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Genetic Tabu Search for the Fuzzy Flexible Job Shop Problem

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Abstract

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1. Introduction

Scheduling operations is one of the most critical issues in manufacturing and production systems as well as in information processing environments [1]. The Job-shop Scheduling Problem (*JSP*) is a simplified model of many problems in this class which has interested researchers for decades due to its simple formulation but, at the same time, high difficulty, being NP-hard [2]. In the classical *JSP* a set of jobs have to be processed on a set of machines, each job consisting of a sequence of consecutive operations and each operation requiring the exclusive use of exactly one machine during all its processing time, which is perfectly known in advance. A typical performance indicator is the makespan, i.e., the time required to complete all jobs.

Unfortunately, the classical *JSP* cannot model many practical situations due to the fact that project decisions usually have to be made in advance, when activity durations are still highly uncertain. A great variety of approaches have been considered to deal with these real-life situations, as can be seen in the review of fundamental approaches for scheduling under uncertainty from [3]. Maybe, the best-known approach is stochastic scheduling, where uncertain processing times are taken to be stochastic variables. A recent example can be found

in [4], where a stochastic programming approach for the project scheduling is proposed. Here, the uncertainty of the durations is represented using a set of discrete scenarios in which each scenario has a probability of occurrence. The durations of activities are random variables which are supposed to be independent and for which the individual distributions can be estimated. More recently, in [5] a method for solving the resource constrained project scheduling problem with uncertain activity durations is given, where uncertain durations are described by independent random variables with a known probability distribution function. However, the assumption that probability distributions underlying durations are known may prove unrealistic, given the more than possible lack of statistical data validating the choice of duration distributions. It may even be argued that probability distributions allow us to model the variability of repetitive tasks, but not uncertainty due to a lack of information [6]. On the other hand, even if durations are independent random variables, it is admitted that estimating the makespan distribution is, in general, intractable [7]. An alternative approach to modelling ill-known processing times is to use fuzzy numbers or, more generally, fuzzy intervals in the setting of possibility theory. Quantitative possibility theory is said to provide a natural framework, simpler and less data-demanding than probability theory, for handling incomplete knowledge about scheduling data. The fuzzy approach has been around for more than two decades and has received the attention of several researchers (c.f. [8],[9]). In particular, considerable effort has been made to

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solve the *fuzzy JSP (FJSP)*, where task durations are modelled as fuzzy numbers (most commonly, triangular fuzzy numbers). Some of the existing approaches will be reviewed in Section 2.

Another characteristic of real-world problems is flexibility, which is contemplated in the *flexible JSP (fJSP)* in short, a variant of the *JSP* where multiple machines can perform the same operation (possibly with different processing times). This flexibility allows the system to absorb changes in the demand of work or in the performance of the machines. On the other hand, it also increases the difficulty of the problem, since a solution must also consider the assignment of jobs to machines (job routings) in addition to scheduling operations on the machines.

Fuzzy processing times and flexibility on the machines can be considered simultaneously, as done for example in [10]. When this is the case, we have the *fuzzy flexible job-shop scheduling problem (FfJSP)*. This will be the problem considered in this paper, with the objective of minimising the makespan. We shall propose an efficient hybrid algorithm which combines a memetic algorithm with a heuristic strategy to generate initial solutions. The initialization strategy exploits the flexibility on the machine assignment to build a varied set of high-quality solutions. The memetic algorithm itself combines a genetic algorithm with tabu search, inspired in the method presented in [11] to solve the flexible job-shop scheduling problem with setup times. The tabu search relies on exploring both moves in machine assignments and in processing orders of critical operations. An extensive computational study will show that our algorithm outperforms existing methods from the literature for the same problem, while it gives results comparable to those of the best available algorithms for the flexible job shop with deterministic processing times.

The remainder of this paper is organised as follows: Section 2 reviews the literature on job-shop scheduling with flexibility and with uncertainty in operation processing times. Section 3 is devoted to the problem formulation while Section 4 describes the proposed algorithm, including formal proofs of the properties of the neighbourhood structure. In Section 5, we report and analyse the results of the experimental study. Finally, in Section 6, some conclusions are given.

2. Related work

Hybrid metaheuristics are classical methods for solving combinatorial optimisation problems due to the fact that they allow algorithm designers to combine different search techniques and benefit from their synergy. In particular, they have a long track of success with scheduling problems. Even for the classical *JSP*, researchers continually propose new algorithms designed from different metaheuristics which outperform or at least are comparable to previous ones. Indeed, the algorithms proposed in [12] and [13] are probably the most efficient approaches to the *JSP* with makespan minimisation and both combine the *i*-TSAB algorithm from [14] with other existing methods: a simulated annealing algorithm in the first case and the solution-guided search method in the second. More recently, a hybrid genetic tabu search “with innovative initial solutions” is proposed in [15] which not only solves several benchmark prob-

lems optimally but also demonstrates to be capable of solving real-life job shop problems.

Regarding the *FJSP*, several metaheuristics have been proposed since the 1990s, starting with the simulated annealing method from [16]. In [17], the authors develop a GA to maximise several objectives in a fuzzy decision making framework. This GA is later improved in [18] using random keys. In [19], a particle swarm optimisation algorithm is combined with some genetic operators. In [20], a GA that searches in the so-called space of possibly active schedules is proposed and a semantics for fuzzy schedules is provided. In [21], we find a hybrid algorithm which combines a GA with a very efficient local search method. More recently, we find a great variety of nature-inspired methods for makespan minimisation: a swarm based neighbourhood search algorithm [22], a hybrid algorithm, combining particle swarm optimisation with tabu search [23] and an artificial bee colony algorithm [24].

It is also in the 1990s that flexibility in *JSP* was first addressed by researchers, after the seminal paper [25], and has ever since been the object of intensive research. From the first works, such as [26], where the machine assignment and the scheduling of operations are studied separately, until now, many are the approaches proposed for the *fJSP*. Among others, a tabu search algorithm is proposed in [27] and is later improved with two neighbourhood structures in [28]. [29] presents a GA that incorporates different strategies for generating the initial population while a hybrid genetic algorithm combined with a variable neighbourhood descent search is given in [30]. More recently, approaches such as the discrepancy search proposed in [31], the hybrid harmony search and large neighbourhood search from [32] or the genetic algorithm combined with tabu search from [11] obtain the best results so far for many problem instances.

Compared to the *FJSP* and the *fJSP*, the combination of flexibility and uncertainty in *FfJSP* has received limited albeit increasing attention. Among the most representative proposals, we mention the genetic algorithm from [33], the hybrid artificial bee colony algorithm given in [34], the co-evolutionary algorithm from [35] or the swarm-based neighbourhood search algorithm from [36]. These last three algorithms are, to the best to our knowledge, the most competitive methods in the literature for this problem.

3. Problem formulation

In the job shop scheduling problem, there is a set of jobs $J = \{J_1, \dots, J_n\}$ that must be processed on a set $M = \{M_1, \dots, M_m\}$ of physical resources or machines, subject to a set of constraints. There are *precedence constraints*, so each job J_i , $i = 1, \dots, n$, consists of N_i operations $O_i = \{o_{i1}, \dots, o_{iN_i}\}$ to be sequentially scheduled. There are also *capacity constraints*, whereby each operation o_{ij} requires the uninterrupted and exclusive use of one of the machines for its whole processing time.

When flexibility is added to the *JSP*, an operation o_{ij} is allowed to be executed on one machine out a given set $M(o_{ij})$. The processing time of the operation o_{ij} on machine $M_k \in M(o_{ij})$ is denoted $p_{o_{ij}k} \in \mathbb{N}$. Notice that the processing time of

an operation may be different in each machine and that a machine may process several operations of the same job. A solution to this problem consists of an assignment to machines of all $N = \sum_{i=1}^n N_i$ operations in the set $O = \cup_{1 \leq i \leq n} O_i$ together with a schedule, i.e., an allocation of starting times for each operation on the assigned machine, which is *feasible* (i.e. all constraints hold). The objective is to find an optimal solution according to some criterion, most commonly that the *makespan*, which is the completion time of the last task to finish, is minimal.

Finally, in the fuzzy flexible job shop, processing times $p_{o_{ij}k}$ are allowed to be fuzzy numbers (a particular case of which are natural numbers), modelling the existing uncertainty regarding the exact duration of an operation on a particular machine.

3.1. Uncertain durations

In real-life applications, it is often the case that the exact processing time of operations is not known in advance. However, based on previous experience, an expert may be able to estimate, for instance, an interval of possible values for the processing time or its most typical value, and he/she may even be able to assess whether some values in the interval appear to be more plausible than others. This naturally leads to modelling such durations using fuzzy intervals or fuzzy numbers, which have been extensively studied in the literature (cf. [37]). A *fuzzy interval* A is a fuzzy set on the reals (with membership function $\mu_A : \mathbb{R} \rightarrow [0, 1]$) such that its α -cuts $A_\alpha = \{u \in \mathbb{R} : \mu_A(u) \geq \alpha\}$, $\alpha \in (0, 1]$, are intervals. A fuzzy interval is a *fuzzy number* if its α -cuts (denoted $[\underline{n}_\alpha, \bar{n}_\alpha]$) are closed, its *support* $A_0 = \{u \in \mathbb{R} : \mu_A(u) > 0\}$ is compact (closed and bounded) and there is a unique modal value u^* , $\mu_A(u^*) = 1$. Clearly, real numbers can be seen as a particular case of fuzzy ones.

The simplest model of fuzzy interval is a *triangular fuzzy number* or *TFN*, using an interval $[a^1, a^3]$ of possible values and a modal value a^2 in it. For a TFN A , denoted $A = (a^1, a^2, a^3)$, the membership function takes the following triangular shape:

$$\mu_A(x) = \begin{cases} \frac{x-a^1}{a^2-a^1} & : a^1 \leq x \leq a^2 \\ \frac{x-a^3}{a^2-a^3} & : a^2 < x \leq a^3 \\ 0 & : x < a^1 \text{ or } a^3 < x \end{cases} \quad (1)$$

If TFNs are to be used to extend the flexible job shop to handle uncertainty, two issues must be addressed: the precise meaning of “minimal makespan” when such makespan is a TFN as well as the means of extending the arithmetic operations of addition and maximum to work with TFNs.

The fact that there is no natural total ordering in the set of TFNs makes the concept “minimal makespan” ambiguous. In the literature on fuzzy job shop two main approaches to defining a total ordering co-exist.

The membership function μ_Q of a fuzzy quantity Q can be interpreted as a possibility distribution on the real numbers; this allows to define the *expected value* of a fuzzy quantity [38], given for a TFN A by

$$E[A] = \frac{1}{4}(a^1 + 2a^2 + a^3). \quad (2)$$

It induces a total ordering \leq_E in the set of fuzzy intervals [16], where for any two fuzzy intervals M, N $M \leq_E N$ if and only if $E[M] \leq E[N]$. The expected value coincides with the *neutral scalar substitute* of a fuzzy interval and can also be obtained as the centre of gravity of its *mean value* or using the *area compensation* method, which calculates areas under the membership function with an interpretation in terms of imprecise probabilities [8]. Clearly, for any two TFNs A and B , if $\forall i, a^i \leq b^i$, then $A \leq_E B$.

Related to this is a ranking method widely used in the fuzzy scheduling literature following the seminal papers of Sakawa et al. [39],[17]. It is based on using multiple numerical indices for ranking fuzzy numbers, as suggested in [40]. In particular, for any TFN A , three indices are considered: $c_1(A) = E[A]$, $c_2(A) = a^2$ and $c_3(A) = a^3 - a^1$. Then, $A <_R B$ if $c_1(A) < c_1(B)$ or else if $c_1(A) = c_1(B)$ and $c_2(A) < c_2(B)$ or else if $c_1(A) = c_1(B)$, $c_2(A) = c_2(B)$ and $c_3(A) < c_3(B)$. Obviously, if $A <_E B$, it is also the case $A <_R B$.

In the fuzzy flexible job shop, we essentially need two operations on fuzzy numbers, the sum and the maximum. These are obtained by extending the corresponding operations on real numbers using the *Extension Principle*. However, computing the resulting expression is cumbersome, if not intractable. For the sake of simplicity and tractability of numerical calculations, it is fairly common in the literature, following [16], to approximate the results of these operations by interpolation, evaluating only the operation on the three defining points of each TFN. It turns out that the sum and its approximation coincide, so for any pair of TFNs A and B :

$$A + B = (a^1 + b^1, a^2 + b^2, a^3 + b^3). \quad (3)$$

Regarding the maximum, for any two TFNs A, B , if F denotes their maximum and $G = \max_I(A, B) = (\max\{a^1, b^1\}, \max\{a^2, b^2\}, \max\{a^3, b^3\})$ its approximated value, it holds that:

$$\forall \alpha \in [0, 1], \quad \underline{f}_\alpha \leq \underline{g}_\alpha, \bar{f}_\alpha \leq \bar{g}_\alpha. \quad (4)$$

where $[\underline{f}_\alpha, \bar{f}_\alpha]$ is the α -cut of F . In particular, F and G have identical support and modal value, that is, $F_0 = G_0$ and $F_1 = G_1$. This approximation has been widely used in the scheduling literature, among others, in [41], [42],[16],[20],[43],[44],[45], [19],[46], [17] or [47].

More recently, it has been proposed in [48] to approximate the maximum using the above ranking method, so $\max(A, B) \approx \max_R(A, B)$ where $\max_R = A$ if $A <_R B$ and $\max_R(A, B) = B$ otherwise. Notice that $\max_R(A, B) \leq_E \max_I(A, B)$, $\forall A, B$ (and therefore $\max_R(A, B) \leq_R \max_I(A, B)$ too). Notice as well that it is not guaranteed that \max_R maintains the support nor the modal value of the actual maximum and, more generally, it is not coherent with the max operation it is meant to approximate. As we shall see in the following, this is of key importance for fuzzy scheduling and it is one of the reasons why we choose to use \max_I instead of \max_R . Unless otherwise stated and for the sake of a simpler notation, we shall simply write max when referring to the interpolated maximum \max_I .

3.2. Solution graph and criticality

A solution to the *FfJSP* may be alternatively viewed as a pair (α, π) where α is a feasible assignment of each operation $o_{ij} \in O$ to a machine $M_k \in M(o_{ij})$, denoted $\alpha(o_{ij}) = k$, and π is a processing order of the operations on all the machines in M (i.e., a machine sequence) compatible with the job and the machine sequences that may be represented by a topological ordering. For an operation $o_{ij} \in O$ let $PJ_{o_{ij}}$ and $SJ_{o_{ij}}$ denote the operations just before and after o_{ij} in the job sequence and $PM_{o_{ij}}$ and $SM_{o_{ij}}$ the operations right before and after o_{ij} in the machine sequence in a solution (α, π) . The starting and completion times of o_{ij} , denoted $S_{o_{ij}}$ and $C_{o_{ij}}$ respectively, can be calculated as $S_{o_{ij}} = \max(C_{PJ_{o_{ij}}}, C_{PM_{o_{ij}}})$ and $C_{o_{ij}} = S_{o_{ij}} + p_{o_{ij}k}$, where $k = \alpha(o_{ij})$. The objective is to find a solution (α, π) that minimises the makespan, i.e., the completion time of the last operation to end, denoted as $C_{max}(\alpha, \pi) = \max_{o_{ij} \in O} C_{o_{ij}}$.

Figure 1 shows a solution graph and a Gantt chart (adapted to TFNs following [16]) where $\pi = (3 \ 1 \ 4 \ 7 \ 5 \ 8 \ 6 \ 9 \ 2)$ and the assignment α is explicit in the label of each node.

Since operation processing times are fuzzy intervals, the addition and maximum operations used to propagate constraints are taken to be the corresponding operations on fuzzy intervals, approximated for the particular case of TFNs as explained above. The obtained schedule will be a fuzzy schedule in the sense that the starting and completion times of all operations and the makespan are fuzzy intervals, interpreted as possibility distributions on the values that the times may take. However, the machine assignment α and the operation processing ordering π that determine the schedule are crisp; there is no uncertainty regarding the order and the machines in which operations are to be processed.

The fuzzy schedule is therefore a predictive schedule, given before the actual project execution. When the schedule is actually executed and operations are processed according to the ordering and machine assignment given by (α, π) , their processing times will no longer be uncertain and will take precise values in the interval given by the original TFNs. Thanks to the coherence of the approximated maximum \max_I , we can be sure that all starting and completion times (in particular, the makespan) will lie within the support of the predicted fuzzy times. In particular, we can be sure that if the fuzzy makespan is $C_{max} = (C_{max}^1, C_{max}^2, C_{max}^3)$, all possible executions of (α, π) will have a crisp makespan in the interval $[C_{max}^1, C_{max}^3]$ (being more likely those values around C_{max}^2). This is not the case with \max_R : a fuzzy schedule computed using \max_R may predict a fuzzy makespan which has no correspondence with the crisp makespan obtained when the schedule is later executed.

Based on the above, we propose a solution graph model which extends that from [49] to incorporate machine flexibility. According to this model, a machine assignment α and a feasible operation processing order π can be represented by an acyclic directed graph $G(\alpha, \pi) = (V, A \cup R(\alpha, \pi))$ where each node x in V represents either an operation of the problem, labelled with the machine to which it has been assigned M_k , $k = \alpha(x)$, or one of the dummy nodes *start* and *end*, which are fictitious operations with processing time 0. Arcs in A represent job processing

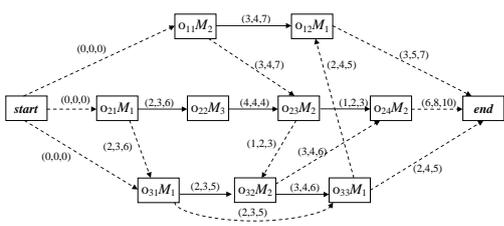
orders and the set $R(\alpha, \pi)$ is partitioned into subsets R_k , where R_k is a minimal set of arcs representing the processing order given by π for all operations assigned by α to the machine M_k . Each arc is weighted with the processing time (a TFN in our case) of the operation at the source node in the machine where it will be processed.

The makespan of the schedule usually corresponds to the cost of a critical path, which, in the crisp case is defined as the longest path in a solution graph from node *start* to node *end*. It is not trivial to extend concepts such as critical path, critical arc or critical node and related algorithms to the problem with uncertain durations (cf [8]). For the fuzzy job shop considered herein it may even be the case that the makespan (a TFN) does not coincide with the completion time of one job (unlike the crisp case).

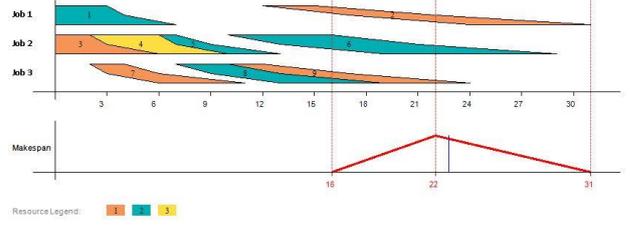
The way to confront criticality in the fuzzy framework is it not unique. Here we adopt the definition from [49] where, given a solution graph $G(\alpha, \pi)$, three *parallel solution graphs* $G^i(\alpha, \pi)$, $i = 1, 2, 3$, are defined with identical structure to $G(\alpha, \pi)$ but where the cost of any arc (x, y) is p_{xk}^i , the i -th component of p_{xk} , for $k = \alpha(x)$. Since durations in each parallel graph $G^i(\alpha, \pi)$ are deterministic, a critical path in $G^i(\alpha, \pi)$ is the longest path from node *start* to node *end*. The set of *critical paths* in $G(\alpha, \pi)$ is then defined as the union of critical paths in $G^i(\alpha, \pi)$, $i = 1, 2, 3$. Nodes and arcs in a critical path are also termed critical. A critical path is naturally decomposed into critical blocks B_1, \dots, B_r , where a *critical block* is a maximal subsequence of tasks in a critical path requiring the same machine and such that two consecutive operations of the block do not belong to the same job. Notice that the makespan of the schedule is not necessarily the cost of a critical path, but each component $C_{max}^i(\alpha, \pi)$ is the cost of a critical path in the corresponding solution parallel graph $G^i(\alpha, \pi)$. This will prove an important point when defining the neighbourhood structure in Section 4.3.

4. The hybrid algorithm

The long record of good results obtained with hybrid methods that combine genetic algorithms (GA) and different local search methods, in particular Tabu Search (TS), supports the choice of this kind of metaheuristic [30],[21],[10]. It is well-known that a key component for the success of a TS algorithm is the neighbourhood structure used in it. Here we propose a neighbourhood structure for the *FfJSP* that fulfills two important properties: feasibility and connectivity. We also incorporate new mechanisms to speed-up the evaluation of the individuals and a neighbour filter that allows the algorithm to discard a great number of non-improving ones, thus reducing the size of the neighbourhood and increasing the chance for improvement. Filtering is particularly important in the fuzzy framework as the number of feasible neighbours of a solution is considerably larger than in the crisp case. Regarding the initial population, a wise generation of heuristic solutions can help to improve the convergence of the memetic algorithm compared to starting from an initial population composed by only random



(a) Solution graph



(b) Gantt chart (Job-oriented)

Figure 1: A feasible schedule to a problem with 3 jobs and 3 machines. The makespan is (16, 22, 31).

solutions [29]. This is especially interesting when dealing with large instances ([50]).

In the following, we describe the main components of the hybrid algorithm proposed in this paper: the genetic algorithm, the heuristic seeding strategy, the neighbourhood structure and finally the tabu search algorithm that is applied to every chromosome generated by the genetic algorithm.

4.1. Genetic algorithm

We consider here a GA previously used in [11] for tackling other variants of the *JSP* and extend it to the *FfJSP*. The main characteristics of this GA are the following. In the first step, the initial population (obtained either randomly or by some heuristic procedure) is evaluated. Then the GA iterates over a number of generations. In each iteration a new generation is built from the previous one by applying the genetic operators of selection, recombination and replacement. In the selection phase all chromosomes are randomly grouped into pairs, and then each one of these pairs is mated to obtain two offspring. Finally, the replacement is carried out as a tournament selection from each pair of parents and their two offspring. This algorithm differs slightly from the classic genetic algorithms in that the selective pressure is introduced in the replacement instead of in the selection phase.

To codify chromosomes we have chosen the two-vector representation [30], which is widely used in the flexible job-shop problem and its fuzzy version with slight differences. This encoding is quite natural because the *fJSP* is a combination of machine assignment and operation scheduling decisions, so a solution can be expressed by two vectors v_1 and v_2 , v_1 representing the machines assigned to the operations and v_2 representing the processing sequences of operations on the machines.

The operation-sequence vector is based on permutations with repetition for the *JSP* [51]. It is a permutation of the set of operations, each being represented by its job number. For example, if we have a problem with 3 jobs: $J_1 = \{o_{11}, o_{12}\}$, $J_2 = \{o_{21}, o_{22}, o_{23}, o_{24}\}$, $J_3 = \{o_{31}, o_{32}, o_{33}\}$, then the sequence $v_2 = (2\ 1\ 2\ 3\ 2\ 3\ 3\ 2\ 1)$ is a valid vector that represents the topological order $\pi = \{o_{21}, o_{11}, o_{22}, o_{31}, o_{23}, o_{32}, o_{33}, o_{24}, o_{12}\}$. With this encoding, every permutation produces a feasible processing order.

Regarding the machine-assignment vector, at a given position it has the number of the machine assigned to the operation

located at the same position in the operation-sequence vector. For example, if we consider the sequence vector above, then the machine vector $v_1 = (1\ 2\ 3\ 1\ 2\ 2\ 1\ 2\ 1)$, indicates that the operations o_{21} , o_{31} , o_{33} and o_{12} use the machine M_1 , the operations o_{11} , o_{23} , o_{32} and o_{24} use the machine M_2 , and only the operation o_{22} uses the machine M_3 (that is, $\alpha(o_{21}) = \alpha(o_{31}) = \alpha(o_{33}) = \alpha(o_{12}) = 1$, $\alpha(o_{11}) = \alpha(o_{23}) = \alpha(o_{32}) = \alpha(o_{24}) = 2$ and $\alpha(o_{22}) = 3$).

For chromosome mating, the genetic algorithm uses an extension of the well known Job Order Crossover (JOX). Given two parents, JOX selects a random subset of jobs and copies their genes to one offspring in the same positions as in the first parent, then the remaining genes are taken from the second parent so that they maintain their relative ordering. To create the second offspring, the parents change their roles. In order to extend this operator to the flexible case, we also need to consider the machine-assignment vector. We propose to choose for every operation the corresponding assignment in the parent it comes from. For instance, let us consider the following two parents:

	Assignment	Sequence
Parent1	(1 2 3 1 2 2 1 2 1)	(2 1 2 3 2 1 3 2 3)
Parent2	(3 2 3 1 3 2 1 3 3)	(1 1 2 2 3 3 2 2 3)

Assuming that the selected subset of jobs (in bold) includes only job 2, then

	Assignment	Sequence
Offspring1	(1 3 3 2 2 3 2 2 3)	(2 1 2 1 2 3 3 2 3)
Offspring2	(2 1 3 1 2 1 1 3 1)	(1 3 2 2 1 3 2 2 3)

The operator JOX may swap any two operations requiring the same machine; this is an implicit mutation effect. This is the reason we have chosen not to use any explicit mutation operator. In consequence, parameter setting in the experimental study is considerably simplified, because crossover probability is set to 1 and mutation probability needs not be specified. With this setting, we have obtained results similar to those obtained with a lower crossover probability and a low probability of applying mutation operators. Also, some authors, for example [52] or [53], have already noticed that a mutation operator does not play a relevant role in a genetic algorithm hybridised with local search.

To evaluate chromosomes, we need to generate schedules, obtaining their makespan and compute the expected value

thereof (this constitutes the fitness value). To do so, we have used a simple decoding algorithm: operations are scheduled in the machines given by the machine-assignment vector at the earliest possible instant that maintains the order in which they appear in the operation-sequence vector of the chromosome. In other words, we produce a possibly semiactive schedule, which means that the possibility of that no operation can start earlier without altering the operation sequence for a given machine assignment is 1.

4.2. Heuristic seeding

To generate initial solutions we schedule operations in an insertion mode but taking advantage of the flexibility. Let Ω denote the set of operations that can be scheduled at the current stage (initially, this set contains the first operation from each job). We select a random operation o_{ij} in Ω and compute its earliest completion time, C^* , considering all the machines where it can be processed. Then, we randomly select a machine $M_k \in M(o_{ij})$ in which o_{ij} may finish at C^* and schedule o_{ij} in machine M_k at its earliest starting time, given by $C^* - p_{o_{ij}k}$. o_{ij} is removed from Ω and its successor in the job sequence is added to Ω , provided that it exists. The process finishes when Ω becomes empty.

To understand what is an insertion mode and indeed how C^* is computed, we define a *feasible insertion interval* for a operation o_{ij} in a machine $M_k \in M(o_{ij})$ to be a time interval $[t_k^S, t_k^E]$ in which machine M_k is idle and such that o_{ij} can be processed within that time interval without violating precedence constraints, that is, $t_k^S + p_{o_{ij}k} \leq t_k^E$, and $t_k^S \geq C_{o_{i(j-1)}}$ (if $j = 0$, $C_{o_{i(j-1)}}$ is taken to be 0). Then, the *earliest starting time* for operation o_{ij} in machine M_k , denoted $EST_{o_{ij}k}$, is the smallest t_k^S that can be found. Thus, the earliest completion time for o_{ij} is $C^* = \min\{EST_{o_{ij}k} + p_{o_{ij}k}, M_k \in M(o_{ij})\}$. We schedule o_{ij} in any machine M_k such that $EST_{o_{ij}k} + p_{o_{ij}k} = C^*$.

The pseudocode description of this fuzzy flexible insertion algorithm (*FfInsertion*) is shown in Algorithm 1.

4.3. Neighbourhood structure

Clearly, a central element in any local search procedure is the definition of neighbourhood. For the crisp job shop, a well-known neighbourhood, which relies on the concepts of critical path and critical block, is that proposed in [54], later extended to the fuzzy case in [49] using the given definition of criticality. In this structure, given a operation processing order, π , the neighbourhood of π is the set of operation processing orders obtained from π by reversing single critical arcs. Adding flexibility to the problem requires considering the assignment of machines to operations as well. We thus propose to extend the neighbourhood from [49] to consider also all the moves that result from changing the machine assignment of a single critical operation. The resulting neighbourhood is termed N^{AP} and it is obtained as the union of other two, termed N^A and N^P . N^{AP} is quite similar in its motivation and definition to the structure proposed in [11] for the *SDST-fJSP*; however, we shall see that the different nature of the *FfJSP* results in significant differences, for instance, conditions to discard unfeasible neighbours are no longer necessary.

Input A *FfJSP* instance

Output An operation processing order and a machine assignment which determines a schedule

$\Omega \leftarrow \{o_{i1}, 1 \leq i \leq n\}$;

while $\Omega \neq \emptyset$ **do**

$o_{ij} \leftarrow$ an operation selected at random from Ω ;

for each $M_k \in M(o_{ij})$ **do**

 Compute $EST_{o_{ij}k}$;

$C^* \leftarrow \min\{EST_{o_{ij}k} + p_{o_{ij}k}, M_k \in M(o_{ij})\}$;

$K \leftarrow \{M_k \in M(o_{ij}), EST_{o_{ij}k} + p_{o_{ij}k} = C^*\}$;

 Choose a machine M_{k^*} from K at random;

 Schedule the operation o_{ij} in machine M_{k^*} ; {fix the value of $S_{o_{ij}} = EST_{o_{ij}k^*}$ };

$\Omega \leftarrow \Omega - \{o_{ij}\}$

if j is not the last operation of job i **then**

$\Omega \leftarrow \Omega \cup \{o_{i(j+1)}\}$;

 Build the sequence and the assignment vectors according to the created schedule;

return The schedule S given by $\{S_{o_{ij}} : 1 \leq i \leq n, 1 \leq j \leq N_i\}$ and the sequence and assignment vectors

Alg. 1: The *FfInsertion*

Definition 1. (Neighbourhood N^A) Let α be a machine assignment, π a feasible operation processing order, x an operation and $k' \in M(x)$ a machine such that $k' \neq \alpha(x)$. Let $\alpha_{\langle x, k' \rangle}$ denote the assignment obtained from α after reassigning operation x to machine k' . The neighbourhood structure N^A obtained from α is defined as: $N^A(\alpha, \pi) = \{(\alpha_{\langle x, k' \rangle}, \pi) : x \text{ is critical, } k' \in M(x), k' \neq \alpha(x)\}$.

Definition 2. (Neighbourhood N^P) Let α be a machine assignment and π a feasible operation processing order. Given an arc $v = (x, y) \in R(\alpha, \pi)$, let $\pi_{(v)}$ denote the processing order obtained from π after reversing arc v in $G(\alpha, \pi)$. The neighbourhood structure obtained from π , N^P , is given by $N^P(\alpha, \pi) = \{(\alpha, \pi_{(v)}) : v \in R(\alpha, \pi) \text{ is in a critical block}\}$.

For a fixed assignment this neighbourhood coincides with that defined in [49] for the *FJSP*.

Notice that while N^A concerns both an operation x and a machine k' , N^P concerns the arc formed by a pair of operations $v = (x, y)$.

Definition 3. $N^{AP}(\alpha, \pi) = N^A(\alpha, \pi) \cup N^P(\alpha, \pi)$.

According to the following property it makes sense in the above definitions to discard non-critical arcs or operations.

Proposition 1. Let α be a machine assignment, π a feasible processing order, $\beta = \alpha_{\langle x, k' \rangle}$ and $\sigma = \pi_{(v)}$ where x and v are not critical in $G(\alpha, \pi)$. Then

$$\begin{aligned} \forall i, \quad C_{max}^i(\alpha, \pi) &\leq C_{max}^i(\alpha, \sigma). \\ \forall i, \quad C_{max}^i(\alpha, \pi) &\leq C_{max}^i(\beta, \pi). \end{aligned} \quad (5)$$

This property follows immediately from the definition of critical arcs and activities.

In addition, the neighbourhood N^{AP} has two highly desirable properties: feasibility and connectivity, which are stated in the following two theorems.

Theorem 1. *Let α be a machine assignment and let π be a feasible operation processing order; then all elements in $N^{AP}(\alpha, \pi)$ are feasible.*

PROOF. Feasibility of neighbours obtained with N^P is proved in [49]. Notice that neighbours in N^A are defined so they maintain the processing order of operations π , and therefore they are feasible.

This result allows the algorithm to limit the local search to a subspace of feasible operation orders and so it avoids feasibility checking on the neighbours, hence reducing the computational load.

Now, in order to establish the connectivity property, we will follow a similar reasoning as [54] to prove this property for the structure N defined for the classical *JSP*. In our case, the reasoning is more complicated as we have to deal with flexibility and uncertainty. In fact, in absence of these characteristics, N^{AP} is the same as N . Hence, we start with the following Lemma.

Lemma 1. *Let (α, π) be a feasible solution, $G(\alpha, \pi) = (V, A \cup R(\alpha, \pi))$ its disjunctive graph and (α^*, π^*) an optimal solution. Let us define*

$$W_{\alpha, \pi}^{(1)}(\alpha^*, \pi^*) = \{v = (x, y) \in R(\alpha, \pi) : v \text{ is critical in } G(\alpha, \pi), (y, x) \in \overline{R(\alpha^*, \pi^*)}\} \quad (6)$$

where $\overline{R(\alpha, \pi)}$ denotes the transitive closure of $R(\alpha, \pi)$,

$$W_{\alpha, \pi}^{(2)}(\alpha^*, \pi^*) = \{x \in V : x \text{ is critical in } G(\alpha, \pi), \alpha(x) \neq \alpha^*(x)\}; \quad (7)$$

and

$$W_{\alpha, \pi}(\alpha^*, \pi^*) = W_{\alpha, \pi}^{(1)}(\alpha^*, \pi^*) \cup W_{\alpha, \pi}^{(2)}(\alpha^*, \pi^*) \quad (8)$$

i.e., $W_{\alpha, \pi}(\alpha^*, \pi^*)$ is the set of critical arcs (x, y) in $G(\alpha, \pi)$ such that there exists a path from y to x in $R(\alpha^*, \pi^*)$ together with the set of critical operations in $G(\alpha, \pi)$ assigned to a different machine in α^* .

If holds that, if (α, π) is not optimal, then $W_{\alpha, \pi}(\alpha^*, \pi^*) \neq \emptyset$ or equivalently, if $W_{\alpha, \pi}(\alpha^*, \pi^*) = \emptyset$ then (α, π) is optimal.

PROOF. We shall first prove that, if (α, π) is not optimal, there is at least a critical arc in $R(\alpha, \pi)$ or a critical operation x such that $\alpha(x) \neq \alpha^*(x)$.

Suppose that there are no critical arcs in $R(\alpha, \pi)$ and that for every critical operation x it holds that $\alpha(x) = \alpha^*(x)$, that means that all critical arcs in $G(\alpha, \pi)$ belong to A . Therefore, for all i , all critical paths in $G^i(\alpha, \pi)$ belong to A . Hence, in each $G^i(\alpha, \pi)$ there exists a critical path where all arcs belong to A and such path is optimal in $G^i(\alpha, \pi)$ (for every i , a path where all arcs belong to the same job is a lower bound of C_{max}^i) for this assignment α . In principle, in the presence of flexibility this does not guarantee the optimality of the solution, as the processing time of operations in the path depend on the machine assignment, which may not be the same as in the optimal solution. However, since we are also supposing that for every critical operation x in $G^i(\alpha, \pi)$ $\alpha(x) = \alpha^*(x)$, we can conclude that (α, π) is optimal.

Secondly, we shall prove that if (α, π) is not optimal, then there exists some critical arc $v = (x, y)$ such that $(y, x) \in \overline{R(\alpha^*, \pi^*)}$ or there exists a critical operation x such that $\alpha(x) \neq \alpha^*(x)$.

Let us now assume that all critical arcs $v = (x, y) \in R(\alpha, \pi)$ verify that $(x, y) \in \overline{R(\alpha^*, \pi^*)}$ and that all critical operations x in $G(\alpha, \pi)$ it holds that $\alpha(x) = \alpha^*(x)$. The set of critical arcs in $G(\alpha, \pi)$ is the union of the set of critical arcs across all parallel disjunctive graphs. Therefore, the assumption means that for all i all critical arcs in $R^i(\alpha, \pi)$ belong to the transitive closure $\overline{R^i(\alpha^*, \pi^*)}$. Hence, a critical path P^i in $G^i(\alpha, \pi)$ is also a path in $\overline{G^i(\alpha^*, \pi^*)} = (V, A \cup \overline{R^i(\alpha^*, \pi^*)})$. As above, unlike the non-flexible case, the length of P^i in $G^i(\alpha, \pi)$ may be different from its length in $\overline{G^i(\alpha^*, \pi^*)}$ because it depends on the machine assignment, but since we are supposing that for all operations in P^i $\alpha(x) = \alpha^*(x)$, then the length of P^i in $\overline{G^i(\alpha^*, \pi^*)}$ is the same as in $G^i(\alpha, \pi)$. By definition of transitive closure, there is a path in $G^i(\alpha^*, \pi^*)$ with length greater or equal than it and the length of that path is obviously less or equal than the length of a critical path in $G^i(\alpha^*, \pi^*)$. Let Q^i denote an arbitrary critical path in $G^i(\alpha^*, \pi^*)$ and let $\|Q^i\|$ denote its length. It holds that:

$$\forall i, C_{max}^i(\alpha, \pi) = \|P^i\| \leq \|Q^i\| = C_{max}^i(\alpha^*, \pi^*)$$

In consequence, $E[C_{max}(\alpha, \pi)] \leq E[C_{max}(\alpha^*, \pi^*)]$. But, since (α^*, π^*) is optimal, it must be the case that $E[C_{max}(\alpha^*, \pi^*)] \leq E[C_{max}(\alpha, \pi)]$, therefore $E[C_{max}(\alpha^*, \pi^*)] = E[C_{max}(\alpha, \pi)]$ and (α, π) is optimal.

Then, if (α, π) is not optimal, either there exists a critical arcs $v = (x, y) \in R(\alpha, \pi)$ verifying that $(x, y) \notin \overline{R(\alpha^*, \pi^*)}$ or there exists a critical operation x such that $\alpha(x) \neq \alpha^*(x)$. In the first case, either $(y, x) \in \overline{R(\alpha^*, \pi^*)}$ or x and y are not related in $\overline{R(\alpha^*, \pi^*)}$, i.e. $\alpha^*(x) \neq \alpha^*(y)$, but given that $\alpha(x) = \alpha(y)$, at least one of them, suppose it is x , verifies that $\alpha^*(x) \neq \alpha(x)$.

Theorem 2. *N^{AP} verifies the connectivity property, that is, for every non-optimal solution (α, π) we may build a finite sequence of transitions of N^{AP} leading from (α, π) to a globally optimal solution.*

PROOF. Let (α^*, π^*) be any optimal solution and let $\{\lambda_k\}_{k \geq 0}$ be the sequence of solutions defined recursively as follows:

$$\lambda_0 = (\alpha, \pi)$$

$$\lambda_{k+1} \text{ is obtained from } \lambda_k \text{ by reversing an arc } v \in W_{\lambda_k}^{(1)}(\alpha^*, \pi^*) \text{ or by assigning } \alpha^*(x) \text{ to an operation } x \in W_{\lambda_k}^{(2)}(\alpha^*, \pi^*)$$

Notice that λ_{k+1} is obtained from λ_k using a move from N^{AP} so, by Theorem 1, $\forall k$ λ_k is a feasible solution. Let us prove that the above sequence is finite. For any feasible solution (α, π) , we define the following sets:

$$M_{\alpha, \pi}^{(1)}(\alpha^*, \pi^*) = \{v = (x, y) \in R(\alpha, \pi) : (y, x) \in \overline{R(\alpha^*, \pi^*)}\},$$

$$\overline{M_{\alpha, \pi}^{(1)}(\alpha^*, \pi^*)} = \{v = (x, y) \in \overline{R(\alpha, \pi)} : (y, x) \in \overline{R(\alpha^*, \pi^*)}\},$$

$$M_{\alpha, \pi}^{(2)}(\alpha^*, \pi^*) = \{x \in V : \alpha(x) \neq \alpha^*(x)\},$$

$$M_{\alpha, \pi}^{(3)}(\alpha^*, \pi^*) = \{\{x, y\} : \alpha^*(x) = \alpha^*(y), \alpha(x) \neq \alpha^*(x)\},$$

$M_{\alpha,\pi}(\alpha^*, \pi^*) = M_{\alpha,\pi}^{(1)}(\alpha^*, \pi^*) \cup M_{\alpha,\pi}^{(2)}(\alpha^*, \pi^*) \cup M_{\alpha,\pi}^{(3)}(\alpha^*, \pi^*)$,
and

$$\overline{M_{\alpha,\pi}(\alpha^*, \pi^*)} = \overline{M_{\alpha,\pi}^{(1)}(\alpha^*, \pi^*)} \cup \overline{M_{\alpha,\pi}^{(2)}(\alpha^*, \pi^*)} \cup \overline{M_{\alpha,\pi}^{(3)}(\alpha^*, \pi^*)}.$$

The relation between $M_{\alpha,\pi}^{(1)}$ and $W_{\alpha,\pi}^{(1)}$ above and between $M_{\alpha,\pi}^{(2)}$ and $W_{\alpha,\pi}^{(2)}$ is clear. As for $M_{\alpha,\pi}^{(3)}$, it is the set of non-directed arcs between operations which are processed in the same machine in the optimal solution (α^*, π^*) and such that at least one of them is processed in other machine in the current assignment α ; $\overline{R(\alpha^*, \pi^*)}$ contains one arc for every element in $M_{\alpha,\pi}^{(3)}$. Notice that $\overline{M_{\alpha,\pi}^{(3)}}$ includes a non-directed arc for every arc that might appear in $M_{\alpha,\pi}^{(1)}$ when moving from λ_k to λ_{k+1} . Indeed, if an operation x is assigned to $\alpha^*(x)$, its relative position with respect to the rest of the operations in that machine may not be the same as in π^* , in which case the size of $M_{\alpha,\pi}^{(1)}$ increases (and at the same time $M_{\alpha,\pi}^{(3)}$ decreases in at least the same amount).

Clearly, $W_{\alpha,\pi}(\alpha^*, \pi^*) \subset M_{\alpha,\pi}(\alpha^*, \pi^*) \subset \overline{M_{\alpha,\pi}(\alpha^*, \pi^*)}$. Let $\|M_{\alpha,\pi}(\alpha^*, \pi^*)\|$ and $\|\overline{M_{\alpha,\pi}(\alpha^*, \pi^*)}\|$ denote their cardinals. If λ_k is not optimal, by lemma 1, there exists a critical arc $v = (x, y)$ such that $(y, x) \in \overline{R(\alpha^*, \pi^*)}$ or there exists a critical operation x such that $\alpha(x) \neq \alpha^*(x)$ thus making it possible to obtain λ_{k+1} . If λ_{k+1} is obtained from λ_k by reversing an arc $v \in W_{\lambda_k}^{(1)}(\alpha^*, \pi^*)$, then

$$\|\overline{M_{\lambda_{k+1}}^{(1)}(\alpha^*, \pi^*)}\| = \|\overline{M_{\lambda_k}^{(1)}(\alpha^*, \pi^*)}\| - 1,$$

and, since no machine assignment has changed,

$$\|\overline{M_{\lambda_{k+1}}(\alpha^*, \pi^*)}\| = \|\overline{M_{\lambda_k}(\alpha^*, \pi^*)}\| - 1.$$

On the other hand, if λ_{k+1} is obtained from λ_k by assigning $\alpha^*(x)$ to a critical operation $x \in M_{\lambda_k}^{(2)}(\alpha^*, \pi^*)$, then

$$\|M_{\lambda_{k+1}}^{(2)}(\alpha^*, \pi^*)\| = \|M_{\lambda_k}^{(2)}(\alpha^*, \pi^*)\| - 1,$$

and from $M_{\lambda_{k+1}}^{(3)}(\alpha^*, \pi^*)$ disappear all pairs $\{x, y\}$ such that the machine assigned to y in λ_k is $\alpha^*(x)$. If any of these pairs corresponds to a new arc $v = (x, y)$ in $M_{\lambda_{k+1}}(\alpha^*, \pi^*)$ such that $(y, x) \in \overline{R(\alpha^*, \pi^*)}$, the arc will be added to $M_{\lambda_{k+1}}^{(1)}(\alpha^*, \pi^*)$. However, for every new element in $\overline{M}^{(1)}$, the corresponding one will disappear from $M^{(3)}$. Else, if no element is added to $\overline{M}^{(1)}$, its cardinal will remain the same, while $M^{(3)}$ may lose some of its elements. In consequence,

$$\|\overline{M_{\lambda_{k+1}}(\alpha^*, \pi^*)}\| \leq \|\overline{M_{\lambda_k}(\alpha^*, \pi^*)}\| - 1.$$

Therefore, in the worst case, for $k^* = \|\overline{M_{\alpha,\pi}(\alpha^*, \pi^*)}\|$, we have an optimal solution.

As mentioned above, connectivity is an important property for any neighbourhood used in local search. It ensures the non-existence of starting points from which the local search cannot reach a global optimum. It also ensures asymptotic convergence in probability to a globally optimal order. Additionally,

although the neighbourhood structure is used in a heuristic procedure in this paper, the connectivity property would allow to design exact methods for fuzzy flexible job shop.

Preliminary experimental results with N^P have endorsed the good theoretical behaviour, obtaining good expected makespan values; however, the large size of the neighbourhood structure for the fuzzy case results in an extremely high computational load. The fact that, for a fixed assignment α , N^P is the neighbourhood structure proposed in [49] for *FJSP* allows us to profit from the following result:

Proposition 2. *For a given solution (α, π) reversing a critical arc which is not at the extreme of a critical block does not improve the expected makespan*

PROOF. See Theorem 2 in [49]: since reversing an arc does not change any machine assignment, the same reasoning applies and, in consequence, the length of the critical paths that existed before the move and whose arc has been reversed, remain unchanged after the move, so the expected makespan cannot improve.

This suggests defining the following reduced neighbourhoods:

Definition 4. $N_r^P = \{v \in N^P : v \text{ is in an extreme of a critical block}\}$.

Definition 5. $N_r^{AP} = N^A \cup N_r^P$.

Clearly, $N_r^{AP} \subseteq N^{AP}$ and hence it contains only feasible neighbours. According to Proposition 2, the discarded neighbours in $N^{AP} - N_r^{AP}$ are always non-improving ones; however, connectivity no longer holds. In [43] an analogous reduction for the *FJSP* was shown to be much more efficient than the original structure and, in [55], similar criteria are used to omit some moves provided that they do not generate better solutions than the current ones for *fJSP*.

4.4. Makespan estimate

The most time-consuming part of evolutionary algorithms is usually the fitness evaluation. The use of approximate fitness functions in order to gain in efficiency is not new; for example in [56], the authors propose to use surrogate functions to this end. In scheduling problems, it is often possible to accurately estimate the makespan after a move, even without resorting to surrogate functions. In this section, we show how this can be done for the *FfJSP*.

In order to simplify expressions, we extend to the fuzzy and flexible framework, the well-known concepts of head and tail of an operation. For a solution graph $G(\alpha, \pi)$ and an operation x , the *head* of x , denoted r_x , is the starting time of x , a TFN given by $r_x = \max\{r_{PJ_x} + p_{PJ_x k_1}, r_{PM_x} + p_{PM_x k}\}$, being $k = \alpha(x)$ and $k_1 = \alpha(PJ_x)$. At the same time, the *tail* of x , denoted q_x , is the time lag between the moment when x is finished until the completion time of all tasks that must be processed after x , a TFN given by $q_x = \max\{q_{SJ_x} + p_{SJ_x k_2}, q_{SM_x} + p_{SM_x k}\}$, where $k_2 = \alpha(SM_x)$.

Clearly, the makespan coincides with both the head of the last operation and the tail of the first operation: $C_{max} = r_{end} = q_{start}$. There are also other basic properties that hold for each parallel graph $G^i(\alpha, \pi)$: r_x^i is the length of the longest path from node $start$ to node x ; $q_x^i + p_x^i$ is the length of the longest path from node x to node end ; and $r_x^i + p_x^i + q_x^i$ is the length of the longest path from node $start$ to node end through node x , i.e., it is a lower bound on $C_{max}^i(\alpha, \pi)$, being equal if x belongs to a critical path in $G^i(\alpha, \pi)$.

Let us start by considering moves in N^P . If (α, π) is a solution and $v = (x, y)$ is a critical arc in $G(\alpha, \pi)$, reversing arc v produces a feasible solution (α, σ) with $\sigma = \pi_{(v)}$. Let r and q denote the heads and tails in $G(\alpha, \pi)$ (before the move) and let r' and q' denote the heads and tails in $G(\alpha, \sigma)$ (after the move). For every operation a previous to x in π , $r_a = r'_a$ and for every operation b posterior to y in π , $q_b = q'_b$. For x and y , the heads and tails after the move are calculated as follows:

$$\begin{aligned} r'_y &= \max\{r_{PJ_y} + p_{PJ_y k_3}, r_{PM_x} + p_{PM_x k}\}, \\ r'_x &= \max\{r_{PJ_x} + p_{PJ_x k_1}, r'_y + p_{y k}\}, \\ q'_x &= \max\{q_{SJ_x} + p_{SJ_x k_2}, q_{SM_y} + p_{SM_y k}\}, \\ q'_y &= \max\{q_{SJ_y} + p_{SJ_y k_4}, q'_x + p_{x k}\}, \end{aligned} \quad (9)$$

where $k = \alpha(x) = \alpha(y)$, $k_1 = \alpha(PJ_x)$, $k_2 = \alpha(SJ_x)$, $k_3 = \alpha(PJ_y)$ and $k_4 = \alpha(SJ_y)$. Given this, the estimate of the makespan after the move is $C_{max}^e(\alpha, \sigma) = \max\{r'_x + p_{xk} + q'_x, r'_y + p_{yk} + q'_y\}$. This is a lower bound on the makespan of (α, σ) .

Regarding moves in N^A , let x be a critical operation in (α, π) and $k = \alpha(x)$, assigning x to another machine $M_{k'} \in M(x)$ maintaining the processing order π produces a new feasible solution (β, π) , where $\beta = \alpha_{\langle x, k' \rangle}$, i.e., $\beta(y) = \alpha(y)$ for all $y \neq x$ and $\beta(x) = k'$. Again, the head of the operations before x and the tail of the operations after x do not change; while the head and tail for x after the move are given by:

$$\begin{aligned} r'_x &= \max\{r_{PJ_x} + p_{PJ_x k_1}, r_{PM_x} + p_{PM_x k'}\}, \\ q'_x &= \max\{q_{SJ_x} + p_{SJ_x k_2}, q_{SM_x} + p_{SM_x k'}\}. \end{aligned} \quad (10)$$

Therefore, the makespan of (β, π) can be estimated as $C_{max}^e(\beta, \pi) = r'_x + p_{xk'} + q'_x$, which is also a lower bound on the makespan of (β, π) .

4.5. Tabu search

Tabu search (TS) is an advanced local search technique, proposed in [57] and [58], which may select non-improving neighbours in order to escape from local optima. To avoid revisiting recently visited solutions and so to promote the exploration of new promising regions of the search space, it maintains a tabu list with a set of moves which are not allowed when generating new neighbourhoods. TS has a solid record of good empirical performance, often used in combination with other meta-heuristics. In particular, as already mentioned in Section 2, the i -TSAB algorithm is the basis for two of the state-of-the-art approaches to JSP .

The general scheme of TS algorithm used herein is similar to other TS algorithms proposed in the literature, for instance

in [59]. In the first step the initial solution, generated by the GA, is evaluated and it then iterates for a number of steps. At each iteration, the neighbourhood of the current solution is calculated and one of the neighbours is selected as new solution. Neighbours are evaluated using the above makespan estimate, so the selection criterion is based on selecting the neighbour with lowest expected value of estimated makespan. A neighbour is tabu if it is generated by reversing a tabu arc or by assigning a tabu machine to an operation, unless its estimated expected makespan is better than that of the current best solution. Additionally, we use the dynamic length schema for the tabu list and the cycle checking mechanism as they were proposed in [59]. TS finishes after a number of iterations without improvement, returning the best solution found so far.

5. Experimental study

The purpose of this experimental study is twofold: first, to analyse the behaviour of the proposed Hybrid Genetic Tabu Search (HGTS) algorithm and, second, to compare it with the state-of-the-art. For the first purpose we consider the components of HGTS (the Heuristic Initial Population (HIP) generator, the GA and the TS) both separately and in combination. To compare HGTS with the state-of-the-art, we start by considering the best approaches for the $FfJSP$, which to our knowledge are those proposed in [35], [36] and [34]. HGTS is further tested on $fJSP$ instances (with no uncertainty); this allows us to establish comparisons with a large number of algorithms from the literature on a varied set of instances. We conclude this empirical study proposing a new benchmark for the $FfJSP$ with larger and harder instances than those of the current benchmarks.

After a series of preliminary experiments, the following setting for HGTS has been chosen: the population size is 100 chromosomes and the stopping criterion for the GA, is 20 generations without improving the best solution, while for the TS, the number of iterations without improvement depends on the average size of the instances of the different benchmarks (details are given later). HGTS has been implemented in C++ and the target machine is a PC with a Xeon E5520 processor and 24GB RAM. For each problem instance, we have launched 30 runs and considered as performance metric the Mean Relative Error (MRE) with respect to a lower bound of the makespan, calculated for the $fJSP$ instances as

$$MRE = (C_{max} - LB) / LB \times 100 \quad (11)$$

where LB is the instance's makespan lower bound, and for the $FfJSP$ instances as

$$MRE = (E[C_{max}] - LB_F) / LB_F \times 100 \quad (12)$$

where LB_F is a lower bound of the expected makespan. The lower bounds for most of the $fJSP$ instances are those reported in [28]. To obtain lower bounds for fuzzy instances, we adapt the lower bound proposed in [60] for JSP to the fuzzy and flex-

ible setting as follows:

$$LB_F = E[\max_i \{ \sum_{j=1}^{N_i} pm_{o_{ij}} \}] \quad (13)$$

where $pm_{o_{ij}} = \min\{p_{o_{ij}k}, M_k \in M(o_{ij})\}$.

Regarding the benchmarks for the *FfJSP*, we consider here those proposed in [33], [35] and [36] with six instances altogether. Instances 01 and 02 have 10 jobs, 10 machines and 40 operations each ($10 \times 10 \times 40$). Instances 03 and 04 are $10 \times 10 \times 50$ and instances 05 and 06 are $15 \times 10 \times 80$. All instances have total flexibility, i.e., any operation can be executed on any machine. For these instances, the stopping criterion for the TS is 50 iterations without improvement.

In [36], the authors report results on six more *FfJSP* instances which are obtained as fuzzified versions of *fJSP* instances from [61],[62], and [26]. In this case, the fuzzy processing times of operations are not explicitly reported but a method to generate the TFNs is given instead, so the modal value is the original crisp duration, and the lower and upper defining points are randomly chosen from some intervals. In consequence, it is impossible to work with exactly the same instances. Additionally, the solutions reported in [36] are not fully consistent with the described fuzzifying method. For example, for the instance with 10 jobs and 6 machines from [61], even if the TFNs are formed by assigning to each defining point the smallest possible value (the lower endpoint of each interval as proposed in [36]), the lower bound of the expected makespan obtained from equation (13) is 312; however, the expected values reported in [36] for the average and the best solutions are 273.53 and 167.25 respectively. For these reasons, we have not considered these instances on our experimental study for the *FfJSP*. We do however consider the original crisp *fJSP* instances from [61],[62] and [26] in Section 5.3.

5.1. Analysis of the HGTS

We start this analysis by considering the effect of the initial population. To this end, we obtain two different initial populations, one generated using the heuristic from Section 4.2 and the other one, randomly. The best and average values (the latter between brackets) of the expected makespan in both populations can be seen in the third and fourth columns of Table 1. These clearly show the higher quality of the heuristic population. The table also contains results for the GA both with random and heuristic initial populations (fifth and sixth columns respectively, labelled RGA and HGA), analogous results for the TS (seventh and eighth columns, labelled RTS and HTS) and results for the combination of GA and TS with heuristic population, i.e., HGTS (last column). Each row in the table corresponds to a problem instance, with the instance identifier in the first column and the previously best known solution in the second column; additionally, the last row reports the average MRE across all instances w.r.t. the lower bound as explained above.

Notice that, despite the difference in quality of the initial populations, this difference does not always translate into different

results after the search, with the three algorithms under consideration presenting quite different sensitivity to this initial population. The GA is the method that benefits most from the heuristic seeding (near 63% improvement w.r.t. starting from the random population). This improvement is reduced to 19% for the TS, being negligible in all instances except the two largest ones (05 and 06). Finally, the benefit becomes insignificant for the hybrid algorithm HGTS in this benchmark (this is the reason that no column is added for the combination of GA and TS with random initial population). We believe that this may be explained by the fact that these instances are not challenging enough to appreciate the contribution of the heuristic seeding to the overall performance of the HGTS. In Section 5.4, we will introduce larger instances and use them to further analyse the influence of the different initial populations. In the remaining of the experimental study, we consider heuristic initial populations.

The results for HGA, HTS and HGTS in Table 1 correspond to the case where the three methods are given the same running time: HGTS stops following the criterion given above, while HGA stops after it has been running for the same time as HGTS and HTS is launched iteratively from different solutions generated with the heuristic algorithm until the same time is used. We can observe that HTS is better than HGA in all instances, with HTS reducing the average MRE in about 31% w.r.t. HGA. The results also illustrate the synergy that exists between the two search strategies which are combined in HGTS, with HGTS reducing the average MRE in 46% w.r.t. HTS. and in 87% w.r.t. HGA, and showing that this combination obtains better results than either GA and TS when run separately. In the next section we analyse these results in more detail in the context of comparison with other methods.

5.2. Comparison with the state-of-the-art in the FfJSP

In order to compare HGTS with the state-of-the-art, we consider the best methods proposed so far for the *FfJSP*: the Co-evolutionary Genetic Algorithm (CGA) proposed by D.Lei in [35], the Swarm-based Neighbourhood Search Algorithm (SNSA) proposed by D. Lei and X. Guo in [36] and the Hybrid Artificial Bee Colony Algorithm (hABC) proposed by L. Wang *et al* in [34]. CGA is implemented in Microsoft Visual C++ 6.0 and run on a 512MB RAM 1.7GHz PC, it uses a population of 150 chromosomes and a number of 1000 generations and the time taken ranges from 8 to 11 seconds for a single run. SNSA is coded in Microsoft Visual C++ 6.0 and run on a 2GB RAM 2.2GHz PC, the swarm size is 100, the number of iterations is limited to 500 and the time taken varies from 9 to 14 seconds a single run. Finally, hABC is implemented in C++ and run on a 3.2GB RAM 2.83GHz PC; the parameters were set as follows: a population of $2 \times n \times m$ chromosomes, $n \times m$ steps for local search and limit of 20 trials without improving a source of food; the time taken varies between 11 and 15 seconds per single run. In all three cases, the reported results correspond to the best and average solutions in 20 runs.

Table 2 shows the results obtained by CGA, SNSA, hABC and HGTS on the six instances 01–06 provided these data are available. Unfortunately, for the algorithms CGA and hABC,

Table 1: Analysis of the components of HGA for *FjJSP*

Ins	pBKS	Rd.IP	HIP	RGA	HGA	RTS	HTS	HGTS
01	30.25	66.28 (97.85)	32.03 (37.19)	39.25 (44.18)	30.25 (33.00)	29.03 (31.07)	28.98 (30.57)	28.50 (28.50)
02	45.25	87.60 (127.7)	46.90 (54.58)	57.25 (63.64)	46.25 (48.25)	45.45 (47.48)	45.28 (46.85)	45.25 (45.25)
03	47.75	98.23 (139.6)	49.65 (56.93)	60.50 (70.89)	48.00 (51.00)	45.20 (47.41)	44.85 (46.75)	43.50 (43.68)
04	38.00	82.05 (115.5)	38.83 (44.72)	49.75 (57.73)	37.00 (40.75)	35.78 (38.01)	35.68 (37.35)	34.25 (34.28)
05	62.00	126.1 (167.3)	63.23 (69.58)	79.75 (95.84)	61.00 (65.00)	58.68 (63.96)	55.88 (59.10)	51.50 (52.15)
06	63.75	117.4 (156.7)	61.73 (67.96)	84.50 (91.51)	59.50 (63.00)	57.60 (62.30)	54.88 (57.84)	51.25 (51.90)
<i>MRE</i>	25.60	154.3 (254.7)	28.10 (45.09)	62.52 (85.78)	23.37 (31.96)	18.85 (27.18)	16.20 (21.93)	11.24 (11.88)

results on the last and the two last instances respectively are not given in the original papers, hence the missing values in this table. For each method and instance, the table reports the best and average makespan (the latter between brackets). Additionally, the second column contains the lower bound for the expected makespan calculated according to (13) and the last column shows the average time taken by HGTS in a single run. It is worth noting that the results for HGTS correspond to using the reduced neighbourhood N_r^{AP} instead of N^{AP} , since they provide very similar results (compare with Table 1). Rows 7 to 9 include average MRE values (across the first 4, 5 and all 6 instances respectively) for all methods for which we have available data. Finally, the last row in Table 2, labelled #best, indicates the number of instances where each method obtains the best known solution. In bold are the best known solutions, with a superindex “a” in the case that our method improves the previous best known solution, and with a superindex “b” in the case it is the optimal solution.

Clearly, HGTS outperforms all the other three methods across the six instances. It obtains the best-so-far solutions in all instances, improving the previously best-known solutions in 5 of them. In fact, even the average makespan value of HGTS improves the best value obtained with the other methods in all but one instance (02). Moreover, for instances 01 and 03, HGTS obtains the optimal solution, since its expected makespan coincides with the lower bound LB_f .

It is important to remark that all the available results for the three algorithms CGA, SNSA and hABC have been obtained using the maximum approximation \max_R , while HGTS uses \max_I ¹. This however should not be a problem in this case, since $\max_R(A, B) \leq \max_I(A, B)$ for every pair of TFNs A and B , meaning that if all algorithms were to use the same maximum approximation the difference in favour of HGTS would either be the same or even greater. Just for the sake of completeness, we have evaluated the solutions obtained by HGTS (the operation processing order together with the machine assignment) using \max_R instead of \max_I . Obviously, the resulting expected makespan does not get worse in any case. More interestingly, the results are very similar: the best MRE obtained with \max_R is 10.18% versus 10.61% with \max_I and the average is 11.20% versus 11.54%. We may conclude that the comparison between HGTS and the state-of-the-art algorithms CGA,

SNSA and hABC is not affected by the maximum operation, being in all cases favourable to the new method.

5.3. Comparison with the state-of-the-art in the fJSP

To enhance the significance of the experimental study, we have conducted experiments to compare HGTS with the state-of-the-art approaches for the *fJSP*. The motivation is that the deterministic version of the problem has been considered in a large number of research works over the last two decades, so we can expect the best approaches proposed so far to be really refined, making it a challenge to improve or even match their results. Therefore, if HGTS (designed for *FjJSP*) were at least similar to some of the best approaches for the *fJSP*, this fact would be another strong evidence of the good performance of HGTS.

We have considered six benchmark sets: the *XWdata* from [62] and [63], the set of instances from [61], the *BRdata* from [26], the *BCdata* from [64], the *DPdata* from [27] and the *HUdata* from [65], making a total of 186 instances (we refer the interested reader to the original references for further detail on these test beds). For every test bed, HGTS is compared with the best available results in the literature. To reduce the computational load, our method uses the reduced neighbourhood.

For *XWdata*, our method is compared with the Knowledge-Based Ant Colony Optimization method (KBACO) by Xing *et al.* from [66], the Tabu Search with an efficient Public Critical Block neighbourhood structure (TSPCB) by Li *et al.* from [67], the Artificial Bee Colony (ABC) by Wang *et al.* from [68] and the bi-population based estimation of distribution algorithm (BEDA) by Wang *et al.* from [69]. The results reported in the literature together with those obtained with HGTS can be seen in Table 3: each row corresponds to an instance in the test bed, with its identifier in the first column and the makespan lower bound in the second column. In absence of other information, we have calculated lower bounds for these instances using equation 13 (without expected values as it corresponds to crisp instances). The next 5 columns correspond each to one of the methods above, showing the best and average makespan values (the latter between brackets) obtained on that instance. Finally, the last column shows the average time (in seconds) taken by a single run of HGTS on that instance; these are included for the sake of completeness, even though we are aware that these times may not be fairly comparable to the times reported in the above references due to the differences on the running environments and the target machines. As we can observe, for three in-

¹We have already motivated in Section 3.1 our choice of the \max_I operator for HGTS

Table 2: Summary of results in the *FJSP*

Ins	LB_f	CGA	SNSA	hABC	HGTS	$T_{HGTS}(s.)$
01	28.50	30.00 (30.18)	30.25 (31.68)	30.50 (32.15)	28.50^{a,b} (28.50)	5.8
02	45.00	45.75 (47.45)	45.25 (47.05)	45.75 (47.70)	45.25 (45.25)	3.4
03	43.50	47.75 (51.00)	47.50 (51.25)	47.75 (50.70)	43.50^{a,b} (43.64)	11.7
04	33.50	37.75 (40.80)	39.25 (40.80)	38.00 (40.45)	34.25^a (34.29)	12.7
05	37.50	62.00 (65.95)	65.75 (68.53)		51.00^a (51.83)	51.6
06	40.25		63.75 (65.65)		50.25^a (51.50)	53.3
<i>MRE(01-04)</i>		7.35 (15.22)	8.26 (14.31)	7.97 (14.03)	0.70 (0.81)	
<i>MRE(01-05)</i>		18.94 (27.35)	21.68 (28.00)		7.76 (8.29)	
<i>MRE(01-06)</i>			27.80 (33.85)		10.61 (11.54)	
#best		0	1	0	6	

Table 4: Summary of results in the *fJSP: Thomalla Benchmark*

Ins	LB	PSO	ILOG	HGTS	T(s.)
EX1	117	117	117	117^b (117)	0.11
EX2	95	109	109	109 (109)	0.62
EX3	316	328	675	316^{a,b} (316)	4.33
<i>MRE</i>		6.18	42.78	4.91 (4.91)	
#best		2	2	3	

stances HGTS obtains the optimal solution in every single run, while for the remaining instances it reaches the best-known solution, as it is also the case with the other methods.

The results on the Thomalla’s benchmark [61] are compared with the results reported for the PSO by Girish and Jawahar in [70] together with those obtained by ILOG OPL Studio, also reported in [70]. In this paper best-known solution (BKS) values are also given. All these data, together with the data regarding HGTS can be seen in Table 4, following the same format as Table 3 above. Again, the LBs for these instances are computed using equation 13. We can see that HGTS obtains the previously-known BKS both in average and best values for the first two instances and establishes a new BKS for the third instance. In fact, in two cases it yields the optimal solution; this optimal solution was already known for instance EX1 but, more interestingly, it is established for the first time by HGTS for instance EX3.

For the following three test beds (the most widely used in the literature), unless otherwise stated, we compare HGTS with the tabu search (TS) by Mastrolilli and Gambardella from [28], the hybrid genetic algorithm (hGA) by Gao, Sun and Gen from [30], the climbing depth-bounded discrepancy search (CDDS) by Hmida *et al.* from [31], the hybrid harmony search and large-scale neighbourhood search algorithm (HHS/LNS) by Yuan and Xu from [32], and the genetic algorithm hybridised with tabu search (GA+TS) by González *et al.* from [11].

Considering the size of the instances, the stopping criterion for TS is 200 iterations without improvement for the *BCdata* and *BRdata* families and 400 iterations without improvement for the *DPdata* dataset. As above, for the sake of completeness, we report the time taken by a single run of HGTS to solve each instance. It is however worth mentioning that HGTS has been designed for fuzzy instances so, to run it on deterministic problems, every instance has been converted into a fuzzy one (given that every real number r can be represented as the

TFN (r, r, r)). In consequence, CPU times may be expected to be about 3 times longer than those required by a simplified algorithm specifically designed for the *fJSP*. Despite of this, CPU times with HGTS are not significantly longer than those reported in the references above for the other algorithms. A detailed comparison in [32] states that the computational effort of HHS/LNS is comparable with that of hGA but it is much longer than those of TS and CDDS. Taking into account that the target machines are very similar, following the comparison framework explained in [32], we could consider that HHS/LNS takes 20% longer than HGTS. However, as there are factors other than the language and the machine that influence the computational time, this comparison is only indicative.

Tables 5, 6 and 7 show the results of the experiments on the *BRdata*, the *BCdata*, and *DPdata* benchmarks respectively. The format is analogous to the tables above, however, in this case, the lower bound is the value reported in [28]. We also include two more rows which serve as summary, containing MRE values and the number of instances for which a method reaches the best-known solution.

For the *BRdata* benchmark, results in Table 5 shows that HGTS improves the previously-best-known solution in one instance (*MK06*). and obtains the best-known solution in 9 of the 10 instances, something done only by hGA. In terms of MRE, HGTS is the best method if we consider the best makespan and the second best if we consider average makespan instead. Figure 5.3 shows the job-oriented Gantt chart of the new best solution encountered for the instance *MK06*.

The results for the *BCdata* in Table 6 incorporate best makespan values for yet another method from the literature, the parallel double-level metaheuristic approach (TSBM²h) proposed by Bozejko *et al.* in [55]. The reason is that it reports detailed good results on this benchmark but not for the remaining test beds. Also, HHS/LNS is omitted in this table because for this benchmark only the MRE average value for the best solutions (22.43) is reported in [32]. As we can see, for the *BCdata* HGTS obtains the best-known solution in 19 of the 21 instances. Moreover, in one of these instances (*seti5c12*), HGTS improves the previously-best-known solution. Additionally, HGTS obtains the best MRE values for both the best and the average makespan among all the algorithms considered, even if differences are small.

On the *DPdata* benchmark, HGTS improves the previously best-known solution in three instances (10a, 13a and 16a) and

Table 3: Summary of results in the *fJSP: XWdata*

Ins	LB	KBACO	TSPCB	ABC	BEDA	HGTS	T(s.)
Case 1	11	11 (11.0)	11 (11.0)	11 (11.0)	11 (11.0)	11^b (11.0)	0.3
Case 2	12	14 (14.3)	14 (14.2)	14 (14.0)	14 (14.0)	14 (14.0)	2.2
Case 3	11	11 (11.0)	11 (11.0)	11 (11.0)	11 (11.0)	11^b (11.0)	2.1
Case 4	7	7 (7.4)	7 (7.1)	7 (7.0)	7 (7.0)	7^b (7.0)	7.3
Case 5	10	11 (11.3)	11 (11.7)	11 (11.0)	11 (11.0)	11 (11.0)	1.3
<i>MRE</i>		5.33 (7.58)	5.33 (7.35)	5.33 (5.33)	5.33 (5.33)	5.33 (5.33)	
#best		5	5	5	5	5	

Table 5: Summary of results in the *fJSP: BRdata*

Ins	LB	TS	hGA	CDDS	HHS/LNS	GA+TS	HGTS	T(s.)
Mk01	36	40 (40)	40 (40)	40 (40)	40 (-)	40 (40)	40 (40)	5
Mk02	24	26 (26)	26 (26)	26 (26)	26 (-)	26 (26)	26 (26)	15
Mk03	204	204 (204)	204 (204)	204 (204)	204 (-)	204 (204)	204^b (204)	2
Mk04	48	60 (60)	60 (60)	60 (60)	60 (-)	60 (60)	60 (60)	10
Mk05	168	173 (173)	172 (172)	173 (174)	172 (-)	172 (172)	172 (172)	18
Mk06	33	58 (58)	58 (58)	58 (59)	58 (-)	58 (58)	57^a (58)	63
Mk07	133	144 (147)	139 (139)	139 (139)	139 (-)	139 (139)	139 (139)	33
Mk08	523	523 (523)	523 (523)	523 (523)	523 (-)	523 (523)	523^b (523)	3
Mk09	299	307 (307)	307 (307)	307 (307)	307 (-)	307 (307)	307 (307)	24
Mk10	165	198 (199)	197 (197)	197 (198)	198 (-)	199 (200)	198 (199)	104
<i>MRE</i>		15.41 (15.83)	14.92 (14.92)	14.98 (15.35)	14.98 (-)	15.04 (15.13)	14.67 (15.02)	
#best		6	9	8	8	8	9	

- means that the corresponding data is not available.

in other three instances (01a, 03a and 04a) it obtains the optimal solution. Additionally, HGTS yields the best the MRE values both for the best and average makespan from all the six algorithms considered.

Finally, for the *HUdata* set, Figure 5.3 provides a summary of the results (detailed results for HGTS on these data are openly available on the web²). In this case we only report results for TS, hGA, CDDS and HGTS, since results on this benchmark are not available for the other methods. Also, the figure portrays MRE values for the average makespan across groups of instances; the reason is that the makespan results reported in [30] and [31] for this benchmark are averages on the same groups. We can observe that HGTS performs slightly better than the other approaches on the instances of the *edata* subset, which seems to be the hardest of the set. Moreover, HGTS reaches the optimal solution in 77 instances (27 *edata*, 19 *rdata* and 31 *vdata*), improves the best known solution given in [28] in 26 instances (12 *edata*, 12 *rdata* and 2 *vdata*) and reaches the best known solution in other 90 instances (29 *edata*, 28 *rdata* and 33 *vdata*) of the 129 instances of the test bed.

Overall, for the crisp version of the problem, we have tested 186 instances, reaching the best-known solution for 160 of them. Furthermore, 87 out of these 160 solutions are optimal. Also, HGTS improves the previously-best-known solution in 31 instances.

To further avail the quality of the proposed method, we have done some statistical tests to analyse differences between HGTS and other algorithms from the literature. Following [71], since we have multiple-problem analysis, we have used non-

parametric statistical tests. First, we have run a Shapiro-Wilk test to confirm the non-normality of the data. Then we have used paired Wilcoxon signed rank tests to compare the medians of the MRE values between HGTS and each of the other methods, provided that results for single instances are available, that is, we have considered the sets $BRdata \cup BCdata \cup DPdata$ and the methods TS, hGA, CDDS and GA+TS. In all these tests, the level of confidence used was 95% and the alternative hypothesis was “the difference between the errors of the HGTS and the method tested is smaller than 0”. The p -values obtained with these tests (TS: 0.0001086, hGA: 0.03996, CDDS: 0.000526, GA+TS: 0.001188) show that there exist statistically significant differences between HGTS and some of the methods of the state-of-the-art in *fJSP* on these benchmarks.

In summary, we can conclude that HGTS clearly outperforms the previous results for the *FfJSP* and, in the deterministic setting of *fJSP*, it is slightly but significantly better than the state-of-the-art.

5.4. A new benchmark for the FfJSP

As we have seen that there are but a few *FfJSP* instances openly available in the literature and, in addition, the optimal solution for some of these instances has already been found and proven. This motivates us to propose here a new set of more challenging problems and provide preliminary results of our algorithm on them for future comparisons.

We base the new instances on well-known crisp *fJSP* problems and add uncertainty to the durations based on the ideas from [22] but using a wider interval for the third defining point, as it is more likely (and critical) for an operation to take longer time than expected instead of a shorter one. Let p be the

²Repository section in <http://di002.edv.uniovi.es/iscop>

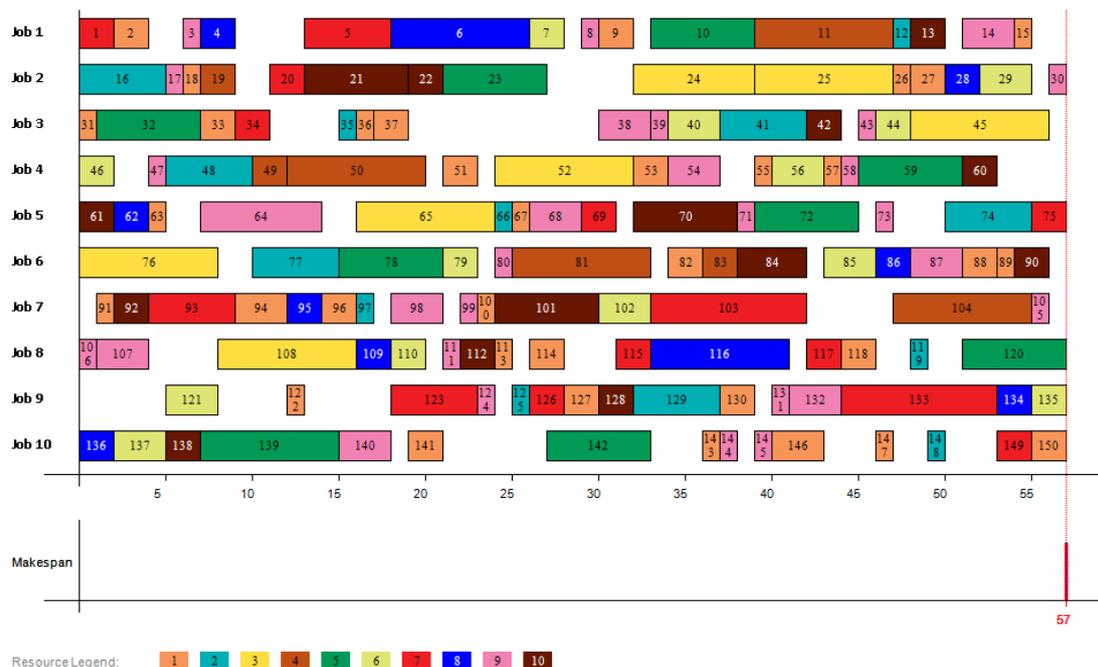


Figure 2: Gantt chart, job-oriented, of new best solution of instance *MK06* from *BRdata*.

real duration of a task in some machine, from this we build a TFN $P = (p^1, p^2, p^3)$ where $p^2 = p$ and p^1 and p^3 are random positive integer values verifying that $p^1 \in [0.85p, p)$ and $p^3 \in [2p - p^1, 1.2p]$. In the case that no integer value exists in the interval $[0.85p, p)$, we set $p^1 = \max\{1, p - 1\}$, and if there is no integer value in $[2p - p^1, 1.2p]$, p^3 takes a random value in $[p + 1, p + 2]$. In this way, unlike the instances in [22], the generated TFNs always verify that $p^2 - p^1 \leq p^3 - p^2$ and therefore $E[P] \geq p$. It is easy to prove that, thanks to this inequality, for these instances the optimal solution of the original crisp problem (or any lower bound thereof, usually better than the raw LB defined in equation 13) provides a lower bound for the expected makespan of the fuzzy solution, allowing to measure relative errors more accurately. The crisp problems we take to build the benchmark are the largest ones, in number of operations, from the common-use benchmarks *DPdata*, *BRdata* and *BCdata*, as we conjecture they provide bigger room for improvement. More precisely, we fuzzify instances *07a* to *18a* from *DPdata* and instance *Mk10* from *BRdata*, all of them having more than 240 operations. Instance *MK09*, which has the same size, has been discarded because all authors obtain the same results, both in best and average makespan values, which leads us to think that no further improvement is possible on this problem. The new fuzzy instances thus generated are openly available on the web³

This set of larger and harder *FfJSP* instances allow us to better evaluate the behaviour of our algorithm using the neighbourhood N^{AP} , for which connectivity holds, instead of using the reduced structure N_r^{AP} , which contains less neighbours and therefore has been used across all of the experimental analy-

sis above. As already mentioned, the loss of the connectivity is relatively unimportant in our case, given that the neighbourhood is used within a metaheuristic, whereas the reduction in neighbourhood size obtained by discarding non-improving neighbours augments the chance of obtaining improving ones. This is confirmed by our experimental results, which show that the *MRE* for the best and average expected makespan obtained with N_r^{AP} in each instance are slightly better (7% *MRE* improvement). However, the most relevant fact is that, since N^{AP} generates more neighbours, the runtime of HGTS using N^{AP} is 21% longer than the runtime using N_r^{AP} .

As advanced in Section 5.1, this more challenging benchmark also allows to better evaluate the effect of the heuristic seeding in the HGTS. Figure 4 depicts the average *MRE* values and CPU times obtained with the hybrid algorithm GA+TS both using heuristic seeding and starting with a random population given three different stopping criteria for the tabu search: 50, 100 and 400 maximum number of iterations without improvement. It is clear that *MRE* values are slightly smaller when using heuristic seeding and, moreover, the CPU time spent in generating this heuristic initial population is compensated when the local search takes longer. This can be interpreted as a result of the fact that the heuristic seeding helps the local search to find good solutions quickly not only in the first iterations but along the whole evolutive process.

Finally, Table 8 contains the results of 30 runs of our algorithm HGTS on every instance of the new benchmark. Each row corresponds to one of these instances, with the identifier in the first column (Ins). The LB values in the second column are the available lower bounds of the original crisp problem (which are also valid LBs for the expected makespan). The next four columns correspond to makespan results: the columns

³Repository section in <http://di002.edv.uniovi.es/iscop>.

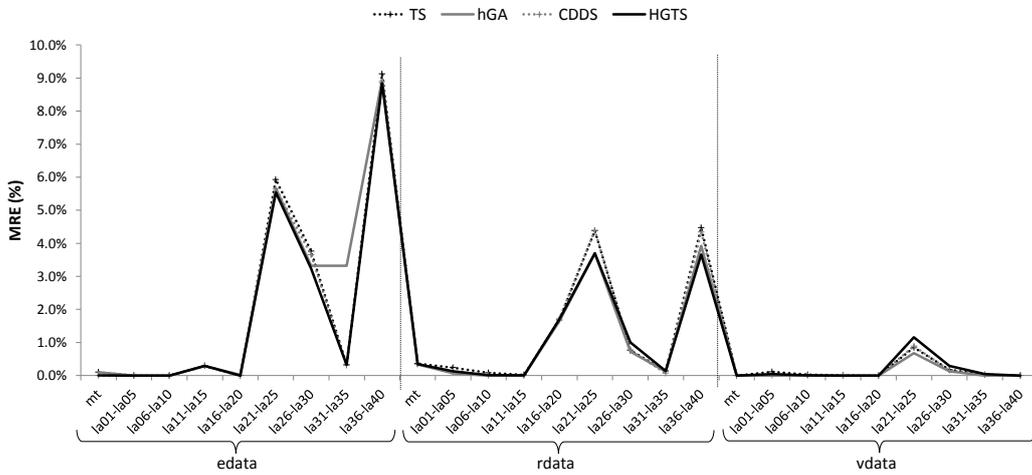
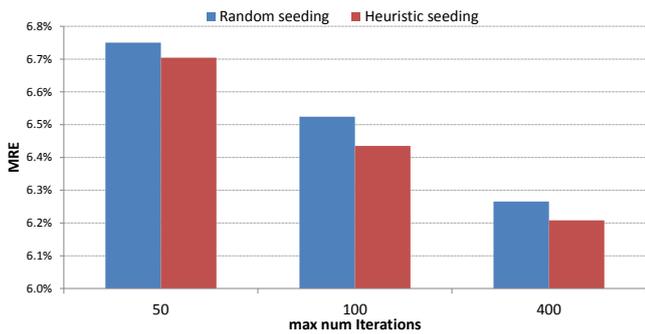
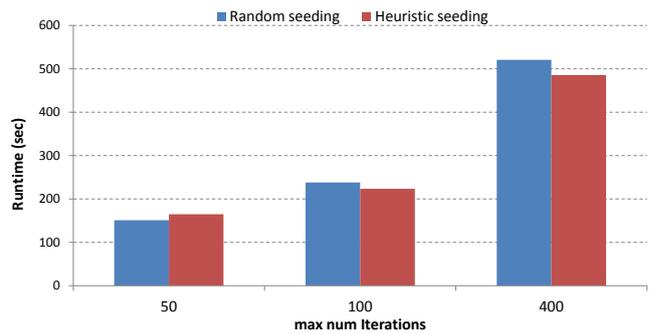


Figure 3: Main Relative Errors on the *HUdata*.



(a) MRE average values



(b) Average computational time

Figure 4: Comparison between random and heuristic seeding in the new *FjJSP* benchmark.

Table 6: Summary of results in the *fJSP: BCdata*

Ins	LB	TS	hGA	CDDS	TSBM ² h	GA+TS	HGTS	T(s.)
mt10c1	655	928 (928)	927 (927)	928 (929)	927 (-)	927 (927)	927 (927)	13
mt10cc	655	910 (910)	910 (910)	910 (911)	908 (-)	908 (909)	908 (910)	13
mt10x	655	918 (918)	918 (918)	918 (918)	922 (-)	918 (922)	918 (918)	15
mt10xx	655	918 (918)	918 (918)	918 (918)	918 (-)	918 (918)	918 (918)	12
mt10xxx	655	918 (918)	918 (918)	918 (918)	918 (-)	918 (918)	918 (918)	12
mt10xy	655	906 (906)	905 (905)	906 (906)	905 (-)	905 (905)	905 (905)	13
mt10xyz	655	847 (850)	849 (849)	849 (851)	849 (-)	849 (850)	847 (850)	18
setb4c9	857	919 (919)	914 (914)	919 (919)	914 (-)	914 (914)	914 (914)	16
setb4cc	857	909 (912)	914 (914)	909 (911)	907 (-)	907 (907)	907 (908)	15
setb4x	846	925 (925)	925 (931)	925 (925)	925 (-)	925 (925)	925 (925)	15
setb4xx	846	925 (926)	925 (925)	925 (925)	925 (-)	925 (925)	925 (925)	14
setb4xxx	846	925 (925)	925 (925)	925 (925)	925 (-)	925 (925)	925 (925)	15
setb4xy	845	916 (916)	916 (916)	916 (916)	910 (-)	910 (910)	910 (910)	19
setb4xyz	838	905 (908)	905 (905)	905 (907)	903 (-)	905 (905)	905 (905)	15
seti5c12	1027	1174 (1174)	1175 (1175)	1174 (1175)	1174 (-)	1171 (1173)	1170^a (1171)	41
seti5cc	955	1136 (1136)	1138 (1138)	1136 (1137)	1136 (-)	1136 (1137)	1136 (1137)	34
seti5x	955	1201 (1204)	1204 (1204)	1201 (1202)	1198 (-)	1199 (1200)	1199 (1201)	38
seti5xx	955	1199 (1201)	1202 (1203)	1199 (1199)	1197 (-)	1197 (1198)	1197 (1198)	34
seti5xxx	955	1197 (1198)	1204 (1204)	1197 (1198)	1197 (-)	1197 (1197)	1197 (1198)	31
seti5xy	955	1136 (1136)	1136 (1137)	1136 (1138)	1136 (-)	1136 (1137)	1136 (1137)	34
seti5xyz	955	1125 (1127)	1126 (1126)	1125 (1125)	1128 (-)	1127 (1128)	1125 (1126)	43
<i>MRE</i>		22.53 (22.63)	22.61 (22.66)	22.54 (22.60)	22.45 (-)	22.42 (22.49)	22.39 (22.46)	
#best		11	10	10	17	16	19	

with the header “Best” contain the best makespan (a TFN) together with its expected value obtained across the 30 runs and the next two columns, with headers “Avg” and “Std. Dev.” contain the average and standard deviation values for the expected makespan across these 30 runs. Finally, the last column with header “T(s.)” reports the average time per run of HGTS in seconds. Notice that due to the fuzzification method used to generate the problems (with asymmetric TFNs stretched to the right), the expected makespan values are necessarily greater than the values obtained by the same algorithm on the corresponding original crisp problem. Furthermore, we can see that the runtime required for solving the fuzzy instances is in average a 13% longer than the time required for the original crisp problems, illustrating the increased difficulty of handling uncertainty.

6. Conclusions

We have considered the *FfJSP*, a variant of the job shop problem which incorporates both flexibility in machine assignment and uncertainty in operation durations, in an attempt to reduce the gap between academic and real-world problems. We have proposed a new hybrid algorithm which combines a GA with TS and heuristic seeding. The new heuristic method to generate initial solutions benefits from the flexible nature of the problem and generates high-quality and diverse initial solutions which provide a starting point for the GA, enhancing its exploitation ability. The designed TS algorithm is then applied to every newly generated chromosome in the GA. A key point for the TS is the neighbourhood structure. We have proposed here two new structures. For the first one, we have proved that it verifies both feasibility and connectivity, the latter ensuring asymptotic convergence in probability to a global optimal solution. The second neighbourhood is obtained by incorporating a

filtering mechanism that trims the first structure by discarding non-improving neighbours; this second neighbourhood keeps the feasibility property and considerably reduces the size of the first one at the cost of losing connectivity. Finally, a method based on constraint propagation has been introduced that allows to speed-up the evaluation of new chromosomes. We have tested the resulting algorithm, HGTS, on a varied set of 205 instances, considering both deterministic and fuzzy instances of *fJSP* from the literature to enhance the significance of the study. The extensive experimental results clearly show that not only does the hybrid algorithm benefit from the synergy among its components, improving each of them when run separately for the same time, but it is also quite competitive with the state-of-the-art in solving both crisp and fuzzy instances, providing new best-known solutions for a number of these test instances. Finally, we have argued that the existing *FfJSP* benchmarks are not challenging enough and, in consequence, we have proposed a new more challenging benchmark and we have provided the first makespan results for the new instances with HGTS. We hope that these provide a basis for future research on the *FfJSP* problem.

Acknowledgements

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Table 7: Summary of results in the *fJSP: DPdata*

Ins	LB	TS	hGA	CDDS	HHS/LNS	GA+TS	HGTS	T(s.)
01a	2505	2518 (2528)	2518 (2518)	2518 (2525)	2505 (2513)	2505 (2511)	2505^b (2505)	122
02a	2228	2231 (2234)	2231 (2231)	2231 (2235)	2230 (2231)	2232 (2234)	2230 (2234)	205
03a	2228	2229 (2230)	2229 (2229)	2229 (2232)	2228 (2229)	2229 (2230)	2228^b (2230)	181
04a	2503	2503 (2516)	2515 (2518)	2503 (2510)	2506 (2506)	2503 (2504)	2503^b (2503)	112
05a	2189	2216 (2220)	2217 (2218)	2216 (2218)	2212 (2215)	2219 (2221)	2214 (2218)	208
06a	2162	2203 (2206)	2196 (2198)	2196 (2203)	2187 (2192)	2200 (2204)	2193 (2198)	260
07a	2187	2283 (2298)	2307 (2310)	2283 (2296)	2288 (2303)	2266 (2286)	2270 (2280)	344
08a	2061	2069 (2071)	2073 (2076)	2069 (2069)	2067 (2074)	2072 (2075)	2070 (2074)	318
09a	2061	2066 (2067)	2066 (2067)	2066 (2067)	2069 (2073)	2066 (2067)	2067 (2069)	376
10a	2178	2291 (2306)	2315 (2315)	2291 (2303)	2297 (2302)	2267 (2273)	2247^a (2266)	369
11a	2017	2063 (2066)	2071 (2072)	2063 (2072)	2061 (2067)	2068 (2071)	2064 (2069)	294
12a	1969	2034 (2038)	2030 (2031)	2031 (2034)	2027 (2036)	2037 (2041)	2027 (2033)	486
13a	2161	2260 (2266)	2257 (2260)	2257 (2260)	2263 (2269)	2271 (2276)	2250^a (2264)	416
14a	2161	2167 (2168)	2167 (2168)	2167 (2179)	2164 (2168)	2169 (2171)	2170 (2173)	396
15a	2161	2167 (2167)	2165 (2165)	2165 (2170)	2163 (2166)	2166 (2166)	2168 (2169)	523
16a	2148	2255 (2259)	2256 (2258)	2256 (2258)	2259 (2266)	2266 (2271)	2246^a (2257)	384
17a	2088	2141 (2144)	2140 (2142)	2140 (2146)	2137 (2141)	2147 (2150)	2142 (2146)	483
18a	2057	2137 (2140)	2127 (2131)	2127 (2132)	2124 (2128)	2138 (2141)	2129 (2133)	650
<i>MRE</i>		<i>2.01 (2.24)</i>	<i>2.12 (2.19)</i>	<i>1.94 (2.19)</i>	<i>1.89 (2.13)</i>	<i>1.99 (2.17)</i>	<i>1.73 (1.98)</i>	
#best		5	3	5	12	3	8	

Table 8: Results on the new *FfJSP* benchmark

Ins	LB	C_{max}		$E[C_{max}]$			T(s.)
		Best	Best	Avg.	Std. Dev.		
fuzzMk10	165	(175, 198, 225)	199	200.2	0.5	314	
fuzz07a	2187	(2105, 2276, 2604)	2315	2330.5	8.2	440	
fuzz08a	2061	(1917, 2078, 2368)	2110	2119.7	3.5	299	
fuzz09a	2061	(1913, 2071, 2363)	2105	2108.8	2.5	420	
fuzz10a	2178	(2074, 2259, 2570)	2291	2312.9	12.1	489	
fuzz11a	2017	(1926, 2075, 2360)	2109	2118.7	4.3	284	
fuzz12a	1969	(1884, 2042, 2305)	2068	2075.8	4.0	560	
fuzz13a	2161	(2111, 2279, 2588)	2314	2329.7	9.2	365	
fuzz14a	2161	(2007, 2178, 2483)	2212	2215.7	2.6	459	
fuzz15a	2161	(1996, 2177, 2472)	2206	2208.8	2.1	642	
fuzz16a	2148	(2067, 2247, 2560)	2280	2313.6	14.5	394	
fuzz17a	2088	(1993, 2156, 2443)	2187	2193.1	3.2	456	
fuzz18a	2057	(1972, 2136, 2430)	2169	2177.2	3.9	684	
<i>MRE</i>			<i>5.66</i>	<i>6.22</i>			

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Gijón, November 4, 2013

Dear Stefan Nickel,

We submit a paper that may be interesting for Computers & Operations Research. The paper describes the results of our research on the fuzzy flexible job shop scheduling problem. The main contributions of the paper are summarized in the highlights file.

In the paper we also propose a new benchmark for the aforementioned problem. The instances are included in this submission as supplementary material, as well as detailed results of the experimental study of the submitted work.

Best regards,

Juan Jose Palacios
Miguel Angel Gonzalez
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We consider a new hybrid algorithm which combines a GA with TS and heuristic seeding for solving the fuzzy flexible job shop scheduling problem. Here we remark the main contributions of the paper:

- We introduce a new heuristic method to generate initial solutions that benefits from the flexible nature of the problem and generates high-quality and diverse initial solutions which provide a starting point for a GA, enhancing its exploitation ability.
- We propose here two new neighbourhood structures for the problem:
 - For the first one, we prove that it verifies both feasibility and connectivity, the latter ensuring asymptotic convergence in probability to a global optimal solution.
 - The second neighbourhood keeps the feasibility property and considerably reduces the size of the first one at the cost of losing connectivity.
- A method based on constraint propagation is introduced that allows to speed-up the evaluation of new chromosomes.
- We test the resulting algorithm, HGTS, on a varied set of 205 instances, considering both deterministic and fuzzy instances of fJSP from the literature, providing new best-known solutions for a number of these test instances.
- We propose a new more challenging benchmark and provide the first makespan results for the new instances with HGTS.

Best regards,

Juan Jose Palacios

Miguel Angel Gonzalez

Camino R. Vela

Ines Gonzalez Rodriguez

Jorge Puente