



On the Parameterized Tractability of Machine Scheduling Problems

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Parameterized Complexity

- The theory of parameterized complexity is a branch of the theory of computational complexity developed by the computer science community at the end of the 90's.
- It deals with the tractability of NP-hard problems with respect to their natural parameters.
 - i.e., it deals with the question whether an NP-hard problem becomes tractable when a subset of its parameters is of a limited size.

Motivation in Scheduling

- Consider for example the classical $1 | \sum T_j$ problem.
 - Instance:
 - n - # of jobs to be scheduled;
 - p_j - the processing time of job J_j ($j=1, \dots, n$);
 - d_j - the due date of job J_j ($j=1, \dots, n$).
 - Objective:
 - Determine a schedule (job processing permutation) that minimizes $\sum T_j$, where $T_j = \max\{0, C_j - d_j\}$, and C_j is the completion time of job J_j .

Motivation in Scheduling

- This problem is NP-hard in general (Du and Leung (1990)).

However

- In many real-life instances, the value of at least one of the following parameters is bounded:
 - The number of different processing times, v_p .
 - The number of different due-dates, v_d .

Motivation in Scheduling

- The value of the first parameter, v_p , is bounded when only a limited number of different products is produced in the shop.
- The value of the second parameter, v_d , is bounded when shipment cost is high, and therefore only few different due dates are assigned to the jobs.

Motivation in Scheduling

- Although the problem is NP-hard in general, it is well-known to be solvable in polynomial time when:
 - All processing times are equal ($v_p=1$);
 - All due dates are equal ($v_d=1$).
- A natural question:
 - Is the $1 \mid \sum T_j$ problem solvable in polynomial time when the value of v_p (or v_d) is upper bounded by a constant?

Motivation in Scheduling

- The answer is...

YES

- We can design a quite simple $O(n^k)$ time algorithm ($k \in \{v_p, v_d\}$) to solve the $1 \parallel \sum T_j$ problem (using DP).

- The main question in parameterized complexity:

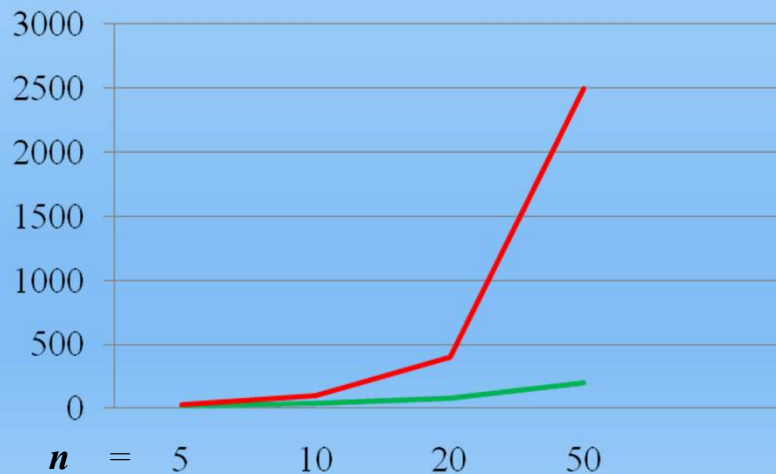
Can we make the exponent of n independent of k ?

– e.g., $2^{O(k)} n^3$, or more generally $f(k) n^{O(1)}$?

Fixed Parameterized Complexity

A new battle between “good” and “bad” algorithms.

	“Good”	“Bad”
“Classical”	$n^{O(1)}$	$2^{n^{O(1)}}$
“Parameterized”	$f(k) n^{O(1)}$	$n^{f(k)}$



— 2^2n
— n^2

- The difference between “good” $2^k n$ and “bad” n^k :
- graph plot for $k=2$.

Parameterized Complexity

- Definition 1: Problem π belongs to the fixed-parameter tractable (FPT) set, *wrt.* parameter k , if there exists an algorithm that solves any instance of π in $f(k)n^{O(1)}$ time, for some computable f function that solely depends on k .
- Definition 2: Problem π belongs to the XP set, *wrt.* parameter k , if there exists an algorithm that solves any instance of π in $n^{f(k)}$ time.

Parameterized Complexity

- $FPT \subseteq XP$.

Hardness Proofs

Given problem π and a parameter k :

- If π is NP-hard for a constant value of k , then (unless $P=NP$) it cannot be solved in XP time wrt. k .

Parameterized Complexity

- **Definition 3**: A decision problem π is $W[i]$ -hard *wrt.* parameter k if π being FPT with respect to k leads to that all problems in $W[i]$ are FPT as well (which is believed to be very unlikely).

Parameterized Complexity

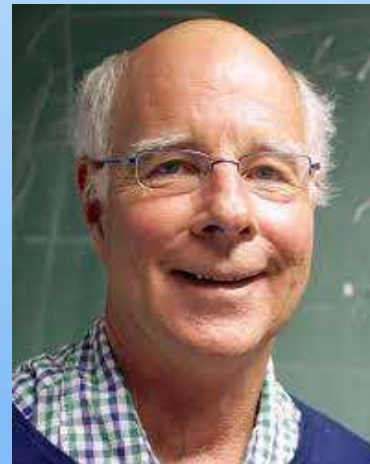
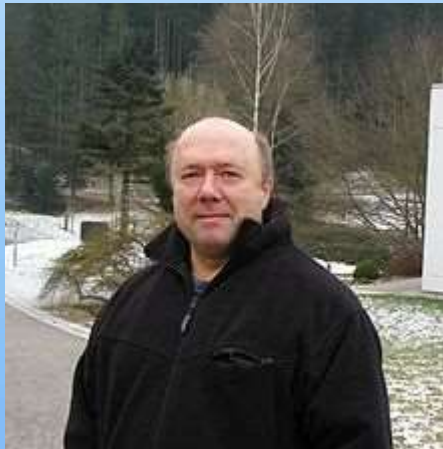
- To prove that a problem is $W[i]$ -hard we can provide a parametrized reduction from a known $W[i]$ -hard problem.
- An example for a problem that is known to be $W[1]$ -hard:

k-sum problem: Given a set $\mathbf{A}=\{a_1, \dots, a_n\}$ of integers. Is there a subset of exactly k elements of \mathbf{A} that adds up to a specific target.

History

Parametrized Complexity

- **Late 80's:** The development of FPT theory by **Rodney Downey** and **Michael Fellows** .



Downey, R., and Fellows, M., 1999, *Parameterized Complexity*.
Springer, Berlin.

History

Parametrized Complexity

- **Ever Since:** It is a well-established area with hundreds of articles published every year in the most prestigious TCS journals and conferences.
- The area of scheduling was almost neglected up to 2015.

History

Parametrized Complexity and Scheduling

Papers I found (up to 2015):

- Bodlaender, HL., & Fellows, MR., 1995, W[2]-hardness of precedence constrained k -processor scheduling.
Operations Research Letters, **18**(2), 93–97.
- Fellows MR, & McCartin C., 2003, On the parametric complexity of schedules to minimize tardy tasks.
Theoretical Computer Science, **298**(2), 317–324 .

History

Parametrized Complexity and Scheduling

Since 2015 many papers with 2 main groups:

Group 1: Matthias Mnich, René van Bevern, Rolf Niedermeier, Mathias Weller, Andreas Wiese and Ondra Suchý



History

Group 1 – Selected Papers

- Mnich, M., & Wiese, A., 2015, Scheduling meets fixed-parameter tractability. *Mathematical Programming*, **154**(1), 533–562.
- van Bevern, R., Mnich, M., Niedermeier, R., & Weller, M., 2015, Interval scheduling and colorful independent sets. *Journal of Scheduling*, **18**(5), 449–469.

History

Group 1 – Selected Papers

- van Bevern, R., Niedermeier, R., & Suchý, O., 2017, A parameterized complexity view on non-preemptively scheduling interval-constrained jobs: few machines, small looseness, and small slack. *Journal of Scheduling*, 20(3), 255–265.
- Mnich, M., & van Bevern, R., 2018, Parameterized complexity of machine scheduling: 15 open problems. *Computers and Operations Research*, 100, 254–261.

History

Group 2

Group 2: Danny Hermilen, Dvir Shabtay, Mike Pinedo, Gerhard J. Woeginger, Nimrod Talmon, Liron Yedidsion, Shlomo Karhi, George Manoussakis.



History

Group 2 – Selected Papers

- Hermelin, D., Kubitza, J., Shabtay, D., Talmon, N., & Woeginger, G., 2019, Scheduling two agents on a single machine: A parameterized analysis of NP-hard problems, *Omega*, **83**, 275-286.
- Hermelin, D., Pinedo, M., Shabtay, D., Talmon, N., & Woeginger, G., 2019, On the parameterized tractability of single machine scheduling with rejection, *European Journal of Operational Research*, **273**(1), 67-73.
- Hermelin, D., Karhi, S., Pinedo, M., & Shabtay, D., 2021, New algorithms for minimizing the total weighted number of tardy jobs on a single machine, *Annals of Operations Research*, **298** (1), 271-287.

History

Group 2 – Selected Papers

- Hermelin, D., Shabtay, D., and Talmon, N., 2019, On the parameterized tractability of the just-in-time scheduling problem, *Journal of Scheduling*, 22(6), 663-676.
- Hermelin, D., George Manoussakis, Pinedo, M., Shabtay, D., & Yedidsion, L., 2020, Parameterized multi-scenario single-machine scheduling problems, *Algoritmica*, 82 (9), 2644-2667.

History

Among the Other Papers

- Knop, D., & Koutecký, M., 2018, Scheduling meets n-fold integer programming, **Journal of Scheduling**, 21(5), 493-503.
- Bessy, S., & Giroudeau, R., 2019, Parameterized complexity of a coupled-task scheduling problem, **Journal of Scheduling**, 22, 305-313.
- Bodlaender, H.L., and van der Wegen, M., 2020, Parameterized complexity of scheduling chains of jobs with delays, arXiv preprint arXiv:2007.09023.

Problem 1*

- Consider the classical $1 | \sum w_j U_j$ problem.
 - Instance:
 - n - # of jobs to be scheduled;
 - p_j - the processing time of job J_j ($j=1, \dots, n$);
 - d_j - the due date of job J_j ($j=1, \dots, n$).
 - w_j - the weight of job J_j ($j=1, \dots, n$) - (a penalty for the job being tardy).

* *Annals of Operations Research*, 298 (1), 271-287.

Problem Definition

- A solution (schedule) is simply a job processing permutation, π , on the single machine.
- The objective is to determine a solution that minimizes the weighted number of tardy jobs, $\sum w_j U_j$, where $U_j=1$ if job J_j is completed after its due date, and $U_j=0$, otherwise.

An importance problem?

- The $1||\sum w_j U_j$ problem is a fundamental problem in the field of combinatorial optimization in general, and particularly in scheduling theory.
- It is one out of the problems that appears in the seminal work by Karp [1972] about reducibility between combinatorial problems.

An importance problem?

- It is one out of a set of three problems in which the concept of FPTAS has been originally presented (Sahni [1976]).
- The problem is an extension of the well known 0-1 knapsack problem.

Known Results

- The $1 | \sum w_j U_j$ problem is
 - NP-hard even if all due dates are equal (Karp (1972));
 - Solvable in pseudo-polynomial time (Lawler and Moore (1969) and Sahni (1976));
 - Solvable in $O(n \log n)$ time when all weights are equal (Moore (1968));
 - Solvable in $O(n \log n)$ time when all processing times are equal (Peña (1995)).

Research Goals

- We analyze the tractability of the $1 \mid \mid \sum w_j U_j$ problem with respect to the following three parameters:
 - ν_d - the number of different due dates.
 - ν_p - the number of different processing times.
 - ν_w - the number of different weights.

Are those “natural” parameters?

- In many practical instances at least one of those parameters is indeed of a limited size.
 - v_d when delivery costs are high and thus products are batched to only few shipments;
 - v_p when the number of job types that the manufacturer produces is limited; and
 - v_w when customers are batched into few subsets according to their importance.

Our Results for the the $1 \mid \sum w_j U_j$ problem

Parameter	v_d	v_w	v_p	(v_d, v_p)	(v_d, v_w)	(v_p, v_w)
Result	Hard	XP	XP	FPT	FPT	FPT

- The hardness results is straightforward from Karp's NP-hardness proof for the common due date case.
- The XP algorithms are based on extensions of the well-known Moore's algorithm that solves the unit weight case.
- The FPT algorithms are based on MILP formulation with $O(k)$ integer variables.

Remains Open:

- Is the problem FPT w.r.t v_w and v_p ?

An FPT with respect to (v_p, v_w)

- Sketch of how we obtain the result:
 - We formulate the $1 \mid \mid \sum w_j U_j$ problem as an ILP with (too many...) $O(k+n)$ integer variables ($k = v_p v_w$). Let F be the corresponding formulation.
 - We relax F to a MILP formulation, F' , that has only k integer variables; and then
 - Use Lenstra's algorithm from 1983 to solve F' in FPT time.

An FPT with respect to (v_p, v_w)

- Continue: Sketch of how we obtain the result:
 - If the optimal solution for F' (obtained by solving the MILP) is an integer solution, it is also optimal to F and we are done.
 - Otherwise, we provide a polynomial time rounding procedure to obtain an alternative **optimal integer solution** for F' , which is also optimal for F .

An FPT with respect to (v_p, v_w)

- We begin by partitioning the set of jobs into k classes, S_1, \dots, S_k , such that all jobs in S_i have the same processing time p_i , and weight w_i ($i=1, \dots, k$).
- Let $n_i = |S_i|$ denote the number of jobs in each S_i .

An FPT with respect to $k = (v_p, v_w)$

- The following lemma is used to formulate F :

Lemma 1: There exists an optimal solution for the $1 | \sum w_j U_j$ problem, where the non-tardy jobs are scheduled first in an EDD order, followed by the tardy jobs in an arbitrary order.

An FPT with respect to (ν_p, ν_w)

- Let d_1, \dots, d_{ν_d} be the set of different due dates in our input job set J , and assume without loss of generality that $d_1 < d_2 < \dots < d_{\nu_d}$.
- Moreover, let δ_{ij} be the number of jobs in S_i having a due date of d_j , for $i = 1, \dots, k$ and $j = 1, \dots, \nu_d$.

The Formulation of F

- Decision variables:
 - y_i be an **integer variable** representing the number of tardy jobs in job set S_i , for each $i=1, \dots, k$.
 - x_{ij} be an **integer variable** representing the number of early jobs in S_i that have a due date of d_j .

The Formulation of F

$$\text{Min } Z = \sum_{i=1}^k w_i y_i$$

$$\text{s.t. } n_i - \sum_{j=1}^{v_d} x_{i,j} = y_i \quad \text{for all } i \in \{1, \dots, k\}.$$

$$\sum_{i=1}^k \sum_{j=1}^l p_i x_{ij} \leq d_l \quad \text{for all } l \in \{1, \dots, v_d\}$$

$$x_{ij} \leq \delta_{ij} \quad \text{for all } i \in \{1, \dots, k\} \text{ and } j \in \{1, \dots, v_d\}.$$

$$x_{ij}, y_i = \text{int}$$

- F has $O(n+k)$ integer variables (too many).

The construction of F'

MILP relaxation:

- We construct formulation F' out of F by relaxing the x_{ij} variables, such that we only require that they have to be non-negative.
- F' is an MILP formulation with only k integer variables. Therefore, according to Lenstra [1983], it is solvable in FPT time.

Using the solution of F' to solve F

- Let $S^* = (x^*, y^*)$, where $x^* = (x_{ij}^* | i=1, \dots, k \text{ and } j=1, \dots, v_d)$ and $y^* = (y_i^* | i=1, \dots, k)$ be the solution obtained by solving for F' and let $x_i^* = \sum_{j=1}^{v_d} x_{ij}^*$.
- Note that x_i^* is an integer value for $i = 1, \dots, k$ due to the constraint that $n_i - \sum_{j=1}^{v_d} x_{i,j} = y_i$ for all $i \in \{1, \dots, k\}$ and the fact that both n_i and y_i are integer values.

Using the solution of F' to solve F

- If S^* is a feasible solution for F (i.e., all x_{ij}^* values are integer), then S^* is feasible (and therefore also optimal) solution for F .
- Otherwise, we use a simple *rounding procedure* to obtain an alternative optimal solution for F' .

Rounding Procedure

- The rounding procedure is based on exploiting the following lemma:
- **Lemma 2:** If x_i is the optimal number of early jobs in S_i then there exists an optimal solution in which the x_i jobs with the latest due date in S_i are early.

Rounding Procedure

For each $i=1, \dots, k$, let r_i be the integer satisfying

$$\sum_{j=r_i+1}^{v_d} \delta_{ij} \leq x_i^* \leq \sum_{j=r_i}^{v_d} \delta_{ij}$$

and define

$$\tilde{x}_{ij} = \left\{ \begin{array}{ll} 0 & \text{for } j = 1, \dots, r_i - 1 \\ x_i^* - \sum_{j=r_i+1}^{v_d} \delta_{ij} & \text{for } j = r_i \\ \delta_{ij} & \text{for } j = r_i + 1, \dots, v_d \end{array} \right\}$$

Result

Theorem: (\tilde{x}, y^*) is an **optimal integer solution** for F' . Therefore, it is an optimal solution for F .

An XP algorithm with respect ν_w

- Following Lemma 1, we renumber the jobs according to the EDD rule, such that
$$d_1 \leq d_2 \leq \dots \leq d_n.$$
- We say that a job is of type i if its weight is w_i ($i=1, \dots, \nu_w$).
- Let S_1 and S_2 be two partial schedules on job set $\{J_1, \dots, J_j\}$, both with e_i early jobs of type i ($i=1, \dots, \nu_w$).

An XP algorithm with respect v_w

- Moreover, let $P(S_i)$ be the total processing time of the $\sum_{i=1}^{v_w} e_i$ early jobs in partial schedule S_i for $i=1,2$.
- **Lemma 3**: If $P(S_1) \leq P(S_2)$ then S_2 is dominated by S_1 .

An XP algorithm with respect v_w

- Based on Lemma 3, we developed a DP algorithm that construct the set of non dominated partial schedules. To do so, define:
 - $P_j(e_1, \dots, e_{v_w})$ as the minimum total processing time of the early jobs among all partial schedules on job set $\{J_1, \dots, J_j\}$ with e_i early jobs of type i ($i=1, \dots, v_w$).
 - $E_{ij}(e_1, \dots, e_{v_w})$ be the corresponding early sets.

An XP algorithm with respect v_w

- Each of the early sets, $E_{ij}(e_1, \dots, e_{v_w})$, is maintained during the DP as a list ordered according to the LPT rule.
- Note that the job in $E_{ij}(e_1, \dots, e_{v_w})$ with the largest processing time in the set is at the head of the list.

An XP algorithm with respect v_w

- Consider now the case where job J_j is of type i . We can reach state (e_1, \dots, e_{v_w}) at stage j from either one of the following states in stage $j-1$:

- State (e_1, \dots, e_{v_w}) by setting

$E_{ij}(e_1, \dots, e_{v_w}) = E_{i,j-1}(e_1, \dots, e_{w\#}) \cup \{J_j\}$ and then excluding the job at the head of $E_{ij}(e_1, \dots, e_{v_w})$ from the list.

- State $(e_1, \dots, e_{i-1}, e_i - 1, e_{i+1}, \dots, e_{v_w})$ by setting

$E_{ij}(e_1, \dots, e_{v_w}) = E_{i,j-1}(e_1, \dots, e_i - 1, e_{i+1}, \dots, e_{v_w}) \cup \{J_j\}$. This is feasible only if $P_j(e_1, \dots, e_i - 1, e_{i+1}, \dots, e_{v_w}) + p_j \leq d_j$.

An XP algorithm with respect v_w

- Accordingly, the following recursive relation holds:

- If $P_j(e_1, \dots, e_i - 1, e_{i+1}, \dots, e_{v_w}) + p_j > d_j$

$$P_j(e_1, \dots, e_{v_w}) = P_{j-1}(e_1, \dots, e_{v_w}) + \min\{0, p_j - p_{i,j-1}^h(e_1, \dots, e_{v_w})\}$$

- If $P_j(e_1, \dots, e_i - 1, e_{i+1}, \dots, e_{v_w}) + p_j \leq d_j$

$$P_j(e_1, \dots, e_{v_w}) =$$

$$\min \left\{ \begin{array}{l} P_{j-1}(e_1, \dots, e_i - 1, e_{i+1}, \dots, e_{v_w}) + p_j \\ P_{j-1}(e_1, \dots, e_{v_w}) + \min\{0, p_j - p_{i,j-1}^h(e_1, \dots, e_{v_w})\} \end{array} \right.$$

An XP algorithm with respect v_w

- Initial Condition:

$$P_0(e_1, \dots, e_{v_w}) = \begin{cases} 0 & \text{if } e_1 = e_2 = \dots = e_{v_w} = 0 \\ \infty & \text{otherwise} \end{cases}$$

The optimal solution is given by

$$F^* = \min \left\{ \sum_{i=1}^{w\#} w_i(n_i - e_i) \mid P_n(e_1, \dots, e_{v_w}) < \infty \right\}$$

Theorem: The $1 \mid \mid \sum w_j U_j$ problem is solvable in $O(n^{v_w+1} \log n)$ time. Thus, it belongs to the XP set w.r.t. parameter v_w .

Problem 2**

- We study the $Fm | \sum w_j R_j$ problem.
 - In a flow shop systems, all jobs follow the same route through the machines.
 - **Instance:** the number of machines (m); the number of jobs (n); and for each job J_j , we are also given:
 - Its processing time on each one of the machines, p_{ij} ;
 - Its due date, d_j ;
 - Its weight, w_j (a gain for being completed in a JIT mode).
 - **Problem:** Find a schedule that **maximizes** $\sum w_j R_j$, where $R_j = 1$ if job J_j is completed **exactly** at its due date, and $R_j = 0$, otherwise.

** *Journal of Scheduling*, 22 (6), 663-676.

Known Results

- **Known Results:** The $Fm | \sum w_j R_j$ problem is
 - Strongly NP-hard when $m=3$ (Choi and Yoon [2007]).
 - Ordinary NP-hard when $m=2$ (Choi and Yoon [2007] and Shabtay and Bensoussan [2012]);
 - Solvable in $O(n^3)$ time when $m=2$ and all weights are equal (Shabtay [2012]).
- **Objective:** To analyze the parameterized tractability of the $Fm | \sum w_j R_j$ problem with respect to ν_d , which is the number of different due dates.

Problem 2 - Table of Results

	$F_2 \mid \sum w_j R_j$	$F_3 \mid \sum w_j R_j$
v_d	W[1]-hard*, XP	W[1]-hard*, XP
(v_d, v_w)	FPT	W[1]-hard*
$(v_d, p^1_{\#})$	FPT	W[1]-hard*

* even if all processing time on the second machine are of unit length.

Methods:

- The W[1]-hardness results have been obtained by a *parametrized reduction* from the k -sum problem.
- The XP and FPT algorithms are specially designed algorithms.

Problem 3***

- There are two agents each of which has its own set of jobs.
- All jobs are available at time zero and are to be processed on a single machine.
- Let $J^{(1)} = \{J_1^{(1)}, J_2^{(1)}, \dots, J_n^{(1)}\}$ and $J^{(2)} = \{J_1^{(2)}, J_2^{(2)}, \dots, J_k^{(2)}\}$ be the two set of jobs.

Problem Definition

- Input:

- $p_j^{(i)}$ – the processing time of job $J_j^{(i)}$.
- A_i – a given bound on the objective value of agent i .

When relevant also:

- $d_j^{(i)}$ – the due date of job $J_j^{(i)}$.
- $w_j^{(i)}$ – the weight of job $J_j^{(i)}$.

Problem Definition

- Given a schedule of the $n+k$ jobs on the single machine, let $C_j^{(i)}$ be the completion time of job $J_j^{(i)}$.
- We measure the quality of a solution by two criteria, one for each agent.
- We focus on the following criteria:

Problem Definition

- *The weighted sum of completion times, denoted by $\sum w_j^{(i)} C_j^{(i)}$.*

- *The weighted number of tardy jobs, denoted by $\sum w_j^{(i)} U_j^{(i)}$,*

where $U_j^{(i)} = 1$ if $C_j^{(i)} > d_j^{(i)}$ and $U_j^{(i)} = 0$, otherwise.

- *The weighted number of JIT jobs, denoted by $\sum w_j^{(i)} R_j^{(i)}$, where*

$R_j^{(i)} = 1$ if $C_j^{(i)} = d_j^{(i)}$ and $R_j^{(i)} = 0$, otherwise.

Problem Definition

- For each possible combination of the three criteria to the two agents, we consider the following problem:
- Given two bounds A_1 and A_2 , one for each agent, find if there exists a job schedule that meets both bounds.
- We refer to the problem by $1|\mathcal{C}_1, \mathcal{C}_2| -$, where

$$\mathcal{C}_i \in \left\{ \sum w_j^{(i)} C_j^{(i)} \leq A_i, \sum w_j^{(i)} U_j^{(i)} \leq A_i, \sum w_j^{(i)} R_j^{(i)} \geq A_i \right\}$$

for $i=1,2$.

Problem Definition

- The set of problems we define is well-studied in the literature and all relevant problems are NP-hard.
- We study the parametrized tractability of these set of problems w.r.t k (the number of jobs belong to the second agent).

Summary of Results – Problem 3

	$\sum w_j^{(2)} C_j^{(2)} \leq A_2$	$\sum w_j^{(2)} U_j^{(2)} \leq A_2$	$\sum w_j^{(2)} E_j^{(2)} \geq A_2$
$\sum w_j^{(1)} C_j^{(1)} \leq A_1$	Hard for $w_j^{(2)} = 1$ (Th. 1), FPT for $w_j^{(1)} = 1$ (Th. 2), FPT for $p_j^{(1)} = 1$ (Th. 3).	Hard for $w_j^{(2)} = 1$ (Th. 1), FPT for $w_j^{(1)} = 1$ (Th. 3).	Hard even when $w_j^{(i)} = 1$ (Cor. 1).
$\sum w_j^{(1)} U_j^{(1)} \leq A_1$	Hard in general (Cor. 2), Open for $w_j^{(1)} = 1$.	Hard in general (Cor. 2), FPT for $w_j^{(1)} = 1$ (Th. 6), FPT for $p_j^{(i)} = 1$ (Th. 7).	Hard even when $w_j^{(i)} = 1$ and $d_j^{(1)} = d$ (Cor. 4).
$\sum w_j^{(1)} E_j^{(1)} \geq A_1$	Open in general, FPT when $w_j^{(1)} = 1$ (Th. 8).	FPT (Th. 9)	FPT (Th. 11)

Special Thanks to My Academic Mentors/Advisors





Any questions?