Sequencing with Series-Parallel

Precedence Constraints

by

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Abstract

One of the most important ideas in the theory of sequencing and scheduling is the method of adjacent pairwise job interchange. This method compares the costs of two sequences which differ only by interchanging a pair of adjacent jobs. In 1956, W.E. Smith defined a class of problems for which a total preference ordering of the jobs exists with the property that in any sequence, whenever two adjacent jobs are not in preference order, they may be interchanged with no resultant cost increase. In such a case the unconstrained sequencing problem is easily solved by sequencing the jobs in preference order.

In this paper, a natural subclass of these problems is considered for which such a total preference ordering exists for all subsequences of jobs. The main result is an efficient general algorithm for these sequencing problems with series-parallel precedence constraints. These problems include the least cost fault detection problem, the one-machine total weighted completion time problem, the two-machine maximum completion time flow-shop problem and the maximum cumulative cost problem.
Introduction

In this paper we introduce a class of problems based on easily verifiable properties. This class includes many widely-studied problems. For example, Johnson's [10] classical two-machine maximum completion time flow-shop problem, the one-machine total weighted completion time problem, the maximum cumulative cost problem and the least cost fault detection problem. An efficient general algorithm is derived for solving these problems with series-parallel precedence constraints. This unifies the recent results by Sidney [30], Lawler [16] and Abdel-Wahab and Kameda [2,3], and extends a result by Garey [7]. This paper was motivated by previous work by the authors as reflected in [29], [24] and [23].

1. Basic Definitions and Notation

A job is the basic unit of work to be sequenced. Each job is characterized by certain parameters; for example, in the total weighted completion time problem a job is specified by a weighting factor and a nonnegative processing time. We assume a given set $J = \{1, 2, \ldots, n\}$ of jobs to be sequenced. A sequence $s$ of $k$ jobs is a function from $\{1, 2, \ldots, k\}$ to $J$ and is represented by $(s(1), s(2), \ldots, s(k))$, where $s(i)$ is the $i$th job in the sequence $s$. A job may appear several times, or not at all, in a sequence.
Multiple occurrences of the same job are considered to be
duplicate copies of that job, i.e., they have the same
parameter values. Sequences are denoted by the lower case
letters $s, t, u, v$ and $w$. A permutation of $J$ is denoted by
$\Pi$. A sequencing or cost function assigns a real value or
cost to each sequence.

A sequencing problem, on a set of jobs $J$ with cost
function $f$, is to find a permutation of $J$ contained in a
set of feasible permutations $F$ which minimizes $f$, i.e.,

$$\text{minimize } f(\Pi), \quad \Pi \in F$$

The problem is called unconstrained if all permutations are
feasible.

The first type of constraints considered is called
precedence constraints. A job $i$ is said to have precedence
over job $j$, written $i \rightarrow j$, if job $i$ must occur before job $j$
in every feasible permutation. As an example, it is usually
considered good practice to perform the job of recording
customers' payments before the job of sending out the next
month's bill in order to prevent duplicate billing (see [8,
chapter 13]). These precedence constraints will be repre-
sented by a directed precedence graph $G = (J, R)$, where the
nodes of $G$ are given by the jobset $J$ and an arc directed
from 1 toward j, denoted by \(<1,j>\), is contained in the set R if and only if \(i \rightarrow j\).

A subgraph \(G' = (J', R')\) of \(G = (J, R)\) induced by \(J' \subseteq J\) has \(R' = \{<i,j> \in R : i, j \in J'\}\). \(J' \subseteq J\) is a job module of \(G = (J, R)\) if for every job \(k \in J - J'\) either

(a) \(k \rightarrow i\) for all \(i \in J'\), or
(b) \(i \rightarrow k\) for all \(i \in J'\), or
(c) \(k \neq i\) and \(i \neq k\) for all \(i \in J'\).

The term job module will also be used to refer to the subgraph induced by \(J'\). Precedence graphs \(G_1 = (J_1, R_1)\) and \(G_2 = (J_2, R_2)\) with \(J_1 \cap J_2 = \emptyset\) are in series if \(i \rightarrow j\) for every \(i \in J_1\) and \(j \in J_2\), and are in parallel if \(i \not\rightarrow j\) and \(j \not\rightarrow i\) for all \(i \in J_1\) and \(j \in J_2\). A precedence graph is called a chain if exactly one permutation is feasible. The term chain will also be used for the set of jobs making up the graph and the unique feasible permutation of the jobs. A parallel-chains precedence graph is either a chain, or a chain in parallel with a parallel-chains precedence graph. A precedence graph is called series-parallel if it can be reduced to a chain by the recursive replacement of any parallel-chains job module by a single (feasible) chain of its jobs. A detailed study of series-parallel precedence graphs is contained in [13].

The second type of constraint considered is called a contiguity constraint. \(J' \subseteq J\) is called a compound job if
the jobs in $J'$ must process consecutively in every feasible permutation. This type of constraint might occur, for example, if a set of jobs must be performed at a location a considerable distance from the site at which the remaining jobs are to be performed. If, in addition, a compound job must process in a prespecified order in every feasible permutation then we refer to it as a string. When strings are present the problem can be thought of as sequencing strings, rather than the jobs in the strings, since they must process consecutively and in a prespecified order in every feasible permutation. Strings are denoted by $\mathring{s}, \mathring{t}, \mathring{u}, \mathring{v}$ and $\mathring{w}$. Job related notions extend to strings in the natural way, e.g., $\mathring{s} \rightarrow \mathring{t}$ means that string $\mathring{s}$ must precede string $\mathring{t}$ in every feasible permutation. There is also a natural correspondence between strings and sequences: A string $\mathring{s}$ defines a "sequence" on the jobs in $\mathring{s}$ and a sequence $s$ which processes consecutively defines a "string" on the jobs in $s$.

We conclude this section by defining the least cost fault detection problem which is used for motivation throughout this paper. In this problem a system consisting of $n$ components is to be inspected by sequentially applying tests to each component until one fails (i.e., the system is "defective") or all components pass their test (i.e., the system successfully completes inspection). Associated with
each component \( j \) is a testing cost \( c_j \) and a probability \( q_j \) of passing its test, \( 0 \leq q_j \leq 1 \). The tests are assumed to be statistically independent and so for any sequence \( s \),

\[
Q_1^s = q_{s(1)}q_{s(2)}\cdots q_{s(i-1)}
\]

is the probability that the \( i \)th component in \( s \) will be tested (by convention \( Q_1^s = 1 \)). The testing cost for a sequence \( s \) of length \( k \) is given by

\[
\sum_{i=1}^{k} Q_i^s c_{s(i)}.
\]

The problem, denoted by \( \Sigma Q_i^c_i \), is to find a feasible permutation which minimizes the expected testing cost, i.e.,

\[
\minimize_{\Pi \in \mathcal{F}} \sum_{i=1}^{n} Q_i^\Pi c_{\Pi(i)}.
\]

A recursive definition of the cost function \( f \) for \( \Sigma Q_i^c_i \) is defined on all sequences by

\[
f(j) = c_j \quad \text{for job} \ j, \ \text{and}
\]

\[
f(s,t) = f(s) + q(s)f(t) \quad \text{for sequences} \ s \ \text{and} \ t,
\]

(1)

where \( q(s) = q_{s(1)}q_{s(2)}\cdots q_{s(k)} \) for a sequence \( s \) of length \( k \).

2. Unconstrained Sequencing

One of the most important ideas in the theory of sequencing and scheduling is the method of adjacent pairwise job interchange. This method compares the costs of two sequences which differ only by interchanging a pair of adjacent jobs. In 1956, W.E. Smith [31] defined a class
of problems for which a total preference ordering of the jobs exists with the property that in any sequence, wherever two adjacent jobs are not in preference order, they may be interchanged with no resultant cost increase. As an example, define job $i$ to be preferable to job $j$, denoted by $i \preceq j$, for $\Sigma q_i c_i$ when $c_i/(1-q_i) \leq c_j/(1-q_j)$; that is, jobs with small costs and large probabilities of failing their tests are most preferable. (We define $a/0$ to be $+\infty$ when $a > 0$ and define it to be $-\infty$ when $a \leq 0$. By convention, we say that $a/0 = b/0$ for all $a > 0$ and $b > 0$ and for all $a \leq 0$ and $b \leq 0$.) The binary preference relation $\preceq$ is transitive, i.e., $i \preceq j \preceq k$ implies that $i \preceq k$, and complete, i.e., $i \preceq j, j \preceq i$ or both. We apply the method of adjacent pairwise job interchange by considering an arbitrary sequence $(u, i, j, v)$; let $(u, j, i, v)$ be obtained by interchanging jobs $i$ and $j$, where $i \preceq j$. Using (1) we obtain that

$$f(u, i, j, v) - f(u, j, i, v) = q(u)(c_i + q_i c_j) - q(u)(c_j + q_j c_i)$$

$$= q(u)(c_i(1-q_j) - c_j(1-q_i)) \leq 0.$$  

The inequality follows since $q(u) \geq 0$, $q_i \leq 1$, $q_j \leq 1$ and $i \preceq j$. An optimal permutation has the jobs in preference order.

We say that a sequencing function $f$ satisfies the adjacent pairwise interchange (API) property if there is a
transitive and complete binary preference relation $\preceq$ defined on jobs satisfying the following condition:

For all jobs $i$ and $j$, $i \preceq j$ implies that $f(u, i, j, v) \leq f(u, j, i, v)$ for all sequences $u$ and $v$. (2)

We say that job $i$ is strictly preferable to job $j$, denoted by $i \prec j$, if $i \preceq j$ but $j \preceq i$ does not hold. A job $i$ is minimal (maximal) with respect to $\preceq$ in a set $T$ if $i \in T$ and $i \preceq j (j \preceq i)$ for all $j \in T$. As the notation suggests, the relation $\preceq$ on jobs shares properties with the relation $\preceq$ on real numbers. For example, $i \preceq j \preceq k$ or $i \preceq j \preceq k$ implies that $i \preceq k$.

We now present a theorem, due to Smith [31], which represents a fundamental result in unconstrained sequencing.

**Theorem 1.** (Smith [31])

Let $f$ satisfy the API property. Then any permutation satisfying the following property is optimal: $i \prec j$ implies that $i$ precedes $j$ in the permutation.

**Proof:** Let $\Pi$ be a permutation of the form specified in the theorem. Such a permutation exists since the relation $\preceq$ is acyclic. It suffices to show that any permutation $\Pi'$ can be transformed into $\Pi$ by a series of adjacent pairwise job interchanges without increasing the cost. Consider a permutation $\Pi' \neq \Pi$. It must be true that $\Pi' = (u, j, i, v)$,
where job \( j \) follows job \( i \) in \( \Pi \). (If all adjacent pairs are in the same order then \( \Pi' = \Pi \).) By the choice of \( \Pi', i \leq j \). Therefore, the permutation obtained from \( \Pi' \) by interchanging \( i \) and \( j \) has no greater cost than \( \Pi' \) and has one fewer disagreements of job order with \( \Pi \). Repeated application of this procedure completes the proof. \( \square \)

Given an optimal permutation \( \Pi \) for \( J \) of the form specified in the theorem, \( \Pi|J' \) is an optimal permutation for \( J' \subseteq J \), where \( \Pi|J' \) is the permutation of \( J' \) with the jobs ordered as in \( \Pi \). Another consequence of the theorem is that the Unconstrained Algorithm, which orders the jobs from the most preferred to the least preferred produces only optimal permutations. This algorithm requires \( O(n \log n) \) comparisons of the form "Is \( i \leq j \) ?" which can be achieved by using a "heap" or a comparable data structure (see [12]) to sort the jobs according to the preference relation.

Actually, Smith's original hypothesis of Theorem 1 required only a complete binary preference relation \( \leq \) which satisfies (2). However, for the desired permutation of the theorem to exist, \( \leq \) must be acyclic. Furthermore, if \( \leq \) is acyclic then the desired permutation \( \Pi \) is obtained by repeatedly sequencing next a minimal, unsequenced job; the proof remains unchanged. A transitive and complete
binary preference relation $\leq'$ which satisfies (2) is defined by $i \leq' j$ if and only if $i$ precedes $j$ in $\Pi$. Therefore the class of problems considered by Smith is exactly those which satisfy the API property.

3. Parallel-Chains Precedence Constrained Sequencing

We now consider sequencing problems with parallel-chains precedence constraints and strings of jobs. $J$ will be taken to be the set of strings, rather than jobs, to be sequenced since the jobs in a string must process consecutively and in a prespecified order in every feasible permutation. The results of the previous section would apply in a natural way to the problem of sequencing a set of strings without precedence constraints if a total preference ordering existed on all sequences; simply order the strings from the most to the least preferred. With this in mind, we say that a sequencing function $f$ satisfies the adjacent sequence interchange (ASI) property if there exists a transitive and complete binary preference relation $\preceq$ defined on sequences satisfying the following property:

For all sequences $s$ and $t$, $s \preceq t$ implies that $f(u, s, t, v) \preceq f(u, t, s, v)$ for all sequences $u$ and $v$. 
As an example, for \( EQ_4 \), we define \( s \preceq t \) if and only if \( f(s) / (1-q(s)) \leq f(t) / (1-q(t)) \). We apply the method of adjacent sequence interchange by considering an arbitrary sequence \( (u,s,t,v) \); let \( (u,t,s,v) \) be obtained by interchanging \( s \) and \( t \), where \( s \preceq t \). Using (1),

\[
\begin{align*}
f(u,s,t,v) - f(u,t,s,v) &= q(u) \left[ f(s) + q(s) \ f(t) \right] - q(u) \left[ f(t) + q(t) \ f(s) \right] \\
&= q(u) \left[ f(s)(1-q(t)) - f(t)(1-q(s)) \right] \leq 0.
\end{align*}
\]

The inequality follows since \( q(u) \geq 0 \), \( q(s) \leq 1 \), \( q(t) \leq 1 \) and \( s \preceq t \). Thus \( EQ_4 \) satisfies the ASI property.

The ASI property clearly implies the API property. One difficulty of sequencing with precedence constraints is that a conflict exists between ordering jobs according to the preference relation and preserving feasibility according to the precedence constraints. The following theorem provides a means for resolving this conflict for parallel-chains problems.

**Theorem 2.**

Let \( f \) satisfy the ASI property. Consider a job module \( \{s, t\} \) in a general precedence graph, where \( s \rightarrow t \) and \( t \preceq s \). Then there is an optimal permutation with \( s \) immediately preceding \( t \).
Proof: Every optimal permutation must be of the form $(u, \hat{s}, v, \hat{t}, w)$. If $v$ is an empty sequence then the theorem holds. Suppose that $v$ is a nonempty sequence. If $v \preceq \hat{s}$ then interchanging $\hat{s}$ and $v$ does not increase the cost. On the other hand, if $\hat{s} \preceq v$ then $\hat{t} \preceq v$ by transitivity; therefore, interchanging $\hat{t}$ and $v$ does not increase the cost. Both interchanges are feasible, since $\{\hat{s}, \hat{t}\}$ is a job module, and result in permutations of the desired form. □

The strings $\hat{s}$ and $\hat{t}$ of the theorem whose precedence and preference orderings conflict can be replaced by the larger string $(\hat{s}, \hat{t})$. This replacement resolves the conflict and preserves an optimal permutation. This idea forms the basis for the following algorithm for parallel-chains precedence constrained sequencing.

**Parallel-Chains Algorithm**

**Step 1.** If $\hat{s} \rightarrow \hat{t}$ implies that $\hat{s} \prec \hat{t}$ for all strings $\hat{s}$ and $\hat{t}$ (i.e., $\prec$ is consistent with $\rightarrow$) then go to Step 2. If not, there is a job module $\{\hat{s}, \hat{t}\}$, where $\hat{s} \rightarrow \hat{t}$ and $\hat{t} \preceq \hat{s}$. Replace $\hat{s}$ and $\hat{t}$ by the string $(\hat{s}, \hat{t})$ and repeat Step 1.

**Step 2.** Sort the strings according to the preference relation.
Step 1 of the Parallel-Chains Algorithm is justified by Theorem 2. Any preference ordering produced by Step 2 is optimal to the unconstrained problem defined on the strings produced in Step 1; it is also feasible to the precedence constraints and therefore is optimal for the parallel-chains precedence constrained problem.

We say that an algorithm for a parallel-chains precedence constrained sequencing problem is associative when the following condition holds for all parallel-chains precedence graphs $G_1 = (J_1, R_1)$ and $G_2 = (J_2, R_2)$: If the algorithm produces optimal permutations $\Pi_1$ and $\Pi_2$ for $G_1$ and $G_2$, respectively, then there is an optimal permutation $\Pi$ for $G_1$ in parallel with $G_2$ satisfying $\Pi_1 = \Pi|J_1$ and $\Pi_2 = \Pi|J_2$.

Theorem 3.

The Parallel-Chains Algorithm is associative.

Proof: Let $G_1 = (J_1, R_1)$ and $G_2 = (J_2, R_2)$ be parallel-chains precedence graphs. Step 1 of the Parallel-Chains Algorithm is applied to each chain independently and produces the same result when applied to $G_1$ in parallel with $G_2$ as when it is applied to each separately. A minimal job in Step 2 for $G_1$ in parallel with $G_2$ is either minimal in $G_1$ or minimal in $G_2$. Hence, the optimal permu-
tations \Pi_1 and \Pi_2 produced by the Parallel-Chains Algorithm for G_1 and G_2, respectively, can be merged into an optimal permutation for G, which is of the desired form. □

Corollary 4.

Let G_1 = (J_1, R_1) and G_2 = (J_2, R_2) be parallel-chains precedence graphs. If \Pi is an optimal permutation for G_1 in parallel with G_2 produced by the Parallel-Chains Algorithm then \Pi|J_1 and \Pi|J_2 are optimal permutations for G_1 and G_2, respectively.

4. Series-Parallel Precedence Constrained Sequencing

We now consider the sequencing problem with series-parallel precedence constraints and compound jobs. We say that a sequencing function f satisfies the series-network decomposition (SND) property if the following condition holds for all permutations s and t of the same jobset:

If f(s) ≤ f(t) then f(u, s, v) ≤ f(u, t, v) for all sequences u and v.

The SND property implies that if \Pi_1 and \Pi_2 are optimal permutations for G_1 = (J_1, R_1) and G_2 = (J_2, R_2) then (\Pi_1, \Pi_2) is an optimal permutation for G_1 in series with G_2. That is, a precedence graph can be decomposed into its series components, each of which can be independently solved.
As an example, $\Sigma Q_1 c_1$ satisfies the SND property. To see this consider $s$ and $t$ to be permutations of the same set (note that $q(s) = q(t)$) and consider $u$ and $v$ to be arbitrary sequences. Using (1),

$$f(u, s, v) - f(u, t, v) = q(u)(f(s) - f(t)) \leq 0.$$ 

The inequality follows since $q(u) > 0$.

**Theorem 5.**

Let $f$ satisfy the SND property. Consider a compound job $T \leq J$ in an arbitrary precedence graph $G = (J, R)$, where $t$ is an optimal permutation for $T$. Then there is an optimal permutation $\Pi$ for $J$ satisfying $t = \Pi|T$.

**Proof:** Any optimal permutation for $J$ must be of the form $(u, s, v)$, where $s$ is a feasible permutation of $T$. Now $f(t) \leq f(s)$ implies by the SND property that $(u, t, v)$ is an optimal permutation of the desired form. $\square$

The previous theorem implies that a compound job can be replaced by a string corresponding to any optimal permutation for it when the SND property holds. Henceforth, we assume that compound jobs have been "preprocessed" and replaced by strings. We now use the SND property to efficiently extend an associative parallel-chains algorithm to solve the series-parallel precedence constrained problem.
Theorem 6.

Let \( f \) satisfy the SND property and suppose we are given an associative parallel-chains algorithm for \( f \). Consider \( T \subseteq J \) which forms a parallel-chains job module in a general precedence graph \( G = (J, R) \), where \( t \) is an optimal permutation produced by the algorithm for \( T \). Then there is an optimal permutation \( \Pi \) for \( J \) satisfying \( t = \Pi|T \).

Proof: An optimal permutation for \( J \) must be of the form

\[
\Pi = (\Pi|U_1, \Pi|T_1, \Pi|U_2, \Pi|T_2, \ldots, \Pi|U_r, \Pi|T_r, \Pi|U_{r+1}),
\]

where

1. \( T_1, T_2, \ldots, T_r \) partitions \( T \), and
2. \( U_1, U_2, \ldots, U_{r+1} \) partitions \( U = J - T \).

Using a proof technique developed in [28, 30] we consider the precedence graph \( G' = (J, R') \), where \( R' \) contains all of the constraints in \( R \) plus additional ones so that

1. The subgraph induced by \( U_1 \) is in series with the subgraph induced by \( (J - U_1 - U_{r+1}) \) which, in turn, is in series with the subgraph induced by \( U_{r+1} \), and
2. The subgraph of \( G' \) induced by \( U \) is the chain corresponding to the permutation \( \Pi|U \).

\( G \) is a relaxation of \( G' \) and \( \Pi \) is feasible to \( G' \); therefore \( \Pi \) is an optimal permutation for \( G' \).
Using the SND property we obtain a new optimal permutation by replacing \( \Pi|(J-U_{1}-U_{r+1}) \) by any optimal permutation for the subgraph of \( G' \) induced by \( (J-U_{1}-U_{r+1}) \).

By (1') and (2'), the subgraph of \( G' \) induced by \( (J-U_{1}-U_{r+1}) \) is a parallel-chains precedence graph consisting of \( T \) in parallel with the chain \( \Pi|(U-U_{1}-U_{r+1}) \). Since the parallel-chains algorithm is associative, \( T \) may be replaced by any optimal permutation generated by the algorithm for \( T \). This yields the desired optimal permutation. \( \square \)

The previous theorem implies that a parallel-chains jobs module in an arbitrary precedence graph can be replaced by a single feasible chain produced by an associative parallel-chains algorithm; this replacement preserves an optimal permutation. A series-parallel precedence graph, by definition, can be reduced to a single chain by repeating such a process. We call the algorithm to accomplish this reduction the Series-Parallel Algorithm.

The Parallel-Chains Algorithm is associative by Theorem 3 and produces optimal permutations for sequencing functions which satisfy the ASI property by Theorem 2. Therefore, a corollary of Theorem 6 is that the Series-Parallel Algorithm using the Parallel-Chains Algorithm produces optimal
permutations for the series-parallel precedence constrained problem when the sequencing function satisfies the ASI and SND properties. An implementation of this algorithm requires $O(n \log n)$ comparisons of the form "Is $s \leq t$?". This time bound assumes that the series-parallel precedence graph is specified by a "decomposition tree" as defined in [15]. The algorithm is a modification of one presented in [16] for the one-machine total weighted completion time problem with series-parallel precedence constraints. See [23] for the details of this implementation.

5. Example Problems

In this section we present several widely studied problems which satisfy the ASI and SND properties.

(1) In the one-machine total weighted completion time problem $n$ jobs are to be sequenced on a single machine; each job $j$ requires $p_j \geq 0$ time units of processing. For any sequence $s$ let $C_i^s = \sum_{j=1}^{i} p_s(j)$ denote the completion time of the $i$th job in the sequence $s$. Each job $j$ also has a weighting factor $w_j$ and incurs a linear cost of $w_j$ times its completion time; i.e., the cost of a sequence $s$ of length $k$ is $\sum_{i=1}^{k} w_s(i) C_i^s$. The problem, denoted by $\Sigma w_i C_i$, is to find a feasible permutation to minimize the total weighted completion time, i.e.,
\[
\minimize_{\Pi \in \mathcal{F}} \sum_{i=1}^{N} w_{\Pi(i)} C_{\Pi i}.
\]

A recursive definition of the cost function \( f \) for \( \sum_{i=1}^{N} w_{\Pi(i)} C_{\Pi i} \) is defined on all sequences by
\[
f(j) = p_j w_j \quad \text{for job } j,
\]
and
\[
f(s,t) = f(s) + f(t) + p(s)w(t) \quad \text{for sequences } s \text{ and } t,
\]
where
\[
p(s) = \sum_{i=1}^{k} p_{s(i)} \quad \text{and } \quad w(t) = \sum_{i=1}^{l} w_{t(i)}
\]
for sequences \( s \) and \( t \) of lengths \( k \) and \( l \) respectively.

Using (3) it is easy to verify the ASI and SND properties, where \( s \preceq t \) if and only if \( w(s)/p(s) \geq w(t)/p(t) \).

(2) For the maximum cumulative excess cost problem consider a single item inventory system. A set of \( n \) transactions are to be posted against the inventory. Each transaction performs a fixed sequence of deposits and withdrawals. The relevant data for transaction \( j \) is summarized in its net change in inventory level, \( c_j \), its maximum net increase in inventory level, \( m_j \), and its "target" level, \( e_j \). The processing of a typical job \( j \) is illustrated in Figure 1. For any sequence \( s \), define
\[
CC^s_i = \sum_{j=1}^{i-1} c_{s(j)} + m_{s(i)}
\]
to be the maximum level attained by the \( i \)-th job in the sequence \( s \) (by convention \( CC^s_1 = m_{s(1)} \)).

The cost for a sequence \( s \) of length \( k \) is maximum \( \{CC^s_i - e_{s(i)} \}_{1 \leq i \leq k} \).

The problem, denoted by \( CE_{\text{max}} \), is to find a feasible permutation to minimize the maximum cumulative excess cost of a transaction above its target level, i.e.,
minimize \[ \max_{\Pi \in \mathcal{P}} \{ c_{\Pi} - e_{\Pi(i)} \} . \]

A recursive definition of the cost function \( f \) for \( CE_{\max} \) is defined on all sequences by
\[
f(j) = m_j - e_j \quad \text{for job } j, \text{ and}
\]
\[
f(s, t) = \max(f(s), c(s) + f(t)) \quad \text{for sequences } s \text{ and } t, \tag{4}
\]
where \[ c(s) = \sum_{i=1}^{k} c_{s(i)} \] for a sequence \( s \) of length \( k \).

Using (4) it is easy to verify the ASI and SND properties, where \( s \leq t \) if and only if

(a) \( c(s) \leq 0 \) and \( c(t) \geq 0 \), or

(b) \( c(s) < 0 \), \( c(t) < 0 \) and \( f(s) \leq f(t) \), or

(c) \( c(s) > 0 \), \( c(t) > 0 \) and \( c(s) - f(s) \leq c(t) - f(t) \).

Johnson's [10] two-machine maximum completion time flow-shop problem \( (C_{\max}) \) and the maximum cumulative cost problem \( (CC_{\max}) \) [2,3] are shown to be special cases of \( CE_{\max} \) in [22].

(3) The maximum cost fault detection problem is similar to \( \Sigma Q_i c_i \): the \textit{sum} cost function is replaced by the \textit{maximum} cost function. That is, the cost of a sequence \( s \) of length \( k \) is maximun \[ \{ Q_{\Pi} c_{\Pi(i)} \} . \] The problem, denoted by \( Q_{\max} \), is to find a feasible permutation which minimizes the maximum expected component testing cost, i.e.,
\[
\min_{\Pi \in \mathcal{P}} \max_{1 \leq i \leq n} Q_{\Pi} c_{\Pi(i)} .
\]
A recursive definition of the cost function $f$ for $Q_{\text{max}}$ is defined on all sequences by

$$f(j) = c_j, \quad \text{for job } j, \text{ and}$$

$$f(s,t) = \max(f(s), q(s)f(t)) \text{ for sequences } s \text{ and } t. \quad (5)$$

Using (5) it is easy to verify the ASI and SND properties, where $s \preceq t$ if and only if

(a) $f(s) \leq 0$ and $f(t) \geq 0$, or
(b) $f(s) < 0, f(t) < 0$ and $f(s)/q(s) \geq f(t)/q(t)$, or
(c) $f(s) > 0, f(t) > 0$ and $f(s) \leq f(t)$.

(4) The total weighted exponential completion time problem is similar to $\Sigma w_i c_i$: cost accumulates exponentially rather than linearly. The cost of a sequence $s$ of length $k$ is $\Sigma_{i=1}^{k} w_s(i) \exp(-r c_s^i)$, where $r > 0$ is a constant. The problem, denoted by $\Sigma w_i \exp(-r c_i)$, is to find a feasible permutation which minimizes the total weighted exponential completion time, i.e.,

$$\min_{\Pi \in F} \sum_{i=1}^{n} w_{\Pi}(i) \exp(-r c_\Pi^i).$$

This problem is a special case of $\Sigma Q_i c_i$. To see this we note that given a job $j$ for $\Sigma w_i \exp(-r c_i)$, defined by $p_j \geq 0, w_j$ and $r > 0$, we can construct a job $j$ for $\Sigma Q_i c_i$, where $q_j = \exp(-r p_i)$ and $c_j = w_i \exp(-r p_i)$, in such a way that the cost of any sequence is the same for both problems. Job $j$ is a valid job for $\Sigma Q_i c_i$ since $0 < q_j \leq 1$. A converse
statement also holds: Given the data \( 0 < q_j \leq 1 \) and 
\( c_j \) for \( \Sigma q_i c_i \) we may construct a job \( j \) for \( \Sigma w_i \exp(-rC_i) \),
where \( p_j = -\log q_j \geq 0 \), \( w_j = c_j/q_j \) and \( r = 1 > 0 \), in such
a way that the cost of any sequence is the same for both
problems.

Table I summarizes the known results for the example
problems defined in this paper. The general precedence
constrained \( \Sigma w_i C_i \) and \( \text{CE}_{\max} \) problems are NP Hard, in the

The reader may easily add new problems to this list
by simply verifying the ASI and SND properties. Given a
sequencing function \( f \) which satisfies the ASI and SND
properties it is possible to construct a new sequencing
function \( f' \) which also satisfies these properties. One
simple example of this is to take \( f'(s) = -f(s) \) for all
sequences \( s \). Using the definition of the ASI property it
is easy to show that \( f' \) satisfies the ASI property using
\( s \leq' t \) if and only if \( t \leq s \), where \( \leq \) is a binary preference
relation for \( f \). This implies that the problem of finding
a maximum cost permutation satisfies the ASI property.
Variations of the examples cited can also be easily shown
to satisfy the ASI and SND properties. Examples are the
sequencing function for \( \Sigma w_i C_i \) given by (3), where \( w_j > 0 \)
and \( p_j \) is unconstrained for all jobs \( j \), rather than \( p_j \geq 0 \)
and $w_j$ unconstrained for all jobs $j$; and, the sequencing functions for $EQ_i c_i$ and $Q_{\text{max}}$ given by (1) and (5), where $c_j \geq 0$ and $q_j \geq 0$ for all jobs $j$, rather than $0 \leq q_j \leq 1$ and $c_j$ unconstrained.

5. **Concluding Remarks**

We defined a class of problems based on easily verifiable properties. These were solved with series-parallel precedence constraints by an efficient general algorithm. This algorithm uses information about the cost function only through the preference order defined on the elements to be sequenced. That is, only ordinal data is necessary to solve these problems. Cardinal data values are superfluous. This class of problems is studied with general precedence constraints by the authors in [23] and [25].

The ASI property is one natural extension of the API property. Other extensions, for example, considering pairwise (not necessarily adjacent) job interchanges and the insertion of a job into another position in a sequence, are examined in [23]. These lead to efficient algorithms for sequencing with general precedence constraints and secondary criteria problems.
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Figure 1: Typical Job for Excess Cost Problem
References


