

Heuristic Algorithms and Scatter Search for the Cardinality Constrained $P||C_{\max}$ Problem

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Abstract

We consider the generalization of the classical $P||C_{\max}$ problem (assign n jobs to m identical parallel processors by minimizing the makespan) arising when the number of jobs that can be assigned to each processor cannot exceed a given integer k . The problem is strongly NP-hard for any fixed $k > 2$. We briefly survey lower and upper bounds from the literature. We introduce greedy heuristics, local search and a scatter search approach. The effectiveness of these approaches is evaluated through extensive computational comparison with a depth-first branch-and-bound algorithm that includes new lower bounds and dominance criteria.

Key words: Scheduling, parallel processors, cardinality constraint, scatter search.

Given n jobs, each characterized by a processing time p_j ($j = 1, \dots, n$), and m identical parallel processors, each of which can process at most one job at a time, consider the problem of assigning each job to a processor so that the maximum completion time of a job (*makespan*) is minimized. The problem is denoted as $P||C_{\max}$ in the three field notation by Graham et al. [12] and is known to be strongly NP-hard. The problem can also be seen as the ‘dual’ of another famous combinatorial optimization problem that will be also considered in the following: The *Bin Packing Problem*, calling for the partitioning of a given set of n items, each having an associated weight p_j , into the minimum number of subsets (*bins*) such that the total weight in each subset does not exceed a given *capacity* c . It is then clear that, by determining the minimum c value such that a bin packing instance has an m -subset solution, we also solve the associated $P||C_{\max}$ instance.

In this paper we consider a generalization of $P||C_{\max}$ in which an additional constraint imposes that the number of jobs that can be assigned to a processor is at most k , denoted as $P|\# \leq k|C_{\max}$. The problem is strongly NP-hard for any fixed $k > 2$ (see Dell’Amico and Martello [5]), while for $k = 2$ it is solvable in $O(n \log n)$ time by sorting the jobs according to non increasing processing time and assigning job j to processor j for $j = 1, \dots, m$, and job $m + j$ to processor $m - j + 1$ for $j = 1, \dots, n - m$. We assume that the processing times p_j are non-negative integers. In order to avoid trivial or infeasible instances, we also assume that $2 \leq m$, $2m \leq n$ and that $n \leq mk$.

Possible applications of $P|\# \leq k|C_{\max}$ arise when m processors (e.g., cells of a Flexible Manufacturing System, robots of an assembly line), have to perform n different types of operation. In real world contexts, each processor can have a limit k on the number of different types of operation it can perform, coming, e.g., from the capacity of the cell tool magazine or the number of robot feeders. If it is imposed that all the operations of type j ($j = 1, \dots, n$) have to be performed by the same processor, and p_j is the total time they require, then $P|\# \leq k|C_{\max}$ models the problem of performing all operations with minimum makespan.

Lower bounds for $P|\# \leq k|C_{\max}$ were presented by Dell’Amico and Martello [5]. The special case arising when $n = mk$, usually denoted as *k-partitioning problem (KPP)*, was studied by Babel, Kellerer and Kotov [1]. Note that an instance of $P|\# \leq k|C_{\max}$ can be transformed into an instance of *k-partitioning* by adding $n - mk$ dummy jobs with zero processing time.

In Section 1 we review lower bounds from the literature. In Section 2 we present greedy heuristics and in Section 3 a scatter search algorithm with local search procedures. In Section 4 we introduce an enumerative algorithm, together with lower bounds and dominance criteria. Finally, in Section 5, the effectiveness of our approaches is tested through extensive computational experiments performed both on random data sets and real world instances.

1 Lower bounds from the literature

Problem $P|\#\leq k|C_{\max}$ can be formally stated as:

$$\min z \tag{1}$$

$$\sum_{j=1}^n p_j x_{ij} \leq z \quad (i = 1, \dots, m) \tag{2}$$

$$\sum_{i=1}^m x_{ij} = 1 \quad (j = 1, \dots, n) \tag{3}$$

$$\sum_{j=1}^n x_{ij} \leq k \quad (i = 1, \dots, m) \tag{4}$$

$$x_{ij} \in \{0, 1\} \quad (i = 1, \dots, m; j = 1, \dots, n) \tag{5}$$

where z is the optimum makespan, and x_{ij} takes the value 1 iff job j is assigned to processor i . Without loss of generality we assume that the jobs are sorted by non-increasing value of their processing time. Since any lower bound for $P||C_{\max}$ (modeled by (1) – (3) and (5)) is obviously valid for $P|\#\leq k|C_{\max}$, we will both consider bounds adapted from $P||C_{\max}$ and KPP , and bounds that explicitly take into account the new constraint.

Dell’Amico and Martello [4, 5] proposed a simple lower bound,

$$L_2 = \max \left(\left\lceil \frac{1}{m} \sum_{j=1}^n p_j \right\rceil, \max_j \{p_j\}, p_m + p_{m+1} \right) \tag{6}$$

given by the maximum among the solution value of the continuous relaxation, the largest processing time of a job and the minimum makespan of a processor when no less than $m+1$ jobs have to be scheduled. When $n > m(k-1)$, the bound was strengthened by observing that at least one machine must process k jobs among the first (largest) $m(k-1)+1$ ones: By considering the k smallest such jobs we obtain:

$$\tilde{L}_2 = \max \left(L_2, \sum_{j=(m-1)(k-1)+1}^{m(k-1)+1} p_j \right) \tag{7}$$

We note that, in the special case of KPP (where $n = mk$), the latter bound can be further improved by also considering a lower bound on the makespan of the processor that handles the largest job:

$$\tilde{L}'_2 = \max \left(\tilde{L}_2, p_1 + \sum_{j=n-k+2}^n p_j \right) \tag{8}$$

All the above bounds can be computed in $O(n)$ time (plus $O(n \log n)$ time for item sorting). The scatter search heuristic of Section 3 and the enumerative algorithm of Section 4 make also use of other more complex bounds from the literature, for which we just give an intuitive explanation, referring the reader to the specific papers. In particular:

- L_3 : This bound was developed by Dell’Amico and Martello [4] for $P||C_{\max}$, and is based on a partition of the jobs, according to their processing time, determined by a threshold value \bar{p} . Each \bar{p} value produces a valid lower bound, and L_3 , the maximum among them, is determined in a time that is a pseudo-polynomial function of an upper bound on the optimum makespan.
- L_3^k : Developed for $P|\#\leq k|C_{\max}$ by Dell’Amico and Martello [5], this bound too is based on thresholds and job partitioning, and has pseudo-polynomial time complexity.
- L_{BKK} : polynomial time bound proposed by Babel, Kellerer and Kotov [1] for the k -partitioning problem, given by the maximum among three bounds obtained from continuous relaxations and considerations related to the famous *LPT* heuristic for $P||C_{\max}$ (see below, Section 2).
- L_{HS} : Consider the associated bin packing instance described in the Introduction. Hochbaum and Schmoys [14] have proposed an approximation algorithm that, for a given capacity c , solves, in linear time, a relaxed problem that provides a lower bound $m(c)$ on the number of bins needed in any feasible solution. We then obtain $L_{HS} = \max\{c + 1 : m(c) > m\}$, that is computed in pseudo-polynomial time through binary search on c .

2 Heuristic algorithms

In this section we first describe heuristic algorithms for $P||C_{\max}$, and then heuristics obtained by modifying them so as to handle the cardinality constraint. In the following we denote by $C(i)$ the current completion time of processor i , by $k(i)$ the number of jobs currently assigned to i , by L the best lower bound value obtained and by z the incumbent solution value.

2.1 Heuristic algorithms for $P||C_{\max}$

Many approximation algorithms are available for $P||C_{\max}$ (see, e.g., the surveys by Lawler et al. [17], Hoogeveen, Lenstra and van de Velde [15], Mokotoff [20]).

A very popular approach is the *List Scheduling (LS)* approximation algorithm (see Graham [11]), that sequentially assigns the jobs, in some pre-specified order, to the processor i with minimum $C(i)$, without introducing idle times. If we apply *LS* to a job list sorted by non-increasing p_j value, we obtain the so called *Longest Processing Time (LPT)* algorithm, which often produces good approximate solutions (see also its probabilistic analysis in Coffman, Lueker and Rinnooy Kan [3]).

A different approach is the *Multi Fit (MF)* heuristic (see Coffman, Garey and Johnson [2]) that finds the smallest value u for which an approximate solution to an associate bin packing problem instance uses no more than m bins of capacity u .

Another effective $P||C_{\max}$ heuristic is the *Multi Subset (MS)* algorithm by Dell’Amico and Martello [4]. Given n items j with weights p_j ($j = 1, \dots, n$), and a prefixed capacity c , the *Subset-Sum Problem (SSP)* is to find a subset of the items whose total weight is closest to, without exceeding, c . Given a lower bound L on the $P||C_{\max}$ solution value, algorithm *MS* works as follows. At iteration i ($i = 1, \dots, m$), *MS* solves an SSP on the instance induced by the currently unassigned jobs with capacity L , and assigns the resulting job subset to processor i . When all the processors have been considered, the residual unassigned jobs, if any, are assigned through the *LPT* heuristic. The SSP instance considered at each iteration can be solved either exactly (in non-polynomial worst-case time, being the problem NP-hard) or heuristically, through the algorithms in Martello and Toth [18, 19].

2.2 Heuristic algorithms for $P|\# \leq k|C_{\max}$

We describe here three heuristics for $P|\# \leq k|C_{\max}$, namely algorithms LPT_k , MS_k and $MS2_k$, obtained by adapting algorithms for $P||C_{\max}$ so as to handle the cardinality constraint.

Algorithm LPT_k was already introduced in [1]: At iteration j ($j = 1, \dots, n$), job j (the largest unassigned job) is assigned to the processor i with minimum $C(i)$ value among those satisfying $k(i) < k$. Ties are broken by selecting the largest $k(i)$ value.

We derived algorithm MS_k from algorithm *MS* described in Section 2.1. In the iterative phase, the associated SSP instance is solved by only considering subsets of cardinality not greater than k . In the second phase, the residual unassigned jobs are assigned through LPT_k . The specialized algorithm for SSP was obtained by adapting algorithm G^2 by Martello and Toth [18]. Algorithm G^2 is an $O(n^2)$ time heuristic for SSP that selects the best solution among $O(n)$ solutions produced by a greedy algorithm executed on items sets $\{1, \dots, n\}$, $\{2, \dots, n\}$, $\{3, \dots, n\}$, \dots , respectively. The greedy algorithm for SSP iteratively considers all the items: The next item is inserted into the current subset if the capacity is not exceeded. In order to adapt it, it is then enough to terminate its execution as soon as the cardinality limit has been reached.

Algorithm $MS2_k$ is based on partial enumeration and algorithm MS_k above. We start by generating the first ℓ levels of our branch-and-bound algorithm (see below, Section 4): The leaves of the resulting branch-decision tree represent all non-dominated solutions involving the ℓ largest jobs. The current lower bound value L is then possibly improved by the smallest lower bound associated with a leaf. For each leaf, we complete the associated partial solution through an adaptation of MS_k that:

- (i) only uses items $\{\ell + 1, \dots, n\}$;
- (ii) at each iteration of the first phase (i.e., at each solution of an induced SSP solution), decreases the available capacity and the maximum cardinality of the current processor i by the total weight $C(i)$ and number of jobs $k(i)$, respectively, currently assigned to i in the leaf solution;
- (iii) assigns the residual unassigned jobs through LPT_k .

The best complete solution obtained from a leaf is finally selected. In our implementation, the value $\ell = 5$ was adopted, based on the outcome of computational experiments.

3 Scatter search

This metaheuristic technique derives from strategies proposed in the Sixties for combining decision rules and constraints (see Glover [6, 7]), and was successfully applied to a large set of problems (see, e.g., Glover [8, 9]). The basic idea (see Laguna [16], Glover, Laguna and Martí [10]) is to create a set of solutions (the *reference set*), that guarantees a certain level of “quality” and of “diversity”. The iterative process consists in selecting a subset of the reference set, in combining the corresponding solutions, through a tailored strategy, in order to create new solutions, and in improving them through local optimization algorithms. The process is repeated, with the use of diversification techniques, until certain stopping criteria are met.

3.1 Local optimization algorithms

In this section we introduce the local search algorithms used within our scatter search approach. All the algorithms receive in input a feasible solution, with processors sorted by non-increasing $C(i)$ value.

Procedure *MOVE*: For each processor i , in order, let j be the largest job currently assigned to i , and execute the following steps:

- a. find the first processor $h > i$, if any, such that $k(h) < k$ and $C(h) + p_j < C(i)$, and move job j to h ;
- b. if no such h exists, let j be the next largest job of i , if any, and go to a.

As soon as a move is executed, the procedure is re-started, until no further move is possible.

Procedure *EXCHANGE*: For each processor i , in order, let j be the largest job currently assigned to i , and execute the following steps:

- a. find the first processor $h > i$, if any, such that there is a job q , currently assigned to h , satisfying $p_q < p_j$ and $C(h) - p_q + p_j < C(i)$, and interchange j and q ;
- b. if no such h exists, let j be the next largest job of i , if any, and go to a.

As soon as an exchange is executed, the procedure is re-started, until no further exchange is possible.

Procedure *REOPT*: For each processor i satisfying $L \leq C(i) < z$, in order, execute the following steps:

- a. remove from the instance the jobs currently assigned to i ;

- b. solve the reduced instance, with $m - 1$ processors, through LPT_k followed by $MOVE$ and $EXCHANGE$;
- c. complete the solution by re-assigning to i the removed jobs.

In addition, the following two improvement procedures are used for KPP instances.

Procedure MIX_k : This algorithm adopts a sort of dual strategy with respect to MS_k (see Section 2.2). It receives in input a feasible solution and two parameters, \bar{n} and \bar{k} ($1 < \bar{n} < n$, $1 < \bar{k} \leq k$), and creates a new solution as follows:

1. assign the first \bar{n} jobs as in the input solution;
2. sort the processors according to non-increasing $C(i)$ value;
 - for** $i := 1$ **to** m **do**
 - $k' := k - k(i)$;
 - if** $k' > \bar{k}$ **then**
 - assign to i the smallest $k' - \bar{k}$ unassigned jobs;
 - $k' := \bar{k}$;
 - end if**;
 - find, through complete enumeration, a set S of k' unassigned jobs, such that $\sum_{s \in S} p_s + C(i)$ is:
 - (a) closest to, without exceeding, L , if such an S exists;
 - (b) closest to L otherwise;
 - end for**

Based on our computational experiments, we adopted the values $\bar{k} = 4$ and $\bar{n} = \max\{m, n - 2m\}$ (but $\bar{n} = \max\{m, n - 4m\}$ at the first scatter search iteration).

Procedure MIX_{2k} : This is a variant of MIX_k in which step 1 is replaced by:

1. assign the first \tilde{k} jobs of each processor as in the input solution;

where \tilde{k} is a given parameter for which we adopted the value $\tilde{k} = \max\{0, (k - 2)\}$ (but $\tilde{k} = \max\{0, (k - 4)\}$ at the first scatter search iteration).

It is not difficult to adapt both MIX_k and MIX_{2k} to non- KPP instances, although our computational experiments only showed good results for the KPP case.

3.2 Scatter search strategy

We first outline the main elements of our scatter search approach and then give the details of the various steps.

1. Randomly generate a starting set P of solutions. Improve each of them through *intensification*.
2. Associate with each solution a positive integer value (*fitness*) that describes its “quality”.
3. Create a reference set $R = R_\alpha + R_\beta$ of distinct solutions by including in R_α the α solutions of P with highest fitness, and in R_β the β solutions of $P \setminus R_\alpha$ with highest *diversity*.
4. Evolve the reference set R through the following steps:
 - a. *Subset generation*: generate a family F of subsets of R .
 - b. **while** $F \neq \emptyset$ **do**
Combination: extract a subset from F and apply the combination method to obtain a solution s ;
improve s through *intensification*;
execute the *reference set update* on R
endwhile;
 - c. **if** *stopping criteria* are not met **then go to** a.

In our implementation, the initial set P has size 80, while the reference set R has size 15, with $\alpha = 8$ and $\beta = 7$. The other main features of the approach are:

- a. *Intensification*. It consists in executing, in sequence: MIX_k and $MIX2_k$ (only for *KPP* instances), *REOPT*, *MOVE* and *EXCHANGE*.
- b. *Fitness*. In order to highlight the differences between solutions that have very close values, we use a fitness function, instead of the value of the solution. This allows us to obtain a less flat search space, and directs the search towards more promising areas. If $z(s)$ is the value of solution s , the correspondent fitness is defined as

$$f(s) = z(s)/(z(s) - L) \quad (9)$$

where L denotes the best lower bound value obtained so far.

- c. *Diversity*. The diversity of a solution from those in the current reference set is evaluated by considering the $2m$ jobs with larger processing time. For a solution s , let y_{sj} ($j = 1, \dots, 2m$) be the processor job j is allocated to. The diversity of s is then

$$d(s) = \min_{r \in R} |\{j \in \{1, \dots, 2m\} : y_{sj} \neq y_{rj}\}| \quad (10)$$

- d. *Subset generation.* We adopted the multiple solution method (see, e.g., Glover, Laguna and Martí [10]), that generates:
- i. all 2-element subsets;
 - ii. the 3-element subsets that are obtained by augmenting each 2-element subset to include the best solution not already belonging to it;
 - iii. the 4-element subsets that are obtained by augmenting each 3-element subset to include the best solution not already belonging to it;
 - iv. the i -element subsets (for $i = 5, \dots, \alpha + \beta$) consisting of the best i elements.
- e. *Combination.* For a given subset S , we define an $m \times n$ fitness matrix F with $F_{ij} = \sum_{s \in S(i,j)} f(s)$, where $S(i, j) \subseteq S$ is the set of solutions where job j is assigned to processor i and $f(s)$ is defined as in (9). We then select the best among three solutions, each created through a random process that, for $j^* = 1, \dots, n$, assigns job j^* to processor i^* with probability $F(i^*, j^*) / \sum_{i=1}^m F(i, j^*)$: if processor i^* now has k jobs assigned, we set $F(i^*, j) = 0$ for $j = 1, \dots, n$ (so i^* is not selected at the next iterations). If for the current job j^* we have $F(i, j^*) = 0$ for all i , the job is assigned to the processor with minimum completion time $C(i)$ among those with less than k jobs assigned.
- f. *Reference set update.* In order to evolve the reference set R by maintaining a good level of quality and diversity, we adopted the *dynamic reference set update* (see, e.g., Glover, Laguna and Martí [10]). A new solution immediately enters R if its quality is better than that of the worst solution of R_α , or if its diversity is greater than that of the less different solution of R_β . Solutions that are equal to others already in R are not allowed to enter under any condition.
- g. *Stopping criteria.* The scatter search is halted if: (i) the incumbent solution has value equal to lower bound L ; or (ii) no reference set update occurs at Step 4.; or (iii) Step 4. has been executed 10 times.

4 The enumeration algorithm

The results of the previous sections have been embedded into a depth-first branch-and-bound algorithm, derived from that developed by Dell'Amico and Martello [4] for $P||C_{\max}$. At level j of the branch-decision tree, let M_j be the subset of processors i satisfying $k(i) < k$ and $C(i) + p_j < z$: $|M_j|$ nodes are then generated, by assigning job j to the processors in M_j . In order to avoid the generation of equivalent solutions, only processors with different $C(i)$ or $k(i)$ value are considered during the branching phase.

At the root node, the algorithm computes the overall lower bound (see Section 1)

$$L = \max\{\bar{L}_2, L_3, L_3^k, L_{BKK}, L_{HS}\}$$

where \bar{L}_2 , according to the specific instance, denotes L_2 or \tilde{L}_2 or \tilde{L}'_2 (see (6)–(8)). In addition, heuristics LPT , MS_k and $MS2_k$ (with possible improvement of L , see Section 2.2) are executed, followed by the Scatter Search of Section 3.

At each node other than the root, three lower bounds are computed, in sequence, for the current instance: A modified continuous bound LC , lower bound $L3$ and lower bound $L3^k$. Since at any intermediate node a partial solution has been already defined, the lower bounding procedure is applied to the remaining sub-instance by excluding the processors with $k(i) = k$ or $C(i) + p_n \geq z$, and by taking into account the fixed decisions as follows.

Lower bound $L3$ is locally computed as in [4]. For $L3^k$, let $\hat{i} = \arg \min\{C(h)\}$. We first remove from the instance all the assigned jobs. Then we add, for each processor, a dummy job j with processing time $\tilde{p}_j = C(i) - C(\hat{i})$ (excluding dummy jobs with $\tilde{p}_j = 0$). The cardinality limit k is then decreased by the minimum number of jobs completely executed on any processor in time interval $[0, C(\hat{i})]$. (In order to minimize the resulting k value, it is convenient to sort, for each processor, the scheduled jobs according to non-decreasing processing time.) The bound of the node is then given by $C(\hat{i})$ plus the lower bound computed on the instance induced by the dummy and the unassigned jobs.

For the modified continuous bound LC , the fixed decisions are taken into account by: (i) assigning to all processors i with $k(i) = k - 1$ the longest unassigned job j such that $C(i) + p_j < z$, and excluding these processors and jobs; (ii) computing the continuous bound $LC = \lceil \sum_{j \in J} p_j / \bar{m} \rceil$, where J is the set of unassigned and non-excluded jobs and \bar{m} is the number of non-excluded processors.

The enumeration algorithm also includes dominance considerations. Three dominance criteria were introduced in [4] for $P||C_{\max}$. One of these (Criterion 1: If $p_j = p_{j+1}$ and j is currently assigned to processor h , at level $j+1$ only processors i satisfying $C(i) \geq C(h) - p_j$ are considered for the assignment of job $j+1$) directly applies to $P|\# \leq k|C_{\max}$. The other two were adapted to the cardinality constraint, and are as follows. Let I denote the current set of processors with $k(i) < k$:

Criterion 2: At level j , let $\bar{n} = n - j + 1$ be the number of unassigned jobs. If $\bar{n} < |I|$, only the \bar{n} processors of I with smallest $C(i)$ must be considered for the assignment of job j .

Criterion 3: At level $n - 2$, let i_{\min} (resp. i_{smin}) be the processor of K with minimum (resp. second minimum, if any) $C(i)$. If $k(i_{\min}) = k - 1$ or $|I| = 1$, the optimal completion of the current schedule is the solution produced by the LPT_k rule. Otherwise it is the best between the LPT_k solution and that obtained by assigning job $n - 2$ to i_{smin} and jobs $n - 1$ and n to i_{\min} .

We finally describe a fathoming criterion adopted, for the KPP instances, at each decision-node, where job j is assigned to processor i . If, after such assignment, we have $0 < k(i) \leq k - 2$, we can consider the minimum possible addition $s(i)$ to the processing time of i : $s(i) = \sum_{h=n-(k-k(i))+1}^n p_h$ (total processing time of the smallest $k - k(i)$ jobs). If $C(i) + s(i) \geq z$, the node can immediately be fathomed. If instead $C(i) + s(i) < z$, consider the previous job $r(i) = n - (k - k(i))$. If $C(i) + s(i) - p_n + p_{r(i)} \geq z$, we know that job n

has to be assigned to i . Hence, we can fathom the node if there exists a processors $q \neq i$ for which the minimum possible makespan, $C(q) + s(q) - p_n + p_{r(q)}$, is no less than z .

5 Computational experiments

The algorithms of the previous sections have been coded in C++ and experimentally tested, on a DELL Dimension 8250 with Intel Pentium IV at 2.4 GHz running under a Windows 2000 operating system, both on random instances and on real world instances.

5.1 Random instances

We used fifteen classes of randomly generated instances. The first nine classes were already adopted in the computational experiments in [5]:

Classes 1, 2 and 3: uniform distribution with p_j in $[10, 1000]$, $[200, 1000]$ and $[500, 1000]$, respectively;

Classes 4, 5 and 6: exponential distribution of average value $\mu = 25$, $\mu = 50$ and $\mu = 100$, respectively, by disregarding non-positive values;

Classes 7, 8 and 9: normal distribution of average value $\mu = 100$, and standard deviation $\sigma = 33$, $\sigma = 66$ and $\sigma = 100$, respectively, by disregarding non-positive values;

In order to investigate more challenging problems, six additional classes were adopted:

Classes 10, 11 and 12: *KPP* instances obtained through uniform distribution with p_j in $[500, 10000]$, $[1000, 10000]$ and $[1500, 10000]$, respectively;

Classes 13, 14 and 15: “perfect packing” *KPP* instances with $z = \sum_{j=1}^n p_j/m$, and $z = 1000$, $z = 5000$ and $z = 10000$, respectively. These were obtained by uniformly randomly splitting, for each processor, the segment $[1, z]$ into k segments.

For Classes 1–9, the code was tested with the values $m = (3, 4, 5, 10, 20, 40, 50)$, $n = (10, 25, 50, 100, 200, 400)$ and $k = (3, 4, 5, 10, 20, 40, 50)$. For Classes 10–15, the values were $m = (8, 10, 13, 15, 18, 20, 25, 30)$ and $k = (3, 4, 5, 10, 15, 20, 25)$, with $n = mk \leq 400$. In order to avoid trivial instances, we only considered those satisfying $n > 2m$, $n/m \leq k \leq n/2$ and $mk \leq 4n$. For each triple (n, m, k) 10 instances were generated, hence, in total, 720 instances for each class 1–9, and 490 instances for each class 10–15.

Table 1 presents the overall performance of all algorithms over each class. We evaluated the separate performances of the three initial heuristics (LPT_k , MS_k and $MS2_k$), the performance of the scatter search (*Scatter 0* and *Scatter 1*) and that of the enumeration algorithm (*B&B*). The scatter search was evaluated both when executed from scratch, i.e., with the first reference set containing only random solutions (*Scatter 0*) and when normally executed, i.e., by receiving in input the best solution found by the initial heuristics (*Scatter 1*). The enumeration algorithm was executed with a limit of 10 000 backtrackings. The execution time was not a problem: the maximum CPU time required for the complete execution (lower bounds, initial heuristics, *Scatter 1* and *B&B*) on any instance was less

than four minutes. Let z_A be the value of the solution found by an algorithm A , and z the best solution value obtained. For each algorithm A and for each class we give:

- $\#best$ = number of times in which $z_A = z$;
- $\#opt$ = number of times in which $z_A = z$ and z was proved to be optimal;
- $\#missed$ = number of times in which $z_A > z$ and z was proved to be optimal;
- $\%gap$ = average percentage gap. For each instance, the gap was computed as $100(z_A - z)/z$ if z was proved to be optimal, or as $100(z_A - L)/L$ otherwise.

The performance of the scatter search is very good, especially when executed after the initial heuristics. The quality of the approach is also proved by the fact that its performance deteriorates very little if it is executed from scratch.

The results obtained are also represented in Figures 1–5, where white (resp. dashed) bars represent the average percentage values of $\#best$ (resp. $\#opt$) for groups of three similar classes. Exponentially distributed processing times (Classes 4–6) produce the easiest problems, whereas Classes 1–3 and 7–9 are more difficult. The high percentage of optimal solutions found proves however that both the heuristics and the lower bound perform very well for Classes 1–9. The *KPP* instances (Classes 10–15) are the hardest ones: The number of proved optimal solutions is small, especially for Classes 10–12, for which the lower bound has a poor performance.

The simple heuristics LPT_k , MS_k and $MS2_k$ have acceptable performances for Classes 1–9, but give very bad results for the *KPP* instances. The total number of best solutions found by $MS2_k$ is larger than that found by LPT_k , but its average percentage error is always much higher. This can be explained by observing that $MS2_k$, at each leaf, tries to obtain a solution of value equal to the lower bound: when no leaf succeeds in assigning all items, the completion produced by LPT_k can be quite bad. The Scatter Search, even if executed from scratch, always outperforms the other heuristics, both with respect to the number of optimal solutions and to the percentage gap.

Tables 2–6 present in detail the results of the overall algorithm for all classes. For each value of n , m and k , column *opt* gives the number of optimal solutions found (out of ten instances), column *%g* the average percentage gap, column *%g_M* the maximum percentage gap, and columns *t* and *t_M* the average and maximum elapsed CPU time. In addition, for each value of m , there is a row summarizing the average results. The final row of each table gives the overall average on all the instances of the class.

We can observe that larger values of n or k generally give easier instances. Indeed, the initial heuristics tend to produce much better solutions in these cases. No immediate relation is observed instead between the value of m and the difficulty of the instances. Increasing the values of the processing times gives in general easier instances for Classes 1–12, but harder instances for the “perfect packing” *KPP* case.

Worth is noting that the average and maximum gap are very small for all instances, and in the great majority of cases they are below 1%.

5.2 Real world instances

As mentioned in the Introduction, $P|\# \leq k|C_{\max}$ finds applications in robotized assembly lines. Hillier and Brandeau [13] studied an operation assignment problem arising from a Printed Circuit Board (*PCB*) assembly process inspired by an application at Hewlett-Packard (HP). They experimented their Lagrangian heuristic on four data sets based on real instances provided by HP. Each data set is characterized by

b = number of different board types;

c = number of component types;

d_i = demand of boards of type i ($i = 1, \dots, b$);

ν_{ij} = number of components of type j to be placed on a board of type i ;

p = processing time for placing a component (of any type);

\bar{k} = maximum number of component types that can be assigned to any processor.

For each *PCB* data set, we constructed two $P|\# \leq k|C_{\max}$ data sets as follows:

PCB₁: for each board type i ($i = 1, \dots, b$) and component type j ($j = 1, \dots, c$) we define a job with processing time $p\nu_{ij}d_i$;

PCB₂: for each component type j ($j = 1, \dots, c$) we define a job with processing time $p \sum_{i=1}^b (\nu_{ij}d_i)$.

Worth is mentioning that the values of n obtained in this way are considerably higher than those tested on random instances (see Table 7). For each data set, we solved the three instances obtained by setting $k = \lceil n/m \rceil$, i.e., the minimum value for which a feasible solution exists, and $m = (5, 10, 20)$. (We also attempted higher values of k without observing relevant variations.)

Table 7 presents the results obtained on the 24 resulting instances by all the considered algorithms. For each value of n , m and k , column L gives the best lower bound value, column z the best solution value obtained, column opt the value 1 (resp. 0) if the solution of value z was (resp. was not) proved to be optimal. The six next columns give, for each algorithm, the percentage gap between the solution value found and z (if z is optimal) or L (otherwise). The last column gives the elapsed CPU time of the overall algorithm. For each data set, the final row summarizes the average results. The overall average is given in the last row.

The table shows that the simplest heuristic, LPT_k , has a very good performance, by far dominating that of MS_k and $MS2_k$. The performance of the scatter search is excellent, outperforming the percentage error of LPT_k by two orders of magnitude, both if executed from scratch and starting from the best heuristic solution. The branch-and-bound algorithm could never improve a scatter search solution, indicating that, for these instances, it

is difficult to prove the optimality of a solution. Allowing more than 10 000 backtrackings did not produce improvements.

In conclusion, the overall performance of the proposed scatter search algorithm is very satisfactory both on random instances and real world data sets.

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Table 1. Overall performance of the algorithms for Classes 1–15.

<i>Class</i>		LPT_k	MS_k	$MS2_k$	<i>Scatter 0</i>	<i>Scatter 1</i>	<i>B&B</i>
1	#best	81	181	303	651	720	720
	#opt	80	181	301	587	646	646
	#missed	566	465	345	59	0	0
	%gap	1.655	8.246	6.073	0.052	0.047	0.047
2	#best	46	248	345	662	720	720
	#opt	44	246	344	561	611	611
	#missed	567	365	267	50	0	0
	%gap	2.668	8.752	6.275	0.093	0.090	0.090
3	#best	64	263	372	700	715	720
	#opt	64	263	371	657	671	676
	#missed	612	413	305	19	5	0
	%gap	2.965	5.500	3.747	0.161	0.160	0.160
4	#best	572	290	326	720	720	720
	#opt	572	290	326	720	720	720
	#missed	148	430	394	0	0	0
	%gap	0.235	3.810	3.108	0.000	0.000	0.000
5	#best	474	300	335	720	720	720
	#opt	474	300	335	720	720	720
	#missed	246	420	385	0	0	0
	%gap	0.261	3.597	2.999	0.000	0.000	0.000
6	#best	381	306	351	720	720	720
	#opt	381	306	351	718	718	718
	#missed	337	412	367	0	0	0
	%gap	0.276	3.587	2.887	0.001	0.001	0.001
7	#best	37	297	359	719	720	720
	#opt	37	297	359	637	638	638
	#missed	601	341	279	1	0	0
	%gap	3.618	8.018	5.756	0.093	0.093	0.093
8	#best	86	258	334	712	720	720
	#opt	86	258	333	661	667	667
	#missed	581	409	334	6	0	0
	%gap	2.250	6.842	4.712	0.049	0.045	0.045
9	#best	140	267	333	715	720	720
	#opt	140	267	333	684	687	687
	#missed	547	420	354	3	0	0
	%gap	1.404	5.605	4.165	0.025	0.023	0.023
10	#best	1	0	0	400	490	490
	#opt	1	0	0	197	223	223
	#missed	222	223	223	26	0	0
	%gap	1.859	12.050	8.835	0.045	0.043	0.043
11	#best	1	1	0	418	489	490
	#opt	1	1	0	217	231	231
	#missed	230	230	231	14	0	0
	%gap	1.682	12.467	9.522	0.041	0.039	0.039
12	#best	1	0	0	412	487	490
	#opt	1	0	0	224	245	246
	#missed	245	246	246	22	1	0
	%gap	1.520	12.815	9.843	0.037	0.036	0.035
13	#best	17	1	2	478	483	490
	#opt	17	1	2	420	425	432
	#missed	415	431	430	12	7	0
	%gap	1.421	13.529	12.554	0.018	0.017	0.015
14	#best	0	1	2	470	487	490
	#opt	0	1	2	375	380	380
	#missed	380	379	378	5	0	0
	%gap	1.400	13.672	12.119	0.015	0.014	0.014
15	#best	0	1	2	462	489	490
	#opt	0	1	2	343	353	353
	#missed	353	352	351	10	0	0
	%gap	1.400	13.603	11.790	0.015	0.014	0.014

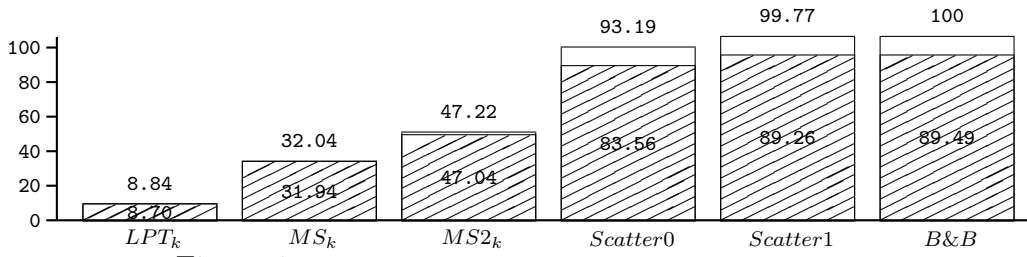


Figure 1: Percentage of optimal solutions for Classes 1–3

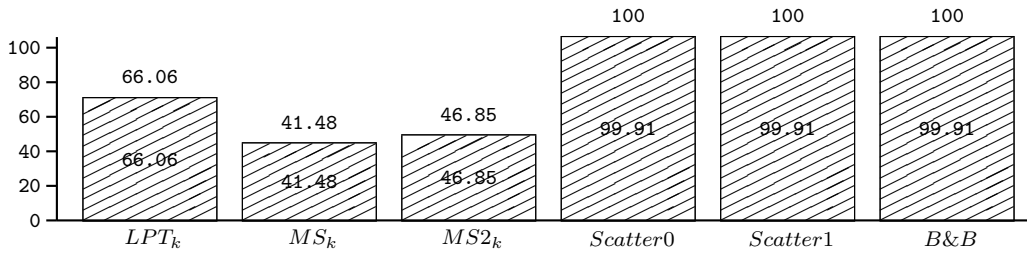


Figure 2: Percentage of optimal solutions for Classes 4–6

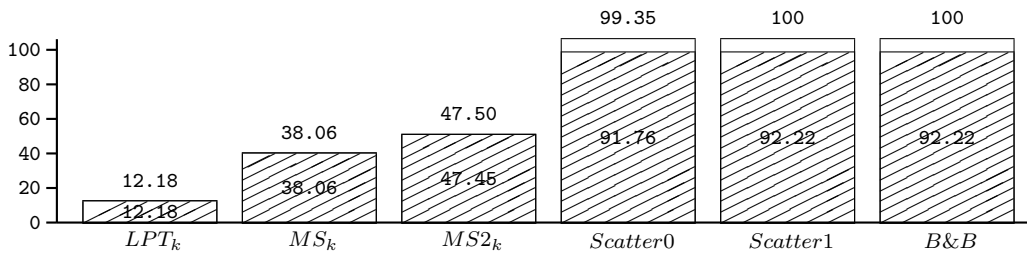


Figure 3: Percentage of optimal solutions for Classes 7–9

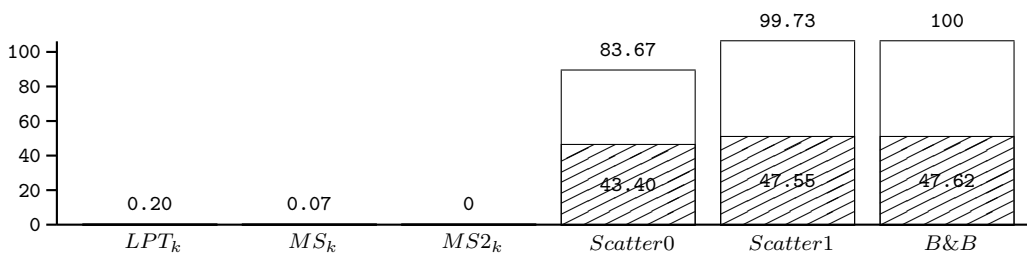


Figure 4: Percentage of optimal solutions for Classes 10–12

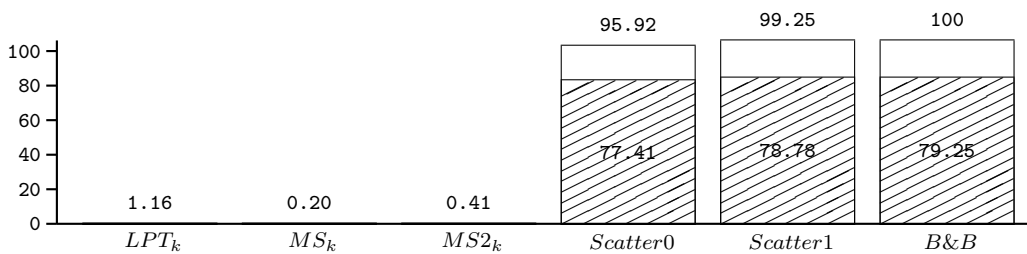


Figure 5: Percentage of optimal solutions for Classes 13–15

Table 5. Results for Classes 10–12 (*KPP* instances).

n	m	k	$p_j \in [500, 10000]$					$p_j \in [1000, 10000]$					$p_j \in [1500, 10000]$				
			opt	$\%g$	$\%g_M$	t	t_M	opt	$\%g$	$\%g_M$	t	t_M	opt	$\%g$	$\%g_M$	t	t_M
24	8	3	10	0.000	0.000	0.35	0.60	10	0.000	0.000	0.32	0.60	10	0.000	0.000	0.31	0.60
32	8	4	0	0.071	0.100	1.23	1.53	0	0.056	0.079	1.21	1.36	0	0.063	0.116	1.19	1.30
40	8	5	0	0.032	0.053	1.38	1.56	0	0.025	0.035	1.36	1.53	0	0.025	0.037	1.35	1.50
80	8	10	0	0.004	0.007	2.98	3.38	0	0.003	0.005	3.04	3.35	1	0.003	0.005	2.66	3.37
120	8	15	2	0.001	0.001	5.06	6.62	5	0.001	0.001	2.92	6.47	2	0.001	0.001	4.92	6.32
160	8	20	7	0.000	0.001	4.08	9.81	7	0.000	0.001	3.24	9.81	9	0.000	0.001	1.45	8.83
200	8	25	10	0.000	0.000	1.86	12.71	8	0.000	0.001	3.18	14.69	8	0.000	0.001	2.69	12.34
average			4.1	0.015	0.023	2.42	5.17	4.3	0.012	0.018	2.18	5.40	4.3	0.013	0.023	2.08	4.90
30	10	3	10	0.000	0.000	0.73	1.42	10	0.000	0.000	0.68	1.39	10	0.000	0.000	0.72	1.34
40	10	4	0	0.076	0.127	1.77	1.97	0	0.063	0.095	1.82	2.05	0	0.063	0.081	1.68	1.95
50	10	5	0	0.034	0.051	2.37	2.91	0	0.026	0.038	2.28	2.90	0	0.024	0.038	2.17	2.50
100	10	10	0	0.005	0.006	5.90	6.99	0	0.004	0.006	5.74	6.73	0	0.004	0.006	5.42	6.71
150	10	15	2	0.001	0.003	9.78	13.60	4	0.001	0.001	7.22	11.91	3	0.001	0.002	8.10	13.76
200	10	20	3	0.001	0.001	12.86	20.12	8	0.000	0.001	3.98	20.02	8	0.000	0.001	4.47	20.23
250	10	25	8	0.000	0.001	6.45	31.02	8	0.000	0.001	7.95	25.12	9	0.000	0.001	6.03	29.90
average			3.3	0.017	0.027	5.69	11.15	4.3	0.014	0.020	4.24	10.02	4.3	0.013	0.018	4.08	10.91
39	13	3	2	0.566	1.698	2.06	2.65	2	0.515	1.539	2.06	2.74	2	0.469	1.394	2.11	2.67
52	13	4	0	0.080	0.111	3.22	3.61	0	0.062	0.087	3.06	3.45	0	0.062	0.087	3.10	3.49
65	13	5	0	0.032	0.053	4.46	4.96	1	0.022	0.042	4.00	4.73	1	0.016	0.033	3.75	4.70
130	13	10	1	0.003	0.006	11.70	15.20	3	0.003	0.006	10.12	17.28	3	0.002	0.004	9.02	14.11
195	13	15	5	0.001	0.003	11.05	25.37	5	0.001	0.001	12.93	27.90	7	0.001	0.002	6.86	26.72
260	13	20	5	0.000	0.001	21.90	46.38	8	0.000	0.001	8.56	41.63	7	0.000	0.001	12.74	44.61
325	13	25	10	0.000	0.000	4.98	21.78	8	0.000	0.001	13.41	64.62	9	0.000	0.001	6.51	57.53
average			3.3	0.098	0.267	8.48	17.13	3.9	0.086	0.239	7.73	23.19	4.1	0.079	0.217	6.30	21.98
45	15	3	2	0.208	0.526	2.67	3.81	2	0.190	0.475	2.70	3.84	2	0.169	0.435	2.57	3.75
60	15	4	0	0.070	0.097	4.55	5.49	0	0.065	0.083	4.70	5.13	0	0.057	0.083	4.49	4.98
75	15	5	2	0.023	0.043	4.80	6.77	2	0.023	0.044	5.09	6.99	1	0.019	0.035	5.19	6.23
150	15	10	3	0.003	0.006	12.50	18.95	4	0.003	0.006	11.48	21.30	4	0.003	0.005	10.79	21.02
225	15	15	8	0.000	0.001	8.29	40.95	6	0.001	0.002	13.26	37.53	8	0.000	0.001	7.39	37.36
300	15	20	7	0.000	0.001	18.24	63.17	8	0.000	0.001	16.57	56.16	7	0.000	0.001	22.26	61.41
375	15	25	8	0.000	0.001	25.81	96.75	9	0.000	0.001	19.81	128.31	7	0.000	0.001	32.30	125.63
average			4.3	0.044	0.096	10.98	33.70	4.4	0.040	0.087	10.52	37.04	4.1	0.035	0.080	12.14	37.20
54	18	3	0	0.245	0.367	4.73	6.08	0	0.207	0.333	5.02	5.79	0	0.196	0.302	5.09	6.17
72	18	4	0	0.070	0.096	7.86	9.89	0	0.063	0.086	7.42	8.85	0	0.060	0.082	7.24	9.11
90	18	5	1	0.020	0.039	9.18	12.00	0	0.019	0.035	9.96	11.97	1	0.018	0.036	9.06	12.06
180	18	10	2	0.003	0.006	22.51	34.70	8	0.001	0.004	6.97	34.71	7	0.001	0.003	10.05	33.12
270	18	15	10	0.000	0.000	1.01	1.60	5	0.001	0.001	28.64	63.28	7	0.000	0.001	20.61	73.49
360	18	20	9	0.000	0.001	12.34	112.36	8	0.000	0.001	23.25	115.74	9	0.000	0.001	12.10	110.95
average			3.7	0.056	0.085	9.61	29.44	3.5	0.048	0.077	13.54	40.06	4.0	0.046	0.071	10.69	40.82
60	20	3	0	0.213	0.277	6.63	7.39	0	0.193	0.262	6.65	7.36	0	0.173	0.226	6.59	7.28
80	20	4	0	0.060	0.086	9.80	12.40	0	0.058	0.069	9.75	11.23	0	0.049	0.078	9.80	13.25
100	20	5	2	0.017	0.043	11.40	16.13	5	0.011	0.039	7.60	14.98	3	0.011	0.036	9.01	15.32
200	20	10	3	0.003	0.006	30.94	52.35	4	0.002	0.006	25.35	57.29	8	0.001	0.004	9.43	46.82
300	20	15	8	0.000	0.001	19.18	99.00	8	0.000	0.001	17.51	86.76	10	0.000	0.000	1.34	2.25
400	20	20	10	0.000	0.000	1.76	2.58	7	0.000	0.001	48.84	164.88	10	0.000	0.000	1.32	2.07
average			3.8	0.049	0.069	13.29	31.64	4.0	0.044	0.063	19.28	57.08	5.2	0.039	0.057	6.25	14.50
75	25	3	0	0.177	0.231	11.50	14.18	0	0.158	0.208	11.41	14.06	0	0.151	0.170	11.30	13.65
100	25	4	1	0.040	0.072	15.79	23.74	0	0.038	0.073	16.02	25.71	0	0.028	0.052	14.71	21.94
125	25	5	3	0.011	0.033	18.21	28.65	2	0.013	0.033	21.07	28.20	6	0.006	0.030	12.77	28.03
250	25	10	8	0.000	0.002	17.50	86.61	9	0.001	0.005	9.42	76.18	8	0.000	0.002	16.98	91.37
375	25	15	9	0.000	0.001	20.96	189.89	9	0.000	0.001	18.52	165.76	10	0.000	0.000	1.89	2.79
average			4.2	0.046	0.068	16.79	68.61	4.0	0.042	0.064	15.29	61.98	4.8	0.037	0.051	11.53	31.56
90	30	3	0	0.169	0.196	19.32	22.02	0	0.156	0.187	19.41	22.02	0	0.137	0.174	19.03	21.71
120	30	4	0	0.027	0.050	25.06	29.65	0	0.028	0.055	23.56	27.98	2	0.024	0.054	20.90	29.07
150	30	5	6	0.005	0.023	20.33	47.16	6	0.004	0.019	18.89	55.34	8	0.004	0.025	13.50	55.06
300	30	10	9	0.000	0.004	18.62	152.93	10	0.000	0.000	1.56	2.60	9	0.000	0.002	15.86	141.61
average			3.8	0.050	0.068	20.83	62.94	4.0	0.047	0.065	15.86	26.99	4.8	0.041	0.064	17.32	61.86
overall average			3.8	0.046	0.090	10.16	29.21	4.1	0.041	0.081	10.40	31.23	4.4	0.038	0.074	8.18	25.76

Table 6. Results for Classes 13–15 (*KPP* perfect packing instances).

<i>n</i>	<i>m</i>	<i>k</i>	<i>z</i> = 1000						<i>z</i> = 5000					<i>z</i> = 10000				
			<i>opt</i>	% <i>g</i>	% <i>g_M</i>	<i>t</i>	<i>t_M</i>	<i>opt</i>	% <i>g</i>	% <i>g_M</i>	<i>t</i>	<i>t_M</i>	<i>opt</i>	% <i>g</i>	% <i>g_M</i>	<i>t</i>	<i>t_M</i>	
24	8	3	10	0.000	0.000	0.00	0.01	10	0.000	0.000	0.01	0.03	10	0.000	0.000	0.02	0.04	
32	8	4	9	0.010	0.100	0.21	1.25	10	0.000	0.000	0.02	0.05	10	0.000	0.000	0.03	0.07	
40	8	5	10	0.000	0.000	0.01	0.02	0	0.036	0.060	1.48	1.65	1	0.036	0.060	1.32	1.59	
80	8	10	10	0.000	0.000	0.00	0.01	10	0.000	0.000	0.05	0.29	4	0.006	0.010	1.71	2.86	
120	8	15	10	0.000	0.000	0.00	0.01	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.02	0.04	
160	8	20	10	0.000	0.000	0.00	0.01	10	0.000	0.000	0.01	0.01	10	0.000	0.000	0.02	0.04	
200	8	25	10	0.000	0.000	0.00	0.01	10	0.000	0.000	0.01	0.01	10	0.000	0.000	0.02	0.03	
average			9.9	0.001	0.014	0.03	0.19	8.6	0.005	0.009	0.23	0.29	7.9	0.006	0.010	0.45	0.67	
30	10	3	10	0.000	0.000	0.00	0.01	10	0.000	0.000	0.01	0.03	10	0.000	0.000	0.03	0.07	
40	10	4	2	0.080	0.100	1.44	2.06	5	0.044	0.120	0.89	1.88	8	0.021	0.110	0.32	1.63	
50	10	5	10	0.000	0.000	0.02	0.08	2	0.030	0.060	1.88	2.76	0	0.042	0.060	2.42	2.67	
100	10	10	10	0.000	0.000	0.00	0.01	10	0.000	0.000	0.04	0.12	6	0.004	0.010	1.75	4.56	
150	10	15	10	0.000	0.000	0.01	0.01	10	0.000	0.000	0.02	0.04	10	0.000	0.000	0.08	0.30	
200	10	20	10	0.000	0.000	0.01	0.01	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.03	0.06	
250	10	25	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.02	0.02	10	0.000	0.000	0.03	0.04	
average			8.9	0.011	0.014	0.21	0.31	8.1	0.011	0.026	0.41	0.70	7.7	0.010	0.026	0.67	1.33	
39	13	3	10	0.000	0.000	0.01	0.04	10	0.000	0.000	0.02	0.04	10	0.000	0.000	0.04	0.08	
52	13	4	2	0.080	0.100	2.40	3.24	0	0.092	0.120	3.24	3.50	2	0.074	0.120	2.73	3.65	
65	13	5	10	0.000	0.000	0.06	0.11	3	0.016	0.040	3.43	5.61	0	0.033	0.050	4.71	5.66	
130	13	10	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.06	0.20	6	0.004	0.010	3.37	8.40	
195	13	15	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.04	0.12	10	0.000	0.000	0.05	0.07	
260	13	20	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.03	0.04	10	0.000	0.000	0.05	0.07	
325	13	25	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.03	0.04	10	0.000	0.000	0.05	0.08	
average			8.9	0.011	0.014	0.36	0.50	7.6	0.015	0.023	0.98	1.36	6.9	0.016	0.026	1.57	2.57	
45	15	3	9	0.030	0.300	0.31	2.99	10	0.000	0.000	0.03	0.04	10	0.000	0.000	0.05	0.10	
60	15	4	3	0.070	0.100	2.85	4.70	0	0.082	0.120	4.66	5.18	1	0.081	0.120	4.36	5.23	
75	15	5	10	0.000	0.000	0.09	0.38	4	0.012	0.020	4.49	9.35	0	0.027	0.040	7.35	9.67	
150	15	10	10	0.000	0.000	0.01	0.03	10	0.000	0.000	0.06	0.14	10	0.000	0.000	0.21	1.31	
225	15	15	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.03	0.04	10	0.000	0.000	0.06	0.11	
300	15	20	10	0.000	0.000	0.02	0.02	10	0.000	0.000	0.04	0.04	10	0.000	0.000	0.07	0.10	
375	15	25	10	0.000	0.000	0.01	0.02	10	0.000	0.000	0.03	0.05	10	0.000	0.000	0.05	0.10	
average			8.9	0.014	0.057	0.47	1.17	7.7	0.013	0.020	1.33	2.12	7.3	0.015	0.023	1.74	2.37	
54	18	3	9	0.020	0.200	0.52	4.33	10	0.000	0.000	0.04	0.07	10	0.000	0.000	0.08	0.13	
72	18	4	5	0.050	0.100	3.43	7.36	0	0.060	0.120	7.71	8.96	0	0.098	0.130	8.02	9.66	
90	18	5	10	0.000	0.000	0.22	0.73	4	0.014	0.040	8.31	16.49	0	0.027	0.040	12.76	15.75	
180	18	10	10	0.000	0.000	0.05	0.21	10	0.000	0.000	0.23	1.90	9	0.001	0.010	2.33	20.78	
270	18	15	10	0.000	0.000	0.03	0.06	10	0.000	0.000	0.06	0.15	10	0.000	0.000	0.10	0.26	
360	18	20	10	0.000	0.000	0.03	0.03	10	0.000	0.000	0.06	0.10	10	0.000	0.000	0.10	0.27	
average			9.0	0.012	0.050	0.71	2.12	7.3	0.012	0.027	2.74	4.61	6.5	0.021	0.030	3.90	7.81	
60	20	3	6	0.090	0.300	2.66	5.54	9	0.024	0.240	0.60	5.32	10	0.000	0.000	0.11	0.22	
80	20	4	7	0.030	0.100	3.49	10.82	0	0.068	0.100	10.55	12.38	0	0.065	0.100	11.18	14.28	
100	20	5	10	0.000	0.000	3.76	33.20	5	0.010	0.020	12.38	26.07	1	0.027	0.050	19.96	34.83	
200	20	10	10	0.000	0.000	0.02	0.05	10	0.000	0.000	0.06	0.14	10	0.000	0.000	0.21	0.49	
300	20	15	10	0.000	0.000	0.04	0.12	10	0.000	0.000	0.07	0.14	10	0.000	0.000	0.10	0.15	
400	20	20	10	0.000	0.000	0.06	0.25	10	0.000	0.000	0.06	0.16	10	0.000	0.000	0.12	0.24	
average			8.8	0.020	0.067	1.67	8.33	7.3	0.017	0.060	3.95	7.37	6.8	0.015	0.025	5.28	8.37	
75	25	3	2	0.160	0.200	7.62	9.39	10	0.000	0.000	0.09	0.17	10	0.000	0.000	0.15	0.23	
100	25	4	8	0.020	0.100	7.15	18.96	0	0.060	0.100	19.08	23.51	0	0.064	0.100	19.97	24.82	
125	25	5	10	0.000	0.000	1.38	2.93	10	0.000	0.000	7.97	26.50	4	0.008	0.020	36.75	72.70	
250	25	10	10	0.000	0.000	0.15	0.47	10	0.000	0.000	2.68	24.79	10	0.000	0.000	0.31	0.67	
375	25	15	10	0.000	0.000	0.16	0.72	10	0.000	0.000	0.09	0.13	10	0.000	0.000	0.19	0.59	
average			8.0	0.036	0.060	3.29	6.49	8.0	0.012	0.020	5.98	15.02	6.8	0.014	0.024	11.47	19.80	
90	30	3	0	0.180	0.200	13.65	14.48	1	0.148	0.200	13.43	15.89	6	0.059	0.190	5.86	15.84	
120	30	4	4	0.060	0.100	23.07	42.53	0	0.054	0.100	37.67	44.47	0	0.069	0.090	39.86	48.83	
150	30	5	10	0.000	0.000	1.99	6.65	10	0.000	0.000	11.95	42.28	2	0.011	0.020	78.27	152.07	
300	30	10	10	0.000	0.000	0.09	0.37	10	0.000	0.000	0.78	3.83	10	0.000	0.000	1.37	8.73	
average			6.0	0.060	0.075	9.70	16.01	5.3	0.050	0.075	15.95	26.62	4.5	0.035	0.075	31.34	56.37	
overall average			8.7	0.018	0.041	1.57	3.56	7.6	0.015	0.030	3.15	5.81	6.9	0.015	0.027	5.48	9.60	

Table 7. Results for real world PCB instances.

	n	m	k	L	z	opt	Percentage error					time	
							LPT_k	MS_k	$MS2_k$	$Scatter\ 0$	$Scatter\ 1$		$B\&B$
PCB ₁	403	5	81	115340	115341	0	0.0139	16.3092	0.1621	0.0009	0.0009	0.0009	5.46
	403	10	41	57670	57672	0	0.1075	15.5419	9.7312	0.0035	0.0035	0.0035	10.36
	403	20	21	32274	32274	1	0.0000	10.7920	10.8106	0.0000	0.0000	0.0000	0.01
	1341	5	269	512403	512403	1	0.0135	13.0760	12.4379	0.0000	0.0000	0.0000	1.13
	1341	10	135	256202	256203	0	0.0297	12.9757	6.2041	0.0004	0.0004	0.0004	67.55
	1341	20	68	128101	128103	0	0.0390	12.3434	10.7954	0.0016	0.0016	0.0016	130.62
	1417	5	284	467925	467925	1	0.0077	14.4190	13.8144	0.0000	0.0000	0.0000	0.64
	1417	10	142	233963	233964	0	0.0043	14.3809	11.1663	0.0004	0.0004	0.0004	69.62
	1417	20	71	116982	116982	1	0.1359	14.4868	14.4407	0.0000	0.0000	0.0000	2.79
	1312	5	263	446266	446268	0	0.0139	14.0739	1.6817	0.0004	0.0004	0.0004	34.95
	1312	10	132	223133	223134	0	0.0341	13.1778	4.0191	0.0004	0.0004	0.0004	63.23
	1312	20	66	111567	111567	1	0.0215	14.4855	14.4371	0.0000	0.0000	0.0000	0.49
	average						0.0351	13.8385	9.1417	0.0006	0.0006	0.0006	32.24
PCB ₂	314	5	63	114324	114324	1	0.0184	12.4541	11.3546	0.0000	0.0000	0.0000	0.05
	314	10	32	57162	57162	1	0.0052	12.0710	11.4884	0.0000	0.0000	0.0000	0.01
	314	20	16	31965	31965	1	0.0000	8.9911	8.6532	0.0000	0.0000	0.0000	0.01
	972	5	195	512007	512007	1	0.0129	11.8006	11.1432	0.0000	0.0000	0.0000	1.36
	972	10	98	256004	256005	0	0.0238	10.8190	8.9522	0.0004	0.0004	0.0004	45.17
	972	20	49	128002	128004	0	0.0156	11.0287	9.0881	0.0016	0.0016	0.0016	84.79
	1084	5	217	459495	459495	1	0.0104	13.1198	12.5747	0.0000	0.0000	0.0000	1.00
	1084	10	109	229749	229749	1	0.0261	13.0264	10.7047	0.0000	0.0000	0.0000	6.23
	1084	20	55	114876	114876	1	0.0470	12.6893	10.8378	0.0000	0.0000	0.0000	9.35
	1056	5	212	445266	445266	1	0.0168	13.0520	12.4375	0.0000	0.0000	0.0000	1.44
	1056	10	106	222633	222633	1	0.0364	13.1625	13.0479	0.0000	0.0000	0.0000	1.55
	1056	20	53	111317	111318	0	0.0252	13.0825	11.3253	0.0009	0.0009	0.0009	109.87
	average						0.0198	12.1081	10.9673	0.0002	0.0002	0.0002	21.74
overall average							0.0275	12.9733	10.0545	0.0004	0.0004	0.0004	26.99