# $\sigma$ <br> Sigma Journal of Engineering and Natural Sciences Sigma Mühendislik ve Fen Bilimleri Dergisi <br> Research Article <br> MULTI-OBJECTIVE SCHEDULING BY MAXIMIZING MACHINE PREFERENCES FOR UNRELATED PARALLEL MACHINES 

İnci SARIÇİÇEK* ${ }^{1}$<br>${ }^{1}$ Eskişehir Osmangazi University, Department of Industrial Engineering, ESKIŞEHIR; ORCID: 0000-0002-3528-7342

Received: 14.03.2019 Revised: 14.11.2019 Accepted: 08.01.2020


#### Abstract

This work proposes to use the fitness scores of jobs to machines in unrelated parallel machine scheduling to maximize machine preferences by using the fitness scores of jobs. A bi-objective mathematical model for the unrelated parallel machine problem with sequence dependent setup times is designed to minimize makespan and maximize machine preferences of jobs. Bi-objective Simulated Annealing Algorithm is proposed for solving large sized problems. A Decision Support System designed for solving problems with objective function of the maximizing machine preferences in combination with other common scheduling objective functions for unrelated parallel machine scheduling problems. By using the proposed system, non-dominated solutions are compared and one solution is selected by considering trade-offs among performance measures of the solutions.


Keywords: Unrelated parallel machine scheduling, sequence dependent setup times, machine preferences, simulated annealing, tabu search.

## 1. INTRODUCTION

Scheduling is a decision making process with the goal of optimizing one or more objectives as well as allocating scarce resources to tasks over time. It has an important role in manufacturing and service industries [1]. Parallel Machine Scheduling (PMS) allocates jobs to machines in shop environments which have parallel machines. Each job can be performed by any of the machines. Optimal scheduling of critical resources such as machinery and manpower is essential to increase the efficiency, utilization, and profitability of the process to a particular performance criterion. In the shop environments classification, there are three parallel machine environments: identical machines, machines with different speeds, and unrelated machines in parallel. There are m different machines that can process the same job in an Unrelated Parallel Machine Scheduling Problem (UPMSP).

In the reviews of Allahverdi et al. [2, 3], the importance of setup times for real world problems and the classification of the parallel machine scheduling problems (PMSP) are given. Scheduling problems are classified in terms of batching versus non-batching setup times and sequence-independent versus sequence-dependent set-up times. There are resource alternatives

[^0]and sequence-dependent setup times in the plastic, glass, paper, and textile industries where setup times are significantly lengthy. A job may be assigned to one of the set of resources and consecutive jobs on the same resource must have a minimum setup time between them [4]. A considerable amount of theoretical research has been done in the field of PMS with sequencedependent setup times. Howev er, the problem of unrelated parallel machine scheduling with sequence-dependent setup (UPMSSDS) times is understudied compared to the identical machine scheduling problem. Furthermore, although the problem of PMS with identical machines has been studied extensively, the unrelated parallel machine scheduling problem with non-batch sequencedependent setup times has received less attention in the literature [5-10].

Unrelated parallel machine scheduling, which there are multiple machines with different speeds and specifications for different jobs in real-world manufacturing environments, has started to attract wide interest recently. Ravetti et al. [11] addressed the UPMSSDS problem with an objective of minimizing the sum of the makespan and weighted delays. Chen and Chen [12] proposed hybrid metaheuristics for the UPMSSDS problem. Tavakkoli-Moghaddam et al.[13] presented a two-level mixed-integer programming model that minimized bi-objectives that are the number of tardy jobs and the total completion time of all jobs where there are some precedence relationship between the jobs. They proposed an efficient genetic algorithm to solve the biobjective parallel machine scheduling problem. Ant Colony Optimization algorithm was used for the non-preemptive UPMS problem with machine-dependent and sequence-dependent setup times by Arnaout et al. [14]. All jobs were available at time zero, all times were deterministic, and the objective was to minimize the makespan. In [15], the UPMS problem was solved by using machine and job-sequence dependent setup times with the objective of minimizing the total weighted earliness and tardiness. Lin et al. [16] studied the UPMS problem with sequence and machine-dependent setup times under due date constraints by using an artificial bee colony algorithm to minimize total tardiness. Ying et al. [17] presented makespan minimization for scheduling unrelated parallel machines with setup times. In [18], the problems concerning UPMS with aging effects and deteriorating maintenance activities were studied. For the addressed problems, three types of aging effect model were conducted. In the study of Nadari-Beni et al. [19], a fuzzy bi-objective mixed-integer linear programming model was proposed to minimize workload imbalance and total tardiness simultaneously as a bi-objective formulation for UPMSSDS problem, machine eligibility restrictions, and release dates. Their model was solved by two meta-heuristic algorithms, namely fuzzy multi-objective particle swarm optimization and fuzzy non-dominated sorting genetic algorithm for solving large-scale instances. In the study of Eroglu et al. [20], a genetic algorithm with local search was proposed for the UPMS problem with the objective of minimizing makespan. Afzalirad and Rezaeian [21] proposed hybrid metaheuristics for unrelated parallel machine scheduling with machine eligibility and precedence constraints. Arroyo and Leung [22] addressed the problem of scheduling unrelated parallel batch processing machines with non-identical job sizes and unequal ready times. Ezugwu and Akutsah [23] proposed an improved firefly algorithm for the UPMSSDS problem. Bektur and Saraç [24], solved a generalized problem of scheduling with a common server, which is the unrelated parallel machine scheduling problem with sequence-dependent setup times and machine eligibility restrictions in the plastic part production industry. A mixed integer linear programming model and two metaheuristics were proposed in the study. Fanjul-Peyro et al. [25] proposed new mixed integer linear programs and a mathematical programming based algorithm for the unrelated parallel machine scheduling problem with machine and job sequence setup times with makespan minimization criterion.

There are various parallel machine scheduling problems with different constraints and specifications so that there are many proposed models for UPMS problems in the literature. Nevertheless, there is a need to take into account machine preferences of the jobs for parallel machines that have different processing capabilities in workshops. Chuang et al. [26] and Huang and Liao [27] tackled the problem of PMS with machine preference in manufacturing of electro-
etching aluminium foil. Machine prefere nce, in another words the fitness of jobs to machines, is a critical matter for many PMS environments. In the scheduling of different tonnage injection machines, it is important to assign moulds to the machines. The speeds of the machines that can process the job are included as the processing times of the machines in the models. However, for instance a machine with a high speed may not be appropriate for a specific job in terms of tolerances. Other processing specifications of the machines are also important for decision makers. For example, let us assume that a job can be handled on a milling machine or a turning lathe. The literature on machine scheduling suggests that machine-assignment and scheduling by taking machine speeds into account with respect to a particular objective function. On the other hand, in many practical scheduling problems, the decision of using a milling machine or a turning lathe for a certain job needs to be made by taking many criteria such as appropriateness of the machine, scrap rates, tolerances and cost into account other than the machine speed only.

This study focuses on solving the problem of UPMSSDS with machine preference ( $R m \mid S T_{s d}$ $\left.M_{j} \mid C_{\text {max }}, M P\right)$. By using the ranking of the machines with conflicting specifications that can handle an operation, the scores in the range of $[0,1]$ are used to solve the bi-objective scheduling problem. For this purpose, a multi-objective mathematical model for the problem of UPMSSDS is designed. The objective of the proposed model is to minimizing the makespan and to maximizing the machine preferences of the jobs which they are assigned to. Moreover, bi-objective simulated annealing algorithm is proposed to solve large sized problems.

The remainder of the paper is organized as follows. Problem description and the mathematical model are given in section 2. Proposed model, bi-objective simulated annealing algorithm, is explained in section 3 and experimental results are presented in section 4 . Section 5 offers discussions and introduces decision support system and section 6 concludes the paper.

## 2. THE PROBLEM FORMULATION

### 2.1. Problem description

In most production environments, there are various machines that can process the same job. Scheduling activities normally consider these machines as parallel machines and scheduling is performed by using the machines' speeds to meet the objective or performance criteria such as the makespan and tardiness. However, there are many machines with different models and types. In a manufacturing company, the machines have numerous conflicting specifications, i.e. cutting tool requirements, table size, power, spindle speed, axis travel, positioning accuracy, and repeatability. Specifications and geometric features of the work-piece material are also important in the selection process. The shape, dimensions, thickness, dimensional tolerances, and surface finish requirements of the parts greatly affect the selection process in determining the suitability of a machine for the job. Moreover, different materials demonstrate unlike reactions when they are exposed to deformation. As a decision-making problem, the selection of the most appropriate machine is of great importance for planning and scheduling. Wide range of existing types and models makes the selection process a complex and difficult task. The fitness of jobs to machines can be determined by using multi-criteria methods based on measures such as tolerance limits, surface finishes tolerances, amortization and scrap rates.

Real world applications need allocation and scheduling of jobs by considering all processing elements. For this purpose, the UPMS problem should be solved by taking into consideration of the fitness of jobs to machines. There are machine preferences considering machine capability for a particular job to parallel machines. Machine preferences are described in the range of $[0,1]$ and symbolized as $A_{i k}$. The values in the range of $[0,1]$ are denotes machine preferences of a particular job to parallel machines. The objective is maximizing machine preferences and minimizing makespan. ( $R m\left|S T_{s b}, M_{j}\right| C_{\text {mav }}, M P$ ) denotes the problem of UPMSSDS with machine preference. There are $n$ jobs $\left(J_{j}=\left\{J_{l}, J_{2}, \ldots, J_{n}\right\}\right)$ to be processed on $m$ unrelated parallel
machines $\left(M_{i}=\left\{M_{l}, M_{2}, \ldots, M_{m}\right\}\right.$ ). The subscript $j$ refers to a job, where the subscript $i$ refers to machine [1]. Each job can only be processed on one machine and preemption of jobs is not allowed. Each machine can process only one job at a time. Let $p_{i j}$ denote the processing time of $J_{j}$ $(\mathrm{j} \in\{1,2, \ldots, \mathrm{n}\})$ when assigned to machine $M_{i}(i \in\{1,2, \ldots, m\}$ ). Since machines are unrelated, the processing time $p_{i j}$ of job $J_{j}$ on machine $M_{i}$ depends on both job and machine type. Let $S_{i j k}$ denote the machine based sequence-dependent setup time incurred when the job $J_{j}$ switches to job $J_{k}$ on machine $M_{i}$. Then $S_{i j k}=S_{j k}, \forall i$ and $\forall j \neq k . M_{j}$ symbol denotes the set of machines that can process job $j$, not all machines capable of processing job $j$. $A_{i k}$ denotes the machine preferences of job $J_{k}$ to machine $M_{i}$. It is defined between $0 \leq A_{i k} \leq 1$. The values in the range of $[0,1]$ denote machine preferences of a particular job to unrelated parallel machines. Decision variable $C_{i j}$ represents the completion time of job $J_{j}$ at machine $M_{i .} C_{\max }$ is defined as the maximum completion time. Decision variables $x_{i j k}$ and $x_{i k}$ are defined as below.

$$
\begin{aligned}
x_{i j k} & =\left\{\begin{array}{l}
1, \text { if job } j \text { precedes job } k \text { on machine } i \\
0, \text { otherwise }
\end{array}\right. \\
x_{i k} & =\left\{\begin{array}{l}
1, \text { if job } k \text { assigned to machine } i \\
0, \text { otherwise }
\end{array}\right.
\end{aligned}
$$

### 2.2. The Mathematical Model

There are general mathematical models for the UPMSSDS problem in the literature [15, 25]. $\left(R m\left|S T_{s b}, M_{j}\right| C_{m a x} M P\right)$ denotes the UPMSSDS with machine preference scheduling problem in this study. A bi-objective mixed integer multi-objective mathematical model is developed by taking into account the machine preferences, which shows the capability of a machine to handle a job.
Objective function 1:
Maximizing machine preferences
$\boldsymbol{M a x} \sum_{i} \sum_{\boldsymbol{k}} A_{i k} x_{i k}$
Objective function 2: Minimizing makespan

## Min $\boldsymbol{C}_{\text {max }}$

$$
\begin{equation*}
\sum_{i \in M} \sum_{\substack{ \\
\begin{subarray}{c}{\{\{ \}\} \cup\{N\} \\
j \neq k} }}\end{subarray}} x_{i j k}=1 \quad \forall k \in N \tag{3}
\end{equation*}
$$

$$
\begin{equation*}
\sum_{i \in M} \sum_{\substack{k \in N \\ j \neq k}} x_{i j k} \leq 1 \tag{4}
\end{equation*}
$$

$$
\forall j \in N
$$

$\sum_{k \in N} x_{i 0 k} \leq 1$
$\forall i \in M$
$\sum_{\substack{h \in\{0\} \cup\{N\} \\ h \neq k, h \neq j}} x_{i h j} \geq x_{i j k}$
$\forall j, k \in N, j \neq k, \forall i \in M$
$\sum_{j \in\{O\} \cup\{N\}} x_{i j k}=x_{i k}$
$\forall i \in M, j \neq k, \forall k \in N$

$$
\begin{array}{ll}
C_{i k}+V\left(1-x_{i j k}\right) \geq C_{i j}+S_{i j k}+p_{i k} & \forall j \in\{0\} \cup\{N\}, \quad \forall \boldsymbol{k} \in N, \quad \boldsymbol{j} \neq \boldsymbol{k}, \\
& \forall i \in M \\
C_{i 0}=\mathbf{0} & \forall i \in M \\
C_{i j} \geq \mathbf{0} & \forall \boldsymbol{j} \in N, \forall i \in M \\
C_{\max } \geq C_{i j} & \forall j \in N, \forall i \in M
\end{array}
$$

$$
\begin{equation*}
x_{i j k} \in\{\mathbf{0}, \mathbf{1}\}, x_{i k} \in\{\mathbf{0}, \mathbf{1}\}, \forall j \in\{\mathbf{0}\} \cup\{N\}, \forall k \in N, j \neq \boldsymbol{k}, \forall i \in M \tag{12}
\end{equation*}
$$

V is a large positive number chosen to be larger than the workshop time horizon.
The objective function given by Eq. (1) represents the maximization of total machine preferences of jobs. The objective function in Eq. (2) is used to minimize the maximum completion time (makespan). Constraint set (3) ensures that every job is assigned to exactly one machine. With constraint set (4) the maximum number of successors of every job set to one. Set (5) limits the number of successors of the dummy jobs to a maximum of one on each machine. With Set (6), jobs are properly linked in machine: if a given job j is processed on a given machine i, a predecessor h must exist on the same machine [15]. In addition to constraints (3-6) proposed by Vallada and Ruiz [15], constraint (7) is used to determine whether job $J_{k}$ is processed on machine $M_{i}$ or not. It relates the decision variables xijk and xik. The first objective needs the decision variable xik in order to obtain the total job-machine preferences of jobs depend on the machine to which they are assigned. Constraint set (8) is to control the completion times of the jobs at the machines. Sets (9) and (10) define completion times as 0 for dummy jobs and nonnegative for regular jobs, respectively. Set (11) defines the maximum completion time. Finally, set (12) defines the binary variables.

The proposed mixed integer mathematical model for the problem is coded with GAMS 23.3, CPLEX 12.1 solver for each objective function and it is used to test the performance of the metaheuristics in small problems. All experiments are performed on a PC with an $\operatorname{Intel}(\mathrm{R})$ Core (TM) 2 Quad CPU Q8400 processor, 2.66 GHz and 4 GB RAM.

## 3. PROPOSED MODEL

### 3.1. Simulated Annealing and Tabu Search Algorithms

In this work, simulated annealing (SA) and tabu search (TS) algorithms are employed to solve large-scale UPMS problems. The performance of the algorithms is tested on small test problems.

A solution is represented by a string of numbers comprising a permutation of $n$ jobs for $m$ machines as denoted by the set $(0,1,2, \ldots, n-1)$. The number $(-1)$ is used to separate machines. For example, the solution representation shown in Figure 1 can be decoded as follows. Ten jobs are to be processed on five machines. The job operation sequences are: 4 and 3 on machine $1 ; 6$, $7,9,8$, and 5 on machine $3 ; 2$ and 1 on machine 5 . Job 0 is assigned to machine 2 . No jobs are assigned to machine 4 .
$\left[\begin{array}{llllllllllll}4 & 3 & \mathbf{- 1} & 0 & -1 & 6 & 7 & 9 & 5 & -1 & \mathbf{- 1} & 2\end{array}\right]$


Figure 1. Solution representation for 5 machines 10 jobs.
The ( $\mathrm{m}, \mathrm{n}$ ) shows the number of machines and number of jobs respectively. To evaluate the performance of the proposed model, two small test problems are generated for $(5,10)$ and $(10,15)$ pairs. Processing times are derived by using the uniform distribution (20,50). Setup times are derived from the $U(5,20), U(20,40)$, and $U(40,80)$ distributions for the short (SST), medium (MST), and long (LST) times, respectively. Machine preferences are in the range of $[0,1]$ random numbers. Due dates are derived by taking the average setup times and processing times for each job into account and by using alpha and beta coefficients:

$$
\left[\propto\left(\frac{\sum_{j} s_{j k}}{n-1}+\frac{\Sigma_{i} p_{i j}}{m}\right), \beta\left(\frac{\Sigma_{j} s_{j k}}{n-1}+\frac{\Sigma_{i} p_{i j}}{m}\right)\right]
$$

The width of the intervals is adjusted by the alpha and beta coefficients. The proposed TS and SA algorithms are coded in Microsoft Visual Studio 11.0. Since the coded SA and TS algorithms would be used in the stage of the multi-objective metaheuristic, CPLEX solver results are compared to the SA and TS results in order to test the algorithm's performance. In Table 1 and Table 2, the performance of the SA and TS is tested for the objectives of $\min C_{\max }$ and $\max M P$.

Table 1. Comparisons of the optimal solutions with SA and TS results for the objective of min

|  | $C_{\max }$ |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Test Problems | Min $C_{\max }$ <br> Objective |  | Function Value | CPU(seconds) |  |  |

* The GAMS/CPLEX solver did not reach the optimal solution within 10,800 seconds.

In Table 1, both SA and TS algorithms give the optimal or near-optimal solutions compared to the optimal solutions obtained by using CPLEX solver. The computational results of the data sets are presented for the same number of iterations ( 5000 iterations). The GAMS/CPLEX solver did not reach the optimal solution within 10800 seconds for the dataset7. CPLEX solver requires long CPU times to find an optimal solution for large-scale problems. When the number of job increases, the computational time dramatically increases. This issue confirms the need for metaheuristics for large-scale NP-hard problems. Table 1 shows that SA and TS algorithms perform similarly for minimizing the $\mathrm{C}_{\text {max }}$ objective function. Both algorithms found the optimal
solution for the dataset2. TS algorithm found the optimal solutions for the dataset1, dataset2, and dataset3.

Table 2. Comparisons of the optimal solutions with SA and TS results for the objective of max $M P$.

| Test Problems | Max MP |  |  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :---: | :---: |
|  | Objective Function Value | CPU (seconds) |  |  |  |  |  |  |
|  | CPLEX | SA | TS | CPLEX | SA | TS |  |  |
| Dataset1 $(5,10)$ SST | 7.7520 | 7.15 | 7.75 | 0.032 | 0.022 | 0.331 |  |  |
| Dataset2 $(5,10)$ MST | 7.7520 | 6.51 | 7.75 | 0.063 | 0.019 | 0.328 |  |  |
| Dataset3 (5, 10) LST | 7.7520 | 6.59 | 7.75 | 0.109 | 0.015 | 0.331 |  |  |
| Dataset4 $(10,15)$ SST | 13.1872 | 10.51 | 13.11 | 0.156 | 0.014 | 0.526 |  |  |
| Dataset5 $(10,15)$ MST | 13.1872 | 10.82 | 13.13 | 0.125 | 0.014 | 0.510 |  |  |
| Dataset6 (10, 15) LST | 13.1872 | 10.37 | 13.11 | 0.218 | 0.015 | 0.506 |  |  |
| Dataset7 $(10,20)$ SST | 17.8172 | 13.58 | 17.38 | 1.377 | 0.016 | 0.461 |  |  |

In Table 2, it is observed that TS algorithm gives better results than SA regarding the Max MP objective function for the same number of iterations. The solution time of SA algorithm is less than that of TS. SA algorithm has only one neighbourhood solution for each iteration while the size of neighbourhood is more than one neighbourhood solution for TS algorithm. This is an expected result when the solution times of two metaheuristics are compared.

In Table 1 and 2, it can be seen that the CPU times of SA are less than the CPU times of TS. On the other hand, the results of TS algorithm are better than SA algorithm results. There are trade-offs between solution times and solutions. Both are used in terms of variability in the solution space to find non-dominated solutions by using bi-objective SA algorithm.

### 3.2. The Proposed Bi-Objective Simulated Annealing Algorithm

The metaheuristics have emerged as a major advantage to solve large-scale NP-hard scheduling problems and have been started to use in multi-objective decision-making problems. Lin and Ying [28] proposed a multi-objective multi-point simulated annealing (MOMSA) algorithm for solving a multi-objective scheduling problem. In this paper, a MOMSA based algorithm is proposed for solving bi-objective UPMSSDS problems. The objectives of the algorithm contain the maximization of the machine preferences ( $\max M P$ ) and the minimization of the maximum completion time ( $\min C_{\max }$ ). The proposed algorithm can be presented step-by step as follows.

Step 1: Generate solutions by using SA and TS algorithms for the max MP objective ( $K_{1}$ ). Obtain Listl from the solutions of the two algorithms.
Step 2: Generate solutions by using SA and TS algorithms for the $\min C_{\text {max }}$ objective $\left(K_{2}\right)$. Obtain List2 from the solutions of the two algorithms.
Step 3: Select relatively good 50 solutions from the List 1 for the $\max M P$ objective and select relatively good 50 solutions from the List2 for the $\min C_{\max }$ objective. Combine solutions in 'the good solutions list", by giving the solution, the value of the objective function 1 of the solution (F1) and the value of the objective function 2 of the solution (F2), respectively. Delete duplicate solution if there is a same solution in the good solutions list from the List1 and List2. Compute the other objective function (1 or 2 ) values for the solutions in the good solutions list. Compute the number of good solutions, $N_{\text {sol }}$, in the list.
Step 4: Select non-dominated solutions from the good solutions list by using the algorithm of Mishra and Harit [29] for finding the non-dominated set, S1.

Step 5: Find new non-dominated solutions by using MOMSA based Bi-objective SA Algorithm.

## Bi-objective SA algorithm

( $I_{\text {iter }}$ - Iteration number, $T_{0}$ - Initial temperature, $\alpha$ - Cooling ratio)

1. Select $K_{1}$ as maximum $M P$ and $K_{2}$ as minimum $C_{\max }$ by using the good solutions list for each objective MP and $C_{\text {max }}$, respectively
2. Select a random solution (currentState) from non dominated set $S 1$
3. Set $T \leftarrow T_{0}$, Iter $\leftarrow 0, N_{\text {Sol }} \leftarrow$ number of good solutions, $I_{\text {iter }} \leftarrow 2000, \alpha=0.9$
4. While(Iter $\left.<I_{\text {iter }}\right)$
4.1. Randomly generate neighborList of currentState
4.2. For each neighborState in neighborList
4.2.1. $\Delta_{M P}=M P($ neighborState $)-M P($ currentState $)$
4.2.2. $\Delta_{C_{\max }}=C_{\max }$ (neighborState) $-C_{\max }$ (currentState)
4.2.3. $P_{\text {Accept }} \leftarrow 1$
$\operatorname{IF}\left(\Delta_{M P}<0\right)$ Then $P_{\text {Accept }}=P_{\text {Accept }} \times \operatorname{Exp}\left(-\Delta_{M P} /\left(K_{1} T\right)\right)$
$\operatorname{IF}\left(\Delta_{C_{\max }}>0\right)$ Then $P_{\text {Accept }}=P_{\text {Accept }} \times \operatorname{Exp}\left(-\Delta_{C_{\max }} /\left(K_{2} T\right)\right)$
Generate $r \sim U(0,1)$
$\operatorname{IF}(r \leq P A c c e p t)$ Then currentState $=$ neighborState
Update non dominated set $S 1$

$$
N_{\text {Sol }} \leftarrow N_{\text {Sol }}+1
$$

4.2.4. Update the value of $K_{1}$ and $K_{2}$
4.3. $T=\alpha * T$
4.4. Iter $\leftarrow I_{\text {iter }}+1$
4.5. Select a random solution (currentState) from the non dominated set S1
5. Print the non-dominated set S1
$\mathrm{T}_{0}$ denotes the initial temperature and cooling ratio is $\alpha$ for the algorithm. The algorithm uses a neighbourhood search technique by progressing iteratively from one solution to another until a stopping condition (iteration number) is satisfied. Non-dominated set is obtained by using the biobjective simulated annealing algorithm. A non-dominated solution where an objective function can not be improved without deteriorating the other objective function.

### 3.3. Experimental results

The functioning of the algorithm is shown on dataset1 (given in Appendix), the UPMSSDS problem with 5 machines and 10 jobs for ' $\max . M P$ ' and 'min. $C_{m a x}$ ' objective functions. The good solutions list obtained by running SA and TS algorithms for the max. MP and min. $C_{\max }$ objective functions for data sets of 5 machines and 10 jobs are given in Table 3.

Table 3. The good solutions list by using SA and TS algorithms.

| Solutions | Max. MP | Min. $\mathrm{C}_{\text {max }}$ |
| :---: | :---: | :---: |
| [4 0-1-157368-1 2 9-11] | 7.75 | 149 |
| [40-1-1537266-19-11] | 7.71 | 179 |
| [40-1-17355268-19-11] | 7.71 | 171 |
| [04-1 1-1 $2557368-19-1$ ] | 7.71 | 174 |
| [0 1 4 -1-1655873-192-1] | 7.59 | 151 |
| [0 1 4 -1-1655873 9-1 2-1] | 7.43 | 183 |
| [0 $144-1-1358769-12-1]$ | 7.43 | 171 |
| [0 $344-1-1155769-12-1]$ | 7.07 | 153 |
| [0341-1-159768-1 2-1] | 7.02 | 125 |
| [0 1-1 5-17829346-1-1] | 6.84 | 203 |
| [4 3-1 0-1 $679985-1-121]$ | 6.5 | 138 |
| [804-1-139512 1-1 7-16] | 6.38 | 147 |
| [-1669-1 $0334521-17-180$ | 5.53 | 152 |
| [0-1-183362-14-19 5 1 7] | 5.46 | 94 |
| [8-1 64-173-1 2 -1 1 9 O 0 5] | 4.65 | 103 |
|  | 3.79 | 28 |
| [75-14 3-1 6-1-1 $2008-19]$ | 3.7 | 43 |
| [59-146-1 8 1-1 0 7-132] | 3.69 | 25 |
| [79-143-1 8 1-1 0 6 $62-15]$ | 3.48 | 35 |
| [2-15 6-1 1-1 0 7 8-1439] | 3.47 | 51 |
| [75-143-1 8 1 2-1 0 06-19] | 3.41 | 28 |
| [175-1 6 3-1 8 0-1 2-194] | 3.29 | 35 |
| [9-1 8-1 $2144-1706-153]$ | 3.09 | 55 |
| [75-143-1 8 1-1 6 6-1129] | 3 | 27 |
| [79-143-1 21-1 | 2.88 | 35 |
| [7 9-143-1 0 1-1 $2668-15]$ | 2.76 | 40 |
| [75-143-1 0 1 -1 2 6 8-1 9] | 2.73 | 40 |
| [157-1324-1 9-1 0 8-16] | 2.52 | 48 |
| [157-1324-19-10886-1] | 2.5 | 48 |
| [75 1-13 3 2 4-1 9-1 6 8-10] | 2.39 | 43 |
| [157-1324-19-168-10] | 2.39 | 48 |

Non-dominated solutions given in Table 4 are selected by using the algorithm of Mishra and Harit [29] from the good solutions list.

Table 4. Non-dominated solutions (S1)

| Solutions | Max. MP | Min. $\mathrm{C}_{\text {max }}$ |
| :---: | :---: | :---: |
| [4 0-1-1 $5773688-1229-11]$ | 7.75 | 149 |
| [0341-1-159764-12-1] | 7.02 | 125 |
| [0348-1 5-19267-1 1-1] | 6.88 | 117 |
| [0348-1 5-1-12 $67-1119]$ | 5.54 | 97 |
|  | 5.34 | 46 |
| [10-13 7-14 6-1 5 2-1 8 9] | 5.27 | 43 |
| [60-1 3 7-14 1-1 9 2-1 5 8] | 4.91 | 41 |
| [6 1-1 9 94-1 8 5-1 27 -1 3 0] | 4.88 | 37 |
| [5 1-1 $004-186-132-1799]$ | 4.63 | 34 |
| [08-13 6-1 9 1-1 2 7-14 5] | 4.59 | 33 |
|  | 4.55 | 27 |
| [08-143-1 1 2-1 7 6-1 59] | 3.96 | 26 |
| [80-1 4 3-1 1 2 -1 7 6-1 5 9] | 3.96 | 26 |
| [59-146-181-107-132] | 3.69 | 25 |

New non-dominated solutions given in Table 5 are obtained by using MOMSA based biobjective SA algorithm. Dominated and non-dominated solutions are demonstrated in Figure 2.

Table 5. New non-dominated set by using bi-objective SA algorithm

| Solutions | Max. MP | Min. $\mathrm{C}_{\text {max }}$ |
| :---: | :---: | :---: |
| [04-1-13 $06675-1229-11]$ | 7.75 | 147 |
| [4-1 5 0 1 7-1 $482663-19-1]$ | 7.38 | 105 |
| [0 $34488-15-1-12267-119]$ | 5.54 | 97 |
| [01448-1 5-1-1 $2667-1399]$ | 5 | 90 |
|  | 4.93 | 46 |
| [150-1 5 7 6-1 $219-144-1388]$ | 4.79 | 37 |
| [081-1 0 -1-14 9-1 7 6-1 3 2] | 4.55 | 27 |
|  | 3.96 | 26 |
|  | 3.96 | 26 |
| [5 9-14 6-1 81-107-132] | 3.69 | 25 |



Figure 2. Dominated and non-dominated solutions for the illustrated problem.

Additional non-dominated solutions can be obtained by using bi-objective SA algorithm. In real-life problems, it is desirable that jobs are finished as soon as possible and that jobs are assigned to machines with high preference value. The proposed model provides alternatives to scheduler/decision maker. Decision-maker can select the appropriate solution from the nondominated solutions list and carry out production planning activities.

Decision-makers can select one of the non-dominated solutions to the work-shop according to consider trade-offs among schedules. Since an objective function value improves while another worse in multi-objective problems, if a decision-maker selects the last solution in Table 5 with the lowest value (25) in terms of the minimizing $C_{\max }$, that solution is also the one with the worst value in the table in terms of the maximizing $M P(3.69)$. The $C_{\max }$ value in the first solution of the table with the greatest value in terms of the maximizing $M P$ is 147 . Therefore, it is the solution with the worst value in terms of the $C_{\max }$ objective value. However, it also has the greatest MP value with 7.75 . Decision-makers need to consider trade-offs and select the appropriate schedule from the non-dominated solutions list for their workshops.

## 4. A DECISION SUPPORT SYSTEM TO SOLVE UPMSSDS WITH MACHINE PREFERENCES

Decision maker may want to consider other objective functions besides the makespan while the machine preferences of jobs are maximized. It is desired to maximize the machine preferences of jobs and minimize total tardiness, to minimize the number of tardy jobs, or to minimize maximum tardiness.

The objective to be minimized is always a function of the completion times of jobs. $C_{j}$ denotes the completion time of job j . $D_{j}$ represents the due date of job j . The lateness of job j is defined as $L_{j}=C_{j}-D_{j}$, which is positive when job j is completed late and negative when it is completed early. The tardiness of job j is defined as $T_{j}=\max \left(L_{j}, 0\right)$ and the earliness of job j is defined as $E_{j}=\max \left(-L_{j}, 0\right)$. The total tardiness $\left(\sum T_{j}\right)$, maximum tardiness ( $T_{\max }$ ), total earliness and tardiness $\sum E_{j}+\sum T_{j}$ and the number of tardy jobs ( $\mathrm{n}_{\mathrm{t}}$ ) are not only measures of academic interest, but are often objectives in practice.

In this study, a Decision Support System (DSS) model is designed to solve UPMSSDS with machine preference. The proposed model makes it possible to solve problem for common objective functions while maximizing machine preferences. A solution of the UPMSSDS problem with 10 machines and 25 jobs regarding the Min. $C_{\max }$ objective function is shown in Figure 3.


Figure 3. A solution of the UPMSSDS problem with 10 machines and 25 jobs regarding the Min. $C_{\max }$ objective function.

The solution for minimizing $C_{\max }$ is shown as a bar chart. While makespan is calculated as 106, total tardiness is 999 , maximum tardiness is 99 , the number of tardiness job is 16 , total earliness and tardiness is 1059 , and machine preference is 11.29 for related problem. On the other hand, when the problem is solved for maximizing $M P$, makespan increases to 293 from 106 (Figure 4).


Figure 4. A solution of the UPMSSDS problem with 10 machines and 25 jobs regarding the Max. MP objective function

The machine preference increases to 22.34 from 11.29 in the solution of the UPMSSDS problem with 10 machines and 25 jobs regarding the Max. MP objective function (Figure 4). Other performance measures, total tardiness, maximum tardiness, the number of tardiness job, and total earliness and tardiness are obtained as 2014, 285, 17, and 2093, respectively.

There are two non-dominated solutions in Figure 3 and Figure 4. According to the solution in Figure 3, makespan is 106 and machine preference is 11.29 while makespan is 293 and machine preference is 22.34 in Figure 4. The proposed model makes it possible to find and compare new non-dominated solutions (Figure 5) and select one solution by considering trade-offs among the performance measures of solutions.


Figure 5. Finding new non-dominated solutions
Decision maker can obtain new non-dominated solutions by using an interface of DSS in Figure $5 . \mathrm{He} /$ she can select an appropriate one by considering trade-offs between two objective function values for shop-floor from the non-dominated solutions list. Production planners need to see trade-offs schedules generated for different objective functions. The designed DSS makes it possible to use appropriate schedule for shop-floor in planning horizon.

## 5. CONCLUSION

This paper studies unrelated parallel machine scheduling by considering the maximizing machine preferences. The machine preference scores taking values in the range of $[0,1]$ are obtained by taking different specifications such as scrap rates, quality, and cost into account. The maximizing machine preference objective function is employed together with the minimizing makespan. A bi-objective mathematical model for the unrelated parallel machine problem with sequence dependent setup times is designed and evaluated. The model aims to minimizing makespan and maximizing machine preferences of jobs depend on machine to which it is assigned. Bi-objective simulated annealing algorithm is proposed for solving the problem by making it possible to consider trade-offs and select the appropriate schedule to decision makers for their workshops.

The DSS is designed for solving UPMSSDS problems with objective function of the maximizing machine preferences in combination with other common scheduling objective functions for unrelated parallel machine scheduling problems. By using the proposed model, nondominated solutions are compared and one solution is selected by considering trade-offs among performance measures of the solutions in real-world applications. The designed DSS can be used for the unrelated parallel machine scheduling problems. For future work, the proposed model is able to be modified for the other machine scheduling problems. All machine environments can be added to the system.

## Acknowledgements

This work is supported by the Comity of Eskişehir Osmangazi University Scientific Research Projects under titled "A Decision Support System for Parallel Machine Scheduling with Sequence Dependent Setup Times and machine capability".

## REFERENCES

[1] Pinedo, M. 2002. Scheduling: theory, algorithms and systems. Third ed. NewJersey: Prentice all.
[2] Allahverdi, A., J. N. D. Gupta, and T. Aldowaisan. 1999. "A review of scheduling research involving setup considerations." Omega, no.27:219-239.
[3] Allahverdi, A., C. T. Ng, T. C. E. Cheng, and M. Kovalyov. 2008. "A survey of scheduling problems with setup times or costs." European Journal of Operational Research no.187: 985-1032.
[4] França, P., M. Gendreau, G. Laporte, and F. Muller. 1996. "A tabu search heuristic for the multiprocessor scheduling problem with sequence dependent setup times." International Journal of Production Economics 43(2-3):79-89.
[5] Marsh, J.D. and Montgomery, D.C. (1973) 'Optimal procedures for scheduling jobs with sequence-dependent changeover times on parallel processors', AIIE Technical Papers, pp.279-286.
[6] Guinet, A. 1991. "Textile production systems: A succession of non-identical parallel processor shops." Journal of the Operational Research Society 42(8):655-671.
[7] Elmaghraby, S.E, A. Guinet, and K.W. Schellenberger. 1993 "Sequencing on parallel processors: An alternate approach." OR Technical Report no. 273, Raleigh, NC: North Carolina State University.
[8] Zhu, Z. and R.B. Heady. 2000. "Minimizing the sum of earliness/ tardiness in multimachine scheduling: A mixed integer programming approach." Computers and Industrial Engineering no.38: 297-305.
[9] Weng, M.X., J. Lu, and H. Ren. 2001. "Unrelated parallel machine scheduling with setup consideration and a total weighted completion time objective." International Journal of Production Economics no.70: 215-226.
[10] Kim, C.O. and Shin, H.J. (2003) 'Scheduling jobs on parallel machines: A restricted tabu search approach', International Journal of Advanced Manufacturing Technology, Vol 22 No.3, pp.278-287.
[11] Ravetti, M. G., R.M. Geraldo, L.R. Pedro, and M.P. Panos. 2007. "A scheduling problem with unrelated parallel machines and sequence dependent setups." International Journal of Operational Research, 2(4):380-399.
[12] Chen, C-L., and C-L. Chen. 2009. "Hybrid metaheuristics for unrelated parallel machine scheduling with sequence-dependent setup times." International Journal of Advanced Manufacturing Technology 43(1-2):161-169.
[13] Tavakkoli Moghaddam, R., F. Taheri, M. Bazzazi, and F.Sassani. 2009. "Design of a genetic algorithm for bi-objective unrelated parallel machines scheduling with sequencedependent setup times and precedence constraints." Computers and Operations Research 36(12), 3224-3230.
[14] Arnaout, J-P., G. Rabadi, and R. Musa. 2010. "A two-stage ant colony optimization algorithm to minimize the makespan on unrelated parallel machines with sequencedependent setup times." Journal of Intelligent Manufacturing 21 (6):693-701.
[15] Vallada, E. and R. Ruiz. 2011. "A genetic algorithm for the unrelated parallel machine scheduling problem with sequence dependent setup times." European Journal of Operational Research 211(3): 612-622.
[16] Lin, S-W., C-C. Lu, and K-C. Ying. 2011. "Minimization of total tardiness on unrelated parallel machines with sequence- and machine-dependent setup times under due date constraints." International Journal of Advanced Manufacturing Technology, 53(1-4):353361.
[17] Ying, K-C., Z-J. Lee, and S-W. Lin. 2012. "Makespan minimization for scheduling unrelated parallel machines with setup times." Journal of Intelligent Manufacturing 23(5): 1795-1803.
[18] Hsu, C-J., M. Ji, J-Y. Guo, and D-L. Yang. 2013. "Unrelated parallel-machine scheduling problems with aging effects and deteriorating maintenance activities." Information Sciences, no.253:163-169.
[19] Naderi-Beni, M., E. Ghobadian, S. Ebrahimnejad, and R. Tavakkoli-Moghaddam. 2014. "Fuzzy bi-objective formulation for a parallel machine scheduling problem with machine eligibility restrictions and sequence-dependent setup times dependent setup times." International Journal of Production Research 52(19):5799-5822.
[20] Eroglu, D.Y., H.C. Ozmutlu, and S. Ozmutlu. 2014. "Genetic algorithm with local search for the unrelated parallel machine scheduling problem with sequence-dependent set-up times." International Journal of Production Research 52(19):5841-5856.
[21] Afzalirad, M., and J. Rezaeian. 2016. "Design of high-performing hybrid meta-heuristics for unrelated parallel machine scheduling with machine eligibility and precedence constraints." Engineering Optimization 48(4):706-726.
[22] Arroyo, J.E.C. and J.Y.T. Leung. 2017. "Scheduling unrelated parallel batch processing machines with non-identical job sizes and unequal ready times." Computers and Industrial Engineering no.78:117-128.
[23] Ezugwu, A.E., and F. Akutsah. 2018. "An improved firefly algorithm for the unrelated parallel machines scheduling problem with sequence-dependent setup times", IEEE Access, Vol.6: 54459- 54478.
[24] Bektur, G. and T. Saraç. 2019. "A mathematical model and heuristic algorithms for an unrelated parallel machine scheduling problem with sequence-dependent setup times, machine eligibility restrictions and a common server". Computers and Operations Research, no.103:46-63.
[25] Fanjul-Peyro, L., R. Ruiz, and F. Perea. 2019. "Reformulations and an exact algorithm for unrelated parallel machine scheduling problems with setup times". Computers and Operations Research, no.101: 173-182.
[26] Chuang, M-C., C-J. Liao, and C-W. Chao. 2010. "Parallel machine scheduling with preference of machines". International Journal of Production Research, 48(14):41394152.
[27] Huang, C-J., and L-M. Liao. 2014. "Parallel machines scheduling with machine preference via agent-based approach", Applied Mathematics and Computation, no.233:298-309.
[28] Lin, S-W. and K-C. Ying. 2015. "A multi-point simulated annealing heuristic for solving multiple objective unrelated parallel machine scheduling problems', International Journal of Production Research, Vol. 53 No.4, pp.1065-1076.
[29] Mishra, K.K. and S. Harit. 2010. "A fast algorithm for finding the non-dominated set in multi objective optimization." International Journal of Computer Applications, 1(25):3539.

## Appendix

Dataset for 5 machines, 10 jobs, unrelated parallel machine scheduling problem
Processing times of job $J_{j}$ to machine $M_{i}$.

| $P_{i j}$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 3 | 2 | 16 | 24 | 29 | 4 | 18 | 15 | 1 | 11 |
| 2 | 5 | 24 | 10 | 16 | 5 | 19 | 8 | 20 | 21 | 23 |
| 3 | 14 | 3 | 7 | 28 | 5 | 25 | 17 | 30 | 3 | 14 |
| 4 | 4 | 29 | 1 | 24 | 25 | 27 | 3 | 12 | 8 | 25 |
| 5 | 13 | 28 | 6 | 8 | 5 | 5 | 27 | 18 | 17 | 5 |

Sequence dependent setup times from job $J_{j}$ to job $J_{k}$

| $S_{j k}$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | - | 18 | 19 | 7 | 19 | 15 | 6 | 9 | 13 | 20 |
| 2 | 20 | - | 7 | 20 | 20 | 12 | 17 | 7 | 11 | 19 |
| 3 | 17 | 20 | - | 15 | 5 | 18 | 19 | 15 | 17 | 16 |
| 4 | 11 | 15 | 7 | - | 16 | 5 | 9 | 5 | 6 | 18 |
| 5 | 16 | 10 | 20 | 5 | - | 12 | 11 | 17 | 17 | 7 |
| 6 | 12 | 12 | 15 | 16 | 17 | - | 9 | 15 | 15 | 7 |
| 7 | 6 | 12 | 20 | 10 | 14 | 8 | - | 17 | 9 | 13 |
| 8 | 16 | 19 | 20 | 13 | 7 | 7 | 9 | - | 18 | 9 |
| 9 | 18 | 8 | 19 | 10 | 8 | 9 | 14 | 12 | - | 10 |
| 10 | 18 | 14 | 13 | 19 | 9 | 17 | 17 | 11 | 14 | - |

Machine preference of job $J_{k}$ to machine $M_{i}$.

| $A_{i k}$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 1 | 0.85303 | 0.07597 | 0.41727 | 0.48925 | 0.78025 | 0.13197 | 0.23478 | 0.16899 | 0.54701 | 0.18351 |
| 2 | 0.62206 | 0.23992 | 0.04965 | 0.33772 | 0.38974 | 0.94205 | 0.35316 | 0.64912 | 0.29632 | 0.36849 |
| 3 | 0.35095 | 0.12332 | 0.90272 | 0.90005 | 0.24169 | 0.95614 | 0.82119 | 0.73172 | 0.74469 | 0.62562 |
| 4 | 0.51325 | 0.18391 | 0.94479 | 0.36925 | 0.40391 | 0.57521 | 0.01540 | 0.64775 | 0.18896 | 0.78023 |
| 5 | 0.40181 | 0.23995 | 0.49087 | 0.11120 | 0.09646 | 0.05978 | 0.04302 | 0.45092 | 0.68678 | 0.08113 |


[^0]:    * Corresponding Author: e-mail: incisa@gmail.com, tel: (222) 2393750 / 3623

