A Novel Hybrid Algorithm for Multi-Period Production Scheduling of Jobs in Virtual Cellular Manufacturing Systems

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Abstract—Virtual cellular manufacturing has attracted a lot of attention in recent years because traditional cellular manufacturing is inadequate under a highly dynamic manufacturing environment. In this paper, a new mathematical model is established for generating optimal production schedules for virtual cellular manufacturing systems operating under a multi-period manufacturing scenario. The objective is to minimize the total manufacturing cost over the entire planning horizon. A hybrid algorithm, based on the techniques of discrete particle swarm optimization and constraint programming is proposed to solve the complex production scheduling problem. Although particle swarm optimization performs competitively with other meta-heuristics for most optimization problems, the evolution process may be stagnated as time goes on if the swarm is going to be in equilibrium, especially for problems with hard constraints. Constraint programming, on the other hand, is an effective technique for solving problems with hard constraints. However, the technique may be inefficient if the feasible search space is very large. Therefore, the aim of the proposed hybrid algorithm is to combine the complementary advantages of particle swarm optimization and constraint programming to improve its search performance. The effectiveness of the proposed methodology is illustrated by solving a set of randomly generated test problems.

I. INTRODUCTION

As global market becomes more and more competitive, manufacturing industries face relentless pressure generated from a growing tendency of greater varieties of products with shorter manufacturing cycles and a highly dynamic manufacturing environment. Manufacturers thus should constantly adopt efficient manufacturing systems to respond to dynamic changes in customers’ demand in order to keep their market share. Cellular manufacturing (CM) and virtual cellular manufacturing (VCM) are two important manufacturing system design concepts which have attracted a lot of attention in recent decades.

Cellular manufacturing has long been considered efficient in improving the productivity of batch production systems. In cellular manufacturing systems (CMSs), the parts that undergo similar manufacturing operations are grouped together to form a part family, and the workstations that produce those parts are physically grouped together to form a manufacturing cell for manufacturing these parts. Cellular manufacturing has the advantage in managing material flow easily due to the similarity of parts and proximity of the workstations. However, cellular manufacturing also has many drawbacks such as low machine utilization and unbalanced workload [1].

In order to overcome the deficiencies of cellular manufacturing, a new concept called virtual cellular manufacturing was proposed. The main difference between virtual cellular manufacturing and cellular manufacturing is that the workstations in a virtual manufacturing cell are not grouped physically on the production floor. [2] and [3] reported that the virtual manufacturing cell appears as data files in a virtual cell controller. When a job arrives, the controller will take over the control of the relevant workstations to form a virtual manufacturing cell. The controller will also oversee the manufacturing of the job until it is finished. At the same time, the workstations will not be locked up in the formation of a virtual manufacturing cell, but are free to be assigned to produce other jobs as long as there are remaining capacities. When the job has been completed, the virtual manufacturing cell terminates and the workstations will be released and become available for other incoming jobs.

Although the concept of virtual cellular manufacturing has many advantages in terms of workstation utilization and workload balancing, production scheduling for virtual cellular manufacturing systems (VCMSs) has not received a lot of attention from the research community because of the complexity of the problem. Irani et al. [4] proposed a method based on graph theory and mathematical programming for forming virtual manufacturing cells. Baykasoglu [5] proposed a simulated annealing algorithm for developing a distributed layout for virtual cellular manufacturing cells. Mak et al. [6] developed a genetic methodology to generate effective production schedules for virtual cellular manufacturing systems operating under a single period scenario. In this paper, research will be extended into multi-period situation.

The remainder of this paper is organized as follows. Section II presents the mathematical model and section III the hybrid algorithm. Section IV analyses the computation results obtained from solving a set of randomly generated test problems.
problems. Finally, the conclusions are given in section V.

II. MATHEMATICAL MODEL

In this section, a mathematical model is established to describe the characteristics of multi-period VCMs for the purpose of generating optimal production schedules. In the model, there are \( W \) workstations \((w = 1, 2, \ldots, W)\). The planning horizon contains \( P \) periods \((p = 1, 2, \ldots, P)\), each of which is further divided into a certain number of time slices with the same length \((s = 1, 2, \ldots, S)\). Some jobs are to be produced in each period. The following variables are used in the development of the mathematical model:

- \( r_{j,p} \): the production route of job \( j \) in period \( p \)
- \( w(r_{j,p}) \): the workstation \( w \) used in production route \( r_{j,p} \)
- \( O_{i,j} \): the operation \( i \) of job \( j \)
- \( DD_{j,p} \): the due date of job \( j \) in period \( p \)
- \( V_{j,p} \): the volume of customer need of job \( j \) in period \( p \)
- \( K_j \): the number of operations of job \( j \)
- \( d_{w_1,w_2} \): the distance between workstation \( w_1 \) and \( w_2 \)
- \( PL \): the length of a time slice
- \( MC_{w,s,p} \): the maximum capacity of workstation \( w \) in time slice \( s \) of period \( p \)
- \( pt_{i,j,w(r_{j,p})} \): processing time for producing one unit of operation \( i \) of job \( j \) on workstation \( w(r_{j,p}) \)
- \( D(r_{j,p}) \): the total distance of production route \( r_{j,p} \)

In addition, \( \alpha \) is the cost of moving one unit of job \( j \) per unit distance; \( \eta \) is the operating cost of workstation \( w \) per unit time; \( \gamma \) is the inventory holding cost of job \( j \) in period \( p \); \( \sigma_{j,p} \) is the subcontracting cost of job \( j \) in period \( p \).

Decision variables:

- \( PR_{i,j,w(r_{j,p})} \): processing rate of operation \( i \) of job \( j \) on \( w(r_{j,p}) \) in time slice \( s \) of period \( p \)
- \( st_{i,j,w(r_{j,p})} \): the start time of operation \( i \) of job \( j \) on \( w(r_{j,p}) \) in time slice \( s \) of period \( p \)
- \( ft_{i,j,w(r_{j,p})} \): the finish time of operation \( i \) of job \( j \) on \( w(r_{j,p}) \) in time slice \( s \) of period \( p \)
- \( X_{i,j,w(r_{j,p})} \): equal to 1 if operation \( i \) of job \( j \) is launched by \( w(r_{j,p}) \) in time slice \( s \) of period \( p \); otherwise, it is 0
- \( Y_{i,j,w(r_{j,p})} \): equal to 1 if operation \( i \) of job \( j \) is processed by \( w(r_{j,p}) \) in time slice \( s \) of period \( p \); otherwise, it is 0

The mathematical model thus has the following form: Minimize

\[
\sum_{p=1}^{P} \sum_{j=1}^{N} \alpha_{j,p} V_{j,p} D(r_{j,p}) + \sum_{p=1}^{P} \sum_{j=1}^{N} \eta_{j,p} IV_{j,p} + \sum_{p=1}^{P} \sum_{j=1}^{N} \sigma_{j,p} SV_{j,p}
\]

\[
\sum_{s=1}^{S} \sum_{j=1}^{N} \sum_{i=1}^{K_j} \sum_{w(r_{j,p})} \sum_{p=1}^{P} Y_{i,j,w(r_{j,p})} PR_{i,j,w(r_{j,p})} pt_{i,j,w(r_{j,p})}
\]

Where

\[
SV_{j,p} = \max \{ W_{j,p} - \sum_{s=1}^{S} \sum_{i=1}^{K_j} PR_{i,j,w(r_{j,p})} - IV_{j,p} \} \quad \forall j, p \quad \text{(1)}
\]

\[
IV_{j,p} = \max \{ \sum_{s=1}^{S} \sum_{i=1}^{K_j} PR_{i,j,w(r_{j,p})} + IV_{j,p} \} \quad \forall j, p \quad \text{(2)}
\]

\[
D(r_{j,p}) = \sum_{w_1,w_2} d_{w_1,w_2} \quad \forall j, p \quad \text{(3)}
\]

Subject to

\[
X_{j,i,w(r_{j,p})} = X_{j,i+w(r_{j,p})} \quad \forall j,i, w(r_{j,p}), s, p \quad \text{(4)}
\]

\[
PR_{i,j,w(r_{j,p})} = PR_{i,j+w(r_{j,p})} \quad \forall j,i, w(r_{j,p}), s, p \quad \text{(5)}
\]

\[
\sum_{w(r_{j,p})} \sum_{i=1}^{K_j} \sum_{p=1}^{P} Y_{i,j,w(r_{j,p})} X_{j,i,w(r_{j,p})} = 1 \quad \forall j, p \quad \text{(6)}
\]

\[
Y_{i,j,w(r_{j,p})} \leq (1 - X_{j,i,w(r_{j,p})}) G \quad \forall j, i, w(r_{j,p}), p, s < s \quad \text{(7)}
\]

\[
PR_{i,j,w(r_{j,p})} \geq 0 \quad \forall j,i, w(r_{j,p}), s, p \quad \text{(8)}
\]

\[
\sum_{w(r_{j,p})} \sum_{p=1}^{P} PR_{i,j,w(r_{j,p})} = \bar{V}_{i,j,p} \quad \forall j,i, p \quad \text{(9)}
\]

\[
st_{i,j,w(r_{j,p})} > (p-1) \times PL + (s-1) \times PL \quad \forall j,i, w(r_{j,p}), s, p \quad \text{(10)}
\]

\[
ft_{i,j,w(r_{j,p})} = st_{i,j,w(r_{j,p})} + PR_{i,j,w(r_{j,p})} pt_{i,j,w(r_{j,p})} \quad \forall j,i, w(r_{j,p}), s, p \quad \text{(11)}
\]

\[
\sum_{i=1}^{K_j} \sum_{w(r_{j,p})} \sum_{p=1}^{P} Y_{i,j,w(r_{j,p})} PR_{i,j,w(r_{j,p})} pt_{i,j,w(r_{j,p})} \leq MC_{w,s,p} \quad \forall w, w(s, p) \quad \text{(12)}
\]

\[
IV_{j,p} = 0 \quad \forall j \quad \text{(13)}
\]

\[
X_{j,i,w(r_{j,p})} Y_{j,i,w(r_{j,p})} \in \{0,1\} \quad \forall j,i, w, s, p \quad \text{(14)}
\]

where \( G \) is a big number.

The objective of the mathematical model is to minimize the total manufacturing cost over the entire planning horizon, including material transportation cost, inventory-holding cost, subcontracting cost, and machine operating cost. Equations (1) and (2) denote the method of calculating inventory volume and subcontract volume of each job in each period respectively. Equations (3) show the method of calculating the travelling distance of a production route. Constraints (4) ensure that when operation \( i \) of job \( j \) has been finished, operation \( i+1 \) of job \( j \) must start immediately. Constraints (5) ensure that the processing rate of an operation in a time slice must be equal to that of its preceding operation in last time slice, and that of its succeeding operation in next time slice in each period. Constraints (6) ensure that the starting times of all operations must be within the planning horizon and each...
job can only have a unique production route in each period. Constraints (7) mean that no operation can start before the time slice from which production is launched in each period. Constraints (8) restrict the processing rate to be greater than or equal to zero. Constraints (9) denote the relationship between the processing rate and production volume of each job in each period. Constraints (10) and (11) describe the constraints of starting time and finishing time of each operation. Constraints (12) make sure that all jobs assigned to a machine can be finished in each time slice of each period. Constraints (13) mean that there is no inventory of any job at the beginning of the planning horizon. Constraints (14) indicate that these variables are binary.

To illustrate constraints (4) and (5) of the mathematical model, Table 1 provides an example of the production outputs of a job in a period. In this table, the value in the bracket is the maximum processing rate of an operation in a time slice. For example, the maximum processing rate of operation 1 in time slice 1 is 5. The maximum processing rate of operation 2 in time slice 2 is 8, and that of operation 3 in time slice 3 is 6. Thus, the feasible processing rate of operation 1 in time slice 1 (operation 2 in time slice 2 and operation 3 in time slice 3) is 5. This ensures that no work-in-process exists between operations of a job. After scheduling of this job, workstation 2 still has a certain amount of remaining capacity in time slice 2, which allows it to be assigned to produce other incoming jobs.

<table>
<thead>
<tr>
<th>Serial number of operations</th>
<th>1</th>
<th>2</th>
<th>3</th>
</tr>
</thead>
<tbody>
<tr>
<td>Workstation No.</td>
<td>2</td>
<td>7</td>
<td>4</td>
</tr>
<tr>
<td>Time slice No.</td>
<td>1</td>
<td>2</td>
<td>3</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>3</td>
<td>5</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>4</td>
<td>2</td>
</tr>
<tr>
<td></td>
<td>4</td>
<td>0</td>
<td>3</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>0</td>
<td>3</td>
</tr>
</tbody>
</table>

Table 1: A sample of production outputs of a job

III. HYBRID OPTIMIZATION ALGORITHM

In order to find an efficient and effective production schedule, this paper develops a new hybrid algorithm based on constraint programming (CP) and discrete particle swarm optimization (DPSO).

A. Constraint programming

Constraint programming [7] is an effective methodology for solving difficult combinatorial problems by representing them as constraint satisfaction problems (CSPs). A constraint satisfaction problem usually consists of a set of variables, a domain for each variable, and a set of constraints restricting the values that the variables can simultaneously take. Backtracking paradigm is a basic constraint propagation technique used to solve constraint satisfaction problems. The basic operation is to pick one variable at a time, and consider one value in its domain at a time, making sure that the newly picked label is compatible with the instantiated partial solution so far. If the newly picked label violates certain constraints, then an alternative value, if exists, is picked. If no value can be assigned to a variable without violating any constraint, it will backtrack to the most recently instantiated variable. This process continues until a feasible solution is found or all possible combinations of labels have been tried and failed [7]. The procedure of constraint programming with backtracking propagation is presented in Figure 1.

B. Discrete particle swarm optimization

Particle swarm optimization (PSO), a population-based optimization approach inspired by the observations of bird flocking and fish schooling, was proposed by Kennedy and Eberhart in 1995 [8]. The basic idea of this approach is to locate the optimal or near optimal solution through cooperation and sharing of information among individuals in the swarm. The swarm is composed of a group of particles in a search space with two important characteristics, namely position and velocity. Each particle represents a potential solution, which flies through the hyperspace and has two essential reasoning capabilities: the memory of its own best position and the knowledge of the global or its neighborhood’s best position. Particles within the swarm communicate information with each other and adjust their own position and velocity based on the information according to the following equations:

\[ V_i = \alpha V_i + c_1 r_1 (P_i - X_i) + c_2 r_2 (G - X_i) \]  
\[ X_i = X_i + V_i \]

where \( X_i \) represents the position of particle \( i \), \( V_i \) represents the velocity of particle \( i \), \( P_i \) is the best previously visited position of particle \( i \), \( G \) is the global best position, \( \alpha \) is inertia weight that controls the impact of previous velocity on its current one, which is usually reduced dynamically to decrease the search area :

\[ \alpha = (\omega_{\text{max}} - \omega_{\text{min}}) \times \frac{t_{\text{max}} - t}{t_{\text{max}}} + \omega_{\text{min}}, \]

in which \( \omega_{\text{max}} \) and \( \omega_{\text{min}} \) denote the maximum value and the minimum value of inertial weight respectively, and \( t_{\text{max}} \) is the maximum number of iterations.

In practice, many optimization problems such as production scheduling are set in a space featuring discrete or...
to facilitate understanding of the proposed methodology, a job production sequence in a period is used as an example to illustrate the construction of a particle.

...
Particle swarm optimization is an effective algorithm for solving many types of optimization problems. However, if the swarm is going to be in equilibrium, the evolution process will be stagnated as time goes on [11]. Constraint programming is specialized for solving problems with hard constraints, but may be inefficient when the feasible search space is very large. Hence, a hybrid algorithm which combines their complementary advantages to improve the search process is proposed in this research. The proposed hybrid algorithm is summarized briefly in Figure 2.

In this research, the planning horizon consists of multi periods. Due to capacity limitations of the various workstations, some jobs may not be finished before their due dates in some periods while some workstations may have remaining capacities in some periods. Hence, it is necessary to make a trade-off among inventory holding cost, subcontracting cost, and workstation utilization. A concept called extra capacity is firstly introduced. The extra capacity of a job in a period is the number of units of the job that can be produced in excess in this period without affecting other scheduled jobs. When a job cannot be finished before its due date in a period and has extra capacity in previous periods, the extra capacity will be utilized to produce it and the inventory is carried to this period. If there is still backlog of this job after utilizing extra capacity, the amount will be subcontracted in order to meet customers’ demand.

In practice, subcontracting cost of a job is usually much higher than its inventory holding cost and manufacturing cost. Hence, in the proposed algorithm, if a job cannot be finished before its due date even after utilizing the extra capacity of previous periods, it will be treated as inconsistency and the critical workstation will be detected to try a new assignment. In addition, the procedure indicates that constraint propagation in this research takes the form of single-level backtracking. When inconsistency occurs, the algorithm will detect the critical resource and check whether this critical resource has any alternatives. If yes, another workstation selected from the alternatives will be assigned to perform the operation; otherwise, the algorithm will not backtrack to the most recently scheduled job and just randomly assign a suitable workstation for it according to DPSO mechanism regardless of consistency, and then continue to schedule the next job until all jobs have been scheduled.

IV. COMPUTATION RESULTS

In this section, the performance of the proposed hybrid algorithm is analysed by comparing the results obtained from solving a set of randomly generated test problems with that of DPSO.

A. Test Problem Set and Parameters

The values of parameters used in the algorithm are as follows. Particle size is 100, maximum number of iterations is 100, maximum inertial weight is 0.8, minimum inertial weight is 0.2. \( c_1 \) and \( c_2 \) are both equal to 2, the velocity of particles is restricted in the range \([-4, 4]\). Each period contains 30 time slices, the length of which is 300 seconds. There are 3 or 4 operations required for producing each unit of a job. Each operation has a processing time randomly generated from \([20, 40]\). The number of units that should be produced (a job) in a period is randomly generated from \([50, 80]\). Table 2 shows the scheme used to generate the test problem. In the table, \((p, n, d, s, m)\) is used to denote the parameter combination, where \(p\) is the number of periods, \(n\) is the number of jobs in each period, \(d\) denotes the due date, \(s\) denotes job subcontracting cost, and \(m\) denotes the number of workstations. For example, scheme 1 means that there are 5 periods, the number of jobs in a period is randomly generated from \([5, 10]\), the due date of each job is randomly generated from \([0.4, 0.7]\), the subcontracting cost of each job per unit is generated from \([500, 1000]\), the number of workstations is 12.

<table>
<thead>
<tr>
<th>No.</th>
<th>Parameter value</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>((5, 5, 10, [0.4, 0.7], [500, 1000], 12))</td>
</tr>
<tr>
<td>2</td>
<td>((5, 5, 10, [0.6, 0.9], [500, 1000], 12))</td>
</tr>
<tr>
<td>3</td>
<td>((5, 5, 10, [0.4, 0.7], [1000, 2000], 12))</td>
</tr>
<tr>
<td>4</td>
<td>((5, 5, 10, [0.6, 0.9], [1000, 2000], 12))</td>
</tr>
<tr>
<td>5</td>
<td>((5, 5, 10, [0.4, 0.7], [500, 1000], 20))</td>
</tr>
<tr>
<td>6</td>
<td>((5, 5, 10, [0.6, 0.9], [500, 1000], 20))</td>
</tr>
<tr>
<td>7</td>
<td>((5, 5, 10, [0.4, 0.7], [1000, 2000], 20))</td>
</tr>
<tr>
<td>8</td>
<td>((5, 5, 10, [0.6, 0.9], [1000, 2000], 20))</td>
</tr>
<tr>
<td>9</td>
<td>((10, 5, 10, [0.4, 0.7], [500, 1000], 12))</td>
</tr>
<tr>
<td>10</td>
<td>((10, 5, 10, [0.6, 0.9], [500, 1000], 12))</td>
</tr>
<tr>
<td>11</td>
<td>((10, 5, 10, [0.4, 0.7], [1000, 2000], 12))</td>
</tr>
<tr>
<td>12</td>
<td>((10, 5, 10, [0.6, 0.9], [1000, 2000], 12))</td>
</tr>
<tr>
<td>13</td>
<td>((10, 10, 15, [0.4, 0.7], [500, 1000], 12))</td>
</tr>
<tr>
<td>14</td>
<td>((10, 10, 15, [0.6, 0.9], [500, 1000], 12))</td>
</tr>
<tr>
<td>15</td>
<td>((10, 10, 15, [0.4, 0.7], [1000, 2000], 12))</td>
</tr>
<tr>
<td>16</td>
<td>((10, 10, 15, [0.6, 0.9], [1000, 2000], 12))</td>
</tr>
</tbody>
</table>

B. Comparison with DPSO

Under each scheme, five test problems are randomly generated. The performances of the hybrid algorithm and DPSO are obtained by averaging the results of running the algorithms five times for each problem. Table 3 shows the performance comparison of the two algorithms after executing both algorithms 100 iterations. In the table, cost diff and time diff are calculated according to equations (20) and (21).

\[
\text{cost diff} = \frac{\text{cost of DPSO} - \text{cost of hybrid algorithm}}{\text{cost of DPSO}} \quad (20)
\]

\[
\text{time diff} = \frac{\text{CPU time of hybrid algorithm} - \text{CPU time of DPSO}}{\text{CPU time of DPSO}} \quad (21)
\]

From Table 2, it is clear that the proposed hybrid algorithm can obtain much better schedule solutions in the sacrifice of longer computational time.

Since the hybrid algorithm needs longer computational time for the same number of iterations. It is necessary to compare the performance of these two algorithms with the same computational time. Table 4 lists the comparison results. In this table, \(T_{cpu}\) represents the computational time of DPSO running 100 iterations.
It is clear that the proposed hybrid algorithm has better performance in locating good schedules within the same computational time. Furthermore, the improvement is more obvious when problem size becomes larger, due date becomes tighter, or subcontract cost becomes higher. Hence, it is suitable for solving real industrial problems which usually have large problem size.

V. CONCLUSIONS

This paper focuses on solving the production scheduling problem for virtual cellular manufacturing systems operating under a multi-period manufacturing scenario. The objective is to minimize the total manufacturing cost within the entire planning horizon. A new mathematical model has been established to describe the characteristics of a virtual cellular manufacturing system and a hybrid algorithm which combines the advantages of the techniques of constraint programming and discrete particle swarm optimization has been developed to generate effectively the optimal production schedule for the manufacturing system.

Computational experiments using a set of randomly generated test problems demonstrates that the hybrid algorithm can generate better production schedules with the same number of iterations or the same amount of computational times, especially when the size of the problem is large.

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REFERENCE