidence intervals for the LS properties for the IG algorithm; large instances.	147
6.12. Interaction and 99% Tukey confidence intervals for the machine eligibility and the algorithm; large instances.	148
6.13. Interaction and 99% Tukey confidence intervals for the allowed running time and the algorithm; large instances.	148
7.1. Influence of the number of jobs on the results of the genetic algorithms. Interaction and 99% Tukey confidence intervals for the instances with three machines per stage.	152
7.2. Selection method and population size levels for the MGA. Interaction and 99% Tukey confidence intervals for the large instances.	154
7.3. Selection method and population size levels for the MGA. Interaction and 99% Tukey confidence intervals for the small instances with three machines per stage.	157
7.4. Influence of each MGA phase. Means and 99% Tukey confidence intervals for the large instances.	157
7.5. Calibration of number of generations in SGA phase. Means and 99% Tukey confidence intervals for a subset of the large instances.	158
7.6. The critical path in the earlier shown solution for example instance 1.	160
7.7. Calibration of the SRS algorithm parameters. Acceptance temperature t_1 and the number of insertions in the perturbation. Means and 99% Tukey confidence intervals for a subset of the large instances.	162
7.8. Number of local search iterations done in the second phase of the SRS algorithm. Means and 99% Tukey confidence intervals for a subset of the large instances.	166
7.9. Comparison of algorithms. Interaction with the stopping criterion parameter t . Means and 99% Tukey confidence intervals for the large instances.	167

7.10. Comparison of algorithms. Interaction with the existence of precedence relationships. Means and 99% Tukey confidence intervals for the large instances.	170
7.11. Comparison of algorithms. Interaction with the stopping criterion parameter t . Means and 99% Tukey confidence intervals for the small instances with three machines per stage.	171
7.12. Comparison of algorithms. Interaction with the percentage of eligible machines. Means and 99% Tukey confidence intervals for the small instances with three machines per stage.	171
7.13. Comparison of algorithms. Means and 99% Tukey confidence intervals for the small instances with three machines per stage where 50% of the machines is eligible.	172
7.14. Comparison of algorithms. Means and 99% Tukey confidence intervals for the small instances with three machines per stage where all machines are eligible.	172
8.1. Example of two Pareto approximation sets in bi-dimensional objective space.	184
8.2. Example of visualised empirical attainment functions in bi-dimensional objective space.	187
8.3. Example visualised differential empirical attainment functions in bi-dimensional objective space.	188
8.4. Gantt of an optimal solution with respect to the makespan objective for the problem instance defined in Table 8.1.	194
8.5. Factor means and 99% Tukey confidence intervals for the mutation probability in NSGA-II; large instances.	202
8.6. Factor means and 99% Tukey confidence intervals for the population size in NSGA-II; large instances.	206
8.7. Factor means and 99% Tukey confidence intervals for the crossover probability in NSGA-II; large instances.	206
8.8. Means and 99% Tukey confidence intervals between the number of iterations without population improvement done before restart in RIPG; large instances.	209

8.9. Interaction and 99% Tukey confidence intervals between the number of jobs destructed in the IG phase and the number of machines per stage; large instances.	214
8.10. Means and 99% Tukey confidence intervals for the number of jobs destructed in the IG phase; large instances.	214
8.11. Hypervolume means and 99% Tukey confidence intervals for the multi-objective algorithms; large instances.	217
8.12. ϵ -indicator means and 99% Tukey confidence intervals for the multi-objective algorithms; large instances.	219
8.13. Hypervolume indicator means and 99% Tukey confidence intervals for the multi-objective algorithms; small instances.	221
8.14. Interaction for the hypervolume indicator and 99% Tukey confidence intervals between the algorithm and the number of jobs; small instances.	221
8.15. ϵ -indicator means and 99% Tukey confidence intervals for the multi-objective algorithms; small instances.	225
8.16. Interaction for the ϵ -indicator and 99% Tukey confidence intervals between the algorithm and the number of jobs; small instances.	225
8.17. Plot of EAF for NSGA-II. Example instance 5 with 50 jobs, 4 stages and 2 machines per stage.	228
8.18. Plot of EAF for RIPG. Example instance 5 with 50 jobs, 4 stages and 2 machines per stage.	229
8.19. Plot of Diff-EAF for NSGA-II and RIPG. Example instance 5 with 50 jobs, 4 stages and 2 machines per stage.	230
8.20. Plot of Diff-EAF for NSGA-II and RIPG. Example instance 6 with 100 jobs, 4 stages and 4 machines per stage.	231
8.21. Plot of Diff-EAF for NSGA-II and RIPG. Example instance 7 with 100 jobs, 4 stages and 4 machines per stage.	232
9.1. Application of SGA for HFFL problems as treated in this Ph.D. thesis.	240
9.2. Machine use over time for three different schedules.	241

9.3. Introduction of timetables for machine breakdowns.	242
9.4. Gantt chart with revisited stages and limited buffers between stages.	243
9.5. Linear combination of two optimisation criteria.	244

LIST OF TABLES

2.1. Example instance 1. Processing times of each job on each eligible machine.	19
2.2. Example instance 1. Setup times between pairs of jobs at each machine.	20
3.1. Factors considered in the design of the initial test bed.	35
3.2. MIP model results for $n = 7$, $m = 3$, $m_i = 3$ and $rm_{il} = U[1, 200]$ with a CPU time limit of 300 seconds.	37
3.3. Aggregated MIP model results for a CPU time limit of 300 seconds.	39
3.4. Aggregated MIP model results for a CPU time limit of 900 seconds.	46
4.1. Factors and levels used in the benchmark.	53
4.2. Example instance 2. Processing times of each job on each eligible machine.	58
4.3. Example instance 2. Setup times between pairs of jobs at each machine.	59
4.4. Example instance 3. Processing times of each job on each eligible machine.	69
4.5. Example instance 3. Setup times between pairs of jobs at each machine.	70

4.6. Number of possible solutions for a permutation with a single rule for machine assignment.	73
4.7. Number of possible solutions for a permutation with a machine assignment rule for each job.	75
4.8. Number of possible solutions for a permutation with the machine assignments for each job.	79
4.9. Number of possible solutions for ordered list of tasks for each machine.	86
4.10. Average CPU times for the large instances.	93
5.1. Factors and levels used in the benchmark.	108
5.2. Test values for the algorithm parameters.	110
5.3. Final values for the BGA parameters after calibration.	111
5.4. Final values for the SGA algorithm parameters after calibration.	113
5.5. Final values for the SGAR algorithm parameters after calibration.	113
5.6. Final values for the SGAM algorithm parameters after calibration.	114
5.7. Final values for the EGA algorithm parameters after calibration.	115
6.1. Table of means and 99% confidence intervals for the relative percentage time increase.	131
7.1. Calibration for the MGA. Table of means and 99% confidence intervals for the large instances.	154
7.2. Influence of each MGA phase. Table of means and 99% confidence intervals for the large instances.	158
7.3. Calibration of number of generations in SGA phase. Table of means and 99% confidence intervals for a subset of the large instances.	159
7.4. Calibration of the SRS algorithm. Table of means and 99% confidence intervals for a subset of the large instances.	163
7.5. Analysis of Variance for the Average deviation - calibration of the SRS algorithm.	163

7.6.	Analysis of Variance for the Average deviation - comparison of the SRS and the MGA with earlier presented algorithms for the set of large instances.	168
7.7.	Comparison of SRS and IG algorithm. Table of means and 99% confidence intervals for a subset of the small instances where the optimum is known.	173
8.1.	Example instance 4. Processing times and due dates for each job.	193
8.2.	Analysis of Variance for the Hypervolume - calibration of NSGA-II for the set of large instances.	201
8.3.	Calibration of NSGA-II. Table of means and 99% confidence intervals for the large instances.	203
8.4.	Analysis of Variance for the Hypervolume - Calibration of RIPG.	208
8.5.	Calibration of RIPG. Table of means and 99% confidence intervals for the large instances.	210
8.6.	Analysis of Variance for the Hypervolume - comparison of NSGA-II and RIPG for the set of large instances.	216
8.7.	Hypervolume means and 99% Tukey intervals - comparison of NSGA-II and RIPG for the set of large instances.	217
8.8.	Analysis of Variance for the Hypervolume - comparison of NSGA-II and RIPG for the set of small instances.	220
8.9.	Hypervolume comparison of NSGA-II and RIPG. Table of means and 99% confidence intervals for the small instances.	222
8.10.	Analysis of Variance for the Epsilon indicator - comparison of NSGA-II and RIPG for the set of small instances.	224
8.11.	Epsilon indicator means and 99% Tukey intervals - comparison of NSGA-II and RIPG for the set of small instances.	226
A.1.	NEH heuristic with distinct machine assignment methods. Table of means and 99% confidence intervals for the large instances. Deviation from best known solution value.	266
A.2.	Comparison of heuristic methods. Table of means and 99% confidence intervals for the large instances. Deviation from best known solution value.	266

A.3. Comparison of heuristics. Table of means and 99% confidence intervals for the small instances. Deviation from the optimum.	267
A.4. Table of means and 99% Tukey intervals for the genetic algorithms. Small instances with one machine per stage.	268
A.5. Table of means and 99% Tukey intervals for the genetic algorithms. Small instances with one machine per stage for which the optimum is known.	269
A.6. Table of means and 99% Tukey intervals for the genetic algorithms. Small instances with three machines per stage.	270
A.7. Table of means and 99% Tukey intervals for the genetic algorithms. Small instances with three machines per stage for which the optimum solution is known.	271
A.8. Table of means and 99% Tukey intervals for the genetic algorithms. Large instances	272
A.9. Table of means and 99% Tukey intervals for the genetic algorithms and the heuristics. Small instances with three machines per stage.	273
A.10. Table of means and 99% Tukey intervals for the genetic algorithms and the heuristics. Small instances with one machine per stage.	273
A.11. Table of means and 99% Tukey intervals for the genetic algorithms and the heuristics. Large instances.	274
A.12. Comparison of the local search algorithms with SGA. Table of means and 99% Tukey intervals for the large instances.	275
A.13. Comparison of the SRS and the MGA with earlier presented algorithms. Table of means and 99% Tukey intervals for the large instances.	276
A.14. Comparison of the SRS and the MGA with earlier presented algorithms. Table of means and 99% Tukey intervals for the small instances with three machines per stage.	276
A.15. Epsilon indicator means and 99% Tukey intervals - comparison of NSGA-II and RIPG for the set of large instances.	281

B.1. Analysis of Variance for the SGA calibration. Large instances.	283
B.2. Analysis of Variance for the SGA calibration, P_{mut} fixed at 2%. Large instances.	287
B.3. Analysis of Variance for the comparison of the genetic algorithms. Small instances with one machine per stage.	290
B.4. Analysis of Variance for the Average deviation - comparison of the SRS and the MGA with earlier presented algorithms. Small instances with three machines per stage.	292
B.5. Analysis of Variance for the Hypervolume - Calibration of NSGA-II, mutation probability fixed.	294
B.6. Analysis of Variance for the Hypervolume - Calibration of NSGA-II, mutation probability and population size fixed.	296
B.7. Analysis of Variance for the Hypervolume - Calibration of RIPG, restart fixed.	297
B.8. Analysis of Variance for the Hypervolume - Calibration of RIPG, restart and greedy phase fixed.	299
B.9. Analysis of Variance for the Epsilon indicator - comparison of NSGA-II and RIPG for the set of large instances.	300
C.1. Best found solution values for the small instances with one machine per stage.	302
C.2. Best found solution values for the small instances with three machines per stage.	307
C.3. Best found solution values for the large instances.	312

