

strained so that  $r_j + p_j \leq d_j$ . In 20-25% of the cases, the algorithms produced optimal schedules. In other cases, the error of the criterion did not exceed 10% of the optimal value. In the first problem, this error did not exceed 6%. All three algorithms solve the problems in time  $O(n^2)$ .

In conclusion, I would like to thank R. F. Khabibullin for suggesting the problem and for constant attention.

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#### DUAL OF THE MAXIMUM COST MINIMIZATION PROBLEM

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The note examines a one-machine scheduling problem. A problem which in a certain sense is the dual of the original problem is formulated and solved. From the dual solution we obtain a bound on the optimal value of the original problem.

Consider one machine processing  $n$  jobs. The jobs are indexed 1 to  $n$ , and each job  $j$  is determined by its release date  $r_j$ , the processing time  $p_j$ , and some nondecreasing cost function  $f_j(t)$ , which characterizes the processing cost of the job  $j$  if it is completed at the moment  $t$ . The machine may process at most one job at a time; preemption is not allowed.

Let  $\Omega$  be the set of all permutations of the first  $n$  natural numbers. We use  $\omega$  to denote a particular permutation,

$$\omega = (j_1, j_2, \dots, j_n),$$

where  $j_k, k=1, 2, \dots, n$  is the index of the job which is processed  $k$ -th in the sequence. We consider only schedules without unforced idleness, i.e., idleness of the machine is not allowed if the next job is waiting to be processed. By  $t_{j_k}$  we denote the completion time

of job  $j_k$  in the schedule  $\omega$ . For convenience, we also introduce the following notation allowing for the place of a job in the schedule  $\omega$ :

$$\tau_k(\omega) = t_{j_k}; \quad \varphi_k(\omega) = f_{j_k}(t_{j_k}).$$

The maximum cost for the schedule  $\omega$  is defined by

$$\max_{k=\overline{1,n}} \varphi_k(\omega) \equiv \max_{k=\overline{1,n}} f_{j_k}(t_{j_k}).$$

We seek a schedule  $\omega \in \Omega$  on which the maximum cost is minimized.

The optimal value of the criterion is denoted by

$$\mu^* = \min_{\omega \in \Omega} \max_{k=\overline{1,n}} \varphi_k(\omega).$$

The following problem is the dual of the original problem in a certain sense: find

$$v^* = \max_{k=\overline{1,n}} \min_{\omega \in \Omega} \varphi_k(\omega). \quad (1)$$

Let

$$v_k = \min_{\omega \in \Omega} \varphi_k(\omega), \text{ then } v^* = \max_{k=\overline{1,n}} v_k.$$

**LEMMA.** Let all  $f_j$  be nondecreasing functions. Then for all  $k=1, 2, \dots, n-1$  we have  $v_n \geq v_k$ , i.e., e.  $v^* = v_n$ .

**Proof** is by contradiction. Assume that there exists  $k$  such that  $v_k > v_n$ . Let

$$\omega_n = \operatorname{argmin} \{ \varphi_n(\omega) : \omega \in \Omega \},$$

i.e.,  $v_n = \varphi_n(\omega_n)$ . Let  $\omega_n = (j_1, \dots, j_n)$ . Construct the schedule

$$\omega'_n = (j_{n-k+1}, \dots, j_n, j_1, \dots, j_{n-k}).$$

In this schedule, the job  $j_n$  occupies the  $k$ -th place. Since  $\tau_n(\omega_n) \geq \tau_k(\omega'_n)$  we have  $v_n = \varphi_n(\omega_n) \geq \varphi_k(\omega'_n)$ . Since by assumption  $v_k > v_n$ , this leads to the inequality  $v_k > \varphi_k(\omega'_n)$ , which is a contradiction. Q.E.D.

The solution of the dual problem (1) thus reduces to finding  $v_n$ . The main part of this problem is finding a schedule with minimum completion time of the  $(n-1)$ -th job.

Let us solve the problem of finding

$$\mu_1 = \min_{\omega \in \Omega} \max_{k=\overline{1,n}} \tau_k(\omega).$$

Clearly,

$$\mu_1 = \min_{\omega \in \Omega} \tau_n(\omega). \quad (2)$$

The solution of the problem (2) is the schedule  $\omega$  arranged by nondecreasing release dates:

$$r_{j_1} \leq r_{j_2}, \dots, r_{j_n}.$$

The following simple algorithm solves the dual problem.

1. Reindex the jobs in the order of release dates:

$$r_1 \leq r_2 \leq \dots \leq r_n;$$

2. For  $k=1, 2, \dots, n$  construct the schedule

$$\omega_k = (1, 2, \dots, k-1, k+1, \dots, n, k), \quad v_k = \varphi_n(\omega_k);$$

3.

$$v^* = \min_{k=1, n} \varepsilon_k$$

THEOREM. The solution of the dual problem is a lower bound on the optimal value of the criterion of the original problem, i.e.,  $\mu^* \geq v^*$ .

Proof. Assume the contrary, i.e.,  $\mu^* < v^*$ . Let  $\omega^*$  be an optimal schedule of the original problem. Then

$$\varphi_n(\omega^*) \leq \mu^* < v^*,$$

which contradicts the definition  $v^* = \hat{v}_n$ .

This bound may be effectively utilized to construct a branch-and-bound scheme for the solution of the original problem and to estimate the error of approximate methods.

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#### OPTIMIZING THE LOAD OF A MACHINE PROCESSING A COLLECTION OF INDEPENDENT JOBS

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In this note, we formulate the optimization problem of ensuring a uniform load for a machine processing a collection of technologically independent jobs. Two classes of approximate algorithms are proposed for the solution of the problem, based on different ideas and both having simple computer implementation.

Consider a manufacturing unit (a plant, a shop, a process) which is required to complete a certain collection of jobs during the planning period, maintaining a uniform load (the load on the manufacturing unit) during this period. The notion of uniform load may have different interpretations, and will be formalized below. We introduce the following assumptions:

1. The machine may process any number of jobs at each moment of time.
2. No preemption of jobs is allowed.

Each job  $j = 1, 2, \dots, n$  is characterized by the following parameters:

$r_j$  - the release date of job  $j$ ,

$p_j$  - the processing time of job  $j$ ,

$d_j$  - the due date of job  $j$ .

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