

Fuzzy Simulation-based Genetic Algorithm for Just-in-Time Flow Shop Scheduling with Linear Deterioration Function

Mostafa Jannatipour
Department of Industrial
Engineering, Mazandaran
University of Science and
Technology, Babol, Iran

Babak Shirazi
Department of Industrial
Engineering, Mazandaran
University of Science and
Technology, Babol, Iran

Iraj Mahdavi
Department of Industrial
Engineering, Mazandaran
University of Science and
Technology, Babol, Iran

ABSTRACT

In most of the flow shop scheduling problem studies, the processing times of jobs are considered constant and deterministic. These assumptions obviously suggest a significant gap between theory and real-world production problems. In this study, the problem of flow shop scheduling with linear job deterioration is addressed. This problem is investigated in an uncertain environment, and fuzzy theory is applied to describe this situation. The considered objective is minimizing the sum of fuzzy earliness and tardiness penalties. The problem which is known to be NP-hard is compatible with the concepts of just-in-Time (JIT) production. To solve this complex problem, a novel integrating optimization approach based on fuzzy simulation and genetic algorithm is proposed. A set of random test problems with different structures are presented to evaluate the performance of this approach. The computational results demonstrate effectiveness of the proposed approach.

General Terms

Scheduling, simulation, metaheuristic approach, fuzzy environment.

Keywords

Fuzzy simulation, genetic algorithm, flow shop scheduling, just-in-time, deteriorating jobs.

1. INTRODUCTION

This paper considers a flow shop scheduling problem with earliness and tardiness penalties simultaneously that known as just-in-time problem. In classical flow shop scheduling problems, job processing times are assumed to be constant. However, this assumption may compatible with few number of real-world cases. There are many manufacturing situations in which a job processed later consumes more time than that same job processed earlier [1]. Firstly, Gupta and Gupta [2] investigated a scheduling problem in which the processing times depend on the jobs' starting time with a polynomial function. This problem named as scheduling with deteriorating jobs. They gave an example of steel rolling mills where the temperature of an ingot, while waiting to enter the rolling machine, drops below a certain level, requiring the ingot to be reheated before rolling. Many of researchers presented a variety of models where the job processing times are depends on their starting times, but the multiple-machine scheduling problems with job deterioration, is relatively unexplored. Kononov and Gawiejnowicz [3] investigated the makespan minimization problems under linear deterioration and proved that the two- machine flow shop problems are

NP-hard. Mosheiov [4] addressed the makespan minimization problems under simple linear deterioration. Wang and Xia [5] investigated no-wait flow shop scheduling problem with job deterioration. They showed that in this problem, polynomial-time algorithms exist to minimize the makespan. Ng et al. [6] considered a flow shop scheduling problem with deteriorating jobs to minimize total completion time. They proposed lower bounds and dominance properties to speed up the proposed branch and bound algorithm. Recently, Bank et al. [1] applied particle swarm optimization and simulated annealing algorithms in flow shop scheduling problem under linear deterioration. In other study, Bank et al. [7] investigated Two-machine flow shop total tardiness scheduling problem with deteriorating jobs and developed a branch and bound algorithm to solve this problem.

The above studies have considered the scheduling problems in deterministic environments. However, in the real-world production problems, the time related parameters of jobs are often encountered with uncertainties. There are basically two approaches to deal with this situation including the stochastic theory and fuzzy set theory. In the stochastic approach, uncertain data are modeled by specifying the probability distributions, for example inferred from historical data [8]. The fuzzy approach represents an alternative way to model imprecision and uncertainty, which is more efficient than the latter, especially when no historical information is available [9].

In this study, the problem of just-in-time flow shop scheduling with linear deterioration function is considered to minimize the total weighted earliness and tardiness of all jobs. In addition, fuzzy set theory is implemented to take into account the uncertainty in processing times and due dates. For solving this type of complex problem in reasonable computational time, using traditional approaches is extremely difficult. For this reason, in this study, a novel fuzzy simulation-based genetic algorithm is presented to dealing with real-sizes of considered problem. Fuzzy simulation technic has been used in simulation time advancement and therefore to handle uncertainty of processing times and completion times.

The rest of this paper is structured as follows: Section 2 provides a description of the problem. A review on related fuzzy set theory is given in the section 3. In section 4, the proposed fuzzy simulation-based genetic algorithm is presented. Computational results are reported in Section 5 and finally conclusions are followed in section 6.

2. PROBLEM DESCRIPTION

We consider the problem as follows. n Jobs from a set $j = \{1, 2, \dots, n\}$ will be sequentially processed on machine 1, machine 2, and so on until machine m . Preemption and machine idle time is not allowed. At any time, each machine can process at most one job and each job can be processed on at most one machine. The sequence in which the jobs are to be processed is the same on all the machines. The capacity of each intermediate buffer is assumed infinite. Given that the release time of all jobs is zero and the setup time on each machine is included in the processing time. The jobs are also assumed to be deteriorating. The processing times of jobs are considered as linear function of their starting process times on machines. Processing times and due dates are also assumed to be triangular and trapezoidal fuzzy numbers respectively. Transportation times between machines are negligible and Processors are available with no breakdowns. The aim is to find a sequence for processing all jobs on all machines so that the weighted sum of fuzzy earliness and tardiness penalties is minimized. The notations that used in this paper are as follows:

Indices	
i	index for machines
j	index for jobs
k	index for job position in a sequence
Parameters	
n	number of jobs
m	number of machines
λ_j	Fuzzy deterioration rate of job j
e_j	Earliness penalty of job j
t_j	Tardiness penalty of job j
$\tilde{p}_{i,j}$	Fuzzy normal processing time of job j on machine i
\tilde{d}_j	Fuzzy due date of job j
Decision variables	
$\tilde{C}_{i,k}$	Fuzzy completion time of k th job on machine i
\tilde{C}_j	Final fuzzy completion time of job j
\tilde{E}_j	Fuzzy earliness of job j
\tilde{T}_j	Fuzzy tardiness of job j
x_{jk}	If job j is selected for sequence position k , it is 1, otherwise it is 0.

The objective function and constraints can be formulated as follows:

$$\min z = \sum_{j=1}^n (e_j \tilde{E}_j \oplus t_j \tilde{T}_j) \quad (1)$$

where

$$\sum_{k=1}^n x_{jk} = 1 \quad \forall j \quad (2)$$

$$\sum_{j=1}^n x_{jk} = 1 \quad \forall k \quad (3)$$

$$\tilde{C}_{1,1} = \sum_{j=1}^n \tilde{p}_{1,j} \cdot x_{j1} \quad (4)$$

$$\tilde{C}_{i,1} = \tilde{C}_{i-1,1} \oplus \sum_{j=1}^n \tilde{p}_{i,j} \cdot x_{j1} \quad i = 2, 3, \dots, m \quad (5)$$

$$\tilde{C}_{1,k} = \tilde{C}_{1,k-1} \oplus \sum_{j=1}^n \tilde{p}_{1,j} \cdot x_{jk} \quad k = 2, 3, \dots, n \quad (6)$$

$$\tilde{C}_{i,k} = \sum_{j=1}^n (\max(\tilde{C}_{i,k-1}, \tilde{C}_{i-1,k})(1 + \lambda_j) \oplus \tilde{p}_{i,j}) \cdot x_{jk} \quad i = 2, 3, \dots, m-1, k = 2, 3, \dots, n \quad (7)$$

$$\tilde{C}_{m,k} = \sum_{j=1}^n (\max(\tilde{C}_{m,k-1}, \tilde{C}_{m-1,k})(1 + \lambda_j) \oplus \tilde{p}_{m,j}) \cdot x_{jk} \quad k = 2, 3, \dots, n \quad (8)$$

$$\tilde{C}_j = \sum_{k=1}^n \tilde{C}_{m,k} \cdot x_{jk} \quad j = 1, 2, \dots, n \quad (9)$$

$$\tilde{E}_j = \max(0, \tilde{d}_j \ominus \tilde{C}_j) \quad j = 1, 2, \dots, n \quad (10)$$

$$\tilde{T}_j = \max(0, \tilde{C}_j \ominus \tilde{d}_j) \quad j = 1, 2, \dots, n \quad (11)$$

$$x_{jk} \in \{0, 1\} \quad \forall j, k \quad (12)$$

Equation (1) shows the objective function which is the minimization of the sum of fuzzy earliness and tardiness penalties of all jobs. Constraint (2) ensures that each job is assigned to exactly one sequence position and constraint (3) ensures that in each sequence position, one and only one job is processed. Constraints (4) determines the fuzzy completion time of the first job on machine 1. Constraints (5) illustrates the fuzzy completion time of the first job on machine i . Constraint (6) is related to the fuzzy completion time of the k th job on the first machine. Constraint (7) gives the fuzzy completion time of the k th job on machine i taking into account fuzzy starting time and deterioration rate.

The actual fuzzy processing times of the jobs that have to wait before being processed on a machine i will be calculated in accordance with the fuzzy starting time and the fuzzy deterioration rate. In other words, as shown in following equation, the processing time of each job on each machine is a linear function of its starting time:

$$\tilde{p}_{[i,j]} = \tilde{p}_{i,j} \oplus \lambda_j (\tilde{s}_{i,j})$$

Where $\tilde{p}_{[i,j]}$ is the fuzzy actual processing time of job j on machine i and $\tilde{s}_{i,j}$ is the fuzzy starting time of job j on machine i .

Obviously, the longer a job has to wait for being processed, the longer its actual processing time becomes. In constraints (4), (5), and (6), disregarding the deterioration of jobs, the normal processing times have been applied because the mentioned jobs will not wait before being processed.

The fuzzy completion time of the k th job on the last machine is calculated in constraints (8) considering deterioration rate. Constraint (9) determines the final fuzzy completion time of job j after passing all the stages of the flow shop system. For each job, constraints (10) and (11) give the fuzzy earliness and tardiness values respectively. Finally, constraint (12) indicates that the variable x_{jk} is binary.

3. FUZZY SET THEORY

In this section, some related concepts of fuzzy set theory, which are necessary for the considered problem and fuzzy simulation approach, are reviewed. Subsections 3.1 and 3.2 are assigned to the definition of fuzzy numbers and fuzzy ranking method respectively.

3.1. Fuzzy Numbers

The fuzzy subset \tilde{a} of real numbers R is defined by a function $\mu_{\tilde{a}} : R \rightarrow [0,1]$, called membership function of \tilde{a} .

The α -level set of \tilde{a} , denoted by \tilde{a}_α , is defined by $\tilde{a}_\alpha = \{x \in R : \mu_{\tilde{a}} \geq \alpha\}$ for all $\alpha \in (0,1]$. It is seen that if \tilde{a} is a fuzzy number, then the α -level set of \tilde{a} is a closed, bounded and convex subset of R , namely a closed interval in R . In this case, it is denoted by $\tilde{a}_\alpha = [\tilde{a}_\alpha^L, \tilde{a}_\alpha^U]$.

Proposition 3.1.1. Let \tilde{a} and \tilde{b} be two fuzzy numbers. Then $\tilde{a} \oplus \tilde{b}$ and $\tilde{a} \ominus \tilde{b}$ are also fuzzy numbers. Furthermore, Furthermore:

$$(\tilde{a} \oplus \tilde{b})_\alpha = [\tilde{a}_\alpha^L + \tilde{b}_\alpha^L, \tilde{a}_\alpha^U + \tilde{b}_\alpha^U]$$

$$(\tilde{a} \ominus \tilde{b})_\alpha = [\tilde{a}_\alpha^L - \tilde{b}_\alpha^U, \tilde{a}_\alpha^U - \tilde{b}_\alpha^L]$$

In the application of fuzzy theory, the triangular and trapezoidal fuzzy numbers are utilized the most frequently. In this study, processing times and due dates are considered as triangular and trapezoidal fuzzy numbers, respectively.

The triangular fuzzy number \tilde{a} is denoted by $\tilde{a} = (a^l, a, a^u)$ and its membership function is defined by:

$$\mu_{\tilde{a}}(r) = \begin{cases} (x - a^l)/(a - a^l) & \text{if } a^l \leq x \leq a \\ (a^u - x)/(a^u - a) & \text{if } a < x < a^u \\ 0 & \text{otherwise} \end{cases}$$

The α -level set (a closed interval) of \tilde{a} is then:

$$\tilde{a}_\alpha = [(1 - \alpha)a^l + \alpha a, (1 - \alpha)a^u + \alpha a] \text{ That is, } \\ \tilde{a}_\alpha^L = (1 - \alpha)a^l + \alpha a \text{ and } \tilde{a}_\alpha^U = (1 - \alpha)a^u + \alpha a \quad (13)$$

It can be shown that $\tilde{a} \oplus \tilde{b}$ calculated through Eq. (14) is also a triangular fuzzy number.

$$\tilde{a} \oplus \tilde{b} = (a^l, a, a^u) \oplus (b^l, b, b^u) \\ = (a^l + b^l, a + b, a^u + b^u) \quad (14)$$

The trapezoidal fuzzy number is also introduced for using to describe the fuzzy due dates. For a trapezoidal fuzzy number denoted as $\tilde{a} = (a^l, a_1, a_2, a^u)$, the membership function is given by:

$$\mu_{\tilde{a}}(x) = \begin{cases} (x - a^l)/(a_1 - a^l) & \text{if } a^l \leq x \leq a_1 \\ 1 & \text{if } a_1 < x \leq a_2 \\ (a^u - x)/(a^u - a_2) & \text{if } a_2 < x \leq a^u \\ 0 & \text{otherwise} \end{cases}$$

It can be seen that:

$$\tilde{a}_\alpha^L = (1 - \alpha)a^l + \alpha a_1 \text{ and } \tilde{a}_\alpha^U = (1 - \alpha)a^u + \alpha a_2 \quad (15)$$

Where $\tilde{a}_\alpha = [\tilde{a}_\alpha^L, \tilde{a}_\alpha^U]$.

In this study, processing times are considered as $\tilde{p}_{ij} = (p_{ij}^L, p_{ij}, p_{ij}^U)$ and $d_j = (d_j^L, d_{j1}, d_{j2}, d_j^U)$ respectively.

3.2. Ranking Method

To advance time and calculate completion times in fuzzy simulation, fuzzy numbers need to be ranked and compared,

which becomes further complicated in case fuzzy numbers overlap. Tran and Duzkstein [10] method is applied in this study. This method defines a maximum border and a minimum border in the form of Eq.16 so that fuzzy numbers are compared according to their distance from these borders:

$$Min \leq \inf(\bigcup_{i=1}^I s(a_i)), Max \leq \sup(\bigcup_{i=1}^I s(a_i)) \quad (16)$$

where $s(a_i)$ is the support of fuzzy numbers a_i ($i = 1, \dots, I$)

to be ranked. D_{max} and D_{min} for the trapezoidal fuzzy number $a(a_1, a_2, a_3, a_4)$ are computed as follows:

$$D^2(\tilde{a}, M) = \left(\frac{a+a}{2} - M\right)^2 + \frac{1}{2}\left(\frac{a+a}{2} - M\right)[(a^U - a) - (a - a^L)] + \frac{1}{9}[(a^U - a)^2 + (a - a^L)^2] - \frac{1}{9}[(a^U - a)(a - a^L)] \quad (17)$$

M is either Max or Min. Hence, $D_{min} = \sqrt{D^2(A, Min)}$ and

$D_{max} = \sqrt{D^2(A, Max)}$. To comprehensively consider

D_{min} and D_{max} in ranking fuzzy times, two steps are adopted.

The first step is to compute D_{min} for the fuzzy numbers and then decide that a fuzzy number with a smaller D_{min} is smaller, or a fuzzy number with a larger D_{min} is larger. When this step fails to rank the fuzzy numbers, that is, the D_{min} of the fuzzy times are equal, the second step is used. The D_{max} is computed in the second step and then decide that a fuzzy number with a smaller D_{max} is larger, or a fuzzy number with a larger D_{max} is smaller. If the D_{max} of the fuzzy times are still found to be equal, these fuzzy times are considered to be equal.

4. FUZZY SIMULATION-BASED GENETIC ALGORITHM

Genetic algorithm (GA) is a well-known meta-heuristic approach inspired by the natural evolution of the living organisms. Generally, the input of the GA is a set of solutions called population of individuals that will be evaluated. A fitness value is assigned to each solution (chromosome) according to its performance. In our proposed approach, evaluation of fitness value is provided by the fuzzy simulation method embedded in the optimization loop. The population evolves by a set of operators until some stopping criterion is visited. General flowchart for the proposed fuzzy simulation-based genetic algorithm is shown in Fig. 1. A detailed description of main factors for the proposed GA is reported as follows:

4.1. Initialization

The initial population consists of Pop_size chromosomes of solutions that each chromosome is related to a candidate

solution of the problem. The most frequently used encoding scheme for the flow shop problem, is a simple permutation of jobs [11]. The relative order of jobs in the permutation

illustrates the processing order of jobs on the all machines in the shop.

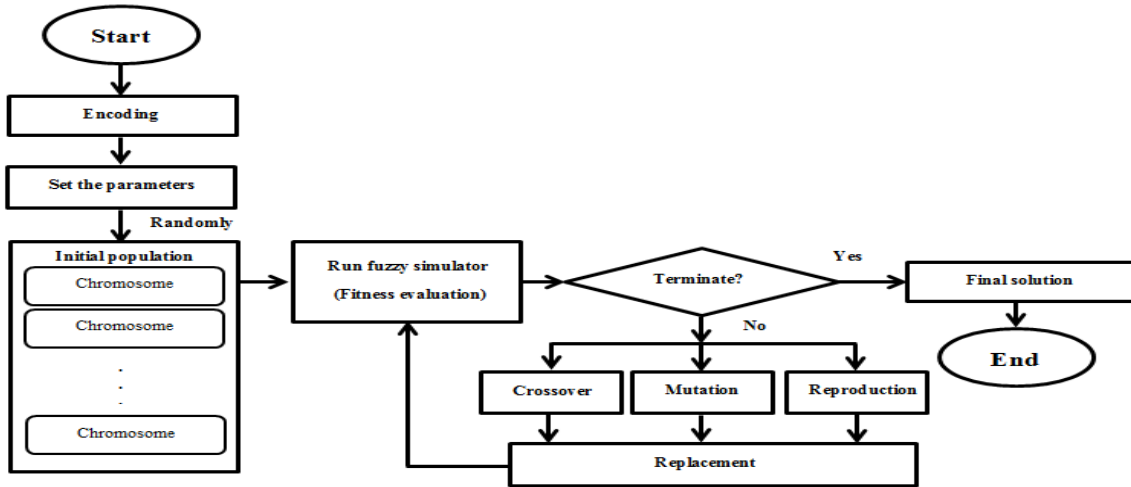


Fig. 1. General flowchart for fuzzy simulation-based genetic algorithm.

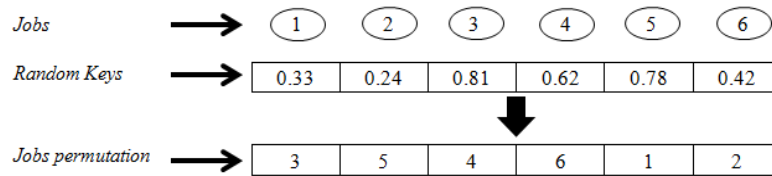


Fig. 2. Jobs permutation generation

To qualify encoding scheme, the permutation of jobs is shown through random keys (RK). Each job has a random number between 0 and 1 and these RKs show the relative order of the jobs. In this paper, the largest RK value is firstly handled and assigned a smallest rank value 1, and the second largest RK value is addressed and assigned a rank value 2, and so on. For example, the encoded solution {0.33, 0.254, 0.81, 0.62, 0.78, 0.42} represents the permutation {3, 5, 4, 6, 1, 2} (Fig. 2).

4.2. Fitness Evaluation by Fuzzy Simulator

After generating solutions, they should be assigned fitness values. Considering the defined problem, the completion time of each job in the flow shop scheduling problem is calculated after passing all stages. Fuzzy comparisons, fuzzy ranking and fuzzy time advancement should occur due to fuzzy processing times. This leads to the simulation of job processes during flow shop stages as discrete events and therefore fuzzy completion times are obtained. This approach is referred to as fuzzy simulation. Unlike in the classic stochastic simulation, several runs are not needed in fuzzy simulation. On the contrary, after a single run, the completion time of each job is calculated and recorded as a fuzzy number. The fuzzy simulator algorithm that was used

in the adapted GA has the following steps for each chromosome:

1. Time advancement by considering fuzzy ranking method, and calculation of fuzzy completion time of each job by considering processing times, deterioration rate and job position in the sequence. Regarding triangular processing times, the completion times are also triangular $\tilde{C}_j = (C_j^L, C_j, C_j^U)$.
2. Fuzzy earliness and tardiness calculation of each job. Fuzzy earliness and tardiness are calculated through the following equations:

$$\tilde{E}_j = \text{ma}\tilde{x}\{\tilde{0}, \tilde{d}_j \ominus \tilde{C}_j\}, \tilde{T}_j = \text{ma}\tilde{x}\{\tilde{0}, \tilde{C}_j \ominus \tilde{d}_j\}$$
3. Defuzzification of weighted sum of the fuzzy earliness and tardiness of each job.

In this paper, the considered objective function is the weighted sum of fuzzy earliness and tardiness penalties (Eq. 18):

$$\tilde{f}(\pi) = \bigoplus_{j=1}^n (e_j \tilde{E}_j \oplus t_j \tilde{T}_j). \quad (18)$$

For finding the optimal schedule π^* to minimize this fuzzy-valued objective function, the defuzzification method proposed by Fortemps and Roubens [12] is applied. In this method, for any two fuzzy numbers \tilde{a} and \tilde{b} , $\tilde{a} \leq \tilde{b}$ if and only if $\eta(\tilde{a}) \leq \eta(\tilde{b})$, where $\eta(\tilde{a})$ is calculated through Eq. (19).

$$\eta(\tilde{\alpha}) = \frac{1}{2} \int_0^1 (\tilde{\alpha}_\alpha^L + \tilde{\alpha}_\alpha^U) d\alpha \quad \text{Given that:} \quad (19)$$

$$\tilde{f}_\alpha(\pi) = [\tilde{f}_\alpha^L(\pi), \tilde{f}_\alpha^U(\pi)] =$$

$$[\sum_{j=1}^n (e_j \tilde{E}_{j\alpha}^L + t_j \tilde{T}_{j\alpha}^L), \sum_{j=1}^n (e_j \tilde{E}_{j\alpha}^U + t_j \tilde{T}_{j\alpha}^U)], \quad (20)$$

and substituting Eq. (20) in Eq. (19), it is seen that

$$\eta(\tilde{f}(\pi)) = \frac{1}{2} \sum_{j=1}^n (e_j h_j + t_j u_j) \quad (21)$$

Where

$$h_j = \int_0^1 \max\{0, \tilde{d}_{j\alpha}^L - \tilde{C}_{j\alpha}^U\} d\alpha + \int_0^1 \max\{0, \tilde{d}_{j\alpha}^U - \tilde{C}_{j\alpha}^L\} d\alpha$$

and

$$u_j = \int_0^1 \max\{0, \tilde{C}_{j\alpha}^L - \tilde{d}_{j\alpha}^U\} d\alpha + \int_0^1 \max\{0, \tilde{C}_{j\alpha}^U - \tilde{d}_{j\alpha}^L\} d\alpha. \quad (22)$$

Considering the graph of \tilde{C}_j as a triangle and the graph of \tilde{d}_j as a trapezoid, there will be five cases describing their positional relations [13]. The following five cases are supposed to be discussed to calculate h_j and u_j in Eq. (22):

Case (I): If $C_j^U \leq d_j^L$ then

$$e_j h_j + t_j u_j = \frac{1}{2} e_j (d_j^L + d_{j1} + d_{j2} + d_j^U - C_j^L - 2C_j - C_j^U).$$

Case (II): If $C_j \leq d_{j1}$ and $C_j^U \geq d_j^L$ then

$$e_j h_j + t_j u_j = \frac{1}{2} e_j (d_j^L + d_{j1} + d_{j2} + d_j^U - C_j^L - 2C_j - C_j^U)$$

$$+ \frac{1}{2} (e_j + t_j) \frac{(C_j^U - d_j^L)^2}{C_j^U - C_j + d_{j1} - d_j^L}.$$

Case (III): If $d_{j1} \leq C_j \leq d_{j2}$ then

$$e_j h_j + t_j u_j = \frac{1}{2} e_j (d_j^U + d_{j2} - C_j^L - C_j) + \frac{1}{2} t_j (C_j^U + C_j - d_j^L - d_{j1}).$$

Case (IV): If $C_j \geq d_{j2}$ and $C_j^L \leq d_j^U$ then

$$e_j h_j + t_j u_j = \frac{1}{2} t_j (C_j^L + 2C_j + C_j^U - d_j^L - d_{j1} - d_{j2} - d_j^U)$$

$$+ \frac{1}{2} (e_j + t_j) \frac{(d_j^U - C_j^L)^2}{C_j - C_j^L + d_j^U - d_{j2}}.$$

Case (V): If $d_j^U \leq C_j^L$ then the graph of \tilde{d}_j is completely on the left of the graph of \tilde{C}_j , which gives:

$$\omega_j g_j + \mu_j h_j = \frac{1}{2} \mu_j (C_j^L + 2C_j + C_j^U - d_j^L - d_{j1} - d_{j2} - d_j^U)$$

For each job j , one of the above five cases (I)–(V) will be observed, and $e_j h_j + t_j u_j$ can be obtained.

4. Calculation of the weighted sum of earliness and tardiness for any given schedule through Eq. 21.

5. Fitness function calculation through Eq. 23.

$$fitness = \frac{1}{1 + \frac{1}{2} \sum_{j=1}^n e_j h_j + t_j u_j} \quad (23)$$

4.3. Parent Selection Strategy

The parent selection strategy means how to choose chromosomes in the current population that will create offspring for the next generation. The most common method for the selection mechanism is the “*roulette wheel*” sampling. In this method each chromosome is selected based on probability proportionated to its fitness value (Eq.24).

$$PV(k) = \frac{f(k)}{\sum_{j=1}^{pop_size} f(j)} \quad k = 1, \dots, pop_size \quad (24)$$

Solutions with higher fitness value have more chance to be in the pool of parents for creation of off-springs. A chromosome can be selected as a parent one more time.

4.4. Design of Genetic Operators

4.4.1. Crossover Operator

In this paper, uniform crossover namely position-based operator [14] is applied. The steps of this method are introduced as follows:

1. Randomly choose two sequences from the population as two parents.

Parent 1	3	5	2	1	6	4
----------	---	---	---	---	---	---

Parent 2	4	3	1	5	2	6
----------	---	---	---	---	---	---

2. Create binary string (BS) and assign a randomly generated binary (0–1) to each cell.

BS	0	1	0	1	1	0
----	---	---	---	---	---	---

3. Copy the genes from the parent 1 to the locations of the “1”s in the binary string to the same positions in the offspring.

offspring		5		1	6	
-----------	--	---	--	---	---	--

4. The genes that have already been selected from the parent 1 are deleted from the parent 2, so that the repetition of a gene in the new offspring is avoided.

Parent 2	4	3	-	-	2	-
----------	---	---	---	---	---	---

5. complete the remaining empty gene locations with the undeleted genes that remain in the parent by preserving their gene sequence in parent 2.

offspring	4	5	3	1	6	2
-----------	---	---	---	---	---	---

4.4.2. Mutation Operator

Mutation operator can also considered as a simple form of local search. In this study, a mutation operator, called single point mutation (SPO) is used [15]. The procedure of SPO can be defined as follows: the RK of a randomly selected job is randomly regenerated and then, the permutation of jobs is rewritten.

4.4.3 Reproduction Operator

In this paper an elitism strategy is applied as reproduction operator. In this strategy, the best chromosomes are automatically copied to the next generation.

4.5. Stopping Criteria

The stopping criteria applied in this study are the same as the ones used by [16]: (1) maximum number of elapsed generation (G_{max}), the common criterion and (2) standard deviation of the fitness value of chromosomes in the current generation. The latter criterion is computed by Eq. 25 and implies a degree of diversity or similarity in the current population in terms of the objective function value (OFV). The algorithm is stopped in case this parameter is smaller than an arbitrary constant, say 1.

$$\sigma_g = [(1/pop_size) \sum_{k=1}^{pop_size} (F_g^k - \bar{F}_g)^2]^{1/2} \quad (25)$$

Where F_g^k is the fitness of the k th chromosome in generation g . \bar{F}_g is the average fitness of all chromosomes in generation g that is computed as $\bar{F}_g = (1/pop_size) \sum_{k=1}^{pop_size} F_g^k$. Therefore, if $g > G_{max}$ or $\sigma_g < \varepsilon$ then the algorithm is stopped.

5. COMPUTATIONAL RESULTS

5.1. Data Generation

To solve the presented mathematical model, and for the purpose of evaluating the effectiveness of the proposed GA, a number of test problems are randomly generated in different structures. Input data, such as number of jobs, number of machines, processing times, due dates, deterioration rates and buffer capacities, are generated as shown in Table 1. As you can see in table 1, the values of d_{j2} were generated between $(1-\tau-R/2)M$ and $(1-\tau+R/2)M$, where τ and R are two parameters called tardiness factor and due date range. In this study, it is considered that $\tau = 0.2, 0.6$ and $R = 0.6, 1.6$. These values typically cover various problems and hence, they are appropriate for the earliness/tardiness objective function. M is the maximum completion times of all jobs that are obtained from Johnson's order [17]. To produce trapezoidal fuzzy numbers \tilde{d}_{j_2} , and triangular fuzzy numbers \tilde{p}_{ij} the following methods are used:

$$\tilde{d}_{j_2} = (d_{j_2} - w_j - w'_j, d_{j_2} - w_j, d_{j_2}, d_{j_2} + w_j),$$

$$\tilde{p}_{ij} = (p_{ij} - w_{ij}, p_{ij}, p_{ij} + w_{ij}).$$

The values of controllable parameters for each type of numerical instance are presented in Tables 2. Table 3 shows an example in small size, for a given problem of *type a* with five jobs and three machines. The computational results of the given test problem is shown in Table 4. This table contains fuzzy completion time (\tilde{C}_j), sum of the fuzzy earliness and tardiness and the assigned situation to each job (optimal jobs sequence) and finally, the obtained optimal value of objective

function. As you can see in table 4, the optimal sequence of the given problem is (4, 2, 1, 5, 3) and the optimal value of objective function is 14.0375.

Table 1: Information for the data generation.

parameter	values
No. of jobs (n)	4, 5, 6, 8, 10, 20, 30, 50, 80, 100
No. of machines (m)	3, 4, 5, 10, 15
Processing time (p_{ij})	U[10,100]
Due date (d_{j2})	U[(1- τ -R/2)M, (1- τ +R/2)M]
Tardiness factor (τ)	0.2, 0.6
due date range (R)	0.6, 1.6
w_j, w'_j, w_{ij}	U[1, 5]
deterioration rate (λ_j)	U[0, 0.01]
earliness and tardiness penalties (e_j, t_j)	U[0, 0.1]
parameter	values

5.2. Experimental Results

The proposed fuzzy simulation-based genetic algorithm is applied for 22 random type problems with different structures, where each of them is solved 10 times and the best solution was selected. Thus, there were 220 runs in total. For this reason, a personal computer including two Intel CoreTM2 T5600@2.53GHz processors and 4 GB RAM is used. The considered test problems are solved by using two approaches: the optimal solution approach B&B under the LINGO9.0 software and the proposed fuzzy GA. These approaches are compared with computational time and obtained objective function values. The associated computational results are shown in Tables 5. As you can see in table 5, the proposed fuzzy GA is very suitable in having acceptable computational time and in finding the best solutions. Also, table 5 demonstrates that B&B algorithm finds the global optimum solution of the small-sized problems in a short time. However, some of the problems cannot be solved in reasonable time. For the first 8 given test problems (small-sized problems), global optimum solutions were obtained after the implied computational time. No global optimum solution was obtained for medium and large-sized problems, even after number of hours. This fact reveals that a meta-heuristic approach is needed to tackle these problems. CPU times of the proposed fuzzy GA and the B&B is compared and illustrated in Fig. 3. However, as you can see in Fig. 3, these CPU times are not obviously comparable. The exponential trend of the B&B's CPU time by increasing the size of test problems is tangible. On the contrary, as can be observed in Fig. 4, the CPU time reported by the proposed fuzzy GA shows a polynomial behavior by the increase of the test problems size.

6. CONCLUSIONS AND FUTURE WORK

In this paper, a flow shop scheduling problem with deteriorating jobs is investigated in a fuzzy environment. For this problem, a mixed integer non-linear programming is proposed to minimize the weighted sum of fuzzy earliness and tardiness penalties considering a set of jobs that have non-identical fuzzy due dates. Due to NP-hardness of the problem, an efficient integrated approach based on fuzzy simulation and genetic algorithm was designed to solve the mathematical model. The performance of the proposed GA has been verified by a number of numerical examples. Computational results demonstrated the superiority of the proposed approach in the jobs sequencing as compared with B&B method. In addition, the effectiveness of the proposed

algorithm in having appropriate computational time has been proved. Future studies can focus on the other features of deterioration such as non-linear functions. In addition,

designing other meta-heuristic approaches may be devised for the further works.

Table 2: The values of controllable parameters for each type of numerical instance.

Type	τ	R	Range of d_{j_2}
a	0.2	0.6	[0.5M, 1.1M]
b	0.2	1.6	[0, 1.6M]
c	0.6	0.6	[0.1M, 0.7M]
d	0.6	1.6	[0, 1.2M]

Table 3: sample problem data.

Job	$\tilde{p}_{1,j}$	$\tilde{p}_{2,j}$	$\tilde{p}_{3,j}$	d_j	λ_j	e_j	t_j
1	(79.16, 83.33, 87.49)	(86.95, 91.52, 96.10)	(20.36, 21.43, 22.50)	(270.95, 286.00, 301.05, 316.11)	0.005981	0.063443	0.01336
2	(21.63, 22.77, 23.91)	(45.56, 47.96, 50.36)	(87.80, 92.42, 97.04)	(197.11, 208.06, 219.01, 229.96)	0.003949	0.054123	0.005929
3	(69.87, 73.54, 77.22)	(12.22, 12.86, 13.51)	(33.18, 34.92, 36.67)	(328.15, 346.38, 364.61, 382.84)	0.007356	0.074421	0.063437
4	(51.37, 54.08, 56.78)	(47.60, 50.10, 52.61)	(64.76, 68.17, 71.58)	(278.59, 294.07, 309.54, 325.02)	0.003421	0.024753	0.079188
5	(73.73, 77.61, 81.49)	(31.31, 32.96, 34.61)	(52.76, 55.54, 58.31)	(270.39, 285.41, 300.43, 315.45)	0.00201	0.085104	0.009199

Table 4: Results of the given problem.

Job	C_j	Positional relation	$0.5*(e_j h_j + t_j u_j)$	$x_{jk} = 1$
1	(274.04, 288.46, 302.89)	V	1.9633	x_{13}
2	(252.17, 265.45, 278.72)	I	0.6157	x_{22}
3	(362.94, 382.04, 401.14)	IV	4.0992	x_{35}
4	(163.73, 172.35, 180.97)	II	6.4087	x_{41}
5	(327.35, 344.58, 361.8)	I	0.9506	x_{54}
Total			14.0375	

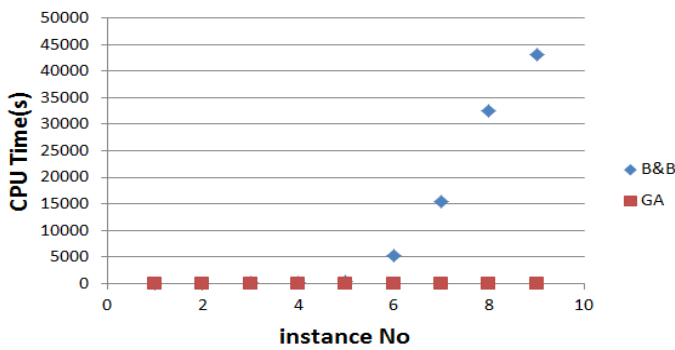


Fig. 3. CPU time comparison between the B&B and the proposed GA.

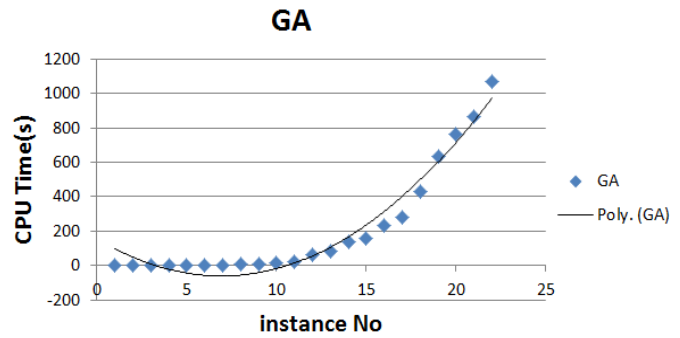


Fig. 4. Polynomial trend of the CPU time reported by the proposed GA.

Table 5: Comparison between results of the model solved by B&B with the proposed GA.

No.	Problem information			Fuzzy B&B		Fuzzy GA		
	No. of jobs	No. of machines	type	Best solution	Optimal solution	Mean CPU time ^a	Best solution	Mean CPU time ^a
1	4	3	c	49.04	49.04	00:00:03	49.04	00:00:01
2	4	4	a	64.93	64.93	00:00:11	64.93	00:00:01
3	5	3	c	81.12	81.12	00:02:19	81.12	00:00:03
4	5	4	d	200.17	200.17	00:03:08	200.17	00:00:04
5	6	3	a	126.6	126.6	00:07:34	126.6	00:00:05
6	6	4	b	210.7	210.7	01:27:21	210.7	00:00:06
7	8	3	d	278.8	278.8	04:15:51	278.8	00:00:06
8	8	4	c	474.4	474.4	09:02:33	474.4	00:00:09
9	10	3	c	463.76	-	12:00:00	262.3	00:00:12
10	10	4	a	1515.43	-	12:00:00	918.3	00:00:15

11	15	5	b	2341.12	-	12:00:00	1814.74	00:00:23
12	15	15	d	4513.43	-	12:00:00	3262.71	00:01:03
13	20	5	a	-	-	20:00:00	5476.58	00:01:24
14	20	15	c	-	-	20:00:00	27126.48	00:02:18
15	30	5	c	-	-	20:00:00	8083.81	00:02:37
16	30	15	b	-	-	20:00:00	37214.17	00:03:52
17	50	5	d	-	-	30:00:00	12554.75	00:04:03
18	50	15	b	-	-	30:00:00	54131.56	00:07:11
19	80	5	a	-	-	30:00:00	26641.48	00:10:33
20	80	15	b	-	-	30:00:00	107797.19	00:12:41
21	100	5	d	-	-	30:00:00	35509.83	00:14:23
22	100	15	a	-	-	30:00:00	115788.60	00:17:48

^a Computational time (hour: minute: second).

7. REFERENCES

- [1] Bank, M., Fatemi-Ghomi, S.M.T., Jolai, F., Behnamian, J., 2012. Application of particle swarm optimization and simulated annealing algorithms in flow shop scheduling problem under linear deterioration, *Advances in Engineering Software* 47:1–6.
- [2] Gupta, J.N.D, Gupta, S.K., 1988. Single facility scheduling with nonlinear processing times, *Computers & Industrial Engineering* 14: 387–393.
- [3] Kononov, A., Gawiejnowicz, S., 2001. NP-hard cases in scheduling deteriorating jobs on dedicated machines. *Journal of the Operational Research Society* 52 (6): 708–717.
- [4] Mosheiov, G., 2002. Complexity analysis of job-shop scheduling with deteriorating jobs. *Discrete Applied Mathematics* 117: 195–209.
- [5] Wang, J.B., Xia, Z.Q., 2006. Flow shop scheduling with deteriorating jobs under dominating machines. *Omega*, 34, 327–336.
- [6] Ng, C.T., Wang J.B., Cheng, T.C.E., Liu, L.L., 2010. A branch-and-bound algorithm for solving a two-machine flow shop problem with deteriorating jobs. *Comput Oper Res* 37:83–90.
- [7] Bank, M., Fatemi-Ghomi, S.M.T., Jolai, F., Behnamian, J., 2012. Two-machine flow shop total tardiness scheduling problem with deteriorating jobs, *Appl. Math. Modell*, doi: 10.1016/j.apm. 2011.12.010.
- [8] Balin, S., 2011. Parallel machine scheduling with fuzzy processing times using a robust genetic algorithm and simulation, *Information Sciences* 181:3551–3569.
- [9] Anglani, A., Grieco, A., Guerriero, E., Musmanno, R., 2005. Robust scheduling of parallel machines with sequence-dependent setup costs, *European Journal of Operational Research* 161:704–720.
- [10] Tran, L., Duzkstein, L., 2002. Comparison of fuzzy numbers using a fuzzy distance measure, *Fuzzy Sets and Systems* 130: 331–341.
- [11] Ruiz, R., Stützle, T., 2008 An iterated greedy heuristic for the sequence dependent setup times flow shop problem with makespan and weighted tardiness objectives. *European Journal of Operational Research* 187(3): 1143–59.
- [12] Fortemps, P., Roubens, M., 1996. Ranking and defuzzification methods based on area compensation. *Fuzzy Sets and Systems*, 82, 319–330.
- [13] Wu, H.C., 2010. Solving the fuzzy earliness and tardiness in scheduling problems by using Genetic algorithms. *Expert Systems with Applications* 37: 4860–4866.
- [14] Lin, S.W., Ying, K.C., Lee, Z.J., 2009. Metaheuristics for scheduling a non-permutation flow line manufacturing cell with sequence dependent family setup times, *Computers and Operations Research*, 36(4): 1110–1121.
- [15] Kurz, M.E., Askin, R.G., 2004. Scheduling flexible flow lines with sequence dependent setup times, *European Journal of Operational Research* 159 (1): 66–82.
- [16] Tavakkoli-Moghaddama, R., Taheri, F., Bazzazi, M., Izadi, M., Sassani, F., 2009. Design of a genetic algorithm for bi-objective unrelated parallel machines scheduling with sequence-dependent setup times and precedence constraints, *Computers & Operations Research* 36: 3224 – 3230.
- [17] Moslehi, G., Mirzaee, M., Vasei, M., Modarres, M., Azaron, A., 2009. Two-machine flow shop scheduling to minimize the sum of maximum earliness and tardiness, *Int. J. Production Economics* 122:763–773.