



Diversified Particle Swarm Optimization for Hybrid Flowshop Scheduling

Javad Behnamian*

Department of Industrial Engineering, Faculty of Engineering, Bu-Ali Sina University, Hamedan, Iran
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Abstract

The aim of this paper is to propose a new particle swarm optimization algorithm to solve a hybrid flowshop scheduling with sequence-dependent setup times problem, which is of great importance in the industrial context. This algorithm is called diversified particle swarm optimization algorithm which is a generalization of particle swarm optimization algorithm and inspired by an anarchic society whose members behave anarchically to improve their situations. Such anarchy lets the algorithm explore the solution space perfectly and prevent falling in the local optimum traps. Besides, for the first time, for the hybrid flowshop, we proposed eight different local search algorithms and incorporate them into the algorithm in order to improve it with the help of systematic changes of the neighborhood structure within a search for minimizing the makespan. The proposed algorithm was tested and the numerical results show that the proposed algorithm significantly outperforms other effective heuristics recently developed.

Keywords: Particle swarm optimization; Scheduling; Sequence-dependent; Hybrid flowshop.

1. Introduction

Particle swarm optimization (PSO) algorithm has been successfully applied to a variety of problems, such as continuous and combinatorial optimization problems, artificial neural network training, and multi-objective optimization problems (García-Villoria and Pastor 2009). However, there are several difficulties to apply PSO to discrete optimization problems because Kennedy and Eberhart (1995) originally developed it for continuous problems. Another shortcoming of PSO is its premature convergence. To overcome these shortcomings, in this paper, a diversified particle swarm optimization (DPSO) algorithm as a powerful generalization of PSO algorithm is introduced. DPSO algorithm is originally inspired by the concept of a society whose members behave anarchically to improve their situations. In DPSO algorithm, the particles are fickle, and their fickleness increases when their situations become worse. They also occasionally behave irregularly and move towards worse particles of swarm or worse positions which have been previously visited. DPSO algorithm of such anarchic particles explores the solution space perfectly and avoids being trapped into the local optima.

A hybrid flowshop can model the process industry, including chemical, pharmaceutical, oil, food, tobacco, textile, paper, and metallurgical industry. In fact, the hybrid flowshop is a flowshop which consists of parallel machines in production stages. The flow of products is unidirectional and each product is processed at only one facility in each stage and at one or more stages. In this production environment, we also assume that there is a setup time for jobs which is sequence-dependent.

Scheduling problems with sequence-dependent setup times are among the most difficult classes of scheduling problems (Pinedo 2012) and sequence-dependent setup scheduling of a hybrid flowshop system is even more challenging (Allahverdi 2015). In this paper, following Ahmadi-Javid (2011), we present an DPSO algorithm for the sequence-dependent hybrid flowshop scheduling problem (SDST-HFSP).

The paper is organized as follows. Section 2 gives the literature review of the related papers. Section 3 introduces the problem description. Section 4 presents the DPSO algorithm implemented for SDST-HFSP. Numerical study is given in Section 5. Finally, Section 6 is devoted to conclusions and future studies.

2. Literature Review

In this section, first, a brief review of continuous and discrete PSO algorithms is given in sub-sections 2.1 and 2.2. Then, in sub-section 2.3, some diversification approaches for PSO algorithm are reviewed. Finally, in sub-section 2.4, the (meta)heuristics of the hybrid flowshops are reviewed.

2.1. Continuous PSO algorithm

There are several papers which have reported successful application of PSO algorithm for optimization problems. Some successful applications of PSO algorithm are as follows: inventory planning (Tsou, 2008), robotics (Coelho & Sierakowski, 2008), water supply systems (Montalvo et al., 2008), image segmentation (Maitra & Chatterjee, 2008), classification (Marinakis et al., 2008),

*Corresponding author Email address: behnamian@basu.ac.ir

support vector machines (Lin et al., 2008), resource allocation (Yang et al., 2008), communication networks (Huang et al., 2008), dynamic question generation (Cheng et al., 2009), reliability-redundancy optimization (Coelho, 2009), clustering (Chen & Zhao, 2009), mining breast cancer pattern (Yeh et al., 2009), gate array placement (El-Abd et al., 2010), quality control and inspection (Sun, 2009), identify Wiener model (Tang et al., 2010), assembly sequence planning (Wang and Liu, 2010), and others.

2.2. Discrete PSO algorithm

Kennedy and Eberhart (1997) proposed the first discrete PSO algorithm which is characterized by a binary solution representation and a stochastic velocity model. Several binary solution representation models were proposed and tested in Mohan and Al-kazemi (2001). Another approach for tackling discrete optimization problems by PSO algorithm was also proposed by Laskari et al. (2002) which is based on the truncation of the real values to their nearest integer. Some other papers related to the discrete PSO algorithm are as follows: n-queens problem (Hu et al. 2003), polygonal approximation of digital curves (Yin, 2004), no-wait flowshop (Liu et al., 2005), vehicle routing problem (Chen et al., 2006), resource-constrained project scheduling (Zhang et al., 2006), job shop (Sha and Hsu, 2006), transmission network expansion planning (Xiong et al., 2007), data clustering (Karthi et al., 2008), estimation of polygonal approximation's distribution (Wang et al., 2009), traveling salesman's problem (Król and Drożdżowski, 2010), and flowshop (Ahmadi-Javid, 2011).

2.3. Diversity mechanisms for PSO algorithm

There are different ways to prevent premature convergence and to make diversity in PSO algorithm. Loovbjerg (2002) used self-organized PSO algorithm. In this algorithm, when two particles are too close to one another, a variable called the "critical value" is incremented. When it reaches the criticality threshold, the particle disperses its criticality to other particles that are close to it and relocates itself. Hu and Eberhart (2002) introduced the use of a dynamic neighborhood to the PSO algorithm. In this algorithm, having updated swarm, the particles update their neighborhoods. Xie et al. (2002) added negative entropy to the particle swarm in order to discourage premature convergence (excessively rapid convergence towards a poor quality local optimum). In some conditions, they weighted the velocity and, in some conditions, the particle's locations are set by some random values. Blackwell and Bentley (2002) reduced the attraction of the swarm center to prevent the particles clustering too tightly in one region of the search space. For multi-objective optimization problem, Parsopoulos and Vrahatis (2004) suggested the use of multiple swarms where the number of swarms is equal to that of objective functions. Each swarm searches one objective function and the best solution found by a swarm is fed to another

swarm to direct the search of the particles of that swarm. Clerc (2006) dynamically changed the size of the swarm according to the performance of the algorithm. The size of the swarm is important because too few particles will cause the algorithm to converge prematurely to a local optimum, while too many particles will slow down the algorithm. Gaafar et al. (2008) combined PSO algorithm with a genetic algorithm to schedule in an agile environment. Xiang et al. (2008) proposed a new method in which particles have time-delay to control the process of information diffusion. Sadati et al. (2009) used knowledge-based cooperative strategy to particle diversification. Jie et al. (2008) hybridized PSO algorithm with a simulated annealing algorithm. García-Villoria and Pastor (2009) added a random velocity according to the incongruity of the population in the PSO algorithm. Koua et al. (2009) enhanced particles' society by adding a co-evolutionary strategy and evolving direction. In the co-evolutionary strategy, a deterministic selection strategy is used to ensure the diversity of the population. In this study, the infeasible solution was properly accepted as a feasible solution and the proposed diversity mechanism was helpful to guide the search direction of infeasible solution towards the feasible region. Chen (2011) introduced two layers of PSO algorithm with M swarms of particles and one swarm of particles in the bottom and top layers, respectively.

2.4. Hybrid flowshops

Recently, several heuristics have been developed for hybrid flowshops. Botta-Genoulaz (2000) proposed several heuristics for a flowshop with multiple identical machines per stage, positive time lags, and realistic constraints as well as sequence-independent setup and removal times. Azizoglu et al. (2001) considered the total flow time measure in a multi-stage hybrid flowshop and suggested a branch and bound algorithm that gives the optimal solutions for moderate-size problems. Harjunkoski and Grossmann (2002) considered setup times that only depend on the machine and not on the job. Lee et al. (2003) developed a dispatching rule-based approach for the HFSP in a printed circuit board manufacturing system. Kurz and Askin (2003) compared several methods for a makespan minimization problem with sequence-dependent setup times in which jobs are allowed to skip stages. They also developed an integer model, some heuristics, and a random keys genetic algorithm (RKGA) for SDST flexible flowshop (Kurz and Askin 2004). Wardono and Fathi (2004) developed a tabu search algorithm for a multi-stage parallel machine problem with limited buffers. Another research which addressed the real-world industries' problems was studied by Andres et al. (2005). They considered the problem of products grouping in a tile industry. They proposed some heuristic and metaheuristic algorithms for a three-stage HFSP with sequence-dependent setup times. For HFSP, Tang et al. (2006) proposed a new Lagrangian relaxation algorithm based on stage decomposition for minimizing the total weighted completion time. Janiak et al. (2007)

proposed some approximation algorithms for the HFSP with cost-related criterion. In this paper, the scheduling criterion consists of three parts: total weighted earliness, total weighted tardiness, and total weighted waiting time. An improved ant colony optimization for hybrid flowshop scheduling was proposed by Alaykiran et al. (2007) to minimize C_{\max} criterion. In order to achieve better results, they conducted a parameter optimization study. Kim et al. (2008) focused on the scheduling problem of minimizing makespan for a given set of jobs in a two-stage hybrid flowshop subject to a product-mix ratio constraint. Ying (2008) proposed an iterated greedy heuristic to minimize makespan in a multistage hybrid flowshop with multiprocessor tasks. In this research, to validate and verificate the proposed heuristic, computational experiments were performed on two benchmark problem sets. Jina et al. (2006) considered the multistage hybrid flowshop scheduling problem. To minimize the makespan, based on simulated annealing and the variable-depth search, they proposed an optimization procedure. This study reveals that the proposed metaheuristic in comparison with Johnson (Johnson et al. 1989) and shortest processing time (SPT) rules and tabu search was an efficient algorithm. Tseng and Liao (2008) proposed a PSO algorithm for hybrid flowshop scheduling. In this study, computational results show that the PSO algorithm outperformed the genetic algorithms and an ant colony system algorithm. Wang and Tang (2009) hybridized tabu search algorithm with scatter search algorithm to solve the hybrid flowshop scheduling with finite intermediate buffers, whose objective is to minimize the sum of weighted completion time. They showed that this hybrid heuristic can provide good solutions compared to lower bounds, NEH (Nawaz et al. 1983) and genetic algorithm (GA). Behnamian et al. (2009) considered the problem of sequence-dependent setup time hybrid flowshop scheduling with the objectives of minimizing the makespan and sum of the earliness and tardiness of jobs, and presented a three-phase multi objective method. Naderi et al. (2011) investigated the scheduling flexible flowshops subject to periodic preventive maintenance on machines to minimize the makespan. They proposed a genetic algorithm, an artificial immune system, and some constructive heuristics to tackle the problem. Behnamian et al. (2012) proposed a hybrid metaheuristic algorithm including ant system, simulated annealing, and variable neighborhood search to determine a scheduling for hybrid flowshop problem that minimizes the makespan of jobs. Recently, Li et al. (2014) proposed a hybrid variable neighborhood search algorithm that combines chemical-reaction optimization and estimation of distribution to minimize the maximum completion in the hybrid flowshop scheduling problems. This paper proposed a new algorithm to solve the hybrid flowshop scheduling with sequence-dependent setup times problem. The proposed algorithm is a generalization of particle swarm optimization and inspired by the concept of an anarchic society whose members behave anarchically to improve their situations. Such anarchy lets algorithm explore the solution space perfectly and

prevents falling in local optimum traps. Besides, we proposed eight different local search algorithms and incorporated them into the algorithm in order to improve it by systematic changes of the neighborhood structure within a search.

3. Problem Description

Since different constraints and assumptions can result in different scheduling problems in hybrid flowshops, we clearly mention our assumptions in the following:

1. All parameters are known deterministically when the scheduling is undertaken.
2. Stage t has a set of m^t identical machines in capability and processing rate.
3. Each stage has at least one machine, and at least one stage must have more than one machine.
4. A job which has once started on the machine must be completed without interruption.
5. A job can wait between two stages and the intermediate storages are unlimited.
6. A job can be processed by each one of the machines in each stage, and it will be processed by a single machine in each stage.
7. A machine can process only one job at a time.
8. There is no travelling time between two stages.
9. The machines are available at all times if they are not busy. Also, there is no breakdowns or scheduled/unscheduled maintenance.
10. Having been released from the previous stage, each job is available for processing at a stage immediately.

4. DPSO Algorithm Framework

Diversified particle swarm optimization algorithm is a generalization of PSO algorithm. DPSO algorithm is inspired by an anarchic society whose members behave anarchically to improve their situations. In DPSO algorithm, the particles are fickle, and their fickleness increases as their situations become worse. They also occasionally behave irregularly and move towards the worse particles or worse positions which they have been previously visited. DPSO algorithm by such anarchic particles is able to search the solution space perfectly and prevent falling in the local optimum traps. In the following, we will present the DPSO algorithm framework. Note that this framework is general and presented for any optimization problem.

The basic notation of DPSO algorithm is quite similar to standard PSO algorithm. Let S be a solution space and $f : S \rightarrow \mathcal{R}$ be a function which should be minimized on S . Consider a swarm with N particles for solution space searching. For particle i in iteration k , two elements in S are defined as follows:

$X_i(k)$: Position,

$P_i(k)$: The best personal previously visited position, called P-best.

Also, all particles are aware of the best global position visited by all particles in iteration k denoted by $G_i(k)$ and called G-best.

4.1. The proposed algorithm

To show that the DPSO algorithm framework can be implemented for discrete problems, in this section, we present a DPSO algorithm for the hybrid flowshop scheduling problem with sequence-dependent setup time and the objective of minimizing the makespan. Since the SDST single machine scheduling problem is equivalent to a traveling-salesman problem (Pinedo 2012) and is NP-hard, SDST-HFSP is also NP-hard. SDST-HFSP is broadly used for modeling the process industries such as chemical, pharmaceutical, oil, food, tobacco, textile, paper, and metallurgical industry. For a comprehensive survey, we refer to the recent review paper done by Allahverdi (2015).

The most important issue in applying DPSO algorithm to schedule problems is to find a suitable method to relate

job sequences and positions of the particles. A suitable method is to represent each scheduling solution by a chromosome. This method enables us to use genetic operators, such as crossover and mutation, to simply generate movement policies. In the following subsections, first, we will explain our solution representation, and then present settings of the DPSO algorithm.

4.2. Solution representation

The proposed representation of DPSO algorithm to solve hybrid flowshop scheduling is based on coding all jobs as blocks in a $n + (m^1 - 1)$ string in which n and m^1 are the number of jobs and number of machines at the first stage of production line, respectively. In this type of representation, the sequence of jobs is represented by the numbers of blocks from the left to right and $(m^1 - 1)$ asterisks “*” are used to differentiate one machine from another.

An example of the representation is shown in Figure 1.

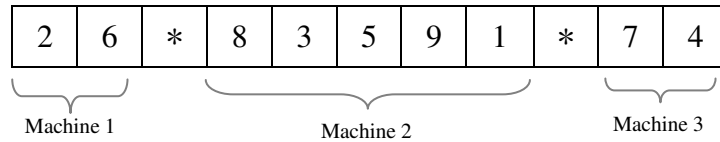


Fig. 1. Solution representation

In this example, there are nine jobs with three machines at the first stage. As shown in this figure, jobs 2 and 6 with order 2→6 are assigned to machine 1; jobs 7 and 4 are assigned to machine 3, and other jobs are assigned to machine 2.

4.3. Swarm initialization

Any available method for generating a feasible solution would be sufficient for our algorithm. Random initializing for constructive metaheuristics is a common and popular procedure (Talbi 2009). To generate random positions for the particles of the initial swarm, the procedure is as follows:

Generate $(m^1 - 1)$ asterisks “*” and randomly assign them to the blocks, a chromosome with length of $n + (m^1 - 1)$ blocks, so that at least one unfilled block must be between the asterisks. Then, it assigns numbers 1 to n to the rest of the unfilled blocks. Note that the size of the swarm depends on the solution space.

4.4. Movement in the next iteration

Each particle has a planning procedure to decide how to move and change its position in the next iteration. To this

end, each particle provides three movement policies and then combines them to determine its position in the next iteration. These movement policies are generated as follows:

4.4.1. Movement policy based on current position:

$$MP_i^{Current}(k)$$

The first movement policy in iteration k is denoted by $MP_i^{Current}(k)$ and is chosen based on the current position. Each particle is fickle and its position is determined based on its current position. In general, the movement policy $MP_i^{Current}(k)$ is a neighboring method in which the particles can choose a different neighborhood method. For this reason, the *G-best* can be appropriate in order to prevent falling in the local optimum trap. In this regard, *fickleness index* $FI_i(k)$ for particle i in iteration k is defined as Equation (1). The fickleness of each particle may depend on its relative situation to G-best or its P-best. Therefore, for each particle, the fickleness rate is defined as

$$FI_i(k) = 1 - \frac{f(G_i(k))}{f(X_i(k))} \quad (1)$$

where objective function f is the makespan of decoded solution and G and X are G-best and a position of particles, respectively.

Now, we consider the two following cases:

Case A: Particle $i \neq G$ -best

Based on $FI_i(k)$, particle $i \neq G$ -best generates its movement policy $MP_i^{Current}(k)$ as follows:

$$MP_i^{Current}(k) = \begin{cases} \text{Apply LS1} & \text{for } 0 \leq FI_i(k) < 0.5 \\ \text{Apply LS2} & \text{for } 0.5 \leq FI_i(k) \leq 1 \end{cases}$$

Case B: Particle $i = G$ -best

Particle $i = G$ -best selects randomly one of the following movement policies:

$$CMP_{i=G\text{-best}}^{Current}(k) = \begin{cases} \text{Apply LS 3} \\ \text{Apply LS 4} \\ \text{Apply LS 5} \end{cases}$$

4.4.2. Movement policy based on other particles:

$$MP_i^{Swarm}(k)$$

The second movement policy in iteration k is denoted by $MP_i^{Swarm}(k)$ and is chosen based on the positions of other particles. It is logical and regular that each particle generates its movement policy $MP_i^{Swarm}(k)$ based on G-best, but since particles are anarchic, it may select other particles (or a number of them) to generate a movement policy. Hence, for all particles, we define external irregularity rates $EI_i(k)$ as

$$EI_i(k) = 1 - e^{-|CV(k)|} \quad (2)$$

in which $CV(k)$ is the coefficient of variation of all particles fitness, i.e., $f(X_1(k)), \dots, f(X_N(k))$. This means that if the diversity of the swarm increases, the particles like to behave more irregularly, which is an

expected behavior for anarchic particles. We use the following scenario for this policy:

$$MP_i^{Swarm}(k) = \begin{cases} \text{Apply LS 6} & 0 \leq EI_i(k) < 0.5 \\ \text{Apply LS 7} & 0.5 \leq EI_i(k) < 1 \end{cases}$$

4.4.3. Movement policy based on past positions:

$$MP_i^{Past}(k)$$

The third movement policy in iteration k is denoted by $MP_i^{Past}(k)$ and is chosen based on the past positions visited personally. It is more normal that each particle generates movement policy $MP_i^{Past}(k)$ based on P-best, but because in our proposed algorithm, particles are lawless, it may select one of the past positions (or a number of them) to generate a movement policy. Hence, we define *internal irregularity rate* $II_i(k)$ for particle i in iteration k , and we assume that with probability $EI_i(k)$, particle i behaves irregularly. It is assumed that, for all particles, the internal irregularity rates $II_i(k)$ are zeros, which means that particles generate policies $MP_i^{Past}(k)$ only based on their P-bests. Movement policy $MP_i^{Past}(k)$ is defined as:

$$MP_i^{Past}(k) = \text{Apply LS 8}$$

4.4.4. Combination rule

After applying three components of velocity (inertia, P-best, G-best), there are three solutions which must be combined to update the particles position. In this paper, three mechanisms are proposed and the better one must be selected in fine tuning. These mechanisms are as follows:

- Serial: serial implementation $\{S_i \rightarrow S_p \rightarrow S_s\}$,
- Elitism: minimum $\{S_i, S_p, S_s\}$, and
- Crossover: crossover among $\{S_i, S_p, S_s\}$.

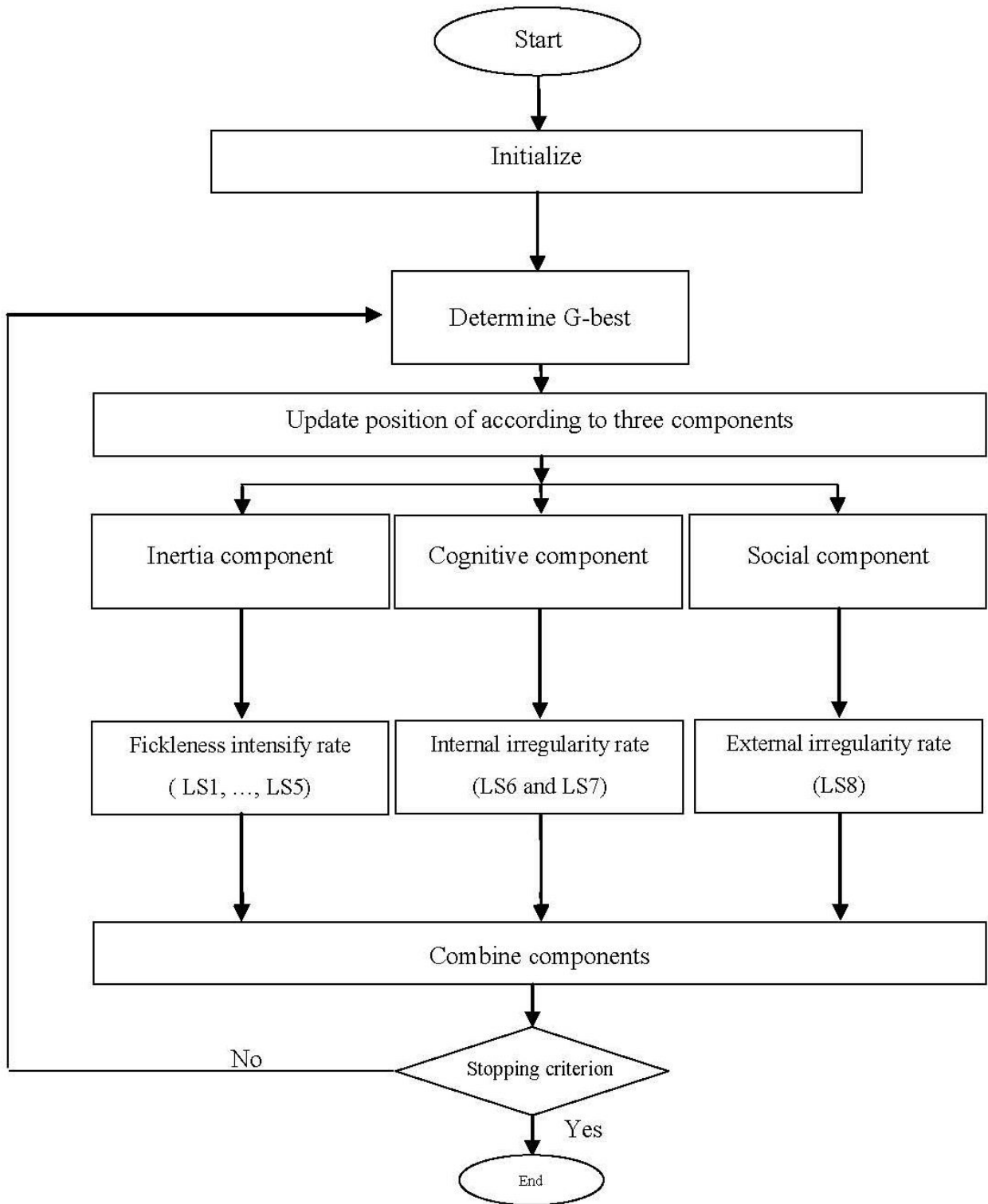


Fig. 2. Flowchart of diversified particle swarm optimization (DPSO) with eight local searches

4.5. Local searches

In this paper, we proposed several neighborhood search structures. Eight-type procedures are introduced in the following manner as local searches:

Algorithm 1. LS1:

- 1: Choose a machine m randomly;
 - 2: Choose two jobs j_1 and j_2 randomly from machine m ;
 - 3: Swap jobs j_1 and j_2 .
-

Algorithm 2. LS2:

- Choose a machine m randomly;
 - Choose job j and a valid position 'pos' from machine m randomly;
 - Transfer job j at the position pos .
-

Algorithm 3. LS3:

- 1: Choose machine m randomly;
 - 2: Choose cutting point from machine i randomly to divide the sequence of jobs into two parts;
 - 3: Swap two parts.
-

Algorithm 4. LS4:

- 1: Choose two machines m_1 and m_2 randomly;
 - 2: Choose job j_1 in m_1 and job j_2 in m_2 randomly;
 - 3: Swap jobs j_1 and j_2 .
-

Algorithm 5. LS5:

- 1: Choose one job j_1 and one machine m_2 randomly, where j_1 does not belong to m_2 ;
 - 2: Choose a valid position 'pos' in m_2 randomly;
 - 3: Transfer job j_1 to m_2 at position pos .
-

Algorithm 6. LS6:

- 1: Consider current solution P_1 and choose particle P_2 randomly;
 - 2: Choose two crossover points in P_1 .
 - 3: All blocks outside the crossover points are inherited from P_1 to the same positions in new position (N) with no changes.
 - 4: The genes that have already been selected from P_1 are deleted from P_2 so that the repetition of a gene in N is avoided.
 - 5: The other blocks in N are sorted in the same order as in P_2 and complete the remaining empty gene locations with the undeleted genes that remain in P_2 by preserving their gene sequence.
-

Algorithm 7. LS7:

- 1: Consider current solution P_1 and randomly choose particle P_2 ;
 - 2: Create a binary template (BT) and assign a randomly generated binary to each cell.
 - 3: Copy the genes from P_1 corresponding to the locations of "1"s in the BT to the same positions in new position (N).
 - 4: In order to avoid repetition of a gene in N , the copied genes to N are deleted from P_2 .
 - 5: Complete the remaining empty gene locations with the undeleted genes remained in P_2 by preserving their genes sequence.
-

Algorithm 8. LS8:

- 1: Consider current solution P_1 and choose its P-best P_2 ;
 - 2: Choose a crossover point in P_1 .
 - 3: All blocks in the right-hand side of crossover point are inherited from P_1 to the same positions in the new position (N) with no changes.
 - 4: The genes that have already been selected from P_1 are deleted from P_2 , so that the repetition of a gene in N is avoided.
 - 5: The other blocks in N are sorted in the same order as in P_2 and complete the remaining empty gene locations with the undeleted genes that remain in P_2 by preserving their gene sequence.
-

5. Computational Results

We have thoroughly reviewed the literature, and according to this review, the most related ones are APSO algorithm proposed by Ahmadi-Javid (2011), PSO algorithm proposed by Tseng and Liao (2008), and variable neighborhood search (VNS) proposed by Li et al. (2014). So, based on literature, we compare DPSO

algorithm against these algorithms. Note that all algorithms are coded in C++.

5.1. Data generation and settings

The problem data can be characterized by four factors, and each of these factors can have at least two levels. These levels are shown in Table 1.

Table 1
Factor levels

Factor	Levels		
Number of jobs	6	30	100
Machine distribution	Constant:1	2	10
	Variable: Uniform(1, 4)	Uniform(1, 10)	
Number of stages	2	4	8
Processing times	Uniform(50, 70)	Uniform(20, 100)	

The setup times are uniformly distributed from 12 to 24 which are 20% to 40% of the mean of the processing time (Rios-Mercado and Bard, 1998). The setup time matrices are asymmetric and satisfy the triangle inequality. Probability of skipping a stage is an important characteristic in the hybrid flowshop problem which, in this paper, is set at 0, 0.05, or 0.40 (Leon and Ramamoorthy, 1997). Therefore, there are 252 test scenarios. Note that some further restrictions are introduced. The largest number of machines in a stage must be less than the number of jobs. Thus, the combination with 10 machines at each stage and 6 jobs will be skipped and the combination of 1–10 machines per stage with 6 jobs will be changed to 1–6 machines per stage with 6 jobs. Also, the variable machine distribution factor requires that at least one stage have a different number of machines than the others.

5.2. Stopping rules

For fair comparison between algorithms, similar to Ruiz and Stützle (2008), we allocated equal time to algorithms. Furthermore, due to several runs, we are experimentally aware of the idea that computational time has direct relation with the number of jobs, machines, and stages. So, the stopping criterion is set to a computation time that

is fixed to $(n^2 \times \sum_{t=1}^g m^t / g) \times 4$ milliseconds for all algorithms.

5.3. Fine-tuning of the PSO algorithm parameters

Fine-tuning the parameters of the metaheuristic algorithm is almost always a difficult task. The parameter values are extremely important because the results of the metaheuristic for each problem are very sensitive to them. This section describes an empirical testing approach to find the best tuning parameters of our proposed algorithm. We have applied parameters tuning for the population size (popsize), number of local search for G-best (LS), and selection mechanism in updating the position (UP) considering the following ranges:

- Population size: three levels (10, 20 and 50),
- Number of local searches for G-best: three levels (1, 2 and 3)
- The combination rule for each particle: three levels (elitism, crossover among three results, and serial implementation).

Twenty-seven different combinations are obtained by these levels. We generate six instances; two small, two medium and two large, for each combination of problem’s factor levels. All these instances are solved by 54 different combinations.

The results are analyzed by the means of multi-factor analysis of variance (ANOVA) technique. It is necessary to notice that to use ANOVA, three main hypotheses, including normality, homogeneity of variance, and independence of residuals, must be checked. We did that and found no bias to question the validity of the experiment. Table 2 shows the results for different sizes of problems: small, medium, and large.

Table 2
Parameters tuning

Parameters	Problems		
	Small	Medium	Large
popsize	20	20	50
LS	3	3	3
UP	Serially	Serially	Serially

5.4. Evaluation metrics

After computation of the objective value of each algorithm for its instances, the best solution obtained for each instance (which is named Min_{sol}) by any of the four

algorithms is calculated. Relative percentage deviation (RPD) is obtained by the following formula:

$$RPD = \frac{Alg_{sol} - Min_{sol}}{Min_{sol}} \tag{6}$$

where Alg_{sol} is the objective value obtained for a given algorithm and instance. RPD of 4% for a given algorithm means that this algorithm is 4% over the best obtained solution on average. Clearly, lower values of the RPD are preferred.

5.5. Results

5.5.1. Analysis of makespan on RPD

The results of the experiments are shown in Tables 3 and 4. As it can be seen, DPSO algorithm provides better results than the PSO, VNS, and APSO algorithms.

Table 3
Average relative percentage deviation (\overline{RPD}) for algorithms grouped by n and g

Problem	Algorithm			
	VNS	APSO	PSO	DPSO
6x2	0.12705	0.06312	0.11021	0.10564
6x4	0.11557	0.08094	0.10732	0.02381
6x8	0.13760	0.06725	0.14472	0.01656
6 Job	0.12674	0.07043	0.12075	0.04867
30x2	0.06782	0.05151	0.06463	0.01143
30x4	0.03856	0.02589	0.04577	0.01024
30x8	0.03237	0.11498	0.12138	0.01048
30 Job	0.04625	0.06413	0.07726	0.01072
100x2	0.03053	0.01526	0.07728	0.00056
100x4	0.03150	0.02771	0.08696	0.00145
100x8	0.02524	0.01199	0.08084	0.00261
100 Job	0.02909	0.01832	0.08170	0.00154
Average	0.06736	0.05096	0.09323	0.02031

Table 4
Detailed results of algorithms

Problem size		Algorithm	Results		
Jobs	Stages		Var	Min	Max
30 job	2 stage	APSO	25.38	2328.4	2341.4
		VNS	46.95	2338.4	2357.2
		PSO	118.93	2341.2	2367.2
		DPSO	536.71	2334.7	2398
	4 stage	APSO	1986.23	1326.3	1443.2
		VNS	32.76	1386.6	1402
		PSO	50.05	1386.5	1404.1
		DPSO	329.34	1274.8	1323.6
	8 stage	PSO	1547.99	830.82	929.57
		VNS	64.97	808.06	827.95
		SA	99.42	807.27	837.84
		DPSO	2.27	789.55	793.96
100 job	2 stage	APSO	225.52	875.31	913.72
		VNS	215.15	875.31	917.93
		PSO	68.17	898.25	922.33
		DPSO	7.06	858.46	865.96
	4 stage	APSO	264.96	4097.1	4142.6
		VNS	207.23	4105.3	4142.6
		PSO	191.86	4106.2	4140
		DPSO	19.87	4104.1	4115.7
	8 stage	APSO	14677.71	3862.4	4186.2
		VNS	51188.63	3644.4	4214.8
		PSO	528.40	4164	4220.3
		DPSO	1595.27	3906.4	4011.4

Var: Variance
Min: Minimum
Max: Maximum

In order to verify the statistical validity of the results shown in Table 3 and to confirm which the best algorithm is, we performed a design of experiments and an analysis of variance (ANOVA) in which the algorithms are the

factor and RPDs are the response variable. The means plot and LSD intervals (at the 95% confidence level) for four algorithms are shown in Figure 3.

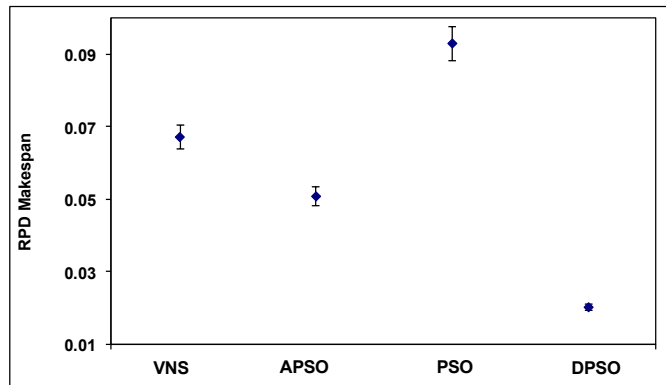


Fig. 3. Plot of \overline{RPD} for the type of algorithm factor

The results demonstrate that there is a clear statistically significant difference among the performances of the algorithms.

The convergence plot of the proposed algorithm for three large-sized samples is also presented in Figure 4.

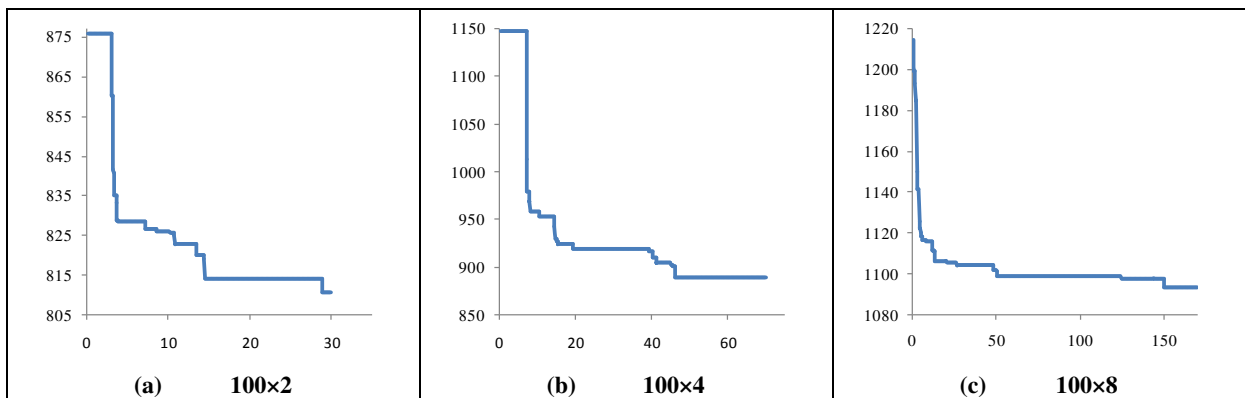


Fig. 4. Convergence plot of the proposed algorithm for three large-sized instances

5.5.2. Analysis of controlled factors

ANOVA-F test was carried out to determine whether the treatment means are significantly different from each other. All tests were conducted at the 5% level of significance.

5.5.2.1. Analysis of problem size factor (number of jobs)

In order to see the effects of number of jobs on four algorithms, a two-factor ANOVA is applied. Plot of \overline{RPD} for the interaction between the type of algorithm and number of jobs is shown in Figure 5.

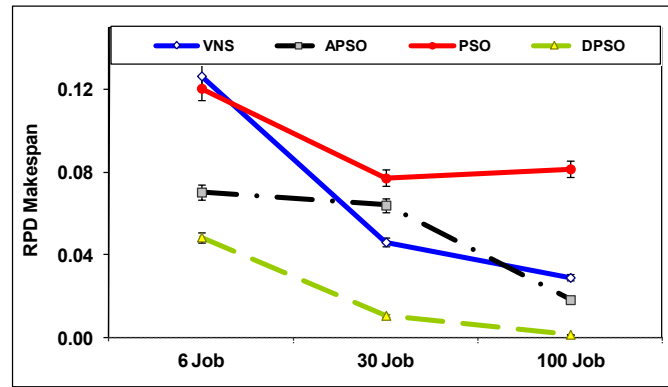


Fig. 5. Plot of \overline{RPD} for the interaction between the type of algorithm and the number of jobs

As we can see, in all cases, the DPSO algorithm works better than PSO, VNS, and APSO algorithms.

5.5.2.2. Analyzing factor g (number of stages)

Other two-factor ANOVA and LSD tests are applied to see the effect of magnitude of stages on quality of the algorithms. The results are shown in Figure 6.

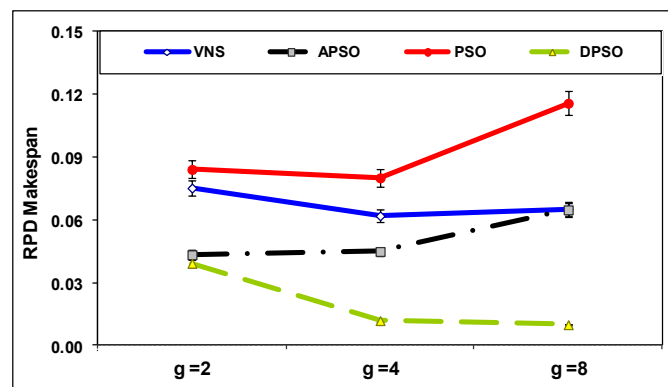


Fig. 6. Plot of \overline{RPD} for the interaction between the type of algorithm and magnitude of the stages

As we can see, in the cases of $g = 2$, $g = 4$, and $g = 8$, the DPSO algorithm works better than others.

6. Conclusions and Future Works

Particle swarm optimization as a well-known metaheuristic has desirable properties, but the convergence usually happens prematurely and parts of solution space remain unexplored. Moreover, the standard particle swarm optimization (PSO) algorithm cannot be applied to discrete problems. To overcome these shortcomings, in this paper, we introduce diversified particle swarm optimization (DPSO) algorithm as a powerful generalization of PSO algorithm. DPSO algorithm is inspired by the concept of a society whose members behave anarchically to improve their situations. In DPSO algorithm, the particles are fickle, and their fickleness increases as their situations become worse. They also occasionally behave irregularly and move towards worse particles of the swarm or worse positions

which they have previously visited. DPSO algorithm of such anarchic particles explores the solution space perfectly and prevents falling in the local optimum traps. Recently, sequence-dependent hybrid flowshop (SDST-HFSP) has been solved by almost all the well-known heuristic methods. We numerically compare the performance of the DPSO algorithm with three of the best algorithms recently developed in the literature. A comprehensive set of computational experiments and statistical analyses for test instances with different structures has been carried out. To fairly compare the algorithms, we allocated equal times to all the algorithms which was also enough for all of them to converge. For all the combinations of the problem parameters, especially for medium and large instances, the DPSO algorithm considerably outperforms the other ones. According to our promising results, we expect that DPSO algorithm can be successfully used in solving other challenging discrete problems. Also, since the proposed DPSO algorithm framework includes the standard PSO algorithm which is

widely used for continuous problems, applying DPSO algorithm to continuous problems is another interesting research area.

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