Discrete Optimization: A sample of Problems

Ngày 29 tháng 12 năm 2010

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1. *Can you find a subset of objects whose total value is 2,000,000,000 VND?*
2. *Can you partition the collection into two sub collections of equal value?*

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Both problems are very simple and easy to understand.

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There are "only" 2^{10000} *subsets... :-(*

A sample of solvable scheduling problems

Question (Scheduling to minimize lateness)

A single resource is available to process jobs (for instance a printer in an office, a big crane in a building site, etc.). n jobs are to be processed by the resource. Once a job starts, it cannot be interrupted. Processing jobs starts at time 0. Each job has a deadline d_i and processing time p_i. We need to schedule the jobs so that the lateness $(f_i - d_i)$, the difference between the finishing time and deadline will be minimized.

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Question (Scheduling to minimize the number of late jobs)

We can have different objectives for the same problem. For instance, we wish to schedule the same jobs so that the number of late jobs will be minimized.

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4. *Select the optimal ordering.*
5. *So what is the problem?*
6. *There are "only" $n!$ permutations to consider!*
7. *If $n = 100$ then there are only $100!$ possibilities and $100!$ is so huge, it does not have a name in any language. It is "only" 158-digits long.*

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Seems like the problem is that we ignore the finish time.

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To do this we need to show an example where this rule fails to produce the smallest lateness.
Assume that $J_1(p_1 = 100, d_1 = 100), \quad J_2(p_2 = 5, d_2 = 10)$.
The suggested schedule will schedule J_1 *first causing* J_2 *to finish at time* 110*, 100 minutes delay. On the other hand if we schedule* J_2 *first* J_1 *will finish at time* 105 *with a delay of only* 5 *minutes.*

The best schedule for minimizng lateness

There is a somewhat surprising schedule that minimizes the lateness. The surprise is that it ignores the processing time.

Theorem

Performing the jobs by increasing deadline will produce the minimal lateness.

In other words, by presorting the jobs by their deadline d_i we get the optimal schedule. Clearly this can be easily accomplished very fast even for millions of jobs!

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4. Let us compare the lateness of this schedule with the schedule: $J_1,\ J_2, \ldots, J_{k-1},\ j_{k+1},\ J_k \ldots, J_n$.
5. It is easy to see that $f_i - d_i$ remains the same for all jobs different from J_k *and* J_{k+1}.

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4. By the exchange, we removed one inversion in the permutation. Thus by removing all inversions we can only reduce latenesses.

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3. What is the best schedule for the following 8 jobs:

   $J_1(15, 20)$, $J_3(20, 40)$, $J_4(20, 60)$, $J_5(10, 30)$, $J_6(30, 70)$, $J_2(5, 20)$, $J_7(15, 50)$, $J_8(40, 80)$.

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7. The algorithm will schedule J_1 and there will be 100 late jobs.
8. On the other hand, we can finish on time 50 jobs and have only 51 late jobs.

Final proposed solution:

Current list = jobs sorted by processing time.

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We shall address this algorithm in assignment No. 9.

Belady's scheduling problem

You decide to build your own xe may. You carefully study plans, tools needed. You come up with a list of 20 different tools that you will need. You also figure out that there will be 500 steps to complete the job. Unfortunately you do not have the tools. But Mr. Nguyen is renting tools. Every time you check out a tool, you have to pay Mr. Nguyen $20,000$ VND. Unfortunately he has an irritating policy: he will not allow you to check out more than 5 tools at a time. this means that if you have 5 tools and you need another tool, you'll have to choose one of your current tools, return it and check out the tool you need.

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You carefully look over your plan, redesign each step, make sure that in each step you will not need more than 5 tools. You ilst the tools.

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For example, how much will you have to pay Mr. Nguyen for renting out the following list of tools (that will only manage to finish $\frac{1}{5}$ of the job):

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For instance, in the first stage you rent tools number $\{11,\ 5,\ 4,\ 12,\ 15\}$. Then you need to rent tool number 8. Which of the current 5 tools are you going to return?

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In the 1960's L. Belady suggetsed the following procedure:

Evict the tool that will be needed the furthest away in the future.

Surprisingly, this strategy will produce an optimal schedule for any given sequence.

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Time permitting, we will study more discrete optimization problems in this class.