# ON A DOMINANCE TEST FOR THE SINGLE MACHINE SCHEDULING PROBLEM WITH RELEASE DATES TO MINIMIZE TOTAL FLOW TIME 

Shuzo Yanai Tetsuya Fujie<br>Kobe University of Commerce

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#### Abstract

The dominance test is a bounding operation in branch-and-bound algorithms, where each subproblem is examined whether it can be terminated or not by comparing, implicitly or explicitly, with another subproblem. For a single machine scheduling problem with release dates to minimize total flow time, Chu [5] proposed a branch-and-bound algorithm with a dominance test based on already known and new dominance properties and reported that the dominance test works successfully to solve problem instances exactly with up to 100 jobs. On the other hand, a naive combination of these dominance properties may delete all of the optimal solutions. The purpose of this paper is to point out such a pitfall and then propose a way to avoid it. Furthermore, new dominance properties based on the property developed by Chu [5] are proposed. Computational experiments are performed to see how often the branch-and-bound algorithm with a naive dominance test fails and to show an effectiveness of our branch-and-bound algorithm.


Keywords: Scheduling, dominance test, branch-and-bound algorithm

## 1. Introduction

Branch-and-bound algorithm is a fundamental exact solution approach to combinatorial optimization problems including scheduling problems. It is an enumerative algorithm in which a given problem is repeatedly decomposed into several subproblems. Each subproblem is tested by computing a lower bound to the optimal solution value of the subproblem (if the given problem is a minimization one). If the lower bound is greater than or equal to the best solution value obtained until the test, which will be called an incumbent value, then the subproblem can be concluded not to provide a better solution and it is terminated. The dominance test is known as another test for subproblems. While the bounding test compares a lower bound of a subproblem with an incumbent value, the dominance test compares a subproblem with an another subproblem. More precisely, when we know that an optimal solution value of a subproblem is not better than that of an another subproblem, the subproblem can be terminated. Besides these tests, several techniques for reducing the search space have been proposed. See, e.g., [3] for the techniques developed for scheduling problems.

In this paper, we consider dominance tests for a single machine scheduling problem with release dates to minimize total flow time. Dominance properties for this problem were proposed in $[4,5,6]$ and were used in branch-and-bound algorithms. In particular, Chu [5] combined some already known and new dominance properties and reported that the dominance test works successfully to solve problem instances with up to 100 jobs. This paper concerns with a combination of dominance properties.

We first point out that, by a naive combination of dominance properties, we may fail to obtain an optimal solution even if each of them alone is correct. Next, we show that slight
modification of the dominance properties is enough for branch-and-bound algorithms to work correctly. We further propose some new dominance properties. Computational experiments are performed to see (i) how often the naive dominance test fails, (ii) which combination of the dominance properties works effectively, and (iii) how large problem instances our branch-and-bound algorithm can solve. The remainder of the paper is organized as follows. In Section 2, we describe the scheduling problem and give some notations which are used throughout the paper. Dominance properties are discussed in Section 3. Section 4 devotes to our computational experiments. Finally, concluding remarks are described in Section 5.

## 2. Single Machine Scheduling Problem with Release Dates

### 2.1. Problem definition

Let $N=\{1,2, \ldots, n\}$ denote the set of jobs to be processed on a single machine. Each job $i$ is given a processing time $p_{i}$ and a release date $r_{i}$. No preemption is allowed, and each job is available at $r_{i}$. For a given schedule (permutation) $S$ of $N$, we denote by $C_{i}(S)$ the earliest completion time of job $i . F_{i}(S)=C_{i}(S)-r_{i}$ is called a flow time of job $i$. Hence, it is equivalent to a minimization of the total flow time $F(S)=\sum_{i=1}^{n} F_{i}(S)$ and that of the total completion time $C(S)=\sum_{i=1}^{n} C_{i}(S)$. In this paper, we are concerned with a problem of finding a schedule $S$ which minimizes $C(S)$. The problem is strongly NP-hard [10].

### 2.2. Notations

Notations used in this paper are basically based on [5]. A partial schedule $K$ is a permutation of jobs in a subset of $N$. For a partial schedule $K$, we define the following notations.
$J(K)$ : the set of jobs in $K$,
$\Phi(K)$ : the earliest completion time of the last job of $K$,
$\Sigma K$ : a schedule minimizing the total completion time among those starting with
$K$. Note that, in the case that two or more such schedules exist, we can take any of these throughout this paper.
For a partial schedule $K$ and a job $i \in N \backslash J(K),(K, i)$ denotes a partial schedule starting with $K$ followed by $i$. Accordingly, $(K, L)$ denotes a partial schedule $K$ followed by another partial schedule $L$ where $J(K) \cap J(L)=\emptyset$, and so on. For a time $\Delta$ and a job $i$, we define $R_{i}(\Delta)=\max \left\{\Delta, r_{i}\right\}$ and $E_{i}(\Delta)=R_{i}(\Delta)+p_{i}$. Hence $E_{i}(\Delta)$ is the earliest completion time stating with the time $\Delta$.

## 3. Dominance Properties

We call a partial schedule $K$ is dominated by another partial schedule $L$ if $C(\Sigma K) \geq C(\Sigma L)$. Similarly, a partial schedule $K$ is strictly dominated by a partial schedule $L$ if $C(\Sigma K)>$ $C(\Sigma L)$. We may say a partial schedule $K$ is dominated (resp. strictly dominated) if $K$ is dominated (resp. strictly dominated) by some another partial schedule.

An active schedule is a schedule each job in which cannot be scheduled earlier without delaying another. Chu [5] introduced the notion of F-active schedules. F-active schedule is an active schedule with the property that any pair of adjacent jobs $i$ and $j$ such that $i$ followed by $j$ satisfies at least one of the conditions: (1) $R_{i}\left(\Delta_{i}\right)<R_{j}\left(\Delta_{i}\right)$, (2) $R_{i}\left(\Delta_{i}\right)+E_{i}\left(\Delta_{i}\right) \leq R_{j}\left(\Delta_{i}\right)+E_{j}\left(\Delta_{i}\right)$, where $\Delta_{i}$ denotes the earliest completion time of the job immediately preceding job $i$ in the schedule. Here we give a formal definition of active and F-active partial schedules since they are not defined explicitly in [5]. A partial schedule $K$ is defined as active if $K$ itself is active as a schedule of $J(K)$ and, for any $i \in N \backslash J(K)$, $(K, i)$ is active as a schedule of $J(K \cup\{i\})$. Equivalently, $K$ is defined as active if each job in $K$ cannot be scheduled earlier without delaying another and any job in $N \backslash J(K)$
cannot be placed between the jobs in $K$ without delaying them. F-active partial schedules are defined similarly. It is clear that inactive partial schedules are strictly dominated. Also, partial schedules which are not F -active are strictly dominated (see [5]).

Theorems 3.1-3.5 below are sufficient conditions that the partial schedule ( $K, i$ ) is dominated.
Theorem 3.1 ([4]) Given a partial schedule $K$ and $i, j \notin J(K)$, $i \neq j$, if $E_{i}(\Phi(K)) \geq$ $E_{j}(\Phi(K))$ and $E_{i}(\Phi(K))-E_{j}(\Phi(K)) \geq\left(p_{i}-p_{j}\right)(|N \backslash J(K)|-1)$, then $(K, i)$ is dominated by ( $K, j$ ).
Theorem $3.2([4])$ Given a partial schedule $K$ and $i, j \notin J(K)$, $i \neq j$, if $E_{i}(\Phi(K)) \leq$ $E_{j}(\Phi(K))$ and $p_{i}-p_{j} \leq\left[E_{i}(\Phi(K))-E_{j}(\Phi(K))\right]|N \backslash J(K)|$, then $(K, i)$ is dominated by $(K, j)$.
Theorem 3.3 ([5]) Given a partial schedule $K$ of the form $K=\left(K_{1}, j, K_{2}\right)$ and $i \notin J(K)$, if $E_{i}\left(\Phi\left(K_{1}\right)\right) \leq E_{j}\left(\Phi\left(K_{1}\right)\right)$ and $E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right) \leq\left(p_{i}-p_{j}\right)|N \backslash J(K)|$, then $(K, i)=$ $\left(K_{1}, j, K_{2}, i\right)$ is dominated by $\left(K_{1}, i, K_{2}, j\right)$.
Theorem 3.4 ([5]) Given a partial schedule $K$ of the form $K=\left(K_{1}, j, K_{2}\right)$ and $i \notin J(K)$, if $p_{i} \geq p_{j}$ and $p_{i}-p_{j} \geq\left[E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)\right]\left(\left|J\left(K_{2}\right)\right|+2\right)$, then $(K, i)=\left(K_{1}, j, K_{2}, i\right)$ is dominated by $\left(K_{1}, i, K_{2}, j\right)$.
Theorem 3.5 ([5]) Given two partial schedules $K$ and $K^{\prime}$, if $J\left(K^{\prime}\right)=J(K), C\left(K^{\prime}\right) \leq$ $C(K)$ and $\left|N \backslash J\left(K^{\prime}\right)\right| R_{j}\left(\Phi\left(K^{\prime}\right)\right)+C\left(K^{\prime}\right) \leq|N \backslash J(K)| R_{j}(\Phi(K))+C(K)$, where $j=$ $\arg \min \left\{r_{k}: k \in N \backslash J\left(K^{\prime}\right)\right\}$ then $K$ is dominated by $K^{\prime}$.

Chu [5] proposed a branch-and-bound algorithm in which the dominance properties of active partial schedules, F-active partial schedules and Theorems 3.1-3.5 are used. Each of these dominance properties is correct. However, by a naive combination of these properties, we may fail to obtain an optimal solution. For example, consider the problem instance of $n=5$ where $r_{i}$ and $p_{i}(i=1,2, \ldots, 5)$ are given as follows.

| $i$ | 1 | 2 | 3 | 4 | 5 |
| :---: | ---: | ---: | ---: | ---: | ---: |
| $r_{i}$ | 0 | 5 | 8 | 12 | 26 |
| $p_{i}$ | 9 | 8 | 8 | 1 | 5 |

There are two optimal schedules $S_{1}=(1,2,4,3,5)$ and $S_{2}=(1,3,4,2,5)$ with the minimum total completion time $C\left(S_{1}\right)=C\left(S_{2}\right)=101$. An enumeration tree of active partial schedules is displayed in Figure 1. In the figure, each node represents a job in a position which is equal to the depth of the tree, defining the depth of the root node is zero. Hence, each node also represents a partial schedule. All the partial schedules appearing in the tree are active, and vice versa. OPT denotes that the corresponding schedule is optimal. Figure 2 shows an enumeration tree of F-active partial schedules. Shaded nodes correspond to active but not F-active partial schedules. For instance, a partial schedule $(2,1)$ is not F-active since $(2,1,3)$ is not F -active as a schedule of $\{1,2,3\}$. In this tree, the two optimal schedules are not deleted (Recall that the active and the F-active partial schedules are strict dominance properties).

Now, let us use Theorems 3.1-3.4 to test whether partial schedules of the form ( $K, i$ ) are dominated. We suppose the test is performed when $(K, i)$ is generated from $K$ and is proved to be active and F-active. We first apply Theorems 3.1 and 3.2 to the tree in Figure 2. Then we have a tree in Figure 3. For each node dominated by some theorem, the name of the theorem is denoted below the node. We note that the set $N \backslash J(K)$ is ordered to avoid deleting both of the partial schedules $(K, i)$ and $(K, j)$ where $(K, i)$ is dominated by $(K, j)$ and vice versa. In this tree, one of the optimal schedules, $S_{1}$, is deleted


Figure 1: Enumeration tree of active partial schedules


Figure 2: Enumeration tree of F-active partial schedules


Figure 3: Enumerations tree obtained by a dominance test of active, F-active and Theorems 1 and 2


Figure 4: Enumerations tree obtained by a dominance test of active, F-active and Theorems 1, 2, 3 and 4


OPT
Figure 5: Enumeration tree of Figure 3 with dominators indicated


Figure 6: Enumeration tree of Figure 4 with dominators indicated
but the other optimal schedule $S_{2}$ is not. We then apply Theorems 3.1 and 3.2 followed by Theorems 3.3 and 3.4 to the tree in Figure 2. Then we have a tree in Figure 4 and all of the optimal schedules are deleted. In this example, even a feasible schedule cannot be obtained. To see why such an incorrect result is produced, one should know dominators by which partial schedules are dominated. Figures 5 and 6 displays Figures 3 and 4, respectively, with dominators. In these figures, each broken arrow indicates that the dominance property of the theorem shown below the arrow is applied. As Figure 6 shows, $(1,3,2)$ and $(1,3,4,2)$ are dominated by $(1,2,3)$ and $(1,2,4,3)$, respectively, by Theorem 3.3, both of which are descendants of the already dominated partial schedule $(1,2)$. This is the reason why the dominance test fails. Namely, all of the partial schedules which contain optimal schedules may be dominated (by Theorem 3.3 or 3.4) by partial schedules whose ancestors are already dominated (by Theorem 3.1 or 3.2).

Such an illegal domination might occur since the dominance test of ( $K, i$ ), which is compared implicitly with $(K, j)$, can be done without knowing if $(K, j)$ is a descendant of an already dominated partial schedule. Therefore, care has to be taken in using dominance properties not only for the problem considered in this paper. For instance, in [8, 9], some conditions that the dominance test has to satisfy are assumed in the study of general branch-and-bound algorithms. Of course, the dominance properties considered here does not satisfy the conditions. The another way to avoid an illegal domination of $(K, i)$ is to apply the dominance properties with an explicit comparison. This is realized by restricting a comparison with ( $K, i$ ) to the one contained in a subproblem pool (a list of unprocessed subproblems). On the other hand, there is an apparent drawback that scanning subproblems in the pool is quite time-consuming in general. In this paper, we modify Theorems 3.33.5 into Theorems $3.6-3.8$ below, where sufficient conditions that a partial schedule ( $K, i$ ) is strictly dominated are given. Strict dominance properties ensure that partial schedules which contain an optimal solution cannot be deleted by applying them. Hence, by applying Theorems 3.1 and 3.2 carefully, an optimal solution is always obtained.
Theorem 3.6 (Refinement of Theorem 3.3) Given a partial schedule $K$ of the form $K=\left(K_{1}, j, K_{2}\right)$ and $i \notin J(K)$, if $E_{i}\left(\Phi\left(K_{1}\right)\right) \leq E_{j}\left(\Phi\left(K_{1}\right)\right)$ and $E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)<$ $\left(p_{i}-p_{j}\right)|N \backslash J(K)|$, then $(K, i)=\left(K_{1}, j, K_{2}, i\right)$ is strictly dominated by $\left(K_{1}, i, K_{2}, j\right)$.
Proof : Let $\Sigma\left(K_{1}, j, K_{2}, i\right)=\left(K_{1}, j, K_{2}, i, K_{3}\right)$. Then, to prove the theorem, it is enough to show that $C\left(K_{1}, i, K_{2}, j, K_{3}\right)<C\left(K_{1}, j, K_{2}, i, K_{3}\right)$. For convenience of nota-
tion, let $C_{k}$ and $C_{k}^{\prime}$ denote the completion times of job $k$ in schedules $\left(K_{1}, j, K_{2}, i, K_{3}\right)$ and ( $K_{1}, i, K_{2}, j, K_{3}$ ), respectively.

First suppose $p_{i}>p_{j}$. Since $E_{i}\left(\Phi\left(K_{1}\right)\right) \leq E_{j}\left(\Phi\left(K_{1}\right)\right)$, we have $C_{k}^{\prime} \leq C_{k}$ for $k \in J\left(K_{2}\right)$. It is clear that $r_{i}, r_{j} \leq \Phi\left(K_{1}, i, K_{2}\right) \leq \Phi\left(K_{1}, j, K_{2}\right)$. Hence $p_{i}>p_{j}$ implies $\Phi\left(K_{1}, i, K_{2}, j\right)<$ $\Phi\left(K_{1}, j, K_{2}, i\right)$ (or, equivalently, $C_{j}^{\prime}<C_{i}$ ). Since then $C_{k}^{\prime} \leq C_{k}$ for any $k \in J\left(K_{3}\right)$, we have $C\left(K_{1}, i, K_{2}, j, K_{3}\right)<C\left(K_{1}, j, K_{2}, i, K_{3}\right)$.

Next suppose $p_{i} \leq p_{j}$. Since $E_{i}\left(\Phi\left(K_{1}\right)\right) \leq E_{j}\left(\Phi\left(K_{1}\right)\right)$, we have $C_{k}^{\prime} \leq C_{k}$ for $k \in J\left(K_{2}\right)$, and thus $C_{j}^{\prime}-C_{i} \leq p_{j}-p_{i}$ and $C_{k}^{\prime}-C_{k} \leq p_{j}-p_{i}$ for $k \in J\left(K_{3}\right)$. Hence, we have

$$
\begin{aligned}
& C\left(K_{1}, i, K_{2}, j, K_{3}\right)-C\left(K_{1}, j, K_{2}, i, K_{3}\right) \\
= & E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)+\sum_{k \in J\left(K_{2}\right)}\left(C_{k}^{\prime}-C_{k}\right)+\left(C_{j}^{\prime}-C_{i}\right)+\sum_{k \in J\left(K_{3}\right)}\left(C_{k}^{\prime}-C_{k}\right) \\
\leq & E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)+\left(p_{j}-p_{i}\right)+\left(p_{j}-p_{i}\right)\left|J\left(K_{3}\right)\right| \\
= & E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)-\left(p_{i}-p_{j}\right)|N \backslash J(K)|<0 .
\end{aligned}
$$

Therefore, $\left(K_{1}, j, K_{2}, i\right)$ is strictly dominated by $\left(K_{1}, i, K_{2}, j\right)$.

Theorem 3.7 (Refinement of Theorem 3.4) Given a partial schedule $K$ of the form $K=\left(K_{1}, j, K_{2}\right)$ and $i \notin J(K)$, if $p_{i} \geq p_{j}$ and $p_{i}-p_{j}>\left[E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)\right]\left(\left|J\left(K_{2}\right)\right|+2\right)$, then $(K, i)=\left(K_{1}, j, K_{2}, i\right)$ is strictly dominated by $\left(K_{1}, i, K_{2}, j\right)$.
Proof : Let $\Sigma\left(K_{1}, j, K_{2}, i\right)=\left(K_{1}, j, K_{2}, i, K_{3}\right)$. Then, the proof of Theorem 10 in [5] shows that
$C\left(K_{1}, i, K_{2}, j, K_{3}\right)-C\left(K_{1}, j, K_{2}, i, K_{3}\right) \leq\left[E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)\right]\left(\left|J\left(K_{2}\right)\right|+2\right)-\left(p_{i}-p_{j}\right)$.
Hence, we have $C\left(K_{1}, i, K_{2}, j, K_{3}\right)-C\left(K_{1}, j, K_{2}, i, K_{3}\right)<0$ and $\left(K_{1}, j, K_{2}, i\right)$ is strictly dominated by ( $K_{1}, i, K_{2}, j$ ).

Theorem 3.8 (Refinement of Theorem 3.5) Given two partial schedules $K$ and $K^{\prime}$, if $J\left(K^{\prime}\right)=J(K), C\left(K^{\prime}\right) \leq C(K)$ and $\left|N \backslash J\left(K^{\prime}\right)\right| R_{j}\left(\Phi\left(K^{\prime}\right)\right)+C\left(K^{\prime}\right)<|N \backslash J(K)| R_{j}(\Phi(K))+$ $C(K)$ where $j=\arg \min \left\{r_{k} \mid k \in N \backslash J(K)\right\}$, then $K$ is strictly dominated by $K^{\prime}$.
Proof : If $R_{j}\left(\Phi\left(K^{\prime}\right)\right)<R_{j}(\Phi(K))$ then it is clear that $K$ is strictly dominated by $K^{\prime}$.
Suppose $R_{j}\left(\Phi\left(K^{\prime}\right)\right) \geq R_{j}(\Phi(K))$. Let $\sum K=(K, L)$ and $C_{\ell}$ and $C_{\ell}^{\prime}$ denote the completion times of job $\ell$ in $(K, L)$ and $\left(K^{\prime}, L\right)$, respectively. Then

$$
\begin{aligned}
C\left(K^{\prime}, L\right)-C(K, L) & =C\left(K^{\prime}\right)-C(K)+\sum_{\ell \in N \backslash J(K)}\left(C_{\ell}^{\prime}-C_{\ell}\right) \\
& \leq C\left(K^{\prime}\right)-C(K)+|N \backslash J(K)|\left(R_{j}\left(\Phi\left(K^{\prime}\right)\right)-R_{j}(\Phi(K))\right)<0 .
\end{aligned}
$$

Therefore, $K$ is strictly dominated by $K^{\prime}$.
Finally, we propose new dominance properties Theorems 3.9 and 3.10 below, each of which compares two partial schedules $\left(K_{1}, j, K_{2}, i\right)$ and $\left(K_{1}, i, K_{2}, j\right)$.
Theorem 3.9 Given a partial schedule $K$ of the form $K=\left(K_{1}, j, K_{2}\right)$ and $i \notin J(K)$, if $E_{i}\left(\Phi\left(K_{1}\right)\right) \leq E_{j}\left(\Phi\left(K_{1}\right)\right)$ and $E_{i}\left(\Phi\left(K_{1}\right)\right)-E_{j}\left(\Phi\left(K_{1}\right)\right)+\sum_{k \in J\left(K_{2}\right)}\left(C_{k}^{\prime}-C_{k}\right)<\left(p_{i}-p_{j}\right) \mid N \backslash$ $J(K) \mid$, then $(K, i)=\left(K_{1}, j, K_{2}, i\right)$ is strictly dominated by $\left(K_{1}, i, K_{2}, j\right)$.
Proof : The proof proceeds in the same way as that of Theorem 3.6.

Theorem 3.10 Given a partial schedule $K$ of the form $K=\left(K_{1}, j, K_{2}\right)$ and $i \notin J(K)$, if $E_{i}\left(\Phi\left(K_{1}\right)\right) \geq E_{j}\left(\Phi\left(K_{1}\right)\right)$ and $p_{j}-p_{i}<\left[E_{j}\left(\Phi\left(K_{1}\right)\right)-E_{i}\left(\Phi\left(K_{1}\right)\right)\right]\left(\left|J\left(K_{2}\right)\right|+2\right)$, then $(K, i)=\left(K_{1}, j, K_{2}, i\right)$ is strictly dominated by $\left(K_{1}, i, K_{2}, j\right)$.
Proof : Let $\Sigma\left(K_{1}, j, K_{2}, i\right)=\left(K_{1}, j, K_{2}, i, K_{3}\right)$ and $C_{k}$ and $C_{k}^{\prime}$ denote the completion times of job $k$ in schedules $\left(K_{1}, j, K_{2}, i, K_{3}\right)$ and $\left(K_{1}, i, K_{2}, j, K_{3}\right)$, respectively. By definition, $C_{i}^{\prime}=E_{i}\left(\Phi\left(K_{1}\right)\right)$ and $C_{j}=E_{j}\left(\Phi\left(K_{1}\right)\right)$, and thus $C_{i}^{\prime} \geq C_{j}$ by the condition. Then we can show that $C_{j}^{\prime}-C_{i} \leq\left(C_{i}^{\prime}+p_{j}\right)-\left(C_{j}+p_{i}\right)$ holds. Hence it follows that

$$
\begin{aligned}
C_{j}^{\prime}-C_{i} & \leq\left(p_{j}-p_{i}\right)+\left(C_{i}^{\prime}-C_{j}\right) \\
& <\left(p_{j}-p_{i}\right)+\left(C_{i}^{\prime}-C_{j}\right)\left(\left|J\left(K_{2}\right)\right|+2\right) \\
& <0
\end{aligned}
$$

and thus $C_{k}^{\prime} \leq C_{k}$ for $k \in J\left(K_{3}\right)$. Therefore

$$
\begin{aligned}
& C\left(K_{1}, i, K_{2}, j, K_{3}\right)-C\left(K_{1}, j, K_{2}, i, K_{3}\right) \\
= & \left(C_{i}^{\prime}-C_{j}\right)+\sum_{k \in J\left(K_{2}\right)}\left(C_{k}^{\prime}-C_{k}\right)+\left(C_{j}^{\prime}-C_{i}\right)+\sum_{k \in J\left(K_{3}\right)}\left(C_{k}^{\prime}-C_{k}\right) \\
\leq & \left(\left|J\left(K_{2}\right)\right|+1\right)\left(C_{i}^{\prime}-C_{j}\right)+\left(\left(C_{i}^{\prime}+p_{j}\right)-\left(C_{j}+p_{i}\right)\right) \\
= & \left(\left|J\left(K_{2}\right)\right|+2\right)\left(C_{i}^{\prime}-C_{j}\right)+\left(p_{j}-p_{i}\right)<0,
\end{aligned}
$$

and $\left(K_{1}, j, K_{2}, i\right)$ is strictly dominated by $\left(K_{1}, i, K_{2}, j\right)$.
We note that, in Theorems 3.9 and $3.10,\left(K_{1}, j, K_{2}, i\right)$ is dominated by $\left(K_{1}, i, K_{2}, j\right)$ if ' $<$ ' is replaced by ' $\leq$ '.

## 4. Computational Experiments

In this section, we report our computational experiments of the dominance properties discussed in the previous section. In Section 4.1, we describe a branch-and-bound algorithm developed for our experiments. Computational results are reported in Section 4.2, where it is shown how often Theorems 3 and 4 lead to delete optimal solutions and that which combination of the dominance properties is effective in our implementation.

### 4.1. Branch-and-bound algorithm

A branch-and-bound algorithm used in this section is based on the algorithm, named BB_C, developed by Chu [5]. In BB_C, a lower bound is an optimal solution value of a relaxation problem which is obtained by allowing preemption. The relaxation problem is solved by the SRPT (Smallest Remaining Processing Time) rule [2]. In this rule, at any time, a job is selected among those available with the smallest remaining processing time. In [1], Ahmadi and Bagchi compared six lower bounds in the literature and proved that the lower bound based on the SRPT rule is the dominant both in quality and in time complexity. Heuristic algorithms used in BB_C are those named PRTF and APRTF. In PRTF jobs are ordered according to a function $\operatorname{PRTF}(i, \Delta)=R_{i}(\Delta)+E_{i}(\Delta)$, while APRTF orders jobs according to functions $\operatorname{PRTF}(i, \Delta)$ and $R_{i}(\Delta)$. For a detailed description of these algorithms, see [5]. Now, we are ready to state the branch-and-bound algorithm. In the following, $\mathcal{L}$ is the subproblem pool.

Step 0. Let $S^{*}$ be a schedule obtained by APRTF and PRTF. Let $\mathcal{L}:=\{\emptyset\}$.
Step 1. If $\mathcal{L}=\emptyset$ then output $S^{*}$ and stop. Otherwise, select $K \in \mathcal{L}$ in a depth-first fashion and delete it from $\mathcal{L}$.
Step 2. If $|J(K)|<n-1$ then let $A:=N \backslash J(K)$ and go to Step 3. Otherwise (i.e., $|J(K)|=n-1)$, we have a unique schedule $(K, i)$. If $C((K, i))<C\left(S^{*}\right)$ then let $S^{*}:=(K, i)$ and update $\mathcal{L}$ (that is, delete subproblems, whose lower bound is greater than or equal to $C\left(S^{*}\right)$, from $\left.\mathcal{L}\right)$. Go to Step 1.
Step 3. If $A=\emptyset$ then go to Step 1. Otherwise, select $i \in A$ and delete it from $A$.
Step 4. Compute a lower bound $z$ based on the SRPT rule for $(K, i)$. If $z \geq C\left(S^{*}\right)$ then go to Step 3. If $z<C\left(S^{*}\right)$ and non-preemptive schedule $T$ is obtained by the rule then let $S^{*}:=T$, update $\mathcal{L}$ and go to Step 3.
Step 5. Dominance test is applied to $(K, i)$ in some order of the dominance properties discussed in Section 3. If $(K, i)$ is dominated by the test then go to Step 3.
Step 6. Let $\mathcal{L}:=\mathcal{L} \cup\{(K, i)\}$ and go to Step 3.

We note that our branch-and-bound algorithm adopts a depth-first search and the heuristic algorithm is applied only to the root problem (root heuristics strategy), while BB_C adopts a best-bound search and the heuristic algorithm is applied to every partial schedule (node heuristics strategy). The depth-first search is used since, in our preliminary experiments, many problem instances cannot be solved by the best-bound search because of a huge number of partial schedules in $\mathcal{L}$. Comparison between the root and the node heuristics strategies will be discussed in the next subsection.

### 4.2. Computational results

The branch-and-bound algorithm is written in C and all problem instances were solved on a Pentium IV 1.6 GHz and a 512 Mbyte memory. The problem instances were generated as described in [5] and [7]. Each processing time $p_{i}$ is an integer between 1 and 100, and each release date $r_{i}$ is an integer between 0 and $50.5 \cdot n \cdot \lambda$, where $\lambda$ is taken from $\{0.2,0.4,0.6,0.8,1.0,1.25,1.50,1.75,2.0,3.0\}$. The dominance test is described by a sequence of a subset of the dominance properties denoted by A (active partial schedules), F (Factive partial schedules) and $1-10$ (Theorems 1-10). For example, (A,F,1,2) is a dominance test which consists of active partial schedules, F-active partial schedules, Theorem 1 and Theorem 2 and uses them in this order. Hence, an enormous number of dominance tests can be designed. In this paper, we consider dominance tests starting with active partial schedules and F-active partial schedules since they are simple but strong enough to dominate many partial schedules as shown in Figures 1 and 2. We also examine Theorems 1 and 2 before Theorems $3-10$ since Theorems 1 and 2 are applied at the stage of branching of $K$ and the number of children generated from $K$ can be reduced by these simple dominance properties (See Figure 3). 100 problem instances were generated for each pair of $n$ and $\lambda$, except for Tables 6 and 5. In those tables, 50 problem instances were generated for each pair of $n$ and $\lambda$.

We first show how often Theorems 3.3 and 3.4 cause to delete all of the optimal solutions. Table 1 compares with two dominance tests (A,F,1,2,6,7) and (A,F, 1,2,3,4) used in the branch-and-bound algorithm. Recall that Theorems 6 and 7 are refinement of Theorems 3 and 4 , respectively. In the table, "time" denotes the average computing time in seconds, "terminated by LB" the average number of partial schedules which are terminated by the lower bounding computation based on the SRPT rule in Step 4, "generated subproblems"
the average number of generated subproblems (i.e., the number of subproblems that are not dominated by the test), "updates" the average number that an incumbent solution is updated, and "failed instances" the number of the problem instances (out of 100) which are failed to be solved to optimality. Also, each column of the dominance test denotes the average number of partial schedules which are terminated by the corresponding dominance property. From the table, we know that many problem instances are failed, especially for those whose $\lambda$ value is around 0.8 . The number of failed problem instances grows as $n$ increases, see Table 2. Table 2 shows the result when the heuristic algorithm in Step 0 is omitted as well as the result with the heuristic algorithm. These tables indicate that Theorems 3 and 4 are strong dominance properties so that many partial schedules are dominated illegally. On the other hand, the refinement dominance properties Theorems 6 and 7 turn weak (See Table 1). It should be noted, however, that there is no apparent difference in statistics between (A,F,1,2,6,7) and (A,F,1,2,3,4). In particular, (A,F, 1,2,3,4) does not always outperform (A,F,1,2,6,7) in terms of the number of generated subproblems and the computing time.

Next, we discuss a design of the dominance test as a combination of the dominance properties A, F and Theorems 1, 2, 6-10. Theorem 5 is dropped since it is not a strict dominance properties. Table 3 compares the tests (A), (A,F), (A,F,1,2) and (A,F, 1,2,6,7). We first know that many subproblems are dominated by the test of active partial schedules, and the test by active and F-active partial schedules reduces the computational time considerably. Comparing (A) and (A,F) in terms of the computational time and the number of terminated subproblems, we may observe that small partial schedules are dominated by the test of F-active partial schedules. Theorems 1 and 2 help to reduce the computational time further. Hence, as described already, we shall consider dominance tests starting with (A,F,1,2). If we start with (A,F,1,2) then few subproblems are dominated by Theorems 6 and 7 as shown by Tables 3 and 4 (See also Table 1). As a result, the computational time increases by adding these theorems to (A,F,1,2). The same can be observed for Theorems 9 and 10 from Table 4. Hence, Theorems 6, 7, 9 and 10 are useless when the dominance test starts with (A,F,1,2). However, we observed Theorem 8 successfully reduces the computational time. Recall that Theorem 8 compares two partial schedules $K$ and $K^{\prime}$ such that $J(K)=J\left(K^{\prime}\right)$. In our computational experiments, given a partial schedule $K$, we first generated $K^{\prime}$ by the heuristic algorithm PRTF for $J(K)$ and compare $K$ and $K^{\prime}$. If $K$ is not dominated by $K^{\prime}$, then we next generated $K^{\prime}$ by the heuristic algorithm APRTF for $J(K)$. Though this test based on Theorem 8 can be done efficiently, it is not necessarily the best way to apply it to every partial schedule. To see this, we introduce the Depth Parameter $d(0.0 \leq d \leq 1.0)$ so that the test based on Theorem 8 is applied to partial schedules $K$ with $|J(K)| \leq d \cdot n$. Hence, $d=0.0$ means that the test is not applied, while every partial schedule is tested if $d=1.0$. Figure 7 displays the normalized computational time for (A,F, $1,2,8$ ) as functions of the Depth Parameter $d$. For each $\lambda$, the test is executed for $d=0.0,0.05,0.1, \ldots, 1.0$ in Figure $7(\mathrm{i})$ and $d=0.3,0.35,0.4, \ldots, 0.7$ in Figure 7(ii) and each computational time (average computational time taken from 100 problem instances) is normalized by dividing it by the smallest computational time. From the figure, $d=0.5$ is acceptable though it is not always the best. Table 5 shows a comparison between (A,F, 1,2 ) and (A,F, $1,2,8$ ) with $d=0.5$. We know that, by adding the test based on Theorem 8 , the number of generated subproblems as well as the number of dominated subproblems reduces considerably. Hence, we concluded that the test (A,F,1,2,8) with $d=0.5$ is a candidate of the effective dominance test.

Before solving large scale problem instances, the root heuristics (i.e. the heuristic algo-

Table 1: Result of the branch-and-bound algorithm

| $n$ | $\lambda$ | time | dominance test (A,F, $1,2,6,7$ ) |  |  |  |  |  |  | terminated by LB | generated subproblems | $\begin{gathered} \text { up- } \\ \text { dates } \end{gathered}$ |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  | total | A | F | 1 | 2 | 6 | 7 |  |  |  |  |
| 50 | 0.20 | 0.07 | 5409.8 | 4586.8 | 126.4 | 696.5 | 0.0 | 0.0 | 0.0 | 3381.1 | 260.0 | 3.4 |  |
|  | 0.40 | 0.38 | 43242.7 | 38905.4 | 1178.0 | 3153.4 | 5.9 | 0.0 | 0.0 | 21711.5 | 2142.5 | 4.2 |  |
|  | 0.60 | 1.78 | 351218.9 | 321734.6 | 12465.0 | 16941.5 | 76.0 | 0.0 | 1.8 | 111873.3 | 19767.0 | 4.7 |  |
|  | 0.80 | 4.05 | 1006319.3 | 909536.7 | 38331.4 | 57996.3 | 427.1 | 0.0 | 27.8 | 274769.3 | 67878.4 | 5.3 |  |
|  | 1.00 | 1.44 | 636510.1 | 603464.2 | 15230.5 | 17498.5 | 280.4 | 0.0 | 36.5 | 75613.0 | 33921.3 | 3.8 |  |
|  | 1.25 | 0.13 | 86197.2 | 83661.5 | 1303.3 | 1192.0 | 30.4 | 0.0 | 9.9 | 5201.6 | 4102.5 | 2.6 |  |
|  | 1.50 | 0.04 | 23536.6 | 22698.0 | 463.6 | 366.4 | 5.7 | 0.0 | 3.0 | 1289.0 | 1224.5 | 1.6 |  |
|  | 1.75 | 0.01 | 9338.4 | 9149.8 | 98.1 | 85.6 | 3.5 | 0.0 | 1.4 | 306.0 | 429.7 | 1.2 |  |
|  | 2.00 | 0.01 | 5748.3 | 5656.6 | 43.9 | 45.3 | 1.5 | 0.0 | 0.9 | 137.6 | 262.0 | 0.7 |  |
|  | 3.00 | 0.00 | 2374.0 | 2356.8 | 6.1 | 10.2 | 0.7 | 0.0 | 0.2 | 23.6 | 92.0 | 0.2 |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $n$ | $\lambda$ | time | dominance test (A,F,1,2,3,4) |  |  |  |  |  |  | terminated | generated | up- | failed |
|  |  |  | total | A | F | 1 | 2 | 3 | 4 | by LB | subproblems | dates | instances |
| 50 | 0.20 | 0.08 | 6796.7 | 5759.2 | 218.8 | 768.6 | 0.0 | 50.0 | 0.1 | 3954.7 | 314.0 | 3.1 | 27 |
|  | 0.40 | 0.47 | 59492.6 | 53070.9 | 2079.2 | 3635.8 | 8.4 | 697.2 | 1.0 | 27111.8 | 2850.9 | 3.7 | 41 |
|  | 0.60 | 1.94 | 441202.6 | 397449.0 | 17562.2 | 20246.0 | 74.8 | 5858.3 | 12.3 | 116570.4 | 23602.0 | 3.6 | 42 |
|  | 0.80 | 4.30 | 1092181.5 | 968247.0 | 43802.7 | 67517.8 | 441.1 | 12092.2 | 80.7 | 284959.6 | 73560.2 | 4.3 | 50 |
|  | 1.00 | 1.27 | 557583.4 | 520872.8 | 14275.0 | 16170.2 | 279.4 | 5935.0 | 51.0 | 65053.1 | 29354.9 | 3.0 | 40 |
|  | 1.25 | 0.15 | 90891.5 | 87375.1 | 1501.3 | 1717.9 | 32.3 | 251.7 | 13.3 | 6013.5 | 4509.4 | 2.2 | 23 |
|  | 1.50 | 0.03 | 23893.3 | 22928.8 | 481.5 | 401.1 | 5.4 | 72.3 | 4.2 | 1230.9 | 1231.8 | 1.4 | 12 |
|  | 1.75 | 0.01 | 9252.2 | 9056.1 | 98.3 | 86.9 | 3.5 | 5.0 | 2.4 | 297.8 | 421.6 | 1.1 | 4 |
|  | 2.00 | 0.01 | 5619.4 | 5527.0 | 43.7 | 44.5 | 1.5 | 1.8 | 1.0 | 133.1 | 255.7 | 0.7 | 2 |
|  | 3.00 | 0.00 | 2316.4 | 2299.7 | 5.9 | 10.0 | 0.7 | 0.0 | 0.2 | 22.9 | 89.3 | 0.2 | 0 |

Table 2: The number of failed problem instances (out of 100)

| (with heuristics) |  |  |  |
| :---: | ---: | ---: | ---: |
|  | $n$ |  |  |
| $\lambda$ | 30 | 40 | 50 |
| 0.20 | 3 | 13 | 27 |
| 0.40 | 15 | 21 | 41 |
| 0.60 | 9 | 19 | 42 |
| 0.80 | 17 | 24 | 50 |
| 1.00 | 14 | 26 | 40 |
| 1.25 | 12 | 16 | 23 |
| 1.50 | 2 | 10 | 12 |
| 1.75 | 2 | 7 | 4 |
| 2.00 | 0 | 2 | 2 |
| 3.00 | 0 | 0 | 0 |


| (without heuristics) |  |  |  |
| :---: | ---: | ---: | :--- |
|  | $n$ |  |  |
| $\lambda$ | 30 | 40 | 50 |
| 0.20 | 8 | 18 | 36 |
| 0.40 | 20 | 26 | 49 |
| 0.60 | 19 | 27 | 50 |
| 0.80 | 25 | 26 | 51 |
| 1.00 | 19 | 32 | $40^{\star}$ |
| 1.25 | 14 | 18 | 24 |
| 1.50 | 5 | 13 | 15 |
| 1.75 | 3 | 10 | 6 |
| 2.00 | 1 | 5 | 4 |
| 3.00 | 0 | 0 | 0 |

*Two problem instances cannot be solved within 1800 seconds.

Table 3: Comparison between dominance tests

| $n$ | dominance |  |  | dominance properties |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\lambda$ | test | time | total | A | F | 1 | 2 | 6 | 7 |
| 40 | 0.60 | (A) | 3.51 | 496820.8 | 496820.8 | - | - | - | - |  |
|  |  | (A,F) | 0.17 | 28780.8 | 27527.1 | 1253.7 | - | - | - | - |
|  |  | (A,F, 1,2) | 0.13 | 25493.4 | 22661.7 | 1031.8 | 1789.1 | 10.7 | - | - |
|  |  | (A,F, 1, 2, 6, 7 ) | 0.15 | 25448.0 | 22617.3 | 1031.3 | 1788.2 | 10.7 | 0.0 | 0.4 |
|  | 0.80 | (A) | 7.38 | 2104437.3 | 2104437.3 | - | - | - | - | - |
|  |  | (A,F) | 0.34 | 98243.0 | 94437.2 | 3805.8 | - | - | - | - |
|  |  | (A,F,1,2) | 0.26 | 82153.4 | 75401.5 | 3013.0 | 3711.8 | 27.1 | - | - |
|  |  | (A,F, 1, 2, 6, 7 ) | 0.30 | 81881.2 | 75139.4 | 3006.6 | 3705.9 | 27.0 | 0.1 | 2.1 |
|  | 1.00 | (A) | 6.64 | 2153865.1 | 2153865.1 | - | - | - | - | - |
|  |  | (A,F) | 0.38 | 154749.5 | 147654.1 | 7095.5 | - | - | - | - |
|  |  | (A,F,1,2) | 0.17 | 68916.6 | 63061.5 | 3235.0 | 2556.8 | 63.3 | - | - |
|  |  | (A,F, 1, 2, 6, 7) | 0.20 | 68624.9 | 62778.2 | 3229.9 | 2552.0 | 63.2 | 0.1 | 1.5 |
|  | 1.25 | (A) | 1.13 | 607596.8 | 607596.8 | - | - | - | - | - |
|  |  | (A,F) | 0.05 | 33098.4 | 32398.0 | 700.4 | - | - | - | - |
|  |  | (A,F,1,2) | 0.03 | 21653.7 | 20656.4 | 527.2 | 461.0 | 9.0 | - | - |
|  |  | (A,F,1,2,6,7) | 0.04 | 20569.8 | 19641.2 | 478.4 | 439.8 | 8.9 | 0.0 | 1.4 |
| 50 | 0.60 | (A,F) | 2.93 | 580819.8 | 557773.0 | 23046.9 | - | - | - | - |
|  |  | (A,F, 1, 2) | 1.58 | 351386.2 | 321900.2 | 12466.5 | 16943.5 | 76.1 | - | - |
|  |  | (A,F, 1, 2, 6, 7) | 1.78 | 351218.9 | 321734.6 | 12465.0 | 16941.5 | 76.0 | 0.0 | 1.8 |
|  | 0.80 | ( $\mathrm{A}, \mathrm{F}$ ) | 6.43 | 1552145.7 | 1486403.3 | 65742.4 | - - | - | - | - |
|  |  | (A,F, 1, 2) | 3.46 | 1011501.3 | 914067.6 | 38421.8 | 58584.6 | 427.3 | - | - |
|  |  | (A,F, 1, 2, 6, 7) | 4.05 | 1006319.3 | 909536.7 | 38331.4 | 57996.3 | 427.1 | 0.0 | 27.8 |
|  | 1.00 | ( $\mathrm{A}, \mathrm{F}$ ) | 2.29 | 1137987.6 | 1110325.3 | 27662.2 | - | - | - | - |
|  |  | (A,F,1,2) | 1.26 | 641770.8 | 608619.7 | 15303.5 | 17563.6 | 283.9 | - | - |
|  |  | (A,F, 1, 2, 6, 7) | 1.44 | 636510.1 | 603464.2 | 15230.5 | 17498.5 | 280.4 | 0.0 | 36.5 |
|  | 1.25 | (A,F) | 0.16 | 116708.3 | 114928.1 | 1780.2 | - | - | - | - |
|  |  | (A,F, 1,2) | 0.12 | 89539.3 | 86939.8 | 1347.2 | 1220.6 | 31.6 | - | - |
|  |  | (A,F,1,2,6,7) | 0.13 | 86197.2 | 83661.5 | 1303.3 | 1192.0 | 30.4 | 0.0 | 9.9 |

Table 4: Comparison between dominance tests (contd.)

| $n$ | $\lambda$ | dominance test | time | dominance properties |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  | total | A | F | 1 | 2 | 6 | 7 | 9 | 10 |
| 50 | 0.60 | (A,F,1,2) | 1.58 | 351386.2 | 321900.2 | 12466.5 | 16943.5 | 76.1 | - | - | - | - |
|  |  | (A,F, 1, 2,9) | 2.20 | 351249.3 | 321759.6 | 12463.8 | 16937.0 | 76.1 | - | - | 12.9 | - |
|  |  | (A,F, 1, 2, 10) | 1.64 | 351218.9 | 321734.6 | 12465.0 | 16941.5 | 76.0 | - | - | - | 1.8 |
|  |  | (A,F, 1, 2, 6, 7,9) | 2.42 | 351082.0 | 321594.0 | 12462.2 | 16935.0 | 76.0 | 0.0 | 175.0 | 12.9 |  |
|  |  | (A,F, 1, 2, 6,7,10) | 1.84 | 351218.9 | 321734.6 | 12465.0 | 16941.5 | 76.0 | 0.0 | 175.0 | - | 0.0 |
|  | 0.80 | (A,F,1,2) | 3.46 | 1011501.3 | 914067.6 | 38421.8 | 58584.6 | 427.3 | - | - | - | - |
|  |  | (A,F, 1, 2,9) | 5.70 | 1011260.7 | 913430.9 | 38394.0 | 58533.4 | 425.9 | - | - | 476.4 | - |
|  |  | (A,F, 1, 2, 10) | 3.67 | 1006319.3 | 909536.7 | 38331.4 | 57996.3 | 427.1 | - | - | - | 27.8 |
|  |  | (A,F, 1, 2, 6, 7,9) | 6.37 | 1006078.7 | 908900.0 | 38303.7 | 57945.1 | 425.8 | 0.0 | 2776.0 | 476.4 | - |
|  |  | (A,F, $1,2,6,7,10$ ) | 4.27 | 1006319.3 | 909536.7 | 38331.4 | 57996.3 | 427.1 | 0.0 | 2776.0 | - | 0.0 |
|  | 1.00 | (A,F,1,2) | 1.26 | 641770.8 | 608619.7 | 15303.5 | 17563.6 | 283.9 | - | - | - | - |
|  |  | (A,F, 1,2,9) | 1.91 | 641642.3 | 608145.9 | 15266.9 | 17538.7 | 283.8 | - | - | 406.9 | - |
|  |  | (A,F,1,2,10) | 1.31 | 636510.1 | 603464.2 | 15230.5 | 17498.5 | 280.4 | - | - | - | 36.5 |
|  |  | (A,F,1,2,6,7,9) | 2.10 | 636381.5 | 602990.4 | 15193.9 | 17473.5 | 280.3 | 0.0 | 3646.0 | 406.8 | - |
|  |  | (A,F, 1, 2, 6, 7, 10) | 1.50 | 636510.1 | 603464.2 | 15230.5 | 17498.5 | 280.4 | 0.0 | 3646.0 | - | 0.0 |
|  | 1.25 | (A,F,1,2) | 0.12 | 89539.3 | 86939.8 | 1347.2 | 1220.6 | 31.6 | - | - | - | - |
|  |  | (A,F,1,2,9) | 0.18 | 89531.6 | 86931.0 | 1347.1 | 1220.5 | 31.6 | - | - | 1.4 | - |
|  |  | (A,F,1,2,10) | 0.12 | 86197.2 | 83661.5 | 1303.3 | 1192.0 | 30.4 | - | - | - | 9.9 |
|  |  | (A,F,1,2,6,7,9) | 0.19 | 86189.4 | 83652.7 | 1303.2 | 1192.0 | 30.4 | 0.0 | 987.0 | 1.4 | - |
|  |  | (A,F, $1,2,6,7,10$ ) | 0.14 | 86197.2 | 83661.5 | 1303.3 | 1192.0 | 30.4 | 0.0 | 987.0 | - | 0.0 |



Figure 7: Computational time of (A,F,1,2,8) with varying Depth Parameter $d$


Figure 8: Comparison between the root and the node heuristics

Table 5: Comparison between (A,F,1,2) and (A,F, $1,2,8$ ) with $d=0.5$

| $n$ | $\lambda$ | total time | dominance test (A,F, 1,2) |  |  |  |  |  | terminated by LB | generated subproblems | $\begin{gathered} \text { up- } \\ \text { dates } \end{gathered}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  | total | A | F | 1 | 2 | 8 |  |  |  |
| 50 | 0.20 | 0.06 | 5409.7 | 4586.8 | 126.4 | 696.5 | 0.0 | - | 3381.1 | 260.0 | 3.4 |
|  | 0.40 | 0.35 | 43242.7 | 38905.4 | 1178.0 | 3153.4 | 5.9 | - | 21711.5 | 2142.5 | 4.2 |
|  | 0.60 | 1.60 | 351386.2 | 321900.2 | 12466.5 | 16943.5 | 76.1 | - | 111887.0 | 19772.2 | 4.7 |
|  | 0.80 | 3.53 | 1011501.3 | 914067.6 | 38421.8 | 58584.6 | 427.3 | - | 275891.0 | 68170.2 | 5.3 |
|  | 1.00 | 1.28 | 641770.8 | 608619.7 | 15303.5 | 17563.6 | 283.9 | - | 75950.9 | 34171.1 | 3.8 |
|  | 1.25 | 0.13 | 89539.3 | 86939.8 | 1347.2 | 1220.6 | 31.6 | - | 5354.2 | 4266.2 | 2.6 |
|  | 1.50 | 0.03 | 24366.8 | 23506.0 | 472.1 | 382.7 | 6.1 | - | 1335.3 | 1265.2 | 1.6 |
|  | 1.75 | 0.01 | 9855.1 | 9662.3 | 99.9 | 89.4 | 3.5 | - | 319.4 | 451.4 | 1.2 |
|  | 2.00 | 0.01 | 5956.2 | 5863.2 | 44.6 | 46.9 | 1.6 | - | 143.0 | 271.1 | 0.7 |
|  | 3.00 | 0.00 | 2393.5 | 2376.3 | 6.1 | 10.4 | 0.7 | - | 24.1 | 93.3 | 0.2 |
|  |  |  |  |  |  |  |  |  |  |  |  |
| $n$ | $\lambda$ | total time | dominance test (A,F,1,2,8) with Depth Parameter $=0.5$ |  |  |  |  |  | terminated by LB | generated subproblems | $\begin{gathered} \text { up- } \\ \text { dates } \end{gathered}$ |
|  |  |  | total | A | F | 1 | 2 | 8 |  |  |  |
| 50 | 0.20 | 0.05 | 3594.7 | 2975.4 | 84.0 | 388.4 | 0.0 | 146.9 | 1771.6 | 162.0 | 3.4 |
|  | 0.40 | 0.17 | 14030.2 | 11840.6 | 449.7 | 1265.3 | 1.4 | 473.2 | 6108.3 | 682.9 | 4.2 |
|  | 0.60 | 0.56 | 76786.6 | 69025.4 | 2799.3 | 3475.2 | 10.8 | 1475.8 | 25708.0 | 4300.1 | 4.7 |
|  | 0.80 | 0.98 | 225151.6 | 194420.8 | 14504.1 | 14480.9 | 201.9 | 1544.0 | 81775.7 | 20637.8 | 5.0 |
|  | 1.00 | 0.25 | 93794.8 | 86516.4 | 3113.1 | 3115.8 | 56.7 | 992.8 | 13074.9 | 5845.3 | 3.8 |
|  | 1.25 | 0.03 | 13698.5 | 13044.4 | 293.4 | 203.0 | 6.4 | 151.4 | 705.7 | 664.9 | 2.5 |
|  | 1.50 | 0.01 | 6458.8 | 6176.1 | 145.3 | 93.9 | 2.1 | 41.5 | 318.2 | 333.6 | 1.5 |
|  | 1.75 | 0.01 | 3496.0 | 3406.1 | 42.0 | 34.5 | 1.9 | 11.5 | 95.0 | 162.0 | 1.1 |
|  | 2.00 | 0.00 | 2261.5 | 2219.9 | 17.9 | 15.9 | 0.8 | 7.0 | 38.5 | 94.0 | 0.7 |
|  | 3.00 | 0.00 | 1526.2 | 1513.3 | 4.4 | 6.3 | 0.5 | 1.7 | 13.5 | 57.5 | 0.2 |

rithm is performed only for the root problem) and the node heuristics (i.e. the heuristic algorithm is performed for subproblems as well as the root problem) are compared here. To this end, we again introduce the Depth Parameter for the node heuristics. For each $\lambda$, the test is executed for $d=0.0,0.05,0.1, \ldots, 1.0$ in Figures 8 (i) and 8 (ii). $d=0.0$ is equivalent to the root heuristics. It is clear from the figures that the root heuristics should be selected.

Finally, large scale problem instances are solved by the branch-and-bound algorithm with the dominance test (A,F,1,2,8) with the Depth Parameter $d=0.5$ and the root heuristics. For each pair of $n$ and $\lambda, 50$ problem instances were generated. The result is shown in Tables 6 and 5 , where "opt. time" is the average time in seconds that an optimal schedule is found and "unsolved" the average number of problem instances (out of 50) that cannot be solved within 1800 seconds. Averages in these tables are taken from the solved problem instances. Since the average computational time of the solved problem instances is far less than 1800 seconds, the problem instances may be classified into easy and quite hard. We have quite hard problem instances even with $n=70$ and 80 . A difference between "total time" and "opt. time" is the time spent to prove the optimality. Since much time is spent to prove the optimality, lower bounding computations and dominance tests should be improved to deal with large scale problem instances.

## 5. Concluding Remarks

In this paper, we considered the dominance test for a single machine scheduling problem with release dates to minimize total flow time, based on the work of Chu [5]. We pointed out that a naive combination of some dominance properties may lead to delete all of the optimal solutions, and showed the way to avoid the pitfall by revising some dominance properties into strict ones. Furthermore, new dominance properties were proposed though they were ineffective in our computational experiments. Chu [5] reported that the proposed branch-and-bound algorithm named BB_C successfully solved problem instances with up to 100 jobs. Though the computational environment has been improved since then, our proposed

Table 6: Result for large scale problem instances

| $n$ |  | total | opt. | dominance test (A,F,1,2,8) |  |  |  |  |  | terminated by LB | generated subproblems | updates | unsolved |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\lambda$ | time | time | total | A | F | 1 | 2 | 8 |  |  |  |  |
| 60 | 0.20 | 0.31 | 0.19 | 13537.5 | 10674.2 | 304.3 | 1668.7 | 0.0 | 890.2 | 8204.0 | 555.7 | 4.5 | 0 |
|  | 0.40 | 0.84 | 0.31 | 57121.4 | 47106.5 | 1493.9 | 6205.6 | 0.6 | 2314.9 | 23214.3 | 2182.6 | 4.0 | 0 |
|  | 0.60 | 3.17 | 0.97 | 351105.5 | 308342.8 | 9536.0 | 24205.0 | 88.7 | 8933.0 | 101333.5 | 14488.9 | 5.3 | 0 |
|  | 0.80 | 6.36 | 2.71 | 1470734.5 | 1330724.6 | 40365.8 | 78584.9 | 498.9 | 20560.3 | 281951.7 | 72359.8 | 5.3 | 0 |
|  | 1.00 | 0.91 | 0.37 | 395801.8 | 375933.7 | 10571.0 | 5979.7 | 99.9 | 3217.6 | 37326.9 | 19916.3 | 5.7 | 0 |
|  | 1.25 | 0.24 | 0.14 | 143418.6 | 137515.7 | 2809.2 | 2526.3 | 16.2 | 551.2 | 8592.8 | 7412.0 | 3.5 | 0 |
|  | 1.50 | 0.02 | 0.01 | 13811.1 | 13426.7 | 188.3 | 118.3 | 6.8 | 71.0 | 390.8 | 562.2 | 2.1 | 0 |
|  | 1.75 | 0.01 | 0.00 | 6359.4 | 6231.8 | 65.5 | 42.9 | 1.6 | 17.6 | 139.2 | 257.6 | 1.3 | 0 |
|  | 2.00 | 0.01 | 0.00 | 4446.1 | 4375.7 | 33.6 | 26.4 | 2.6 | 7.9 | 68.0 | 173.9 | 1.0 | 0 |
|  | 3.00 | 0.00 | 0.00 | 2437.6 | 2419.1 | 7.6 | 8.2 | 0.4 | 2.3 | 17.8 | 82.4 | 0.5 | 0 |
| 70 | 0.20 | 1.57 | 1.33 | 46956.0 | 35016.8 | 1145.6 | 8536.7 | 0.0 | 2256.9 | 34937.2 | 1814.5 | 4.0 | 0 |
|  | 0.40 | 2.04 | 0.84 | 127419.2 | 108614.6 | 2919.2 | 12202.8 | 0.9 | 3681.8 | 49878.4 | 4097.4 | 5.1 | 0 |
|  | 0.60 | 8.06 | 3.33 | 806139.1 | 677297.9 | 26414.2 | 86247.1 | 162.8 | 16017.2 | 336654.9 | 35998.7 | 6.6 | 0 |
|  | 0.80 | 15.37 | 5.91 | 3528999.7 | 3211548.3 | 108435.0 | 189505.5 | 700.8 | 18810.2 | 768381.6 | 160526.2 | 9.3 | 1 |
|  | 1.00 | 11.30 | 4.70 | 3737012.1 | 3499009.8 | 93416.1 | 119544.8 | 250.7 | 24790.8 | 468242.8 | 174939.9 | 7.4 | 0 |
|  | 1.25 | 13.21 | 6.40 | 3988904.4 | 3640524.2 | 169136.2 | 147043.4 | 170.6 | 32030.0 | 783259.3 | 262482.7 | 5.4 | 0 |
|  | 1.50 | 0.14 | 0.03 | 82453.7 | 79373.6 | 1639.7 | 817.2 | 12.7 | 610.4 | 4251.3 | 3834.5 | 2.4 | 0 |
|  | 1.75 | 0.06 | 0.02 | 34265.8 | 32856.2 | 1018.2 | 357.7 | 4.7 | 29.0 | 2741.8 | 1656.1 | 1.8 | 0 |
|  | 2.00 | 0.01 | 0.00 | 10213.2 | 9998.7 | 114.3 | 62.9 | 1.6 | 35.8 | 226.3 | 376.6 | 1.1 | 0 |
|  | 3.00 | 0.00 | 0.00 | 3602.7 | 3573.8 | 14.4 | 10.9 | 0.9 | 2.7 | 36.1 | 109.7 | 0.3 | 0 |
| 80 | 0.20 | 0.77 | 0.33 | 35193.8 | 28073.8 | 610.2 | 5357.3 | 0.0 | 1152.4 | 16030.4 | 918.8 | 5.0 | 0 |
|  | 0.40 | 13.84 | 4.94 | 681801.4 | 555310.8 | 15320.7 | 92403.2 | 0.2 | 18766.5 | 299944.0 | 21743.0 | 7.0 | 0 |
|  | 0.60 | 68.86 | 33.93 | 6603614.4 | 5847493.5 | 195999.4 | 485020.9 | 85.8 | 75014.8 | 2270287.2 | 240590.9 | 9.2 | 1 |
|  | 0.80 | 84.58 | 43.23 | 19624147.3 | 18455309.4 | 421650.9 | 612620.7 | 844.4 | 133722.0 | 3013144.0 | 689906.6 | 13.1 | 1 |
|  | 1.00 | 36.76 | 22.84 | 9609814.5 | 8589677.4 | 320013.8 | 658808.0 | 1963.2 | 39352.2 | 2026418.7 | 446571.0 | 7.6 | 1 |
|  | 1.25 | 3.44 | 0.60 | 1558621.0 | 1490335.3 | 34124.3 | 27120.9 | 399.4 | 6641.1 | 163155.3 | 65936.0 | 4.6 | 0 |
|  | 1.50 | 0.34 | 0.15 | 252458.4 | 247369.6 | 2375.9 | 2128.8 | 8.7 | 575.4 | 4880.9 | 8738.0 | 2.6 | 0 |
|  | 1.75 | 0.03 | 0.01 | 25552.4 | 25149.8 | 218.1 | 135.9 | 2.8 | 45.9 | 434.1 | 902.6 | 1.7 | 0 |
|  | 2.00 | 0.01 | 0.01 | 11566.1 | 11392.1 | 89.0 | 53.6 | 4.7 | 26.7 | 147.1 | 356.2 | 1.4 | 0 |
|  | 3.00 | 0.00 | 0.00 | 4897.1 | 4863.6 | 13.3 | 15.4 | 1.5 | 3.3 | 28.5 | 139.6 | 0.3 | 0 |
| 90 | 0.20 | 2.85 | 1.20 | 109090.4 | 85232.5 | 1875.5 | 18376.0 | 0.0 | 3606.5 | 50399.3 | 2433.5 | 5.5 | 0 |
|  | 0.40 | 62.03 | 25.48 | 3320939.6 | 2721881.9 | 64148.3 | 434997.8 | 1.3 | 99910.3 | 1225481.1 | 85885.3 | 11.4 | 0 |
|  | 0.60 | 105.63 | 38.64 | 8390173.7 | 7382105.6 | 197946.9 | 576086.9 | 36.0 | 233998.4 | 2527398.7 | 237696.1 | 11.2 | 3 |
|  | 0.80 | 162.14 | 73.53 | 30498155.0 | 28164970.3 | 699792.3 | 1483509.4 | 1650.9 | 148232.1 | 6979456.1 | 1110939.7 | 10.7 | 3 |
|  | 1.00 | 208.62 | 79.41 | 70468482.2 | 67019471.6 | 1713893.7 | 1550141.7 | 12126.4 | 172848.8 | 10056570.6 | 3001029.4 | 10.9 | 5 |
|  | 1.25 | 9.45 | 2.95 | 5897047.7 | 5731111.0 | 84426.0 | 72432.5 | 410.6 | 8667.7 | 284239.0 | 222298.2 | 5.7 | 1 |
|  | 1.50 | 1.35 | 0.09 | 628862.8 | 606669.7 | 10470.0 | 10855.0 | 83.0 | 785.2 | 55295.9 | 22384.5 | 2.8 | 0 |
|  | 1.75 | 0.13 | 0.03 | 84122.3 | 82096.3 | 1077.1 | 830.7 | 11.1 | 107.2 | 4162.9 | 2976.2 | 2.1 | 0 |
|  | 2.00 | 0.03 | 0.01 | 23948.2 | 23560.8 | 173.3 | 187.1 | 4.1 | 22.9 | 619.7 | 850.0 | 1.8 | 0 |
|  | 3.00 | 0.01 | 0.00 | 8156.1 | 8103.4 | 24.3 | 23.1 | 1.2 | 4.2 | 54.0 | 225.2 | 0.9 | 0 |

Table 7: Result for large scale problem instances (contd.)

| $n$ | $\lambda$ | total time | opt. <br> time | dominance test (A,F, 1,2,8) |  |  |  |  |  | terminated | generated | up- |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  | total | A | F | 1 | 2 | 8 | by LB | subproblems | dates | solved |
| 100 | 0.20 | 3.48 | 1.53 | 136974.0 | 105464.9 | 1887.7 | 24980.3 | 0.0 | 4641.1 | 58765.7 | 2733.9 | 6.6 | 0 |
|  | 0.40 | 126.92 | 64.71 | 5365681.7 | 4280785.2 | 90150.7 | 861897.0 | 0.1 | 132848.8 | 2269907.1 | 130393.5 | 8.5 | 0 |
|  | 0.60 | 191.14 | 90.90 | 15475998.5 | 13064419.3 | 280093.5 | 1852240.9 | 1644.7 | 277600.1 | 4944087.3 | 409606.3 | 11.1 | 10 |
|  | 0.80 | 283.54 | 128.44 | 53271605.0 | 49222717.7 | 957637.1 | 2790066.8 | 3346.1 | 297837.3 | 9086021.3 | 1490558.5 | 11.2 | 8 |
|  | 1.00 | 147.81 | 42.38 | 47775044.7 | 45455974.5 | 1166193.6 | 877498.5 | 1711.9 | 273666.1 | 5418414.1 | 1594694.9 | 10.8 | 15 |
|  | 1.25 | 36.87 | 11.99 | 19612105.0 | 18905816.1 | 264517.1 | 361596.0 | 2572.0 | 77603.8 | 1202758.2 | 700344.0 | 6.5 | 2 |
|  | 1.50 | 1.45 | 0.61 | 775656.6 | 739728.6 | 18234.7 | 16442.9 | 564.0 | 686.3 | 71355.5 | 38798.7 | 3.5 | 0 |
|  | 1.75 | 0.18 | 0.05 | 160191.6 | 158195.0 | 1045.3 | 843.8 | 5.6 | 101.9 | 3361.9 | 5453.4 | 2.1 | 0 |
|  | 2.00 | 0.03 | 0.01 | 24820.9 | 24465.6 | 170.0 | 143.2 | 5.3 | 36.7 | 359.0 | 786.5 | 1.7 | 0 |
|  | 3.00 | 0.01 | 0.00 | 10112.9 | 10052.3 | 27.9 | 23.9 | 2.1 | 6.7 | 56.8 | 259.7 | 0.8 | 0 |
| 110 | 0.20 | 10.82 | 5.33 | 376458.7 | 292139.7 | 5587.6 | 64737.9 | 0.0 | 13993.4 | 160219.0 | 6657.2 | 7.5 | 0 |
|  | 0.40 | 205.30 | 101.39 | 8906038.2 | 7220911.3 | 144175.6 | 1316164.6 | 0.0 | 224786.6 | 3007994.7 | 174352.5 | 10.1 | 3 |
|  | 0.60 | 361.73 | 180.52 | 25408378.5 | 22359694.0 | 401989.0 | 2383674.5 | 210.0 | 262811.0 | 7379873.4 | 581622.1 | 14.3 | 17 |
|  | 0.80 | 412.12 | 185.47 | 73500592.7 | 66756257.0 | 1374318.0 | 4979849.2 | 1241.0 | 388927.4 | 15132465.0 | 2195539.2 | 11.9 | 20 |
|  | 1.00 | 305.76 | 83.60 | 112649972.5 | 107644263.8 | 1967400.5 | 2716676.8 | 13868.1 | 307763.2 | 11639149.4 | 3748471.5 | 10.1 | 19 |
|  | 1.25 | 33.00 | 16.68 | 19599772.4 | 18985041.4 | 218692.0 | 384639.7 | 2815.2 | 8584.0 | 1001533.3 | 646428.3 | 7.2 | 3 |
|  | 1.50 | 1.90 | 0.32 | 1313372.5 | 1278840.0 | 13080.7 | 20511.4 | 421.3 | 519.1 | 64801.5 | 51567.1 | 4.1 | 0 |
|  | 1.75 | 0.13 | 0.02 | 114753.1 | 112935.5 | 791.3 | 886.5 | 19.3 | 120.5 | 2299.8 | 3774.1 | 2.6 | 0 |
|  | 2.00 | 0.06 | 0.02 | 59073.3 | 58230.2 | 377.3 | 424.6 | 6.3 | 34.8 | 1088.1 | 2093.3 | 2.1 | 0 |
|  | 3.00 | 0.01 | 0.00 | 12216.8 | 12136.8 | 31.7 | 42.2 | 0.6 | 5.5 | 70.1 | 313.3 | 0.8 | 0 |
| 120 | 0.20 | 40.35 | 17.73 | 1247747.6 | 923130.0 | 15019.3 | 250208.8 | 0.0 | 59389.4 | 527621.5 | 20498.0 | 8.1 | 0 |
|  | 0.40 | 274.65 | 138.91 | 9594414.6 | 7820240.2 | 113102.8 | 1488076.9 | 0.0 | 172994.7 | 3773522.3 | 185977.3 | 13.4 | 15 |
|  | 0.60 | 435.18 | 90.33 | 32058010.5 | 27990498.1 | 478598.5 | 2961442.4 | 324.6 | 627146.8 | 7163372.8 | 609708.9 | 15.1 | 33 |
|  | 0.80 | 423.70 | 193.83 | 68613594.5 | 63414285.7 | 985198.4 | 3898956.1 | 1478.7 | 313675.5 | 14717966.8 | 1757496.8 | 11.2 | 39 |
|  | 1.00 | 368.47 | 123.41 | 156302410.0 | 150093230.5 | 2549304.1 | 3273660.4 | 24445.7 | 361769.3 | 13292652.9 | 4430534.5 | 13.0 | 34 |
|  | 1.25 | 95.00 | 41.23 | 68806510.0 | 67566700.6 | 640364.6 | 457149.3 | 2590.6 | 139704.9 | 1777436.0 | 1908890.2 | 6.4 | 8 |
|  | 1.50 | 25.62 | 0.64 | 23155942.5 | 22844369.7 | 172352.5 | 132202.4 | 253.5 | 6764.5 | 519166.6 | 604830.6 | 3.2 | 0 |
|  | 1.75 | 1.07 | 0.25 | 987962.2 | 975914.3 | 6218.2 | 5295.3 | 22.9 | 511.7 | 15937.6 | 26707.5 | 2.6 | 0 |
|  | 2.00 | 0.10 | 0.02 | 92021.9 | 90950.8 | 608.9 | 373.1 | 7.4 | 81.6 | 1210.5 | 2492.2 | 1.7 | 0 |
|  | 3.00 | 0.02 | 0.01 | 17720.5 | 17627.0 | 42.0 | 42.3 | 2.0 | 7.3 | 91.2 | 398.1 | 0.9 | 0 |

branch-and-bound algorithm with the dominance test (A,F,1,2,8) with the Depth Parameter $d=0.5$ cannot outperform BB_C. Moreover, as was pointed out in Section 4.2, the branch-and-bound algorithm with incorrect dominance test may run slower than the algorithm with the corresponding correct dominance test. Since detailed description of BB_C (especially a design of the dominance test used in BB_C) is not provided in [5], our result may be a true limit of branch-and-bound algorithms using the lower bounding computation based on the SRPT rule and the dominance properties introduced in Section 3.

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Shuzo Yanai<br>Graduate School of Business Administration<br>Kobe University of Commerce<br>8-2-1 Gakuen-nishimachi, Nishiku,<br>Kobe 651-2197, JAPAN<br>E-mail: g902302@kobeuc.ac.jp

