# TWO-MACHINE FLOW SHOP SCHEDULING PROBLEM WITH TWO COMPETING AGENTS

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### ABSTRACT

In this article, we study the two-machine flow shop scheduling with two competing agents. The complexity of special cases is investigated with respect to the makespan and the total completion time. The second part concerns the minimization of the linear combination of the total tardiness and the number of tardy jobs. We presented a branch-and-bound algorithm along with a heuristic and a meta-heuristic. A computational analysis is then conducted.

## 1. INTRODUCTION

The usual flow shop problem can be described as follows, given *n* jobs to be processed on *m* machines. Each job must be processed first on machine 1, and then on machine 2, and and so on until machine *m*. Each job has its associated processing time on each machine. It is assumed that, at each instant of time, any machine can process only one job, and a job is processed by at most one machine. Let us observe that it is a common practice in the literature to focus on permutation schedules when studying the flow shop models, even though this assumption of restricting a flow shop to a permutation is only true for regular criteria and  $m \leq 3$ .

With respect to the makespan criterion, the two-machine flow shop problem has been proved to be polynomially solvable in  $O(n \log n)$  by [Johnson(1954)]. The problem becomes strongly  $\mathcal{NP}$ -hard with respect to the total completion time criterion (see [Garey et al.(1976)Garey, Johnson, and Sethi]), so it is also with respect to the total tardiness.

A branch-and-bound algorithm along with several lower bounds and dominance rules has been proposed by [Kim(1993)], which can solve all instances with 16-jobs and more then half instance with 24-jobs. This algorithm is shown that it outperforms the algorithm provided in [Sen et al.(1989)Sen, Dileepan, and Gupia] that can solve instances with only 12 jobs.

For the two-machine flow shop with regard to the total tardiness criterion, a branch-andbound algorithm with new dominance conditions is developed in [Pan and Fan(1997)] that can solve instances up to 16 jobs in less than one-hour, whereas [Pan et al.(2002)Pan, Chen, and Chao] implemented four dominance rules and a lower bound in a branch-and-bound scheme that can solve instances up to 18 jobs and most instances with 20 jobs withing one-hour.

A few papers dealt with the two-machine flow shop with respect to tardy jobs criterion. Let us recall the corresponding decision problem is strongly  $\mathcal{NP}$ -hard ([Lenstra et al.(1977)Lenstra, Kan, and Brucker]). [Lawler and Moore(1969)] addressed this problem with a common due date and provided a pseudo-polynomial dynamic programming based algorithm with running time  $O(nd^2)$ , where d is the value of the common due date. [Hariri and Potts(1989)] considered the *m*-machine permutation flow shop problem and proposed a branch-and-bound algorithm using lower bounds based on the solution of single machine sub-problems that can solve instances with 20 jobs for the three-machine problem, and up to 15 jobs for the four-machine. When it comes to the two-agent flow shop problem, this problem has received increasing attention in recent years. Before proceeding any further, we briefly define this problem; more details on this are given in Section 2. In a two-agent scheduling problem, the set of jobs is divided into two subsets to be processed on the same set of machines. Each subset has to be scheduled with respect to a given criterion. Let us now mention the following results. [Agnetis et al.(2004)Agnetis, Mirchandani, Pacciarelli, and Pacifici] studied the complexity of this problem with respect to the makespan criterion for both agents. They provided an  $\mathscr{NP}$ -hardness result for the  $\varepsilon$ -constraint model where the objective in this approach is to minimize the criteria of the first agent respecting the constraint that the cost function of the second agent is below or equal a given fixed value. This model has also been investigated by [Luo et al.(2012)Luo, Chen, and Zhang], and proved that it is weakly  $\mathcal{N} \mathcal{P}$ -hard. A second approach, involving the weighted combination of the same two criterias (makespan for both agents) to a single objective function, is also considered in the the same paper. The authors showed that it is weakly  $\mathcal{N} \mathcal{P}$ -hard, they proposed pseudo-polynomial time algorithm that runs in  $O(nP^4)$  where P is the sum of the processing times of all the jobs on the two machines and a fully polynomial-time approximation scheme.

In the front of well solvable cases, [Mor and Mosheiov(2014)] extended some polynomial single-machine problems to the proportionate flow shop with two competing agents. For the first agent, they considered three objective functions to be minimized : maximum cost of all the jobs, total completion time, and number of tardy jobs; with the restriction that the value of the maximum cost function of the second agent does not exceed a given value.

[Ahmadi-Darani et al.(2018)Ahmadi-Darani, Moslehi, and Reisi-Nafchi] studied the twomachine flow shop problem to minimize the total tardiness of jobs for the first agent given that the makespan of the second agent does not exceed a given upper bound. The authors presented a mathematical programming model, a tabu search algorithm and some heuristics. A variable neighborhood search for the two-agent flow shop scheduling problem with the makespan for the first agent and the total tardiness of the second agent is developed in [Lei(2015)].

In this paper, we consider the two-machine flow shop scheduling problem with two competing agents. The first agent aims to minimize the total tardiness, whereas for the second agent. the goal is the minimization of the total number of tardy jobs. We use a linear combination of the two criteria as a single objective function. Let us note that [Lee et al.(2010)Lee, Chen, and Wu] studied this problem using the  $\varepsilon$ -constraint approach. They considered the total tardiness of the jobs as an objective function for the first agent with zero tardy jobs for the second agent. They proposed a branch-and-bound and simulated annealing algorithms. Their results showed that the branch-and-bound algorithm can solve instances with 12 jobs in small amount of time.

#### 2. PROBLEM FORMULATION

We consider the two-machine flow shop problem with two agents (users) *A* and *B*, competing to use a set of shared machines  $M = \{M_1, M_2, \ldots, M_m\}$  (In our case m = 2). Each agent has his own set of independent jobs  $J_X$  where  $X = \{A, B\}$ . Let  $J_i^X$  denote job *i* of agent *X*, its processing time on machine  $M_j$  is denoted by  $p_{ij}^X$ , its due date by  $d_i^X$  and its completion time by  $C_{ij}^X$  where  $i \in J_X$ , and  $j \in M$ . To simplify the notation, we denote in some cases by  $a_i^X$  and  $b_i^X$  the processing time of job *i* of agent *X* on machine  $M_1$  and  $M_2$ , respectively, and  $C_i^X$  the completion time of job *i* on the last machine. Let  $T_i^X = \max\{0, C_i^X - d_i^X\}$  be the tardiness of job *i* and  $U_i^X = 0$  if  $C_i^X - d_i^X \le 0$ , and 1 otherwise. Each agent has his own objective function  $\gamma^X$  to minimize.

The usual way to describe and classify scheduling problems, we use the three-field notation  $\alpha |\beta| \gamma$  proposed by [Graham et al.(1979)Graham, Lawler, Lenstra, and Kan]. We suppose that the processing route of each job is the same for the jobs of a given agent and it is known in advance. However, it could differ from one agent to another. To be able to distinguish between them, we provide the processing route for the first agent followed by the processing route of second agent in the  $\beta$  field. As an example for agent *A* and *B*, respectively, notation  $M_1 \mapsto M_2, M_2 \mapsto M_1$  mean that *A* processes all his jobs on  $M_1$  and then on  $M_2$ , whereas *B* processes his jobs on  $M_2$  and then on  $M_1$ . In the remainder of this paper, we use the following notation to describe the processing route for each agent :

 $M_i \mapsto M_k$ : The specified agent processes his jobs on  $M_i$  and then on  $M_k$ .

 $M_i$ : The specified agent processes his jobs on  $M_i$  only.

In the case where the above notation is not specified, this means that all the jobs have the same processing route and each job must be processed on M1 and then on M2. Our aim is to schedule these jobs non-preemptively to minimize the weighted combination of the two criteria. In the next section, we address the complexity status of the flow shop problem with various settings and objective functions.

## 3. COMPLEXITY RESULTS

**Theorem 1**  $F2|M_1 \mapsto M_2, M_2 \mapsto M_1, p_{ij} = p_i|C^A_{max} + C^B_{max}$  is  $\mathscr{NP}$ -hard.

**Corollary 2**  $J2|n_i \leq 2, p_{ij} = p_i|C^A_{max} + C^B_{max}$  is  $\mathcal{N}\mathcal{P}$ -hard.

**Theorem 3**  $F2|M_1 \mapsto M_2, M_2 \mapsto M_1, p_{ij} = p_i|C^A_{max} + \sum_{i \in J_R} C^B_i \text{ is } \mathcal{NP}\text{-hard.}$ 

**Theorem 4**  $F2|M_1 \mapsto M_2, M_2, p_{ij}^A = p_i|C_{max}^A + C_{max}^B$  is  $\mathcal{NP}$ -hard.

**Corollary 5** The two problems  $F3|M_1 \mapsto M_2, M_2 \mapsto M_3|C^A_{max} + C^B_{max}$  and  $F3|M_1 \mapsto M_2, M_3 \mapsto M_2|C^A_{max} + C^B_{max}$  are  $\mathscr{NP}$ -hard even if  $p_{ij} = p_i$ .

**Theorem 6**  $F2|M_1 \mapsto M_2, M_2, p_{ij}^A = p_i|\sum_i C_i^A + C_{max}^B$  is  $\mathscr{NP}$ -hard.

**Theorem 7**  $F2|M_1 \mapsto M_2, M_1|C^A_{max} + C^B_{max}$  is  $\mathcal{NP}$ -Hard.

**Corollary 8**  $F3|M_1 \longrightarrow M_2, M_1 \longrightarrow M_3|C^A_{max} + C^B_{max}$  and  $F3|M_1 \longrightarrow M_2, M_3 \longrightarrow M_1|C^A_{max} + C^B_{max}$  are  $\mathcal{NP}$ -hard.

**Theorem 9**  $F2|M_1 \mapsto M_2, M_1|C_{max}^A + \sum_i C_i^B$  is  $\mathscr{NP}$ -Hard.

### 4. BRANCH-AND-BOUND

In the next sections, we will address the two-agent flow shop problem with two different objectives, this problem can be formulated as follows : Two agents A and B compete to process their jobs on two shared machines, starting by  $M_1$  followed  $M_2$ . The objective of the first agent is to minimize the total tardiness while the objective of the second agent is to minimize the number of tardy jobs, we will use the linear combination as an approach to find a solution. This problem is donated by  $|F_2||\alpha \times \sum_{i \in J_A} T_i^A + \beta \times \sum_{i \in J_B} U_i^B$  where  $0 \le \alpha \le 1$  and  $\alpha + \beta = 1$  or  $F2||\lambda \times \sum_{i \in J_A} T_i^A + (1-\lambda) \times \sum_{i \in J_B} U_i^B \text{ where } 0 \le \lambda \le 1. \text{ In order to find an optimal solution for this}$ 

problem, we propose an algorithm based on branch-and-bound.

Let us recall that a branch and bound algorithm consists of breaking up the problem under study into successively smaller sub-problems, computing bounds on the objective function associated with each sub-problem, and using them to discard certain of these sub-problems from further consideration. The algorithm ends up when each sub-problem has either produced a feasible solution, or is shown to contain no better solution than the one already in hand. The best solution found at the end of the algorithm is the global optimum.

### 4.1. Upper Bounds

Given a node in the branching tree with a partial sequence  $\pi, \pi^c$ , where  $\pi$  is a partial schedule contains k-jobs with a fixed sequence of jobs, and  $\pi^c$  is the unscheduled part with n-k. We proposed a heuristic which is used as an upper bound, to find a feasible solution that has two phases. The first phase is to generate a priority list that is constructed using the jobs in  $\pi^c$ , whereas the second phase is used to improve the quality of the solution through a swap operator for the jobs of  $\pi^c$ . The obtained value is used as an upper bound on the value of the node.

The heuristic can be used to produce a feasible solution when k = 0, and generate a global upper bound.

#### Algorithm 1 1: Heuristic

2: Create and initial a priority list using the jobs in  $\pi^c$ ; *3: Evaluate the current list, and let Z be the value of the objective function;* 4: for  $i \leftarrow k+1$  to n do 5: for  $j \leftarrow k+1$  to n do *Swap the job in position i with the job in position j*; 6: 7: Evaluate the new solution and let  $Z_{new}$  be the value of the objective function; 8: if  $Z < Z_{new}$  then  $Z \leftarrow Z_{new}$ ; 9: 10: else 11: *Swap the job in position i with the job in position j;* 

This procedure needs a priority list to be executed. So the first step to be done is the construction of an initial list. In our case, we used five different priority lists, namely  $L_1, \ldots, L_5$ .

 $L_1$ : Order the jobs according to the non-decreasing order of the due dates.

- $L_2$ : Calculate for each job *i* the value  $d_i \max\{p_{i1}, p_{i2}\}$ . Order the jobs according to the non-decreasing of the obtained values.
- $L_3$ : Calculate for each job *i* the value max{ $p_{i1}, p_{i2}$ }. Order the jobs according to the nondecreasing of the obtained values.
- $L_4$ : We use Johnson's rule. Construct two subset  $J_1$  and  $J_2$  where  $J_1 = \{i | p_{i1} \le p_{i2}\}$  and  $J_2 = \{i | p_{i1} > p_{i2}\}$ . Order the jobs of  $J_1$  in increasing order of  $p_{i1}$  (SPT), and the jobs in the set  $J_2$  in decreasing order of  $p_{i2}$  (LPT). The new list is J1 follows by  $J_2$ .

 $L_5$ : This list is obtained using the same method as  $L_4$  except that we use  $d_i - p_{i1}$  and  $d_i - p_{i2}$  as an input for the SPT and LPT order.

#### 4.2. Lower Bounds

In this subsection, we provide lower bounds. Assume that  $\pi$ ,  $\pi^c$  is a sequence, where  $\pi$  is a partial schedule contains *k*-jobs already scheduled, and  $\pi^c$  is the unscheduled part with n - k jobs. Let  $n'_A$  and  $n'_B$  denote the number of unscheduled jobs of agent *A* and *B* respectively. Furthermore, let  $t_1$  and  $t_2$  be the completion time of the schedule  $\pi$  on  $M_1$  and  $M_2$ . Suppose that the processing times of the unscheduled jobs are  $a_1, a_2, ..., a_{n-k}$  on  $M_1$  and  $b_1, b_2, ..., b_{n-k}$  on  $M_2$ . We denote by

$$d_{(1)}^X, d_{(2)}^X, ..., d_{(n^X)}^X$$

the due dates ordered according to the EDD rule, and by  $a_{(1)}^X, a_{(2)}^X, ..., a_{(n^X)}^X$  the processing times on  $M_1$  ordered according to the SPT rule. Similarly, we denote  $b_{(1)}^X, b_{(2)}^X, ..., b_{(n^X)}^X$  the processing times on  $M_2$  ordered according to the SPT rule for  $X = \{A, B\}$ . Then we have :

$$C_{[k+1]}(S) \ge \max\{t_1 + a_{(1)}^A, t_2\} + b_{(1)}^A \ge t_1 + a_{(1)}^A + b_{(1)}^A,$$

where  $C^{A}_{[k+1]}(S)$  denotes the completion time for the [k+1] job of agent *A*. The same idea gives a lower bound for the completion time of the job k + j as  $C^{A}_{[k+j]}(S) \ge t_1 + b^{A}_{(1)} + \sum_{i=1}^{j} a^{A}_{(i)}$  where  $1 \le j \le n'_A$ .

We calculate a lower bound for the sequence using the obtained completion time for agent A, we donate it as  $LB_1^A$  where  $LB_1^A = f + \sum_{i=1}^{n'_A} \max\{C_{[k+j]}(S) - d_{(j)}, 0\}$  and f is the value of the objective function for the first partial scheduled jobs.

Similarly, a lower bound  $LB_2^A$  can be obtained using the processing times on  $M_2$ . Employing the fact that  $C_{[k+1]}(S) \ge \max\{t_1 + a_{(1)}^A, t_2\} + b_{(1)} \ge t_2 + b_{(1)}^A$ , we can derive that the completion time for the k + j job is :  $C_{[k+j]}(S) \ge t_2 + \sum_{i=1}^{j} b_{(j)}^A$  for  $1 \le j \le n'_A$ .

For the second agent, we can derive two lower bounds  $LB_1^B$  and  $LB_2^B$ . This can be done by constructing two instances of a single machine problem with an objective to minimize the number of tardy jobs which is known to be solved by More's algorithm as follows : For the first instance, we set the number of jobs equal to  $n_B$  and the processing time  $p_i = p_{i1}^B$  and due date  $d_i = d_i^B$  for  $i = 1, ..., n'_B$ , we consider that the first agent start processing his jobs at time  $t_1 + b_{(1)}^B$ . The same way, we can construct a second instance by changing the processing time to  $p_i = p_{i2}^B$ and the start time to  $t^2$ . By solving these two instances, we get two lower bounds. In our branchand-bound algorithm, we construct a tree with n level. For a given level l - 1 with l - 1 < n, we have a sub-sequence  $\pi$  represents a node with l - 1 fixed jobs. To perform the next iteration, we create l different children, by adding unscheduled jobs at the end of the current sub-sequence  $\pi$ to get l schedules. The obtained solutions will be evaluated and compared with the upper bounds. Using the fact that l - 1 < n, we have at least one child. If l = n, we get a complete sequence S. The best found solution is updated if the objective function of one of the produced solutions is less than the current. Otherwise, we have a partial schedule with length l < n. The child will be discarded when it is dominated by using the dominance properties or the value of its lower bound is greater than the value of the best feasible solution encountered so far.

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#### 4.3. Dominance rules

**Property 1** If a job  $i \in J_B$  is tardy, then there exists an optimal schedule where i is sequenced at the end of the sequence.

**Property 2** For two consecutive jobs i and j (even if they belong two different agents), if  $C_j(S) \le d_j$ ,  $C_i(S') \le d_i$  and  $C_i(S) > C_i(S')$  then schedule j immediately after i.

**Property 3** For two consecutive jobs *i* and *j*, if  $i \in J_A$ ,  $j \in J_B$ ,  $C_j(S) \leq d_j$  and  $C_i(S') \geq C_j(S)$  then schedule *j* immediately after *i*.

#### 4.4. Branching rule

To explore the tree, we use breadth-first strategy until we reach a pre-defined level r. Then for each node in level r, we start depth-first traversing search strategy. In case that r = 0, we obtain the classic depth-first strategy.

### 5. META-HEURISTICS

Since the problem is strongly  $\mathcal{NP}$ -hard, the heuristic approach is well justified. In this section, we propose two meta-heuristics.

## 5.1. Tabu search

Tabu search (TS) is a meta-heuristic based on a neighborhood structure. TS starts with an initial solution. In our case, we choose the best solution found by the heuristics. Each iteration, we choose the best solution from the neighborhood. A neighbor solution can be generated with various methods : swap, insertion, etc. For more details, see e.g. [Nowicki and Smutnicki(1996)].

The general procedure can be resumed as follows :

#### Algorithm 2 (h) 1: $S \leftarrow GenerateInitialSolution();$

- 2:  $S_{best} \leftarrow S$ ;
- 3: TabuList  $\leftarrow \phi$ ;
- 4: while Termination conditions not met do
- 5: Generate a set of neighbor solutions using moves that are not in tabu list;
- *6: Evaluate the obtained solutions;*
- *7:*  $S \leftarrow$  *the best obtained solution;*
- 8: *if S is better the S*<sub>*best*</sub> *then*
- 9:  $S_{best} \leftarrow S$ ;
- 10: TabuList  $\leftarrow$  a move that generate the new solution from old solution S;
- 11: if Inspiration criteria is met then
- *12: delete some moves from the TabuList ;*
- 13: return the best found solution S<sub>best</sub>;

To avoid re-visiting a solution previously generated, we use a tabu list that contains previous solutions. This list is also used to exit local minima. The algorithm stops when pre-defined criteria are satisfied.

A move : To generate a new solution, we used two types of moves :

- *Swap*: we pick a position *i* randomly. Next, we swap the job in position *i* with a job in position  $j, \forall j = 1, ..., n, i \neq j$  respecting the condition that the two positions i&j are not in tabu list.
- *Insertion*: we choose a job in position *i* randomly, then we move this job after a job in position  $j, \forall j = 1, ..., n, i \neq j$  respecting the condition that the two positions i&j are not in tabu list.
- **Tabu list :** We use a list to save moves. A move is the position *i* and a position *j* that gives the best new solution. This move is added to the end of the list.
- **Aspiration criterion :** To make moves acceptable again, we set the length of the tabu list to 20. When the length of this list reached its maximum, the oldest five moves are deleted.
- **Stopping Criterion** The number of operations, set to 1000, is used as a termination condition.

### 6. COMPUTATIONAL STUDY

In order to assess the performance of the proposed algorithm, we carried out numerical experiments with respect to the efficiency of the mathematical model, and the branch-and-bound algorithm in terms of the CPU time. We also studied the quality of the solutions produced by the meta-heuristic algorithm. The proposed branch-and-bound algorithm and the meta-heuristic were coded using C++. The computational experiments were carried out on a PC with Intel(R) Core(TM) i7-2670QM, CPU 2.20 GHZ and 8.00 GB RAM on Windows 7 operating system.

#### 6.1. Computational results Exact methods

In our computational experiments, we generate the instances randomly. The integer processing times were generated from a uniform distribution [1,25] and [25,100], the due dates were generated from another uniform distribution over the integers between  $T(1 - \tau - R/2)$  and  $T(1 - \tau + R/2)$  where *R* is a parameter called the due date range, and  $\tau$  is called the tardiness factor. The combination of  $(\tau, R)$  took the values of (0.25, 0.25), (0.25, 0.50), (0.25, 0.75), (0.50, 0.25), (0.50, 0.50), and (0.50, 0.75). The value *T* is the summation of the processing times on machine  $M_2$  and the minimum processing time of all jobs on machine  $M_1$ . Twenty instances were generated for each combination and interval. Problems with 15 and 16 jobs were considered. The number of jobs of agent *A* is set to  $floor\{n/2\}$  (the greatest integer less than or equal to n/2) and  $\lambda = 0.1$ . CPU time limited to one hour, we count the number of times an optimal solution is found, we show also the maximum, the minimum and the average time to find solutions. The results were summarized in Table, 1 and 2. We used the following notation :

Nb opt: Number of optimal solution.

*B*&*B*: Branch-and-bound.

For n = 15, we can see in Table 1 that the branch-and-bound algorithm can solve all the instances in no time with different value of  $\tau$  and R. It becomes easier to solve instances when  $\tau$  and R are increasing.

Table 2 presents the performance of the branch-and-bound algorithm for n = 16, it can be seen that solving instances with this size is getting harder when r = 0.25 and R = 0.25 or R = 0.5 but it can solve all the instances withing one hour. This lack of performance is due to the weakness of the lower bound. However, it can solves all the instances in no-time for the rest combination of r and R.

	Inte	rval		[1,25]	[25,100]	
	τ	R	f	<i>B&amp;B</i>	B&B	
	0.25		Nb opt	20	20	
		0.25	Min	1.523	0.914	
		0.25	Max	22.784	17.005	
			Mean	6.91905	5.02485	
			Nb opt	20	20	
		0.50	Min	0.95	0.977	
			Max	9.329	5.556	
			Mean	2.8678	2.56955	
		0.75	Nb opt	20	20	
			Min	0.775	0.766	
			Max	4.573	1.699	
			Mean	1.26375	0.9591	
	0.50		Nb opt	20	20	
		0.50	Min	0.823	0.776	
		0.50	Max	2.123	1.275	
			Mean	1.1448	0.86685	
			Nb opt	20	20	
		0 75	Min	0.787	0.769	
		0.75	Max	1.185	0.808	
			Mean	0.86505	0.7837	

TABLE 1 – The Performance of the B&B algorithm (n = 15).

### 6.2. Computational results for the heuristics

For small size instances with 15 jobs, we experimentally compared the effectiveness of solutions generated by the meta-heuristic procedure with the optimal solutions produced by the branch-and-bound procedure, the data is generating according to two different processing time intervals ([1,25] and [25,100]) and due dates range (The combination of  $\tau$  and *R* with  $\tau \in \{0.25, 0.5\}$  and  $R \in \{0.25, 0.5, 0.75\}$ ), the obtained results are reported in Table 3.

From Table 3, we can observe that for  $\tau = R$ , the rules  $L_3$  and  $L_1$  outperform the other rules. But  $L_1$  has the best performance for the general cases.  $L_2$  gives a near performance to  $L_1$ , and the two rules  $L_4$  and  $L_5$  are the worst rules even if they are based on Jackson's rule. For tabu search algorithm, we can see that for  $\tau = 0.25$ , the swap move is the best option. However, for  $\tau = 0.50$ , the insertion move gives better performance.

#### 7. CONCLUSION

Our study focuses on the two-machine flow shop with two competing agents to minimize the linear combination of the total tardiness and the number of tardy jobs. We discussed the computational complexity of various special cases. To solve it optimally, we proposed a procedure based on the branch-and-bound algorithm which uses several dominance properties and bounds. Moreover, a heuristic based on different priority lists along with a tabu search algorithm that uses two different moving mechanisms are proposed to find a near-optimal solution. Finally, computational results for randomly generated problem instances are reported.

Inte	rval	[1,2	25]	[25,100]		
r	R	mean	max	mean	max	
	0.25	750.9206	2087.8	241.056	728.299	
0.25	0.5	402.2024	1101.51	1624.8056	2945.8	
	0.75	91.5664	406.83	0.2634	1.182	
0.25	0.5	1.412	5.886	0.2698	1.093	
0.23	0.75	8.6002	35.427	0.053	0.144	

TABLE 2 – The Performance of the B&B algorithm (n = 16).

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interval	τ	R	f	$L_1$	$L_2$	$L_3$	$L_{4}$	$L_5$	TSS	TSI
			opt	5	3	4	4	4	17	13
			min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
		0.25	max	0.810	0.810	0.767	1.209	0.952	0.116	0.133
			mean	0.249	0.240	0.272	0.371	0.367	0.009	0.024
			opt	9	6	4	5	2	17	17
	0.25	0.5	min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
			max	1.000	2.800	2.800	4.000	6.600	0.056	0.052
			mean	0.285	0.555	0.524	0.634	0.979	0.006	0.004
		0.75	opt	10	11	6	2	1	16	15
[1 25]			min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
[1,25]			max	1.000	1.591	2.850	2.850	2.850	0.950	0.950
			mean	0.235	0.252	0.844	1.112	1.318	0.110	0.106
		0.5	opt	0	0	2	0	0	5	7
			min	0.173	0.090	0.000	0.163	0.090	0.000	0.000
			max	0.667	0.667	0.701	0.727	0.701	0.288	0.288
	0.5		mean	0.323	0.307	0.237	0.409	0.361	0.061	0.057
	0.5	0.75	opt	0	1	0	1	1	3	6
			min	0.079	0.000	0.062	0.000	0.000	0.000	0.000
			max	0.966	0.500	1.500	1.000	1.000	0.310	0.310
			mean	0.301	0.305	0.385	0.393	0.422	0.093	0.092
			opt	5	3	3	3	3	18	13
		0.25	min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	0.25	0.25	max	4.750	4.750	4.750	4.750	4.750	4.750	4.750
			mean	0.516	0.564	0.553	0.595	0.636	0.245	0.309
		0.5	opt	14	13	9	5	2	20	18
			min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
			max	1.000	1.000	2.000	2.000	2.000	0.000	0.500
			mean	0.192	0.242	0.583	0.683	0.842	0.000	0.028
		0.75	opt	12	13	6	4	2	17	14
[25 100]			min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
[25,100]			max	1.000	2.000	3.000	3.800	2.000	1.000	1.900
			mean	0.337	0.351	0.942	1.125	1.283	0.111	0.303
	0.5	0.5	opt	3	2	6	4	5	13	9
			min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
			max	0.600	0.600	0.500	0.500	0.500	0.250	0.250
			mean	0.255	0.265	0.189	0.190	0.179	0.044	0.065
		0.75	opt	5	4	2	1	3	6	5
			min	0.000	0.000	0.000	0.000	0.000	0.000	0.000
			max	0.905	1.000	0.891	0.667	0.667	0.333	0.469
			mean	0.314	0.372	0.356	0.355	0.314	0.161	0.181

TABLE 3 – The Performance of the heuristic and meta-heuristics vs. the branch-and-bound (n = 15).

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