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## Experimental evaluation of state-of-the-art heuristics for the resource-constrained project scheduling problem

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# 1 Introduction

The resource-constrained project scheduling problem (RCPSP) can be stated as follows. A single project consists of  $n + 1$  activities where each activity has to be processed in order to complete the project. The fictitious activities 0 and  $n + 1$  correspond to the ‘project start’ and to the ‘project end’, respectively. The activities are interrelated by two kinds of constraints. First, precedence constraints force activity  $j$  not to be started before all its immediate predecessor activities have been finished. Second, performing the activities requires resources with limited capacities. Altogether we have a set of  $\mathcal{K}$  resource types, the number of resource types is  $K$ . While being processed, activity  $j$  requires  $r_{j,k}$  units of resource type  $k \in \mathcal{K}$  during every time instant of its non-preemptable duration  $p_j$ . Resource type  $k$  has a limited capacity of  $R_k$  at any point in time. The parameters  $p_j$ ,  $r_{j,k}$ , and  $R_k$  are assumed to be non-negative and deterministic; for the project start and end activities we have  $p_j = 0$  and  $r_{j,k} = 0$  for all  $k \in \mathcal{K}$ . The objective of the RCPSP is to find precedence and resource feasible completion times for all activities such that the makespan of the project is minimized.

Since its advent the RCPSP has been of interest for practitioners and researchers. Recent years have witnessed a tremendous increase in research for the RCPSP, both in terms of heuristic and optimal procedures. We refer to the surveys provided by Icmeli et al. [13], Özdamar and Ulusoy [28], Herroelen et al. [12], Kolisch and Padman [20], and Brucker et al. [6]. Recently, Kolisch and Hartmann [19] have given a specific overview of heuristics for the RCPSP. The paper focuses on the building blocks (schedule generation schemes, priority rules, schedule representations, operators, and search strategies) and the way these building blocks are combined to methods such as X-pass methods (single pass methods, multi pass methods, sampling procedures) and different type of metaheuristics (simulated annealing, genetic algorithms, and tabu search). This paper is a follow-up study which provides an in-depth investigation of the performance of recent RCPSP heuristics. We give a detailed performance of the heuristics and provide explanations for their performance. Based on these observations, we subsequently give recommendations about prosperous directions for further research efforts.

## 2 Proposed Heuristics

This section gives a short survey of the tested heuristics. We start with the description of schedule generation schemes which are (with the exception of Baar et al. [3]) a core building block of all procedures.

### 2.1 Schedule Generation Schemes

Schedule generation schemes (SGS) start from scratch and build a feasible schedule by stepwise extension of a partial schedule. A partial schedule is a schedule where only a subset of the  $n + 2$  activities have been scheduled. There are two different SGS available which can be distinguished w.r.t. activity- and time-incrementation. The so-called *serial* SGS performs *activity-incrementation* while the so-called *parallel* SGS performs *time-incrementation*. We give a brief non-technical description of both SGS. For details cf. Kolisch and Hartmann [19].

**Serial Schedule Generation Scheme and List Scheduling.** The serial SGS consists of  $g = 1, \dots, n$  stages, in each of which one non-dummy activity is selected from the eligible set

and scheduled at the earliest precedence- and resource-feasible completion time. The eligible set comprises all unscheduled activities which are eligible for scheduling because all predecessor activities have already been scheduled. The time complexity of the serial SGS is  $\mathcal{O}(n^2 \cdot K)$  (cf. Pinson et al. [30]). The serial SGS generates active (and thus feasible) schedules which are for the resource-unconstrained scheduling problem optimal (cf. Kolisch [17]). Active schedules have the property that none of the activities can be started earlier without delaying some other activity (cf. Sprecher et al. [34]). For scheduling problems with regular performance measure (for a definition of the latter cf. Sprecher et al. [34]) such as makespan minimization, the optimal solution will always be in the set of active schedules. Hence, the serial SGS does not exclude optimal schedules a priori.

A variant of the serial SGS is list scheduling. Here, the activities of the project are first ordered within a list  $\lambda = \langle j_1, j_2, \dots, j_n \rangle$  where  $j_g$  denotes the activity at list position  $g$ . This list has to be precedence feasible, i.e., each activity has all its network predecessors as list predecessors (cf. Hartmann [11]). Given  $\lambda$ , the activities can be scheduled in the order of the list at the earliest precedence- and resource-feasible start time. As a special case of the serial SGS, list scheduling has the same properties as the serial SGS. That is, it generates active schedules and hence there is always a list  $\lambda^*$  for which list scheduling will generate an optimal schedule when a regular measure of performance is considered.

**Parallel Schedule Generation Scheme.** The parallel SGS does time incrementation. For each iteration  $g$  there is a schedule time  $t_g$  and a set of eligible activities. An activity is eligible if it can be precedence- and resource-feasibly started at the schedule time. Activities are chosen from the eligible set and started at the schedule time until there are no more eligible activities left. Afterwards, the scheduling scheme steps to the next schedule time which is given by the earliest finish time of the activities in process. The time complexity of the parallel SGS is  $\mathcal{O}(n^2 \cdot K)$ . The parallel SGS generates (precedence- and resource-feasible) non-delay schedules which are optimal for the resource-unconstrained case (cf. Kolisch [17]). A non-delay schedule is a schedule where, even if activity preemption is allowed, none of the activities can be started earlier without delaying some other activity (cf. Sprecher et al. [34]). The set of non-delay schedules is a subset of the set of active schedules. It thus has, on average, a smaller cardinality. But it has the severe drawback that it might not contain an optimal schedule for a regular performance measure. E.g., in Kolisch [17] it is shown that in a well known instance set 40.3% of the instances have optimal solutions which are not in the set of non-delay schedules. Hence, the parallel SGS might exclude optimal solution a priori.

## 2.2 X-Pass Methods

X-pass methods, also known as priority rule based heuristics, employ one or both of the SGS in order to construct one or more schedules. Dependant on how many schedules are generated, we distinguish single pass methods ( $X = 1$ ) and multi pass methods ( $X > 1$ ). Each time a schedule is generated, X-pass methods start from scratch without considering any knowledge from previously generated solutions. In order to select at each stage of the generation procedure one activity which consequently has to be scheduled, a priority rule is employed. The latter is defined by a mapping which assigns each activity  $j$  in the eligible set a value  $v(j)$  and an objective stating whether an activity with a large or a small  $v(j)$ -value is desired.

**Single Pass Methods.** Single pass heuristics select in each iteration the activity which maximizes or minimizes the  $v(j)$ -value. In case of ties, one or several tie breaking rules have to be employed. A simple way to resolve ties is to choose the activity with the smallest activity label. There has been an overwhelming amount of research on priority rules for the RCPSP; an extensive survey is given in Kolisch and Hartmann [19]. For our computational analysis we have selected the two priority rules which have shown favourable results in the experimental studies of Alvarez-Valdés and Tamarit [2], Davis and Patterson [10], and Kolisch [15, 17]: LFT (latest finish time) and WCS (worst case slack). LFT is a well-known priority rule. WCS has been introduced by Kolisch [16] for the parallel scheduling scheme only. The rule calculates for an activity  $j$  the slack which remains in the worst case if  $j$  is not selected in the current iteration.

**Multi Pass Methods.** There are many possibilities to combine SGS and priority rules to a multi pass method. The most common ones are according to Kolisch and Hartmann [19] multi priority rule methods (cf. Boctor [4], Ulusoy and Özdamar [37], and Thomas and Salhi [36]), forward-backward scheduling methods (cf. Li and Willis [25], Özdamar and Ulusoy [29]), and sampling methods (cf. Alvarez-Valdés and Tamarit [1], Cooper [9], Kolisch [16]).

Multi priority rule methods employ the SGS several times. Each time a different priority rule is used. Forward-backward scheduling methods employ an SGS in order to iteratively schedule the project by alternating between forward and backward scheduling. Both approaches are not considered in this study.

Sampling methods generally make use of one SGS and one priority rule. Different schedules are obtained by biasing the selection of the priority rule through a random device. In addition to a priority value  $v(j)$ , a selection probability  $p(j)$  is computed. Dependent on how the probabilities are computed, it is distinguished between random sampling, biased random sampling, and regret based biased random sampling (cf. Kolisch [15]). Random sampling (RS) assigns each activity in the eligible set the same probability. Biased random sampling (BRS) (cf. Alvarez-Valdés and Tamarit [1], Cooper [9]) employs the priority values directly in order to obtain the selection probabilities. I.e., if the objective of the priority rule is to select the activity with the largest priority value, then the probability is calculated by dividing the priority value of the activity under consideration by the sum of the priority values of all eligible activities. Regret based biased random sampling (RBRS) uses the priority values indirectly via regret values. I.e., if, again, the objective is to select the activity with the largest priority value, the regret value  $r(j)$  is the absolute difference between the priority value  $v(j)$  of the activity under consideration and the worst priority value of all activities in the eligible set. Before calculating the selection probabilities based on the regret values, the latter are modified by adding  $\epsilon > 0$ . This assures that each activity in the eligible set has a selection probability greater than zero and thus every schedule of the population can be generated. Schirmer and Riesenbergs [33] propose a variant of RBRS where  $\epsilon$  is determined dynamically.

So called adaptive RBRS have been proposed by Kolisch and Drexler [18] as well as Schirmer [32]. The essence of adaptive sampling is to select the SGS, the priority rule, and the way the selection probabilities are calculated based on characteristics of the problem instance at hand. We refer to these characteristics, e.g., the number of activities, the resource strength, and the resource factor, henceforth as problem parameters (cf. Subsection 3.1). The method of Kolisch and Drexler [18] applies the serial SGS with the LFT-priority rule and the parallel SGS with the WCS-priority rule while employing deterministic and regret based sampling activity selection. The decision on the specific method is based on an analysis of the problem at hand and the

number of iterations already performed. Schirmer [32] has extended this approach by employing both schedule generation schemes together with four different priority rules and two different sampling schemes (RBRS and a variant of RBRS).

## 2.3 Metaheuristic Approaches

Many metaheuristic strategies such as genetic algorithms, simulated annealing, and tabu search are applied to solve hard combinatorial optimization problems. In this subsection, we briefly describe those metaheuristic approaches for the RCPSP that are used in our computational study. For each heuristic, we mention the underlying representation, the method to produce an initial solution, and the operator to generate new solutions from existing ones. For a more detailed introduction into the representations and operators, we refer to Kolisch and Hartmann [19]. This reference also includes a description of those metaheuristic algorithms for the RCPSP that could not be considered for the following experimental analysis.

Baar et al. [3] develop two tabu search (TS) algorithms. For our analysis, the approach based on the so-called schedule scheme representation has been tested. A schedule scheme consists of four disjoint relations. These relations specify whether two activities are precedence related (conjunctions), may not be processed in parallel (disjunctions), must be processed in parallel (parallelity relations), or are not subject to any restrictions (flexibility relations). A schedule scheme represents those (not necessarily feasible) schedules in which the relations are maintained. In order to transform the current schedule scheme into a schedule, Baar et al. [3] employ a decoding procedure that constructs a feasible schedule in which all conjunctions and all disjunctions and a ‘large’ number of parallelity relations of the schedule scheme are satisfied. The neighborhood definition is made up by moves that transform flexibility relations into parallelity relations and parallelity relations into flexibility relations. The neighborhood size is reduced by a critical path calculation and impact estimations for the moves. The tabu search procedure uses a dynamic tabu list as well as priority rule-based start heuristics.

Bouleimen and Lecocq [5] propose a simulated annealing (SA) procedure. A solution is represented by an activity list which is assumed to be precedence-feasible, i.e. each activity must appear later in the list than all of its predecessors (cf. Subsection 2.1). As a decoding procedure, the serial SGS is used. From the current activity list, a neighbor activity list (and thus a neighbor solution) is obtained by applying the so-called shift operator. This operator selects some activity from the list and inserts it at some other position, such that the resulting activity list is again precedence feasible. The initial solution is constructed using a priority rule based heuristic.

Hartmann [11] proposes a genetic algorithm (GA) based on the activity list representation described above and compares it to genetic algorithms which make use of the random key and priority rule representations, respectively. For all three representations, the serial SGS is used as a decoding procedure. The random key (or priority value) representation encodes a solution as  $n$ -vector of (real) numbers where the  $j$ -th number relates to activity  $j$ . The random key array is transformed into a schedule by successively scheduling the activity with the highest random key among the eligible activities. Thus the random keys play the role of priority values. In the priority rule representation, a solution is given by a list of priority rules. A schedule is obtained by successively selecting an activity from the set of the eligible activities. Thereby, the first activity to be scheduled is selected using the first priority rule in the list and so on. All three approaches employ two-point crossover operators related to the respective representation. In the activity list based GA, the regret based biased random sampling method with the serial SGS and the

LFT-rule is used to determine the initial generation.

Leon and Ramamoorthy [24] introduce two local search approaches and a genetic algorithm. As the latter outperforms the former two heuristics, only the genetic algorithm is used in our computational investigation. It employs the so-called problem-space based representation which is similar to the random key representation described above. As decoding procedure, an extended version of the parallel SGS is used which does not restrict the search space to the set of the non-delay schedules. The standard one-point crossover is used to determine the next generation in the artificial evolution. The initial random keys are computed by a priority rule.

Further metaheuristic procedures which are not included in our study have been proposed by Cho and Kim [7], Kohlmorgen et al. [14], Lee and Kim [23], Naphade et al. [26], Pinson et al. [30], and Sampson and Weiss [31].

### 3 Computational Results

#### 3.1 Test Design

As test instances we have employed the standard sets j30, j60, and j120 for the RCPSP presented in Kolisch et al. [21]. The sets j30 and j60 consist of 480 projects with 4 resource types as well as  $n = 30$  and  $n = 60$  activities, respectively. The levels of the three independent problem parameters network complexity, resource factor, and resource strength are systematically altered to define a full factorial experimental design. The network complexity ( $NC$ ) defines the average number of precedence relations per activity. The resource factor ( $RF$ ) gives the average percent of different resource types for which each non-dummy activity has a non-zero resource demand. Finally, the resource strength ( $RS$ ) defines how scarce resource are. An  $RS$ -value of 0 defines the capacity of each resource to be no more than the maximum demand of all activities while an  $RS$ -value of 1 defines the capacity of each resource to be equal to the demand imposed by the earliest start time schedule. The following levels are realized:  $NC \in \{1.5, 1.8, 2.1\}$ ,  $RF \in \{0.25, 0.5, 0.75, 1\}$ , and  $RS \in \{0.2, 0.5, 0.7, 1.0\}$ .

The set j120 consists of 600 projects, each with  $n = 120$  activities and 4 resource types. Again, a full factorial design with the three independent problem parameters  $NC$ ,  $RF$ , and  $RS$  is used. The levels of the parameters are  $NC \in \{1.5, 1.8, 2.1\}$ ,  $RF \in \{0.25, 0.5, 0.75, 1\}$ , and  $RS \in \{0.1, 0.2, 0.4, 0.5\}$ .

The following heuristics are included in our experimental investigation (cf. Subsections 2.2 and 2.3): Within (deterministic) single pass heuristics we employed WCS with parallel SGS and LFT with parallel and serial SGS (cf. Kolisch [16, 17]). These three methods are also employed as RBRS variants (cf. Kolisch [17]). Additionally, pure random sampling with the parallel and the serial SGS is used (cf. Kolisch [15]). Adaptive sampling approaches included are due to Kolisch and Drexel [18] as well as Schirmer [32]. Metaheuristics tested in this study include the schedule scheme based TS method of Baar et al. [3], the activity list based SA procedure of Bouleimen and Lecocq [5]. Furthermore, three GA methods based on activity list, random key, and priority rule representation of Hartmann [11] as well as the problem space GA of Leon and Ramamoorthy [24] are considered. This gives altogether 16 heuristics which have been tested.

Each algorithm was tested by its author(s) using the original implementation. This allowed the authors to adjust the parameters in order to obtain good results. As a consequence, however, the tests were performed on different computer architectures and operating systems. Therefore,



we could not impose a bound on the computation time to provide a basis for the comparison. Instead, we limited all tested non-single pass heuristics the number of generated and evaluated schedules to 1000 and 5000, respectively. This decision is based on the assumption that the effort needed for generating one schedule is similar in the tested heuristics. With the exception of the schedule scheme representation based TS approach of Baar et al. [3], all algorithms considered for our investigation make use of an SGS as described in Subsection 2.1. Hence, we found this assumption justified. At the end of Subsection 3.2 we will give some observations regarding the computation time.

### 3.2 Influence of the Project Size

Tables 1–5 display the results of the computational comparison obtained from the evaluation of 1000 and 5000 schedules, respectively. In each Table, the heuristics are sorted according to descending performance with respect to 5000 iterations. Table 1 summarizes the percentage deviations from the optimal makespan for the instance set j30. As for the other two instance sets some of the optimal solutions are not known, we measured for these sets the average percentage deviation from an upper and a lower bound, respectively. The upper bound was set to the lowest makespan found by any of the tested heuristics while the lower bound was selected to be the critical path based lower bound (cf. Stinson et al. [35]). We employed the lower bound in order to allow researchers to compare their results with the ones obtained in this study. All lower and upper bounds can be obtained from the authors upon request. For the j60 set, the percentage deviations from the upper and lower bounds are reported in Tables 2 and 4, respectively.<sup>1</sup> Finally, Tables 3 and 5 provide the respective deviations for the j120 set.

In order to detect significant differences between the heuristic performance for 5000 iterations we did for each heuristic and the next best one pairwise comparison with the Wilcoxon signed-rank test using SPSS [27]. A significant difference in performance at the 5% level of confidence is marked with a star (\*) in the last column of Tables 1–3.

**Best Heuristics.** The heuristics that performed best in our study are the SA of Bouleimen and Lecocq [5] and the GA of Hartmann [11]. While the procedure of Bouleimen and Lecocq performs best on the j30 set, the approach of Hartmann dominates on the instance sets with larger projects. Only on the j120 set, however, the difference between both procedures is significant. On the other hand, these two procedures significantly outperform all other heuristics on each instance set.

**Comparison of Metaheuristics and X-Pass Methods.** Generally, the results show that the best metaheuristics outperform the best sampling approaches. Increasing the number of generated schedules from 1000 to 5000 results in a stronger superiority of the metaheuristic results. This is mainly because sampling procedures generate each schedule anew without considering any information given by already visited solutions while metaheuristic algorithms typically exploit the knowledge gained from the previously evaluated schedule(s).

**Random Sampling as Benchmark.** We have included two simple sampling procedures in which the eligible activity to be scheduled next is selected by pure random choice. Here, the

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<sup>1</sup>Note that the schedule scheme based TS heuristic of Baar et al. [3] was additionally run using the original termination criterion, which allows 2 trials each of which was terminated after no improved solution was found after 250 iterations. This way, the deviation from the upper bound was lowered to 1.14%.

Algorithm	SGS	Reference	Iterations		
			1	1000	5000
SA – activity list	ser.	Bouleimen, Lecocq [5]	–	0.38	0.23
GA – activity list	ser.	Hartmann [11]	–	0.54	0.25*
sampling – adaptive	ser./par.	Schirmer [32]	–	0.65	0.44
TS – schedule scheme	spec.	Baar et al. [3]	–	0.86	0.44*
sampling – adaptive	ser./par.	Kolisch, Drexel [18]	–	0.74	0.52
single pass/sampling – LFT	ser.	Kolisch [17]	5.58	0.83	0.53
GA – random key	ser.	Hartmann [11]	–	1.03	0.56*
sampling – random	ser.	Kolisch [15]	–	1.44	1.00
GA – priority rule	ser.	Hartmann [11]	–	1.38	1.12
single pass/sampling – WCS	par.	Kolisch [16, 17]	3.88	1.40	1.28
single pass/sampling – LFT	par.	Kolisch [17]	4.39	1.40	1.29*
sampling – random	par.	Kolisch [15]	–	1.77	1.48*
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	–	2.08	1.59

Table 1: Average deviations from optimal solution —  $n = 30$

Algorithm	SGS	Reference	Iterations		
			1	1000	5000
GA – activity list	ser.	Hartmann [11]	–	0.88	0.33
SA – activity list	ser.	Bouleimen, Lecocq [5]	–	1.05	0.37*
sampling – adaptive	ser./par.	Schirmer [32]	–	1.09	0.82
GA – priority rule	ser.	Hartmann [11]	–	1.32	0.94*
sampling – adaptive	ser./par.	Kolisch, Drexel [18]	–	1.48	1.14*
GA – random key	ser.	Hartmann [11]	–	2.36	1.34
TS – schedule scheme	spec.	Baar et al. [3]	–	1.68	1.42
single pass/sampling – LFT	ser.	Kolisch [17]	4.88	1.76	1.43*
single pass/sampling – WCS	par.	Kolisch [16, 17]	4.30	1.76	1.44
single pass/sampling – LFT	par.	Kolisch [17]	4.78	1.71	1.45*
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	–	2.36	1.71*
sampling – random	par.	Kolisch [15]	–	2.71	2.28*
sampling – random	ser.	Kolisch [15]	–	3.34	2.73

Table 2: Average deviations from best solution —  $n = 60$

only project scheduling knowledge is contained in the SGS (due to this knowledge, the results are not as bad as one may expect). These random procedures serve as benchmarks as they allow us to evaluate how much the results can be improved by incorporating more project scheduling knowledge. Employing random sampling methods as benchmark solutions is common for the evaluation of scheduling heuristics (cf., e.g., Conway et al. [8]). Generally, any procedure should perform considerably better than a pure random procedure, especially if the same SGS is used. The results for the j30 set show, however, that two of the genetic algorithms yield a higher average deviation from the optimal makespan than the respective random sampling procedure with the same SGS. For the two other instance sets the two random sampling procedures perform worst among all heuristics if 5000 iterations are considered.

Algorithm	SGS	Reference	Iterations		
			1	1000	5000
GA – activity list	ser.	Hartmann [11]	–	2.36	0.67*
SA – activity list	ser.	Bouleimen, Lecocq [5]	–	5.50	1.64*
GA – priority rule	ser.	Hartmann [11]	–	2.58	1.66
sampling – adaptive	ser./par.	Schirmer [32]	–	2.87	2.04
single pass/sampling – LFT	par.	Kolisch [17]	5.76	2.69	2.10
single pass/sampling – WCS	par.	Kolisch [16, 17]	5.54	2.71	2.11*
sampling – adaptive	ser./par.	Kolisch, Drexel [18]	–	3.71	3.10*
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	–	5.09	3.53*
single pass/sampling – LFT	ser.	Kolisch [17]	8.02	4.55	3.87*
GA – random key	ser.	Hartmann [11]	–	6.85	4.31*
sampling – random	par.	Kolisch [15]	–	6.21	5.22*
sampling – random	ser.	Kolisch [15]	–	9.39	8.19

Table 3: Average deviations from best solution —  $n = 120$

Algorithm	SGS	Reference	Iterations		
			1	1000	5000
GA – activity list	ser.	Hartmann [11]	–	12.68	11.89
SA – activity list	ser.	Bouleimen, Lecocq [5]	–	12.75	11.90
sampling – adaptive	ser./par.	Schirmer [32]	–	12.94	12.59
GA – priority rule	ser.	Hartmann [11]	–	13.30	12.74
sampling – adaptive	ser./par.	Kolisch, Drexel [18]	–	13.51	13.06
GA – random key	ser.	Hartmann [11]	–	14.68	13.32
TS – schedule scheme	spec.	Baar et al. [3]	–	13.80	13.48
single pass/sampling – LFT	ser.	Kolisch [17]	18.13	13.96	13.53
single pass/sampling – WCS	par.	Kolisch [16, 17]	16.87	13.66	13.21
single pass/sampling – LFT	par.	Kolisch [17]	17.46	13.59	13.23
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	–	14.33	13.49
sampling – random	par.	Kolisch [15]	–	14.89	14.30
sampling – random	ser.	Kolisch [15]	–	15.94	15.17

Table 4: Average deviations from critical path lower bound —  $n = 60$

**Performance of Metaheuristics.** A comparison of the results obtained from the metaheuristics shows that the choice of the underlying representation is crucial. The two best procedures make use of different metaheuristic strategies while they both employ the activity list representation. The use of one metaheuristic paradigm itself does not necessarily lead to consistently good solutions. This can be seen by the results of the three GA’s of Hartmann [11] and the GA of Leon and Ramamoorthy [24]. While the activity list based GA yields the best results for all project sizes, the outcome of the random key based GA is of moderate quality on the j30 set and much worse on the j120 set. The performance of the priority rule based GA, on the other hand, improves with increasing project size. This is because combining good priority rules is a good strategy in huge search spaces. But, as shown by Hartmann [11] it might exclude all optimal solutions from the search space which is a severe disadvantage for small project sizes. Note, however, that Hartmann [11] reports that the priority rule based GA hardly exploits the benefits of genetic inheritance.

Algorithm	SGS	Reference	Iterations		
			1	1000	5000
GA – activity list	ser.	Hartmann [11]	–	39.37	36.74
SA – activity list	ser.	Bouleimen, Lecocq [5]	–	42.81	37.68
GA – priority rule	ser.	Hartmann [11]	–	39.93	38.49
sampling – adaptive	ser./par.	Schirmer [32]	–	39.85	38.70
single pass/sampling – LFT	par.	Kolisch [17]	43.86	39.60	38.75
single pass/sampling – WCS	par.	Kolisch [16, 17]	43.57	39.65	38.77
sampling – adaptive	ser./par.	Kolisch, Drexel [18]	–	41.37	40.45
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	–	42.91	40.69
single pass/sampling – LFT	ser.	Kolisch [17]	48.11	42.84	41.84
GA – random key	ser.	Hartmann [11]	–	45.82	42.25
sampling – random	par.	Kolisch [15]	–	44.46	43.05
sampling – random	ser.	Kolisch [15]	–	49.25	47.61

Table 5: Average deviations from critical path lower bound —  $n = 120$

**Performance of Deterministic Single Pass Heuristics.** For all three instance sets we see that the WCS priority rule with the parallel SGS performs best followed by the LFT priority rule with the parallel SGS and the LFT priority rule with the serial SGS. This is in line with the results documented in Kolisch [16].

**Performance of Sampling Methods.** Analyzing the priority rule based sampling procedures, we observe that the two rules WCS and LFT give almost identical results when employed within the parallel SGS. On none of the three instance sets, a significant difference could be found. On the other hand, there is a strong influence of the SGS, as will be explained below. It is evident that sampling is capable of improving the results of the associated deterministic single pass approaches.

**Performance of Adaptive Sampling Methods.** Considering the adaptive sampling strategies, we see that the recent approach of Schirmer [32] outperforms the one of Kolisch and Drexel [18]. This is due to the fact that the former procedure is based on a more accurate partitioning of the solution space in terms of problem parameters. The approach of Schirmer [32] makes use of the problem parameters number of activities ( $n$ ), resource factor ( $RF$ ), and resource strength ( $RS$ ) while the heuristic of Kolisch and Drexel [18] only employs the resource factor. Furthermore, the adaptive method of Kolisch and Drexel [18] was not tested on instances with more than 30 activities during the design phase. This also explains why even some of the simple (non-adaptive) sampling procedures outperform the approach of Kolisch and Drexel [18] on the j120 set.

**Impact of SGS.** Both the LFT based and the pure random sampling approach were tested with the serial as well as the parallel SGS. We observe a strong influence of the SGS which depends on the problem size: While the serial SGS is the better choice for these sampling approaches on the j30 instance set, the parallel one takes the lead on the j120 set. This result can be explained as follows: Using the parallel SGS implies that only a subset of the active schedules, namely the non-delay schedules, are searched. This is a promising strategy if the search space is huge, as it is the case for the j120 set. On the j30 set, however, the much smaller search space makes it possible to find good (or even optimal) solutions within small time limits. There, the restriction

to the non-delay schedules is disadvantageous as one may exclude all optimal solutions from the search space, hence the serial one becomes the SGS of choice. Similar findings are reported by Kolisch [15].

**Computation Times.** The metaheuristic algorithms which make use of the activity list representation are the fastest approaches. This is due to the fact that the underlying serial SGS for activity lists (cf. Subsection 2.1) neither computes the eligible set nor selects an activity on the basis of priority values. This, however, has to be done by all other approaches. Additional effort may arise for the priority rule based methods, i.e., X-pass methods as well as metaheuristics with priority rule representation. There, in each stage and for each eligible activity the priority value has to be calculated if a dynamic priority rule (cf. Kolisch and Hartmann [19]) is employed. Biased random sampling approaches spend additional computational effort with the priority value based computation of selection probabilities and the random selection. Consequently, the heuristics show different computation times when constructing the same number of schedules.

In order to give an impression of the computation times that occurred in this study, we mention some computation times that we obtained on a Pentium based computer with 133 MHz and Linux operating system. There, activity list based GA needs on the average 0.54 seconds when computing 1000 schedules for the j30 set. The LFT based sampling method with serial SGS needs 0.78 seconds while the priority rule based GA requires 0.91 seconds. Considering the j120 set, the time needed by the activity list based GA to compute 1000 schedules increases to 3.04 seconds. Note that there is no linear relationship between the number of activities and the computation times (cf. the complexity statements given in Subsection 2.1). For each instance set and each heuristic, computing 5000 schedules takes approximately 5 times longer than computing 1000. The latter observation is reasoned by the fact that schedule construction requires far more computational effort than further components of the heuristics such as, e.g., the selection operator in a GA.

### 3.3 Influence of Further Problem Parameters

In order to assess the influence of the problem parameters resource strength, resource factor, and network complexity we have performed for each tested heuristic a multi-variate linear regression analysis. We employed the average deviation from the optimal solution given 5000 iterations for the benchmark set j30 as dependent variable and the three problem parameters as independent variables. Table 6 provides for each method the resulting  $R^2$ -value, the constant (Const), and the coefficient for each problem parameter. A value of '0' indicates that the coefficient is not significant at the 5% level of confidence, while a star (\*) indicates that the coefficient is significant at the 1% level of confidence. The resulting  $R^2$ -values range between 0.14 and 0.38. This indicates that the three problem parameters do not explain much of the variance, and hence that the parameters do not allow to predict the performance of a heuristic on a specific project instance. Nevertheless, some interesting observations can be made.

All Const-values are significant at the 1% level of confidence. A low Const-value goes along with a good average heuristic performance while a high Const-value indicates, on average, a poor performance. The two best Const-values are obtained for the activity list based approaches of Bouleimen and Lecocq [5] and Hartmann [11] with the latter having a slightly better Const-value. The worst Const-value is due to random sampling with the parallel SGS.

All significant  $NC$  coefficients are negative, indicating that with increasing  $NC$ -level the average

Algorithm	SGS	Reference	$R^2$	Const	$NC$	$RS$	$RF$
SA – activity list	ser.	Bouleimen, Lecocq [5]	0.14	0.74*	0	-0.99*	0.31*
GA – activity list	ser.	Hartmann [11]	0.16	0.67*	0	-0.87*	0.64*
TS – schedule scheme	spec.	Baar et al. [3]	0.17	1.44*	-0.56*	-1.02*	1.01*
sampling – adaptive	ser./par.	Kolisch, Drexel [18]	0.28	1.26*	0	-1.83*	1.51*
sampling – LFT	ser.	Kolisch [17]	0.30	1.71*	-0.54*	-1.98*	1.58*
GA – random key	ser.	Hartmann [11]	0.30	1.49*	-0.53*	-1.72*	1.70*
sampling – random	ser.	Kolisch [15]	0.38	3.01*	-1.03*	-3.29*	2.92*
GA – priority rule	ser.	Hartmann [11]	0.28	3.93*	-0.72	-4.02*	1.46*
sampling – WCS	par.	Kolisch [16, 17]	0.16	4.31*	0	-2.96*	-0.71
sampling – LFT	par.	Kolisch [17]	0.16	4.22*	0	-2.98*	-0.65
sampling – random	par.	Kolisch [15]	0.20	5.17*	-0.86	-3.68*	0
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	0.21	5.09*	-0.75	-3.75*	0

Table 6: Results of the multivariate regression —  $n = 30$

performance of the heuristics increases. This confirms the findings of Kolisch et al. [22]. The explanation is that more precedence relations between activities lower the number of possible activity sequences and thus the size of the solution space. The influence of the network complexity is rather low. The highest coefficient is obtained for random sampling with serial SGS. This is because the narrower the shape of the project network becomes, the smaller is the set of eligible activities and thus the risk of (randomly) selecting an activity which leads to a poor schedule.

The  $RS$  coefficients are all highly significant and range between -0.87 (GA – activity list of Hartmann [11]) and -4.02 (GA – priority rule list of Hartmann [11]). The negative sign of the coefficients is reasoned by the fact that higher  $RS$ -levels assign more resource capacity to the problems and hence make them easier. The coefficient indicates how sensitive the performance of the heuristics is in terms of the resource scarceness of the problem. Again, the most insensitive heuristics are the activity list approaches of Hartmann [11] and Bouleimen and Lecocq [5].

The analysis of the  $RF$  coefficients has to be separated. All coefficients for the serial based SGS approaches are positive and highly significant, while the ones for the parallel SGS based approaches are either non significant or negative at the 5% level of confidence. That is, the performance of serial SGS based heuristics is negatively affected by an increasing density of the resource demand array while the performance of parallel SGS based heuristics are either slightly positive or not affected. This observation has been originally made for X-pass heuristics in Kolisch [15]. An explanation is that for high resource density arrays the serial SGS is not capable of building ‘compact schedules’ where activities are put close to one another. Contrary, the parallel SGS, generating non-delay schedules, does inherently build ‘compact schedules’.

Finally, we focus on the effect of the resource strength ( $RS$ ) and the resource factor ( $RF$ ). Tables 7 and 8 display the average deviations from the optimal makespan after 5000 iterations for each parameter setting of the j30 set, respectively. For all procedures, the average deviation decreases monotonically with increasing resource strength, i.e., with declining resource availability, confirming the results obtained from the multivariate regression. For  $RS = 1$ , the problems are resource-unconstrained, allowing each heuristic to find an optimal solution. Observe also that the GA of Hartmann [11] yields better results than the SA procedure of Bouleimen and Lecocq [5] on the (hard) instances with a low  $RS$  value while the latter performs better on the moderately resource-constrained problems. Analyzing the performance of the heuristics w.r.t. the resource

Algorithm	SGS	Reference	<i>RS</i>			
			0.25	0.50	0.75	1.00
SA – activity list	ser.	Bouleimen, Lecocq [5]	0.81	0.09	0.00	0.00
GA – activity list	ser.	Hartmann [11]	0.68	0.24	0.04	0.00
TS – schedule scheme	spec.	Baar et al. [3]	0.78	0.66	0.31	0.00
sampling – adaptive	ser./par.	Kolisch, Drexl [18]	1.51	0.37	1.19	0.00
sampling – LFT	ser.	Kolisch [17]	1.60	0.41	0.10	0.00
GA – random key	ser.	Hartmann [11]	1.31	0.76	0.15	0.00
sampling – random	ser.	Kolisch [15]	2.58	1.15	0.26	0.00
GA – priority rule	ser.	Hartmann [11]	3.18	1.11	0.18	0.00
sampling – WCS	par.	Kolisch [16, 17]	2.52	1.28	1.29	0.00
sampling – LFT	par.	Kolisch [17]	2.53	1.31	1.29	0.00
sampling – random	par.	Kolisch [15]	2.98	1.62	1.31	0.00
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	3.08	1.85	1.42	0.00

Table 7: Average deviations from optimal solution w.r.t. resource strength —  $n = 30$

Algorithm	SGS	Reference	<i>RF</i>			
			0.25	0.50	0.75	1.00
SA – activity list	ser.	Bouleimen, Lecocq [5]	0.12	0.09	0.40	0.28
GA – activity list	ser.	Hartmann [11]	0.02	0.11	0.37	0.47
TS – schedule scheme	spec.	Baar et al. [3]	0.03	0.30	0.67	0.75
sampling – adaptive	ser./par.	Kolisch, Drexl [18]	0.00	0.18	0.83	1.04
sampling – LFT	ser.	Kolisch [17]	0.00	0.18	0.83	1.10
GA – random key	ser.	Hartmann [11]	0.01	0.13	0.89	1.18
sampling – random	ser.	Kolisch [15]	0.01	0.38	1.54	2.06
GA – priority rule	ser.	Hartmann [11]	0.26	1.33	1.45	1.43
sampling – WCS	par.	Kolisch [16, 17]	1.44	1.60	1.00	1.04
sampling – LFT	par.	Kolisch [17]	1.44	1.59	1.01	1.09
sampling – random	par.	Kolisch [15]	1.44	1.63	1.21	1.63
GA – problem space	ext. par.	Leon, Ramamoorthy [24]	1.44	1.79	1.40	1.71

Table 8: Average deviations from optimal solution w.r.t. resource factor —  $n = 30$

factor, we can see that for a low *RF* value, procedures based on the serial SGS perform much better than those based on the parallel one. Again, this is in line with the multivariate regression results.

## 4 Summary and Guidance for Future Research

Based on our findings we can give the following recommendations towards the development of further improvements for project scheduling heuristics.

The most successful approaches in our numerical evaluation are metaheuristics, namely the simulated annealing procedure of Bouleimen and Lecocq [5] and the genetic algorithm of Hartmann [11]. Nevertheless, priority rule based sampling methods are indispensable to construct initial solutions for metaheuristics. Hence, research in both directions — sampling and metaheuristics — will remain a promising field of research in the future.

Among the metaheuristics, the procedures which make use of the activity list representation performed best. The underlying metaheuristic strategy does not seem to be as influential as the representation; a genetic algorithm and a simulated annealing approach share the top ranks in our analysis. This indicates that the development of new representations may be more interesting than the incorporation of existing representations into other metaheuristic strategies.

As already mentioned, the best heuristics in our computational analysis are metaheuristics based on the activity list representation and the serial SGS. The experiences with sampling methods show that the parallel SGS outperforms the serial one on the larger problems. Thus, the question arises if it would pay to develop a variant of the parallel SGS for activity lists. Possibly, this might lead to improved metaheuristics for very large problems.

Adaptive sampling methods may outperform simple sampling approaches. The key to success, however, is an appropriate partitioning of the solution space in terms of problem parameters, such as number of activities, resource factor, and resource strength. Equally important is the consideration of all possibly relevant parameter settings when designing an adaptive method. One should keep in mind, however, that the proposed adaptive sampling procedures, once adapted to the test instances by their designer, are fixed and incapable of learning from previously evaluated schedules. This makes them inferior to metaheuristics which have the inherent property of learning, i.e., self-adaptation.

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