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Serial and Parallel Resource-Constrained Project Scheduling Methods Revisited: Theory and Computation

Rainer Kolisch

May 1994
Abstract: We consider the classical resource-constrained project scheduling problem (RCPSP). The paper gives a detailed algorithmic description and provides theoretical results on two widely known problem specific heuristics: The serial and the parallel scheduling scheme. An in-depth computational study compares both schemes when applied as a deterministic single-pass and a probabilistic multi-pass (sampling) method.

Keywords: RESOURCE-CONSTRAINED PROJECT SCHEDULING; SERIAL AND PARALLEL SCHEDULING METHOD; SINGLE-PASS AND MULTI-PASS HEURISTICS; SAMPLING; ACTIVE AND NON-DELAY SCHEDULES; PRIORITY RULES; EXPERIMENTAL INVESTIGATION.

1. Introduction

The classical resource-constrained project scheduling problem (RCPSP) can be stated as follows: We consider a single project which consists of $j=1,...,J$ activities with a non-preemptable duration of $d_j$ periods, respectively. The activities are interrelated by two kinds of constraints: Precedence constraints - as known from traditional CPM-analysis - force an activity not to be started before all its predecessors have been finished. Additionally, resource constraints arise as follows: In order to be processed, activity $j$ requires $k_{jr}$ units of resource $r \in R$ during every period of its duration. Since resource $r$ is only available with the constant period availability of $K_r$ units for each period, activities might not be scheduled at their earliest (precedence feasible) start time but later. The objective of the RCPSP is to schedule the activities such that precedence and resource constraints are obeyed and the makespan of the project is minimised.

Two of the oldest and most known heuristics for the RCPSP are the serial and the parallel scheduling scheme, respectively (cf. the literature cited in Section 3). Both can be applied as a deterministic single-pass or a probabilistic multi-pass (sampling) method.

The majority of publications dealing with scheduling schemes for the RCPSP report on the performance of one scheme when applied as a single-pass approach only. Solely Valls et al. (1992) provide a direct comparison of the deterministic serial and parallel scheduling scheme. Investigations on sampling applications to solve the RCPSP were reported by Levy et al. (1962) and Wiest (1967), respectively. Finally, work on the relationship of deterministic single-pass and probabilistic sampling approaches were undertaken by Alvarez-Valdes / Tamarit (1989b) and Cooper (1976).

The purpose of this paper is to provide an extensive comparison of the parallel and the serial scheduling scheme. The remainder is organised as follows: Section 2 gives a formal model of the RCPSP as well as an overview of the available solution procedures. Section 3 presents the deterministic algorithm of the serial and the parallel scheduling schemes, respectively, as well as their probabilistic extensions. The ability of the scheduling schemes to derive feasible and optimal solutions is covered by theoretical results obtained in Section 4. Section 5 is devoted to an in-depth computational study based on a set of 360 systematically generated instances. Finally, Section 6 comes up with a summary of the derived results.
2. Problem Description

In order to model the RCPSP we make use of the following additional notation: Let $P_j$ define the set of immediate predecessors of activity $j$. For ease of notation the activities are topologically ordered, i.e. each predecessor of activity $j$ has a smaller number than $j$. Furthermore, activity $j=1$ ($j=J$) is defined to be the unique dummy source (sink) and $T$ denotes an upper bound on the project's makespan. Now, a conceptual model of the RCPSP can be formulated as follows [cf. Talbot / Patterson (1978)]:

\begin{align*}
\text{Min } FT_j & \\
\text{subject to } & \quad FT_i \leq FT_j - d_j \quad j=2, \ldots, J, i \in P_j \quad (2) \\
\sum_{j \in A_t} k_{jr} & \leq K_r \quad r \in R, t=1, \ldots, T \quad (3) \\
FT_j & \geq 0 \quad j=1, \ldots, J \quad (4)
\end{align*}

The variable $FT_j$ denotes the (integer valued) finish times of activity $j$, $j=1, \ldots, J$, and $A_t$, the set of activities being in progress in period $t$, is defined as $A_t := \{ j \mid j=1, \ldots, J, FT_j - d_j + 1 \leq t \leq FT_j \}$. The objective function (1) minimises the completion time of the unique sink and thus the makespan of the project. Constraints (2) take into consideration the precedence relations between each pair of activities $(i, j)$, where $i$ immediately precedes $j$. Finally, constraint set (3) limits the total resource usage within each period to the available amount. Note that (1) to (4) provide no mechanism in order to identify $A_t$ and hence the problem formulation is not amenable to solution via integer programming techniques. To overcome this deficiency, the RCPSP has to be modelled with 0-1 variables as outlined in Pritsker et al. (1969).

The RCPSP is a generalisation of the static job shop problem and hence belongs to the class of \textit{NP}-complete problems [cf. Blazewicz et al. (1983)]. By relaxing the resource-constraints (4), the RCPSP reduces to the CPM-case [cf. Davis (1966)] which can be solved by forward recursion in polynomial time [cf. Elmaghraby (1977), p. 18 ff.]. On account of the inherent intractability of the RCPSP, a multitude of exact and heuristic approaches were proposed.


\textbf{Heuristic approaches} for the RCPSP basically involve five different solution methodologies: Single- and multi-pass \textit{priority rule based scheduling} (cf. Section 3), \textit{truncated branch and

3. Priority Rule Based Scheduling

Although belonging to the oldest solution methodology to solve the RCPSP, priority rule based scheduling is still the most important (heuristic) solution technique. This is due to several reasons: (i) The method is intuitive and easy to use which makes it highly suitable to be employed within commercial packages, (ii) the method is fast in terms of the computational effort which recommends it to be integrated within local search approaches from Artificial Intelligence [cf. Storer et al. (1992) and Balakrishnan / Leon (1993)]. Finally, (iii) multi-pass implementations of the method show the best results obtainable by heuristics today [cf. Kolisch (1994)].

Generally, a priority rule based scheduling heuristic is made up of two components, a schedule generation scheme and a priority rule. Two different schemes can be distinguished: The so-called serial and the parallel method. Both generate a feasible schedule by extending a partial schedule (i.e. a schedule where only a subset of the activities has been assigned a finish time) in a stage-wise fashion. In each stage the generation scheme forms the set of all schedulable activities, the so-called decision set. A specific priority rule is then employed in order to choose one or more activities from the decision set which then is scheduled. Note that - within a single pass- each activity is only scheduled once. Both scheduling schemes are presented in detail. For a conceptual comparison with optimal branch and bound based procedures compare Kolisch (1994).

3.1 The Serial Method

The serial method was proposed by Kelley (1963). It consists of \( n=1, \ldots, J \) stages, in each of which one activity is selected and scheduled. Associated with each stage are two disjoint activity-sets: In the complete set \( C_n \) are the activities which already were scheduled and thus belong to the partial schedule. The decision set \( D_n \) contains the unscheduled activities with every predecessor being in the complete set. In each stage one activity from the decision set is selected with a priority rule (in case of ties the activity with the smallest activity number is selected) and scheduled at its earliest precedence and resource feasible start time. Afterwards, the selected activity is removed from the decision set and put into the complete set. This, in turn, may place a number of activities into the decision set, since all their predecessors are now completed. The algorithm terminates at stage number \( n=J \), when all activities are in the partial schedule, i.e. the complete set.

To give a formal description of the serial scheduling scheme some additional notation has to be introduced. Let \( \pi K_{rt} \), the left over capacity of the renewable resource \( r \) in period \( t \), and \( D_n \), the decision set, be defined as follows:
\[ nK_r_t := K_r - \sum_{j \in A_t} k_{j_r} \]
\[ D_n := \{ j \mid j \notin C_n, P_j \subseteq C_n \} \]

Further, let \( EFT_j \) denote the earliest precedence feasible finish time of activity \( j \) within the current partial schedule and let \( LFT_j \) denote the latest precedence feasible finish time of activity \( j \) as determined by backward recursion from the upper bound of the project's makespan \( T \). Finally, let \( v(j) \) be a priority value of activity \( j \), \( j \in D_n \). Now, the serial scheduling scheme (SSS) can be formally described as follows:

**Initialisation**: \( n := 1, C_n := \emptyset \);

**WHILE** \( |C_n| < J \) **DO** **Stage** \( n \)

**BEGIN**
- **COMPUTE** \( D_n \) and \( nK_r_t, t = 1, ..., T, r \in R \);
- \( j^* := \min \{ j \mid v(j) = \inf \{ v(i) \} \} \);
- \( EFT_{j^*} := \max \{ FT_i \mid i \in P_{j^*} \} + d_{j^*} \);
- \( FT_{j^*} := \min \{ t \mid EFT_{j^*} + d_{j^*} \leq LFT_j, k_{j_r} \leq nK_r_t, \tau = t - d_{j^*} + 1, ..., t, r \in R \} \);
- \( C_n+1 := C_n \cup \{ j^* \} \);
- \( n := n+1 \);
**END**;

**Stop**

Utilising the serial method in a single-pass environment, results were published by Pascoe (1966), Müller-Merbach (1967), Gonguet (1969), Fehler (1969), Cooper (1976 and 1977), Boctor (1990), and Valls et al. (1992). Boctor performed a computational study on the basis of 36 small instances from the literature. For the two best priority rules employed, he reported an average increase of 9.13% above the optimal objective function.

3.2 The Parallel Method

Today, two algorithms are associated with the so-called **parallel method**: The algorithm of Kelley (1963) and the one of Brooks [cf. Bedworth / Bailey (1982)] which is also termed "Brooks algorithm" (BAG). Like in the majority of publications, the scheduling scheme as proposed by Brooks is employed herein and referred to as parallel method.

The parallel method consists of at most \( J \) stages in each of which a set of activities (which might be empty) is scheduled. Associated with each stage \( n \) is a schedule time \( t_n \) and three disjoint activity-sets: Activities which are completed up to the schedule time are in the **complete set** \( C_n \). Activities which are already scheduled, but during the schedule time still

---

1 Misleading, Cooper terms his scheduling scheme to be parallel (serial) when using priority rules in a dy-

amic (static) fashion. But, as already pointed out by Valls et al. (1992) he clearly employed a serial scheduling scheme.
active are in the *active set* \( A_n \). Finally, activities which are available for scheduling w.r.t. precedence and resource constraints, but yet unscheduled are in the *decision set* \( D_n \). The partial schedule of each stage is made up by the activities in the complete set and the active set. The schedule time of a stage equals the earliest completion time of activities in the active set of the ancestral stage. Each stage is made up of two steps: (1) The new schedule time is determined and activities with a finish time equal to the (new) schedule time are removed from the active set and put into the complete set. This, in turn, may place a number of activities into the decision set. (2) One activity from the decision set is selected with a priority rule (again, in case of ties the activity with the smallest label is chosen) and scheduled, respectively started, at the current schedule time. Afterwards, this activity is removed from the decision set and put into the active set. Step (2) is repeated until the decision set is empty, i.e. activities were scheduled or are not longer available for scheduling w.r.t. resource constraints. The parallel method terminates when all activities are in the complete or active set.

Given \( A_n \), the active set, and \( C_n \), the complete set, respectively, \( \pi K_r \), the left over period capacity of the renewable resource \( r \) at the schedule time, and \( D_n \), the decision set, are defined as follows:

\[
\pi K_r : = K_r - \sum_{j \in A_n} k_{jr} \\
D_n : = \{ j \mid j \notin \{ C_n \cup A_n \}, P_j \subseteq C_n, k_{jr} \leq \pi K_r \ \forall \ r \in R \}
\]

Now, a formal description of the parallel scheduling scheme (PSS) arises to:

<table>
<thead>
<tr>
<th>PSS</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Initialisation:</strong> ( n:=1, \ t_n:=0, \ D_n:={1}, \ A_n:=C_n:=\emptyset, \ \pi K_r:=K_r \ \forall \ r \in R, \ \text{GOTO Step (2)}; )</td>
</tr>
<tr>
<td><strong>WHILE</strong> (</td>
</tr>
<tr>
<td><strong>BEGIN</strong></td>
</tr>
<tr>
<td>(1) ( t_n := \min { FT_j \mid j \in A_{n-1} } );</td>
</tr>
<tr>
<td>( A_n := A_{n-1} \setminus { j \mid j \in A_{n-1}, FT_j = t_n } );</td>
</tr>
<tr>
<td>( C_n := C_{n-1} \cup { j \mid j \in A_{n-1}, FT_j = t_n } );</td>
</tr>
<tr>
<td>( \text{COMPUTE} \ \pi K_r \ \forall \ r \in R \ \text{and} \ D_n; )</td>
</tr>
<tr>
<td>(2) ( j^* := \min { j \mid v(j) = \inf { v(i) } }; )</td>
</tr>
<tr>
<td>( j \in D_n \quad i \in D_n )</td>
</tr>
<tr>
<td>( FT_{j^<em>} := t_n + d_{j^</em>}; )</td>
</tr>
<tr>
<td>( A_n := A_n \cup { j^* }; )</td>
</tr>
<tr>
<td>( \text{COMPUTE} \ \pi K_r \ \forall \ r \in R \ \text{and} \ D_n; )</td>
</tr>
<tr>
<td><strong>IF</strong> ( D_n \neq \emptyset \ <strong>THEN GOTO</strong> Step (2) <strong>ELSE</strong> ( n:=n+1; )**</td>
</tr>
<tr>
<td><strong>END;</strong></td>
</tr>
<tr>
<td><strong>Stop</strong></td>
</tr>
</tbody>
</table>

Computational experiments conducted with the single-pass version of the parallel method are more frequent than those with the serial method and are reported by Alvarez-Valdes / Tamarit (1989a and 1989b), Bector (1990), Davis / Patterson (1975), Elsayed (1982), Lawrence (1985), Pascoe (1966), Patterson (1973 and 1976), Thesen (1976), Ulusoy / Özdamar (1989),
Valls et al. (1992), and Whitehouse / Brown (1979). Additionally, Arora / Sachdeva (1989) report about an implementation of the parallel method on parallel processors. Davis and Patterson (1975) document an average increase above the optimum of 5.6% and 6.7%, respectively, for the two best priority rules applied to 83 of the instances employed in Patterson (1984). On the basis of their 48 test-instances with 27 activities each, Alvarez-Valdes and Tamarit (1989a) come up with an average increase above the optimum of 2.89% and 3.09% for the two best rules, respectively.

The only comparison of the serial and the parallel scheduling scheme when applied as deterministic single-pass heuristic is reported by Valls et al. (1992). They concluded that none of the schemes is dominant which contradicts the assumption made by Alvarez-Valdes / Tamarit (1989a).

3.3 Sampling

The way the serial and the parallel scheduling method have been described so far is termed as single-pass approach, i.e. one single pass and one priority rule are employed to derive one feasible solution. Contrary, multi-pass procedures perform $Z$ single passes in order to generate a sample of at most $Z$ unique feasible solutions, where the best one is chosen. Basically, two different kinds of multi-pass methods can be distinguished: The multi-priority rule approach [cf. Lawrence (1985), Boctor (1990), and Li / Willis (1992)] employs one scheduling scheme and different priority rules while sampling [cf. Levy et al. (1962), Wiest (1967), Cooper (1976), and Alvarez-Valdes / Tamarit (1989b)] makes use of one scheduling scheme and one priority rule. Different schedules are obtained by biasing the selection of the priority rule through a random device. The use of a random device can be interpreted as a mapping

$$\psi: j \in D_n \rightarrow [0,1]$$

which at stage $n$ assigns to each activity in the decision set $D_n$ a probability $\psi(j)$ of being selected (where $\sum_{j \in D_n} \psi(j) = 1$ holds). Three different methods can be distinguished: (i) Random sampling assigns each activity in the decision set the same probability. (ii) Biased random sampling biases the probabilities dependent on the priority values of the activities to favour those activities which seem to be a more sensible choice [cf. Baker (1974, p. 72)]. In the context of the job shop problem, biased random sampling is usually referred to as probabilistic dispatching [cf. Conway et al. (1967, p. 124) and Baker (1974, pp. 202-206)]. (iii) A special case of biased random sampling is the utilisation of regret measures for determining the selection probabilities. This was introduced by Drexl (1991) and Drexl / Grünewald (1993) and is referred to as regret based biased random sampling. Let a priority rule be defined by the mapping $v: j \in D_n \rightarrow R_{>0}$ which assigns to each activity $j$ in the decision set $D_n$ a priority value $v(j)$ and an objective $O$ stating whether the activity of the decision set with the minimum ($O=\min$) or maximum ($O=\max$) priority value is selected. Then, the regret $\rho_j$ compares the priority value of activity $j$ with the worst consequence in the decision set as follows:
\[ \rho_j := \begin{cases} \max_{i \in D_n} v(i) - v(j), & \text{if } O=\min \\ v(j) - \min_{i \in D_n} v(i), & \text{if } O=\max \end{cases} \quad (6) \]

Thereafter, the parameterised probability mapping arises to

\[ \psi(j) := \frac{(\rho_j + 1)^\alpha}{\sum_{i \in D_n} (\rho_i + 1)^\alpha} \quad (7) \]

Adding the constant "1" to the regret value \( \rho_j \) assures that the selection probability for each activity in the decision set is greater zero and thus every schedule of the population may be generated. By choice of the parameter \( \alpha \), the amount of bias can be controlled. Associated with an arbitrary large \( \alpha \) will be no bias and thus deterministic activity selection on the basis of the employed priority rule (with random selection as a tie breaker) while an \( \alpha \) of 0 will give way for random activity selection.

Sampling applications of the serial method are documented by Cooper (1976) while sampling efforts on the basis of the parallel method are reported by Wiest (1967) and Alvarez-Valdes / Tamarit (1989b). Employing a sample size of 100, Cooper (1976) compared deterministic scheduling and biased random sampling with 9 different priority rules on one benchmark-instance. He concluded that sampling produces results which are (at the 99% level of confidence) at least 7% better than the solutions derived by the deterministic approach. Alvarez-Valdes / Tamarit (1989b) compared a single-pass and a sampling approach on a set of 48 instances with 103 activities each. The sampling approach generated for every instance 100 solutions. For the best (second best) priority rule an average increase above an upper bound of 3.23% (3.45%) when used in the single-pass procedure and 2.31% (1.65%) when used in the sampling procedure is reported.

To the best of our knowledge, no comparison of the serial and the parallel scheduling scheme when applied as sampling procedures is reported in the literature.

4. Theoretical Results

Three important questions associated with each heuristic are: (i) Is a feasible solution always granted, (ii) will the heuristic produce optimal solutions for particular instances which are no more longer in \( \text{NP} \), and (iii) on what kind of solution space is the heuristic operating, i.e. will the heuristic generally be capable to produce optimal solutions. In order to provide deeper insight into the serial and the parallel scheduling scheme these three questions will be answered in the sequel.

**Theorem 1**: For any (feasible) instance of the RCPSP a feasible schedule is always generated by each of the two scheduling schemes, respectively.

**Proof**: Whenever an activity is scheduled, both scheduling schemes take into account precedence and resource constraints. More precisely: Within the serial scheduling scheme, line 3 of stage \( n \) meets the precedence constraints, while the resource constraints are preserved by
Theorem 2: For any resource-unconstrained instance of the RCPSP both scheduling schemes always derive the optimal solution.

Proof: For the CPM-case resource constraints are not binding anymore and activities are scheduled as early as possible w.r.t. precedence constraints only by each of the scheduling methods, respectively. More detailed: The serial scheduling scheme starts the chosen activity as early as possible (line 4 of stage \( n \)). Within the parallel scheduling scheme an activity, say \( j \), will enter the decision set at the schedule time \( t_n = \max \{FT_i \mid i \in P_j\} \), i.e. as soon as its predecessors are finished. On account of abundant resources \( j \) is scheduled in step (2) of the same stage, i.e. without an increment of the schedule time. 

Theorem 3: 

\( a) \) A schedule \( S \) generated with the serial scheduling scheme and any priority rule belongs to the set of active schedules while 

\( b) \) a schedule \( S \) generated with the parallel scheduling scheme and any priority rule belongs to the set of non-delay schedules.

Proof: As a prerequisite to prove Theorem 3, we have to introduce the notion of local and global left shifts for active and non-delay schedules (for a general classification of schedules for the RCPSP cf. to Sprecher et al. (1994)): 

Local and global left shifts can be briefly explained as follows: Starting with a feasible schedule 

\( S = (FT_1, \ldots, FT_j, \ldots, FT_J) \) we ceteris paribus assign activity \( j \) the earlier finish time \( FT''_j \), i.e. we are "left shifting" activity \( j \) from \( FT_j \) to \( FT''_j \) with \( FT''_j < FT_j \). We evaluate the resulting schedule 

\( S'' = (FT_1, \ldots, FT''_j, \ldots, FT_J) \) and all intermediate schedules \( S' = (FT_1, \ldots, FT'_j, \ldots, FT_J) \) with \( FT'_j < FT''_j < FT_j \). If the resulting schedule and all intermediate schedules are feasible we have performed a local left shift of activity \( j \), if the resulting schedule is feasible and at least one intermediate schedule is infeasible we have performed a global left shift of activity \( j \). Now, an active schedule is defined as a feasible schedule where none of the activities can be locally or globally left shifted. Contrary, a non-delay schedule is defined as a feasible schedule where none of the sub-activities of the corresponding unit-time-duration schedule (a schedule where each activity \( j \) is split into \( d_j \) sub-activities with duration one) can be locally or globally left shifted. Note that by definition the set of non-delay-schedules is a non-proper subset of the set of active schedules.

\( a) \) To prove that any schedule generated by the serial scheduling scheme belongs to the set of active schedules we proceed as follows: First we show that the schedule is (at least) active and then we proof that it is not a non-delay schedule: Consider activity \( j \) has been selected at stage \( n \). Then, its time window of precedence feasible finish times is restricted from the earliest finish time, i.e. the maximum finish time of its immediate predecessors plus its duration, to its latest finish time. Activity \( j \) is now scheduled at the earliest contiguous resource feasible interval of \( d_j \) units length within its precedence feasible time window. Therefore, a left shift of any activity is not possible and the schedule has to be at least active. Furthermore, it has to be proven that the schedule is not a non-delay schedule. This can be achieved by showing that in the
corresponding unit-time-duration schedule at least one of the sub-activities can be locally or globally left shifted. Again, consider that activity \( j \) with a duration of \( dj > 1 \) has been selected at stage \( n \) and, additionally, that there are two contiguous resource feasible intervals in the precedence feasible time window of activity \( j \): The "earlier" one with less than \( dj \) and the "latter" one with \( dj \) units in length. Then, activity \( j \) will be scheduled at the earliest contiguous resource feasible interval of \( dj \) units length in its precedence feasible time window. Hence, within the corresponding unit-time-duration schedule at least the first sub-activity emanating from activity \( j \) can be globally left shifted. Therefore the schedule is not a non-delay schedule and hence has to be an active schedule. •

\( b) \) To prove that any schedule generated by the parallel scheduling scheme belongs to the set of non-delay schedules, it must be shown that in the corresponding unit-time-duration schedule none of the sub-activities can be locally or globally left shifted: Assume that in the unit-time-duration schedule the first sub-activity emanating from activity \( j \) can be globally or locally left shifted to period \( t_n \). Hence, at stage \( n \) of the parallel method, activity \( j \) has been in the decision set because as a prerequisite to left shift the first sub-activity of \( j \) all predecessors of \( j \) had to be finished and each resource had to provide enough left over capacity to process activity \( j \). In addition, stage \( n \) has been finished without scheduling activity \( j \), leaving enough left over capacity in period \( t_n \) to accommodate the first sub-activity of \( j \). Therefore, activity \( j \) still has been in the decision set when stage \( n \) had been finished. But this is not possible because the algorithm terminates a stage only when the decision set is empty. This assures that the first sub-activity of \( j \) cannot be left shifted at all which limits the resulting schedule to be a non-delay schedule. •

At this juncture, it has to be recalled that the set of non-delay schedules might not contain a schedule which optimises a regular measure of performance [cf. Sprecher et al. (1994)]. In other words: The parallel scheduling scheme searches in a smaller solution space than the serial scheduling scheme, but with the severe drawback that - when considering a regular performance measure - the solution space might not contain the optimal solution.

5. Experimental Investigation

5.1 Statistical Model

In order to study the performance of the scheduling schemes, the following statistical model (with five factors) was employed [cf. Kurtulus / Davis (1982) and Kurtulus / Narula (1985)]:

\[
DEV_{abcmno} = \delta (PR_a, SS_b, Z_c, NC_m, RF_n, RS_o) + \epsilon_{abcmno} \tag{8}
\]

\[
CPU_{abcmno} = \theta (PR_a, SS_b, Z_c, NC_m, RF_n, RS_o) + \epsilon_{abcmno} \tag{9}
\]

where \( DEV_{abcmno} \) \( (CPU_{abcmno}) \) denotes the average deviation from the optimum solution (the average running time in CPU-seconds) when the instances with the \( m \)-th, \( n \)-th, and \( o \)-th level of
the problem parameters $NC$, $RF$, and $RS$ are solved with the $a$-th, $b$-th, and $c$-th level of the procedure parameters $PR$, $SS$, and $Z$, respectively. For the errors $\varepsilon$ it is assumed that they are mutually independent and that each $\varepsilon$ is drawn from the same continuous population.

The procedure parameters are characterised as follows: $PR$ denotes the priority rule, $SS$ stands for the scheduling scheme while $Z$ denotes the sample size. Priority rules were chosen according to the studies of Davis / Patterson (1975), Alvarez-Valdes / Tamarit (1989a), Valls et al. (1992), Uluzoy / Özdamar (1989), and Boctor (1990). Table 1 provides an overview of the six priority rules which rank among the top three rules in at least one of these studies. Note that only the studies by Boctor (1990) and Valls et al. (1992) employed the (parallel and the) serial scheduling scheme and that none of the three best rules were applied within the serial scheduling scheme. Additional to the notation already introduced, $S_j$ denotes the set of all (immediate) successors of activity $j$ and $EFT'_j$ denotes the earliest precedence and resource feasible finish time of activity $j$. Note that in the parallel scheduling scheme $EFT'_j$ equals $t_n + d_j$ for each activity in the decision set. Since within step (2) of the parallel scheduling scheme $t_n$ is constant for all $j \in D_n$, $v$ is equal for $MSLK$ and $LST$ which was proven by Davis / Patterson (1975). Further note that LST and MSLK are listed separately because the priority rules are employed in both schemes.

<table>
<thead>
<tr>
<th>Priority Rule</th>
<th>Source</th>
<th>$O$</th>
<th>$v(j)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Most total successors (MTS)</td>
<td>Alvarez-Valdes / Tamarit</td>
<td>max</td>
<td>$</td>
</tr>
<tr>
<td>Latest start time (LST)</td>
<td>Alvarez-Valdes / Tamarit</td>
<td>min</td>
<td>$LFT_j - d_j$</td>
</tr>
<tr>
<td>Greatest rank positional weight (GRPW)</td>
<td>Alvarez-Valdes / Tamarit</td>
<td>max</td>
<td>$d_j + \sum_{i \in S_j} d_i$</td>
</tr>
<tr>
<td>Weighted resource utilisation ratio and precedence (WRUP)</td>
<td>Ulusoy / Özdamar</td>
<td>max</td>
<td>$0.7</td>
</tr>
<tr>
<td>Latest finish time (LFT)</td>
<td>Davis / Patterson</td>
<td>min</td>
<td>$LFT_j$</td>
</tr>
<tr>
<td>Minimum slack (MSLK)</td>
<td>Davis / Patterson</td>
<td>min</td>
<td>$LFT_j - EFT'_j$</td>
</tr>
</tbody>
</table>

Table 1: Good Priority Rules presented in the Literature

Two levels of the scheduling schemes, i.e. the parallel scheduling scheme (PSS) and the serial scheduling scheme (SSS), were considered. The levels of the sample size are provided in the subsequent sections.

The problem parameters are characterised as follows [for details cf. Kolisch et al. (1992)]: The network complexity $NC$ is the ratio of non-redundant precedence relations to the number of activities. The resource factor $RF$ reflects the density of the two dimensional array $k_{jr}$, $j=2, \ldots, J-1$ and $r=1, \ldots, |R|$. Finally, the resource strength $RS$ measures the degree of resource-constrainedness in the interval $[0, 1]$. The resource strength is computed as follows: $RS=(K_r-K_r^{min})/(K_r^{max}-K_r^{min})$, where $K_r^{min}$ is the minimal availability of resource type $r$ in order to assure feasibility of the RCPSP, i.e. $K_r^{min} = \max \{k_{jr}|j=1, \ldots, J\}$, and $K_r^{max}$ is the peak demand of resource type $r$ in a CPM-schedule.
All other problem parameters were adjusted as follows (where intervals consist of uniformly distributed integers): The number of non-dummy activities was set to 30, i.e. $J=32$, the number of resource types was set to 4, i.e. $|R|=4$, the activity duration was drawn out of the interval $[1,10]$. In case of a positive resource demand, i.e. $k_{jr} > 0$, the latter was drawn out of the interval $[1,10]$. The number of different resource types requested by one activity was - depending on the resource factor $RF$ - in the range $[1,4]$. Finally, the precedence network was generated with the following constraints: The number of immediate successors (predecessors) of the dummy-source (dummy-sink) was set to 3, respectively, and the number of successors (predecessors) of each non-dummy activity was drawn out of the interval $[1,3]$.

<table>
<thead>
<tr>
<th>$NC_m$</th>
<th>$RF_n$</th>
<th>$RS_0$</th>
</tr>
</thead>
<tbody>
<tr>
<td>{1.5, 1.8, 2.1}</td>
<td>{0.25, 0.5, 0.75, 1}</td>
<td>{0.2, 0.5, 0.7}</td>
</tr>
</tbody>
</table>

Table 2: Levels of Variable Problem Parameters

In order to generate instances with these problems parameters, ProGen - an instance generator for a broad class of precedence and resource-constrained (project) scheduling problems [cf. Kolisch et al. (1992)] - was employed as follows: As shown in Table 2, 10 instances for each combination of $NC$, $RF$, and $RS$ were generated which equalled a total of $3\cdot4\cdot3\cdot10=360$ problems. Imposing a time limit of 3600 CPU-seconds, for 308 of these instances the optimal solution was arrived with the exact procedure of Demeulemeester / Herroelen (1992) on a personal computer with 80386sx processor, mathematical coprocessor and 15 MHz clockpulse. Hence, each of these 308 problems was treated by every level combination of the procedure parameters, scheduling scheme, priority rule, and sample size.

Since it is not confirmed that $DEV$ is normally distributed, only nonparametric tests, namely the Wilcoxon signed rank test and the Friedman test, were employed on an one-way layout without replications [cf. Alvarez-Valdes / Tamarit (1989a) and Golden / Steward (1985)]. Confidence levels are denoted with $s$. We will speak of a significant differences for a confidence level of less equal 1%, i.e. $s \leq 0.01$. The one-way layout was derived by simply averaging over all factors except the one under consideration [cf. Kurtulus / Davis (1982)].

All algorithms were coded in PASCAL and implemented on an IBM compatible personal computer with 80386dx processor and 40 MHz clockpulse at the laboratory of the Christian-Albrechts-Universität zu Kiel. Random numbers were drawn with the generator proposed by Schrage (1979).

5.2 Single-Pass Analysis

For the single-pass analysis the sample size $Z_c$ was set to "1" and the selection of activities was performed deterministically. Table 3 gives a comparison of the priority rules. The Friedman test reveals a significant different performance w.r.t. the average deviation from the optimal solution ($s=0.0000$). By pairwise application of the Wilcoxon test the following ranking is observed (where ">" denotes better and ">>" denotes significant better):
LST>LFT>MTS>MSLK>GRPW>WRUP. Thus, four groups can be distinguished significantly (s<0.0051). The (lower bound based) rules LST and LFT which perform quite good, MTS and MSLK ranging in the middle, as well as GRPW and finally WRUP, the two latter revealing a poor performance, respectively. The computational effort for all rules is very modest. Within both scheduling schemes, the rules MTS and WRUP require slightly more CPU-time, whereas the MSLK rule demands only within the serial scheduling scheme more CPU-time. This is because the earliest precedence and resource feasible finish time has to be determined for every activity in the decision set.

<table>
<thead>
<tr>
<th>PRa</th>
<th>LST</th>
<th>LFT</th>
<th>MTS</th>
<th>MSLK</th>
<th>GRPW</th>
<th>WRUP</th>
</tr>
</thead>
<tbody>
<tr>
<td>DEVa</td>
<td>5.06</td>
<td>5.32</td>
<td>6.65</td>
<td>7.53</td>
<td>10.78</td>
<td>11.66</td>
</tr>
<tr>
<td>CPUa</td>
<td>.02</td>
<td>.02</td>
<td>.03</td>
<td>.03</td>
<td>.02</td>
<td>.03</td>
</tr>
</tbody>
</table>

Table 3: Performance of Priority Rules

Table 4 demonstrates the performance of the scheduling schemes. The ranking reveals to be PSS>>SSS and hence confirms the conjecture that the parallel scheduling scheme is significantly (s=0.0000) superior to the serial one when used as single-pass heuristic [cf. Alvarez-Valdes / Tamarit (1989a)]. Each priority rule performs better w.r.t. the quality of solutions when applied in the parallel scheme. Even more, every priority rule with the exception of the lower bound based rules LST and LFT is significantly better within the parallel scheduling scheme (s<0.0013). Nevertheless, since LST and LFT belong to the best rules in both schemes, the serial scheduling scheme cannot be excluded a priori. This conclusion was already drawn in the study by Valls et al. (1992).

The running time of the parallel scheduling scheme is slightly less than the one of the serial scheme. Whereas the parallel scheme uses most of the time to update the decision set, the serial scheme requires the majority of the CPU-time for setting up and managing the array $\pi K_{rt}$, $r \in R$, $t=1,...,T$, which is (especially in the case of a poor upper bound for the makespan $T$) very time consuming.

<table>
<thead>
<tr>
<th>SSb</th>
<th>PSS</th>
<th>SSS</th>
</tr>
</thead>
<tbody>
<tr>
<td>DEVb</td>
<td>6.46</td>
<td>9.21</td>
</tr>
<tr>
<td>CPUb</td>
<td>.02</td>
<td>.03</td>
</tr>
</tbody>
</table>

Table 4: Performance of Scheduling Schemes

The effect of the problem parameters on the overall performance is as follows (cf. Figure 1 with monotonically increasing parameter levels on the x-axis): The network complexity $NC$ does not reveal a significant influence (s=0.2929), whereas the effect of the resource factor $RF$ and resource strength $RS$, respectively, is highly significant (s=0.0000). It thus can be concluded that for single-pass scheduling schemes the influence of the problem parameters on the performance is w.r.t. the tendency similar as for optimal procedures [cf. Kolisch et al.
(1992)]: Generally, a high resource factor and a low resource strength will induce a poor performance. Precisely, for an ascending resource factor, the performance of optimal procedures is monotonically decreasing, whereas the single-pass priority rule based heuristics reveal the lowest performance for \( RF_2 = 0.5 \).

Neither the ranking of priority rules nor scheduling schemes is significantly influenced by the problem parameters. Regarding priority rules, this outcome confirms the conclusion made in the studies by Cooper (1976) and Alvarez-Valdes / Tamarit (1989a). Furthermore, the computational effort is not influenced by any of the problem parameters.

![Figure 1: Effect of the Problem Parameters on the Overall Performance](image)

5.3 Sampling Analysis

In the following it is investigated if the conclusions which were drawn for the single-pass case are still valid in the case of sampling. CPU-times are not provided any more because - as was shown in the last section - they are not influenced by any of the parameters. According to preliminary computational results [cf. Kolisch (1994)], the levels of the sample size \( Z_c \) were chosen to be \( \{10, 40, 70, 100\} \) and the bias parameter \( \alpha \) was exclusively set to "1".

Table 5 reveals the performance of the priority rules. As for the single-pass case, a significant difference between rules can be detected \( (s=0.0024) \). The (lower bound based) rules LST and LFT perform best, MTS and MSLK range in the middle while WRUP and GRPW have the worst performance. The results of MSLK have to be interpreted with care because - like for the single-pass approach - it shows a quite different performance within each of the two scheduling schemes, respectively: For the parallel scheme it performs like the "good" LST rule, within the serial scheme MSLK gives rather poor results.

<table>
<thead>
<tr>
<th>( PR_\alpha )</th>
<th>LFT</th>
<th>LST</th>
<th>MTS</th>
<th>MSLK</th>
<th>WRUP</th>
<th>GRPW</th>
</tr>
</thead>
<tbody>
<tr>
<td>( DEV_\alpha )</td>
<td>2.08</td>
<td>2.11</td>
<td>2.48</td>
<td>2.56</td>
<td>3.36</td>
<td>3.79</td>
</tr>
</tbody>
</table>

Table 5: Performance of Traditional Priority Rules for Sampling

By comparing the ranking (LFT > LST > MTS > MSLK > WRUP > GRPW) with the one of the single-pass approach the following can be stated: (i) With two exceptions (LST and LFT as
well as WRUP and GRPW) the ranking obtained is the same as for the single-pass case. 

(ii) While the difference between groups (i.e. LFT, LST vs. MTS, MSLK vs. WRUP vs. GRPW) has about the same level of significance ($s \leq 0.0036$), the difference between rules is slightly less significant. Thus, it can be stated that, in general, priority rules which are good for single-pass approaches are good for biased random sampling approaches and vice versa. Although not explicitly pointed out, Alvarez-Valdes / Tamarit (1989b) attained similar results in their study. Their rankings obtained when utilising 6 priority rules within the deterministic- and the sampling-based parallel scheduling scheme differed only w.r.t. one rule. The contrary observation of Cooper (1976) is a consequence of his (not regret based) probability mapping which in conjunction with the LFT priority rule tends to perform (pure) random sampling. Of course, the interrelation between single-pass and sampling heuristics depends on the amount of bias. Whereas with 0% bias the significance equals the one of the (deterministic) single-pass case, a bias of 100% (i.e. random sampling) results in no (significant) difference between the priority rules.

Figure 2 gives insight into the performance w.r.t. the sample size. As expected, it is demonstrated that increasing the sample size continuously produces better solutions. Depending on the sample size, the average performance of the single-pass approach is thus improved between 50% ($Z_c=10$) and 73% ($Z_c=100$). This is up to ten times more than observed by Cooper (1976). Hence, it can be stated that sampling significantly outperforms the single-pass approach ($s=0.0000$). This contradicts the conclusions drawn by Conway et al. (1967, p. 128) for the job shop problem, stating that sampling reveals only modest improvement over single-pass procedures. But it has to be noted that the marginal improvement diminishes. This implies a growing computational effort in order to produce better solutions.

![Figure 2: Performance as a Function of the Sample Size](image)

Finally, Figure 3 demonstrates the effect of the scheduling schemes w.r.t. the sample size $Z_c$. The overall performance of both schemes is with 2.75% for the parallel and 2.71% for the serial scheduling scheme almost identical. But a second glance reveals a (not significant ($s \geq 0.1994$)) different performance w.r.t. the sample size. While the parallel scheme is clearly superior for small sample sizes (i.e. less than 40 generated schedules), the serial scheme shows better results for large samples. Consequently, for sampling procedures solving the RCPSP the general superiority of non-delay schedules - as announced in Conway et al. (1967, pp. 121-
124) for the job shop problem when minimising the average flow time - does not hold true. The rationale of the observation is as follows: For small sample sizes the superiority of the parallel scheme w.r.t. the single-pass approach is dominant. With increasing sample size, this effect diminishes and at the same time the parallel scheme suffers from the fact that the sample space is the set of non-delay schedules which not necessarily contains the optimal solution. We conjecture that this "critical sample size", i.e. 40 for the instances tested, increases when the problem size - expressed in the number of activities - is enlarged.

![Figure 3: Impact of the Sample Size on the Performance of the Scheduling Schemes](image)

The effect of the three problem parameters network complexity, resource factor, and resource strength on the average performance turned out to be as for the single-pass case. That is, no significant influence can be observed for the network complexity ($s=0.6485$) while resource strength and resource factor, in the order mentioned, turned out to be highly significant ($s=0.0000$). The ranking of the priority rules is not significantly effected by the problem parameters but - deviating from the single-pass case - resource factor and resource strength influence the ranking of scheduling schemes significantly.

<table>
<thead>
<tr>
<th></th>
<th>$RS_1=0.2$</th>
<th>$RS_2=0.5$</th>
<th>$RS_3=0.7$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$RF_1=0.25$</td>
<td>$SS$</td>
<td>$SS$</td>
<td>$SS^*$</td>
</tr>
<tr>
<td>$RF_2=0.5$</td>
<td>$PS$</td>
<td>$SS$</td>
<td>$SS^*$</td>
</tr>
<tr>
<td>$RF_3=0.75$</td>
<td>$PS$</td>
<td>$PS^*$</td>
<td>$PS$</td>
</tr>
<tr>
<td>$RF_4=1$</td>
<td>$PS^*$</td>
<td>$PS^*$</td>
<td>$PS$</td>
</tr>
</tbody>
</table>

Table 6: Effect of $RF$ and the $RS$ on the Ranking of Scheduling Schemes

Table 6 shows the ranking of the scheduling schemes w.r.t. to both resource parameters as well as their combination (where * denotes a 1-tailed significance at the 1% level of confidence and the hatched areas signal superiority of the serial method). Roughly, it can be stated that the parallel scheduling scheme performs better for "hard" problems (with a high resource factor and / or a low resource strength) while the serial scheduling scheme is better for "easy" problems (with a low resource factor and / or a high resource strength).
6. Summary

On account of a detailed description of the serial and the parallel scheduling scheme the following was proven:

(i) Both scheduling schemes generate feasible schedules which are optimal in the absence of resource restrictions.

(ii) The serial scheduling scheme generates active schedules while the parallel scheduling scheme creates non-delay schedules. Hence, the parallel scheduling scheme searches in a smaller solution space than the serial scheduling scheme but with the drawback that - when considering a regular performance measure - the solution space might not contain an optimal schedule.

Additionally, an in-depth computational study brought forth the following results w.r.t. (i) the comparison of single-pass scheduling and biased random sampling, the performance of (ii) priority rules, (iii) the performance of scheduling schemes, and finally (iv) the impact of problem parameters:

Ad (i): Sampling significantly outperforms the single-pass approach.

Ad (ii): Four groups of priority rules are distinguished significantly, i.e. \{LST, LFT\}, \{MTS, MSLK\}, \{GRPW\}, and \{WRUP\}. The ranking of priority rules is not significantly influenced by any of the problem parameters. Furthermore, priority rules which are good for single-pass approaches are also good for biased random sampling approaches. This relationship diminishes with increasing bias.

Ad (iii): The parallel scheduling scheme turns out to be better for the deterministic single-pass case and sampling up to a sample size of 40. It is conjectured that this "critical sample size", i.e. 40 for the instances tested, increases when the problem size - expressed in the number of activities - is enlarged. The resource based parameters resource factor and resource strength significantly effect the ranking of the scheduling schemes when employed within a sampling approach. More precisely, the parallel scheduling scheme performs better for "hard" problems (with a high resource factor and / or a low resource strength) while the serial scheduling scheme is better for "easy" problems (with a low resource factor and / or a high resource strength).

Ad (iv): The resource based problem parameters resource factor and resource strength do have a significant influence on the solution-quality of single-pass and sampling heuristics: Generally, a high resource factor and a low resource strength will induce a poor performance.
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References


