

Mixed integer linear programming for resource-constrained scheduling

Christian Artigues

LAAS - CNRS & Université de Toulouse, France

artigues@laas.fr

Scheduling Seminar - 30/03/2022

Outline

- 1 Resource-constrained project scheduling problem (RCPSP)
- 2 MILP for scheduling : principles
- 3 MILP formulations and solution approaches for the RCPSP
- 4 Why using MILP for scheduling in practice ?
- 5 Co-authors
- 6 References

Resource-constrained project scheduling problem (RCPSP) : Introduction

- Scheduling problem with standard “finish-start” precedence constraints and resources of limited availabilities.
- Find the start time of tasks while satisfying precedence and resource constraints.
- Minimize the makespan (total project duration)

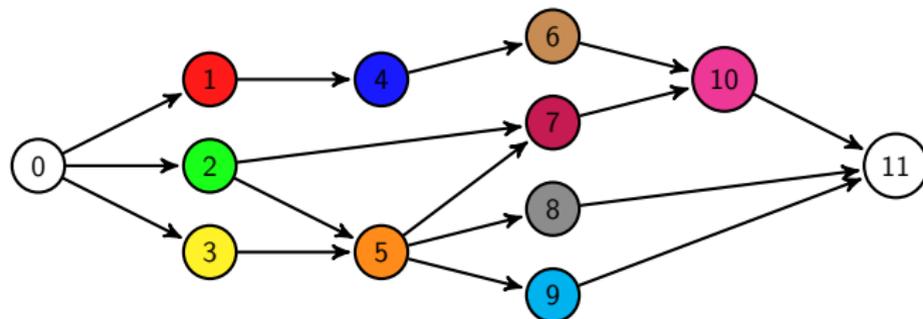
→Computationally challenging NP-hard combinatorial optimization problem

→Generalizes many standard scheduling problem 1-machine, parallel-machines, X-shop, Assembly line balancing

→At the core of many industrial applications

The RCPSP : parameters

- R set of resources, limited constant availability $B_k \geq 0$,
- A set of activities, duration $p_i \geq 0$, resource requirement $b_{ik} \geq 0$ on each resource k ,
- E set of precedence constraints (i, j) , $i, j \in A$, $i < j$
- \mathcal{T} time interval (scheduling horizon)



$$|R| = 1, B = 4, \mathcal{T} = [0, 30)$$

i	p_i	b_i
1	3	2
2	5	3
3	1	3
4	3	1
5	2	1
6	4	2
7	5	3
8	6	1
9	4	1
10	4	1

The RCPSP : variables, objective and constraints

- $S_i \geq 0$ start time of activity i
- C_{\max} makespan or total project duration

RCPSP (conceptual formulation)

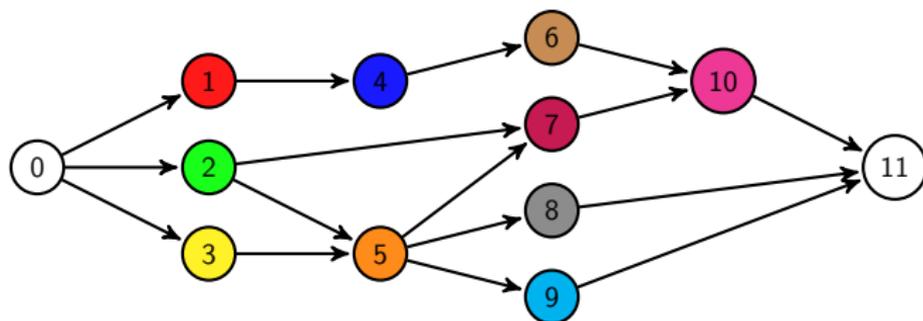
$$\min C_{\max} = \max_{i \in A} S_i + p_i$$

$$\text{s.t.} \begin{cases} S_j \geq S_i + p_i & (i, j) \in E & \textit{Precedence constraints} \\ \sum_{i \in A(t)} b_{ik} \leq B_k & t \in \mathcal{T}, k \in R & \textit{Resource constraints} \\ S_j \geq 0 & i \in A \end{cases}$$

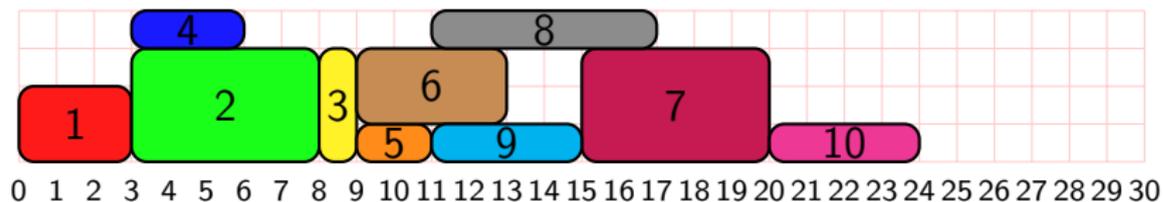
where $A(t) = \{j \in A \mid t \in [S_j, S_j + p_j)\}$, $\forall t \in \mathcal{T}$

The RCPSP : solution example

$$|R| = 1, B = 4, \mathcal{T} = [0, 30]$$



i	p_i	b_i
1	3	2
2	5	3
3	1	3
4	3	1
5	2	1
6	4	2
7	5	3
8	6	1
9	4	1
10	4	1



The Resource-Constrained Project Scheduling Problem (RCPSP)

- A central problem in many industrial applications
 - Project management, manufacturing, process industry, parallel processor architectures
- The “standard” RCPSP : An NP-hard problem posing a computational challenge since the the eighties
 - Benchmark instances [Patterson 1984], [Alvarez-Valdes and Tamarit 1989], [Kolisch, Sprecher and Drexl 1995,1997] (**PSPLIB**), [Baptiste and Le Pape 2000], [Carlier and Néron 2003] (**PACK**). [Coelho and Vanhoucke 2020]
 - 24 (out of 480) still open instances with 60 activities and 4 resources from PSPLIB

Data instances and best known results

[Vanoucke & Coelho 2018] <http://solutionsupdate.ugent.be/>
 Table - Best known results for the RCPSP (March 2022)

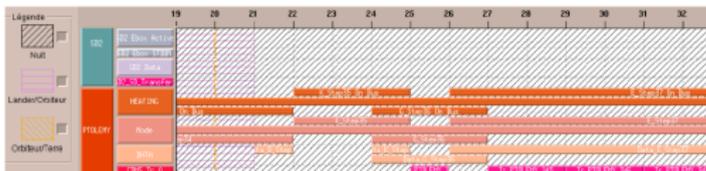
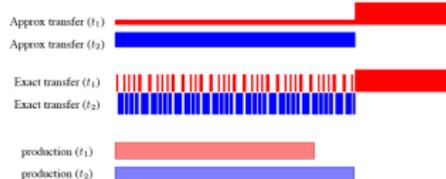
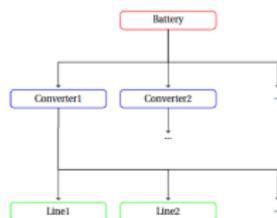
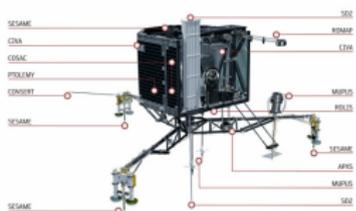
Table - Best known results for RCPSP (March 2022)

Dataset	Subset / Version	#Instances	#Open	%CPM	GAP	Observations / Results
CV	[highRD lowRU]	623	449	142.21%	3.4	CV; WZ
RG30	[highRD lowRU]	1800	116	39.27%	2.0	DH; KS; DV; CV; CV20
RG300	[highRD lowRU]	480	377	956.71%	35.2	DH; KS; DV; CV
DC1	[highRD lowRU]	1800	0	26.57%	0.0	DH; closed
DC2	[highRD lowRU]	720	210	274.20%	7.6	DH; KS; DV; CV
PSPLIB	J30 [highRD lowRU]	480	0	13.38%	0.0	DH; closed
	J60 [highRD lowRU]	480	24	10.37%	5.5	DH; KS; DV; SFSW; V; CV; C; psplib
	J90 [highRD lowRU]	480	66	9.43%	7.5	DH; KS; DV; SFSW; V; CV; psplib
	J120 [highRD lowRU]	600	290	29.01%	7.9	DH; KS; DV; SFSW; V; HKNC; CV; psplib
NetRes	NR(SP) [1k highRD lowRU]	540000 [540]	25591 [12]	78.76% [72.93%]	5.3 [1.8]	DH; KS; DV [DH; KS; DV; CV20]
	NR(AD) [1k highRD lowRU]	480000 [480]	44855 [7]	98.80% [102.43%]	5.6 [1.1]	DH; KS; DV [DH; KS; DV; CV20]
	NR(LA) [1k highRD lowRU]	720000 [720]	246 [0]	58.41% [58.87%]	4.6 [0.0]	DH; KS; DV [DH; KS; closed]
	NR(TF) [1k highRD lowRU]	720000 [720]	23563 [0]	68.28% [64.68%]	6.5 [0]	DH; KS; DV [DH; KS; DV; CV20; closed]
	NR(RC) [1k highRD lowRU]	540000 [540]	10333 [0]	66.27% [71.56%]	6.0 [0.0]	DH; KS; DV [DH; KS; closed]
	NR(RU) [1k highRD lowRU]	270000 [270]	3761 [0]	73.63% [77.00%]	9.3 [0.0]	DH; KS; DV [DH; KS; closed]
	NR(VAR) [1k highRD lowRU]	540000 [540]	4722 [0]	87.27% [91.88%]	4.3 [0.0]	DH; KS; DV [DH; KS; closed]
	VNR	1750	24	70.33%	2.3	
Patterson		110	0	18.04%	0.0	DH; closed
sD		390	229	94.10%	5.1	

The RCPSP : complexity, variants and methods

- Strongly NP-hard
- Generalizes single/parallel machine, X-shop problems
- Many relevant variants
 - Other objectives : $\min \sum_{i \in A} w_i(S_i + p_i)$
 - Generalized precedence constraints $S_j \geq S_i + l_{ij}$
 - Setup times, multiple modes, non renewable resources, preemption . . .
 - Uncertainty $p_i \in [p_i^{\min}, p_i^{\max}]$, $p_i \sim \mathcal{N}(\mu_i, \sigma_i^2)$
- Exact and heuristic Methods
 - Heuristics and metaheuristics
 - Dedicated branch and bound methods
 - Specific lower bounds
 - Constraint programming (CP) or hybrid SAT/CP
 - **Mixed Integer Linear Programming (MILP)**
 - Large Neighborhood search (LNS)

Scheduling the Philae lander experiments on the comet 67P/Churyumov–Gerasimenko



credit : CNES

- RCPSP with data transfer constraints
- 3-level Hierarchy of cumulative resource constraints
- 19 experiments, 752 activities, 926 precedence constraints,

[Simonin et al., 2012 2015] (solved by CP)

Scheduling the Airbus A330 Assembly line



credit : José Goulão, CC BY-SA 2.0

- Multi-mode RCPSP with resource leveling objective (fixed makespan of 14 to 25 days)
- About 700 activities, resources operator groups (5 to 15 operators per groupes), limited space
- [Borreguerro et al., 2021] (solved by CP-LNS)

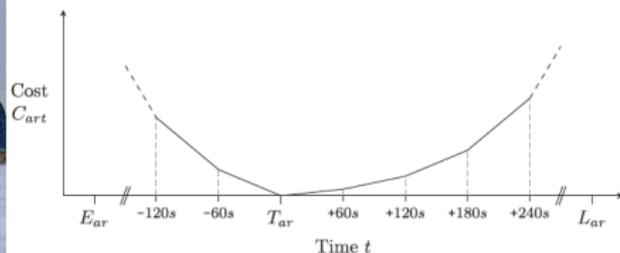
Scheduling hazardous material examinations



credit : ASN

- Multi-skill partially preemptive RCPSP with makespan objective
- About 100 activities a week, 180 operators
- [\[Polo et al., 2020, 2021\]](#) (solved by CP, MILP and MILP-LNS)

Scheduling integrated runway snow removals and aircraft operation scheduling

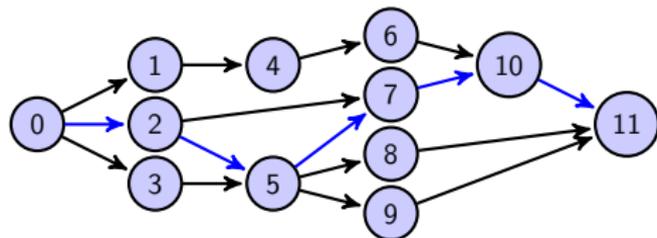


credit : John Murphy, CC BY-SA 2.0

- Parallel-machine problem with setup times
- Objective : sum of convex earliness/tardiness costs
- 3 runways, 2 snow removal groups, up to 75 aircrafts
- 2 hours planning, 40 operations per hour
- [Pohl et al., 2022] (solved by CP, MILP and hybrids)

The RCPSP : pre-processing and trivial bounds

- Upper bounds $|T|$: parallel/serial list scheduling heuristics (24)
- CPM lower bound : longest $0-n+1$ path (16)
- Resource lower bound $\max_{k \in R} \sum_{i \in A} b_{ik} * p_i / B_k$ (16.5 \rightarrow 17)
- Reduce time windows $[ES_i, LS_i]$ by constraint propagation :



$UB = 24$ (parallel SGS / Min LFT rule)

i	p_i	b_i	TW	TW^+
1	3	2	[0, 10]	[0, 10]
2	5	3	[0, 8]	[0, 6]
3	1	3	[0, 12]	[0, 12]
4	3	1	[3, 13]	[3, 13]
5	2	1	[5, 13]	[6, 13]
6	4	2	[6, 16]	[8, 16]
7	5	3	[7, 15]	[9, 15]
8	6	1	[7, 18]	[8, 18]
9	4	1	[7, 20]	[8, 20]
10	4	1	[12, 20]	[18, 20]
11	0	0	[16, 24]	[22, 24]

- Temporal constraint propagation TW
- Temporal + Resource constraint propagation TW^+

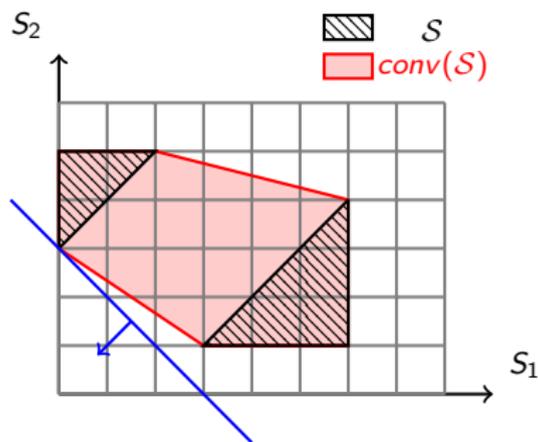
MILP for scheduling : the scheduling polyhedron

Example (release dates r_i , deadlines \tilde{d}_i)

$|A| = 2, |R| = 1, b_1 = b_2 = B = 1$

$p_1 = 3, p_2 = 2, r_1 = 0, r_2 = 1, \tilde{d}_1 = 9, \tilde{d}_2 = 7$.

Objective function $f(S) = S_1 + S_2 + p_1 + p_2$.



(P) can be solved by LP on $conv(S)$

(P) $\min S_1 + S_2 + 5$

$$S_1 \geq 0$$

$$S_2 \geq 1$$

$$S_1 \leq 6$$

$$S_2 \leq 5$$

$$S_2 \geq S_1 + 3 \vee S_1 \geq S_2 + 2$$



MILP for RCPSP : principle

- Let \mathbf{S} , \mathbf{cS} and \mathcal{S} denote the start time vector, the linear objective and the feasible set of the RCPSP.
- Let \mathbf{x} denote a vector of additional p binary variables.
- The MILP $\min_{\mathbf{S}, \mathbf{x}} \{ \mathbf{cS} | \mathbf{MS} + \mathbf{Nx} \leq \mathbf{q}, \mathbf{S} \geq \mathbf{0}, \mathbf{x} \in \{0, 1\}^p \}$ is a correct formulation for the RCPSP if we have

$$\mathcal{S} = \{ \mathbf{S} \geq \mathbf{0} | \exists \mathbf{x} \in \{0, 1\}^p, \mathbf{MS} + \mathbf{Nx} \leq \mathbf{q} \}$$

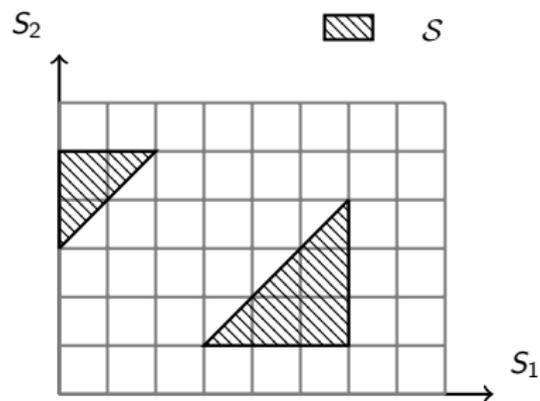
- \mathcal{S} can be searched by branch and bound (and cut)
 - Branching : tree search on \mathbf{x}
 - Bounding : solve at each node the LP relaxation by considering unfixed $x_q \in [0, 1]$ (and possibly incorporating valid inequalities)

The bound is tight if the relaxed set

$\tilde{\mathcal{S}} = \{ \mathbf{S} \geq \mathbf{0} | \exists \mathbf{x} \in [0, 1]^p, \mathbf{MS} + \mathbf{Nx} \leq \mathbf{q} \}$ is close to $\text{conv}(\mathcal{S})$.

MILP for RCPSP : example and issues

- Design a MIP formulation for the scheduling problem
- Solve by branch-and-bound



MILP for RCPSP : example and issues

- Design a MIP formulation for the scheduling problem
- Solve by branch-and-bound

$$(P) \min S_1 + S_2 + 5$$

$$S_1 \geq 0$$

$$S_2 \geq 1$$

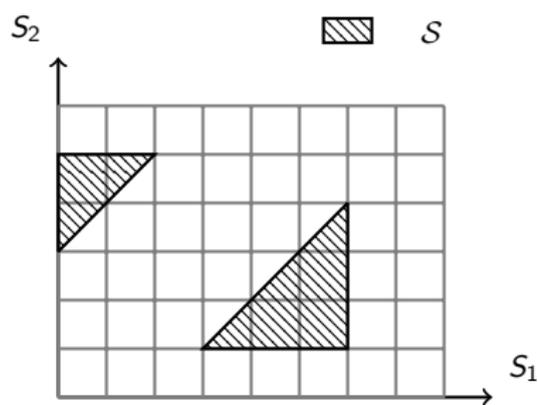
$$S_1 \leq 6$$

$$S_2 \leq 5$$

$$S_2 - S_1 + 8x \geq 3$$

$$S_1 - S_2 + 7(1 - x) \geq 2$$

$$x \in \{0, 1\}$$



The projection of the MILP feasible set on \mathbf{S} maps \mathcal{S}

MILP for RCPSP : example and issues

- Design a MIP formulation for the scheduling problem
- Solve by branch-and-bound

$$(P) \min S_1 + S_2 + 5$$

$$S_1 \geq 0$$

$$S_2 \geq 1$$

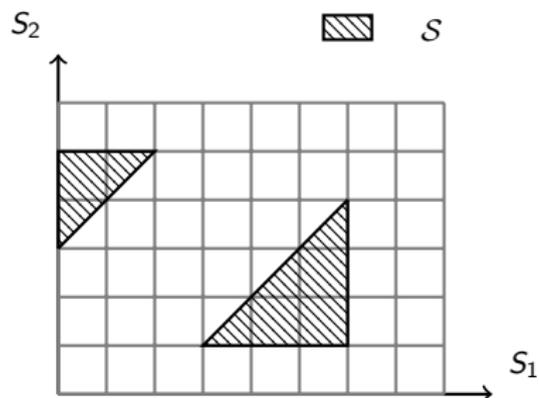
$$S_1 \leq 6$$

$$S_2 \leq 5$$

$$S_2 - S_1 + 8x \geq 3$$

$$S_1 - S_2 + 7(1 - x) \geq 2$$

$$x \in \{0, 1\}$$



MILP for RCPSP : example and issues

- Design a MILP formulation for the scheduling problem
- Solve by branch-and-bound

$$(P) \min S_1 + S_2 + 5$$

$$S_1 \geq 0$$

$$S_2 \geq 1$$

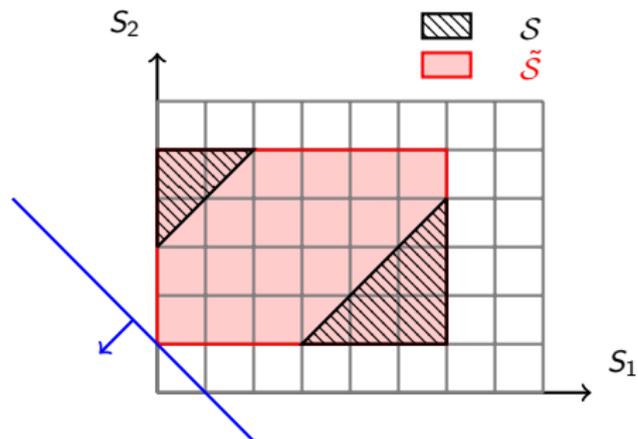
$$S_1 \leq 6$$

$$S_2 \leq 5$$

$$S_2 - S_1 + 8x \geq 3$$

$$S_1 - S_2 + 7(1 - x) \geq 2$$

$$x \in \{0, 1\}$$



Root node LB=6

issue $x = 0.5$ always feasible

MILP for RCPSP : example and issues

- Design a MIP formulation for the scheduling problem
- Solve by branch-and-bound

$$(P) \min S_1 + S_2 + 5$$

$$S_1 \geq 0$$

$$S_2 \geq 1$$

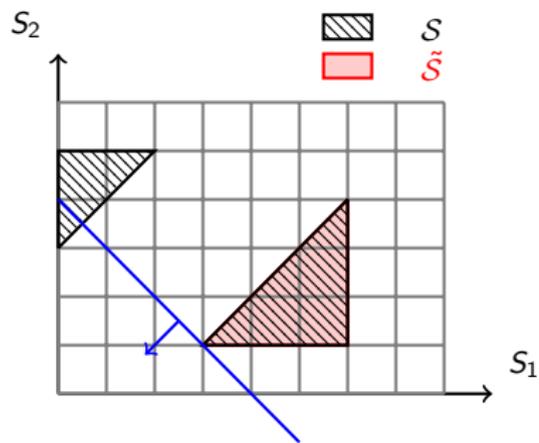
$$S_1 \leq 6$$

$$S_2 \leq 5$$

$$S_2 - S_1 + 8x \geq 3$$

$$S_1 - S_2 + 7(1 - x) \geq 2$$

$$x \in \{0, 1\}$$



Left node $x = 1$, $obj=9$

MILP for RCPSP : example and issues

- Design a MIP formulation for the scheduling problem
- Solve by branch-and-bound

$$(P) \min S_1 + S_2 + 5$$

$$S_1 \geq 0$$

$$S_2 \geq 1$$

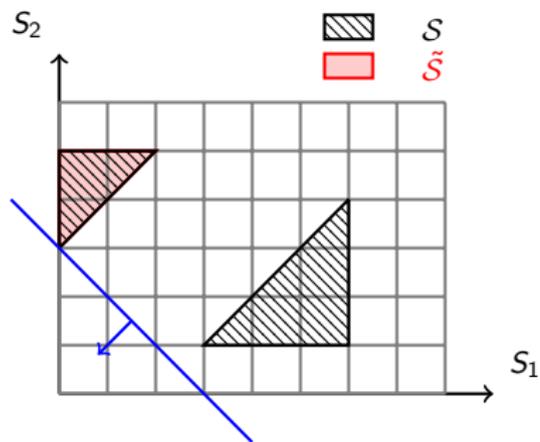
$$S_1 \leq 6$$

$$S_2 \leq 5$$

$$S_2 - S_1 + 8x \geq 3$$

$$S_1 - S_2 + 7(1 - x) \geq 2$$

$$x \in \{0, 1\}$$



Right node $x = 0$, $obj=8$

MILP for RCPSP : tradeoffs

- 1 Compact formulations (polynomial size)
 - Pros : fast node evaluation, more nodes explored
 - Cons : poor LP relaxation → Branch & Cut
- 2 Pseudo-polynomial or extended formulations
 - Pros : obtain better LP relaxations, early node pruning in the search tree
 - Cons : increase of the MILP size (number of binary variables, constraints) towards pseudo-polynomial and even exponential sizes → Branch (& Cut) & Price techniques

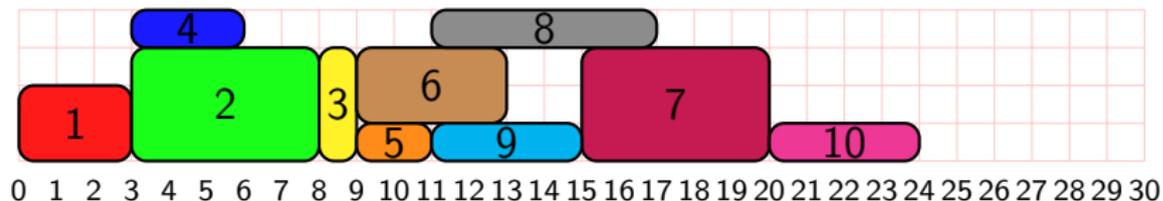
MILP for RCPSP : why ?

Scheduling problems are in general better solved by hybrid CP/SAT techniques, but :

- Tremendous progress of MILP solvers in the last years
- MILP can be preferred in identified cases (dual and primal bounds, special constraints/objectives)
- MILP can be integrated in hybrid methods (e.g. LNS)

MILP for RCPSP : families of formulations

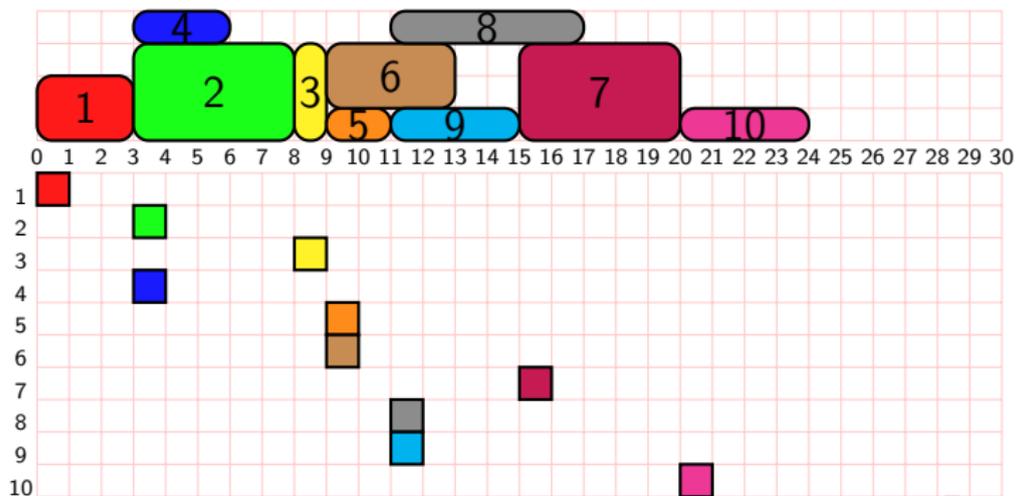
[Queyranne and Schulz 1994] classify the scheduling MILP for scheduling according to the type of **decision variables**, each yielding different families of valid inequalities.



- ① Time-indexed variables
- ② Linear-ordering variables → Strict-order or sequencing variables
- ③ Positional dates and assignment variables → Event-based formulations

Time-indexed pulse variables

- For integer data, \mathcal{S} can be restricted to its integer vectors \mathcal{S}^{int} .
- “Pulse” binary variable $x_{it} = 1 \Leftrightarrow S_i = t$, for $t \in T = \mathcal{T} \cap \mathbb{N}$
- Pseudo-polynomial number of variables $|A||T|$



The aggregated time-indexed formulation

- $S_i = \sum_{t \in T} t x_{it}$
- $A(t) = \{i \in A \mid \exists \tau \in \{t - p_i + 1, \dots, t\}, x_{i\tau} = 1\}$

$$\begin{aligned}
 (DT) \text{ Min. } & \sum_{t \in T} t x_{n+1,t} \\
 \text{s. t. } & \sum_{t \in T} t x_{jt} - \sum_{t \in H} t x_{it} \geq p_i \quad (i, j) \in E \\
 & \sum_{i \in V} \sum_{\tau=t-p_i+1}^t b_{ik} x_{i\tau} \leq B_k \quad t \in T; k \in \mathcal{R} \\
 & \sum_{t \in T} x_{it} = 1 \quad i \in A \\
 & x_{it} \in \{0, 1\} \quad i \in A
 \end{aligned}$$

[Pritsker et al. 1969]

Back to the small example : a better relaxation...

$$(P) \min S_1 + S_2 + 5$$

$$S_1 = x_{1,1} + 2x_{1,2} + 3x_{1,3} + 4x_{1,4} + 5x_{1,5} + 6x_{1,6}$$

$$S_2 = x_{2,1} + 2x_{2,2} + 3x_{2,3} + 4x_{2,4} + 5x_{2,5}$$

$$x_{1,0} + x_{1,1} + x_{1,2} + x_{1,3} + x_{1,4} + x_{1,5} + x_{1,6} = 1$$

$$x_{2,1} + x_{2,2} + x_{2,3} + x_{2,4} + x_{2,5} = 1$$

$$x_{1,0} + x_{1,1} + x_{2,1} \leq 1$$

$$x_{2,1} + x_{2,2} + x_{1,0} + x_{1,1} + x_{1,2} \leq 1$$

$$x_{2,2} + x_{2,3} + x_{1,1} + x_{1,2} + x_{1,3} \leq 1$$

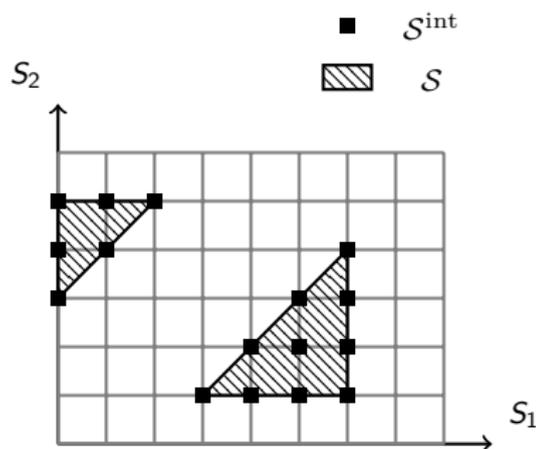
$$x_{2,3} + x_{2,4} + x_{1,2} + x_{1,3} + x_{1,4} \leq 1$$

$$x_{2,4} + x_{2,5} + x_{1,3} + x_{1,4} + x_{1,5} \leq 1$$

$$x_{2,5} + x_{1,4} + x_{1,5} + x_{1,6} \leq 1$$

$$x_{1,t} \in \{0, 1\} \quad t \in \{0, \dots, 6\}$$

$$x_{2,t} \in \{0, 1\} \quad t \in \{1, \dots, 5\}$$



Back to the small example : a better relaxation...

$$(P) \min S_1 + S_2 + 5$$

$$S_1 = x_{1,1} + 2x_{1,2} + 3x_{1,3} + 4x_{1,4} + 5x_{1,5} + 6x_{1,6}$$

$$S_2 = x_{2,1} + 2x_{2,2} + 3x_{2,3} + 4x_{2,4} + 5x_{2,5}$$

$$x_{1,0} + x_{1,1} + x_{1,2} + x_{1,3} + x_{1,4} + x_{1,5} + x_{1,6} = 1$$

$$x_{2,1} + x_{2,2} + x_{2,3} + x_{2,4} + x_{2,5} = 1$$

$$x_{1,0} + x_{1,1} + x_{2,1} \leq 1$$

$$x_{2,1} + x_{2,2} + x_{1,0} + x_{1,1} + x_{1,2} \leq 1$$

$$x_{2,2} + x_{2,3} + x_{1,1} + x_{1,2} + x_{1,3} \leq 1$$

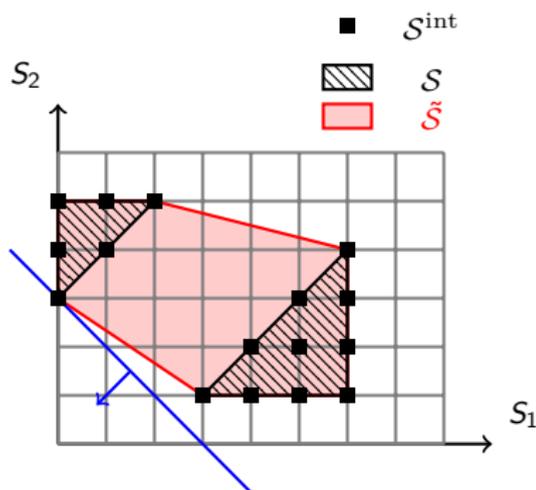
$$x_{2,3} + x_{2,4} + x_{1,2} + x_{1,3} + x_{1,4} \leq 1$$

$$x_{2,4} + x_{2,5} + x_{1,3} + x_{1,4} + x_{1,5} \leq 1$$

$$x_{2,5} + x_{1,4} + x_{1,5} + x_{1,6} \leq 1$$

$$x_{1,t} \in \{0, 1\} \quad t \in \{0, \dots, 6\}$$

$$x_{2,t} \in \{0, 1\} \quad t \in \{1, \dots, 5\}$$



In this example $\tilde{S} = \text{conv}(S)$ and the relaxation is tight...

Back to the small example : a better relaxation...

$$(P) \min S_1 + S_2 + 5$$

$$S_1 = x_{1,1} + 2x_{1,2} + 3x_{1,3} + 4x_{1,4} + 5x_{1,5} + 6x_{1,6}$$

$$S_2 = x_{2,1} + 2x_{2,2} + 3x_{2,3} + 4x_{2,4} + 5x_{2,5}$$

$$x_{1,0} + x_{1,1} + x_{1,2} + x_{1,3} + x_{1,4} + x_{1,5} + x_{1,6} = 1$$

$$x_{2,1} + x_{2,2} + x_{2,3} + x_{2,4} + x_{2,5} = 1$$

$$x_{1,0} + x_{1,1} + x_{2,1} \leq 1$$

$$x_{2,1} + x_{2,2} + x_{1,0} + x_{1,1} + x_{1,2} \leq 1$$

$$x_{2,2} + x_{2,3} + x_{1,1} + x_{1,2} + x_{1,3} \leq 1$$

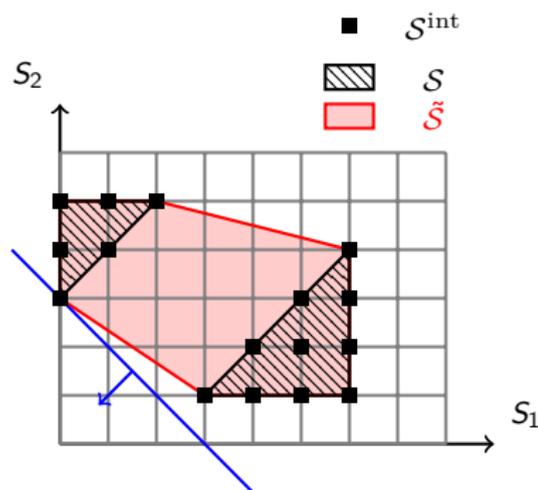
$$x_{2,3} + x_{2,4} + x_{1,2} + x_{1,3} + x_{1,4} \leq 1$$

$$x_{2,4} + x_{2,5} + x_{1,3} + x_{1,4} + x_{1,5} \leq 1$$

$$x_{2,5} + x_{1,4} + x_{1,5} + x_{1,6} \leq 1$$

$$x_{1,t} \in \{0, 1\} \quad t \in \{0, \dots, 6\}$$

$$x_{2,t} \in \{0, 1\} \quad t \in \{1, \dots, 5\}$$

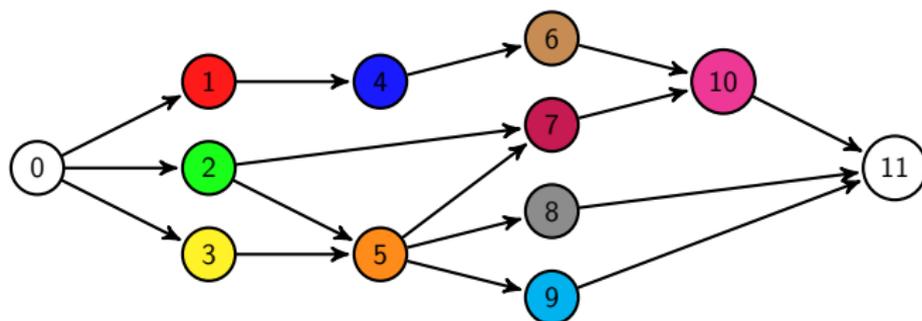


In this example $\tilde{S} = \text{conv}(S)$ and the relaxation is tight...

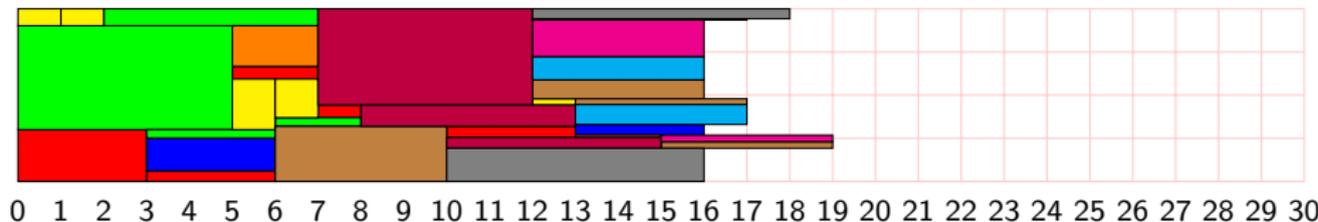
... but we need 11 binary variables for a 2-task example

... but not so good in general

$$|R| = 1, B = 4, \mathcal{T} = [0, 30)$$



i	p_i	b_i
1	3	2
2	5	3
3	1	3
4	3	1
5	2	1
6	4	2
7	5	3
8	6	1
9	4	1
10	4	1



Bound = 16.46 (17) (not better than trivial Res. Bount)

The disaggregated time-indexed formulation (DDT)

The model can be reinforced by disaggregation of the precedence constraints, i.e. replacing precedence constraints by

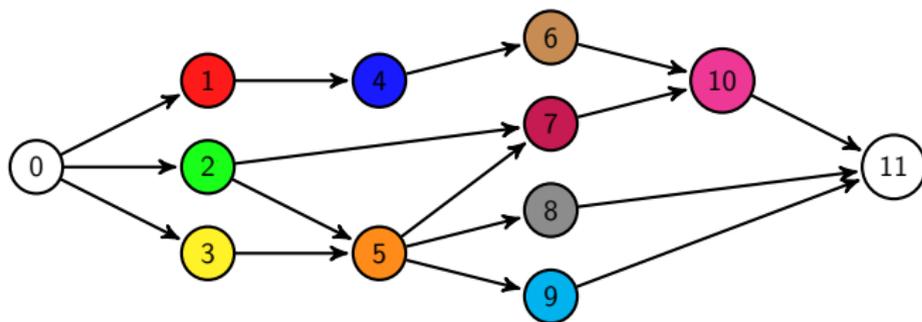
$$\sum_{\tau=0}^{t-p_i} x_{i\tau} - \sum_{\tau=0}^t x_{j\tau} \geq 0 \quad (i,j) \in E; t \in T$$

[Christofides *et al.* 1997]

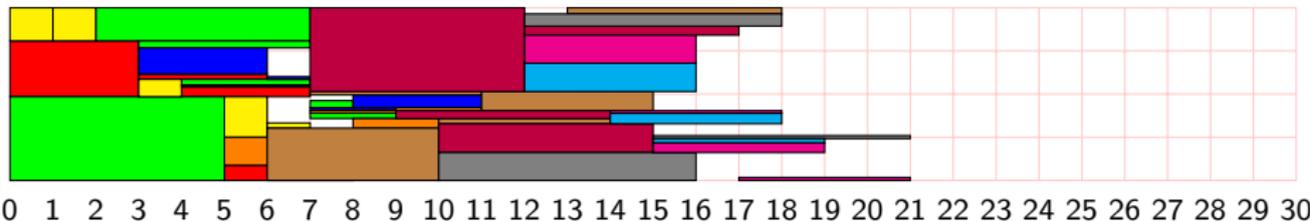
- Modeling the logical relation : $S_j \leq t \Rightarrow S_i \leq t - p_i$
- The constraint matrix **without** resource constraints is **totally unimodular**.
- Total unimodularity preserved by lagrangean relaxation of the resource constraints **Also efficiently computable by a max flow algorithm** [Möhring *et al.* 2003]

DDT : relaxation quality

$$|R| = 1, B = 4, \mathcal{T} = [0, 30)$$



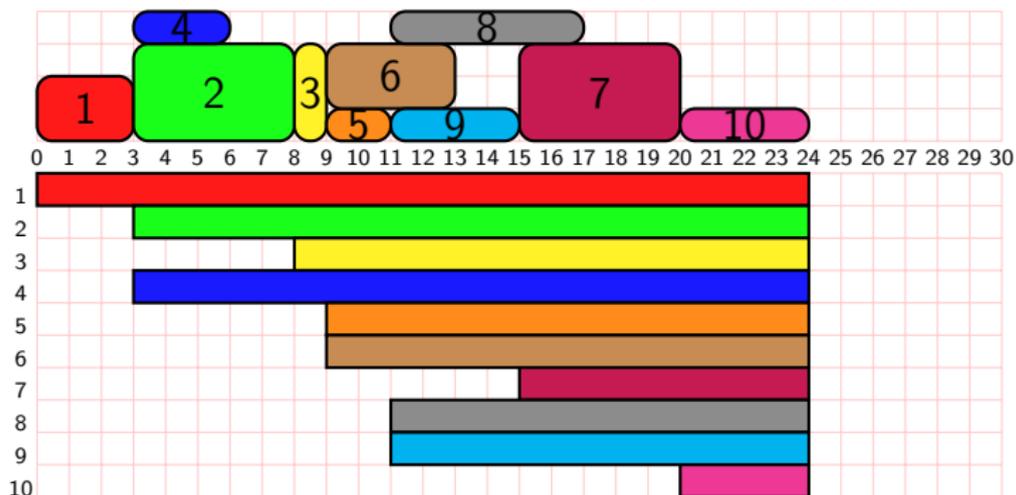
i	p_i	b_i
1	3	2
2	5	3
3	1	3
4	3	1
5	2	1
6	4	2
7	5	3
8	6	1
9	4	1
10	4	1



Bound = 17.14 (18) Strictly better than trivial bounds

Time-indexed step variables

- “Step” binary variable $\xi_{it} = 1 \Leftrightarrow S_i \leq t$, for $t \in T$
- Introduced by [Pritsker and Watters 1968] rediscovered several times... [citations removed]



Time-indexed formulations with step variables

- The time-indexed formulation with step variable (SDDT) can be obtained by (DDT) by the following transformation :

$$\xi_{it} = \sum_{\tau=0}^t x_{i\tau}$$

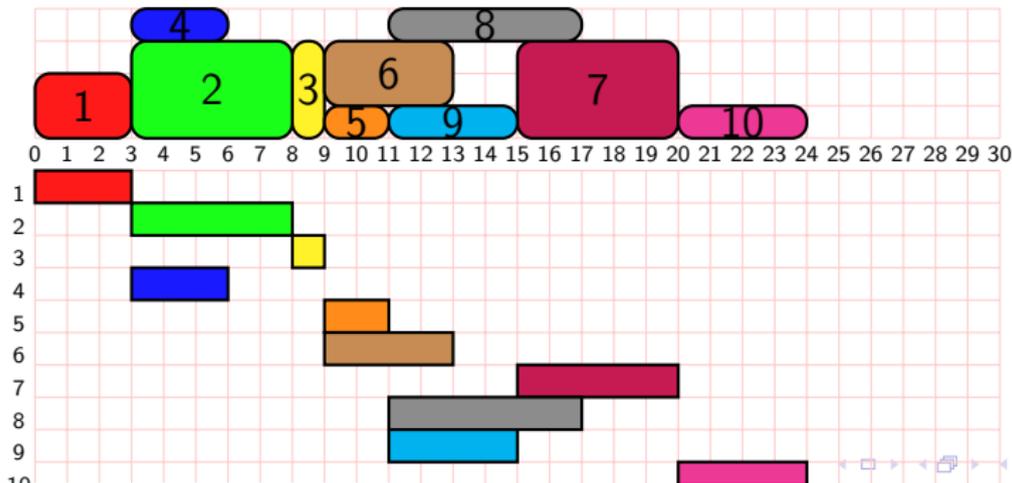
- Conversely, $x_{it} = \xi_{it} - \xi_{it-1}$
- This is a non-singular transformation (NST)
- Formulations that can be obtained from each other by a NST are strictly equivalent. They have the same \tilde{S} and the same relaxation value.
- [Bianco and Caramia 2013] present a variant of the step formulation based on variables $\xi'_{it} = 1 \Leftrightarrow S_i + p_i \leq t$. We can show that it is equivalent to (SDDT) by NST [A. 2017].

On/off time-indexed step variables

- “On/off” binary variable

$$\mu_{it} = 1 \Leftrightarrow t \in [S_i, S_i + p_i[$$

- Introduced by [Lawler 1964, Kaplan 1998] for preemptive problems and [Sousa, 1989], then [Klein, 2000] and then again [Kopanos 2014] for the RCPSP.



Time-indexed formulations with on/off variables

Consider the following non singular transformation [Sousa, 1989] :

- $\mu_{it} = \sum_{\tau=t-p_i+1}^t x_{i\tau}$
- $x_{it} = \sum_{k=0}^{\lfloor t/p_i \rfloor} \mu_{i,t-kp_i} - \sum_{k=0}^{\lfloor (t-1)/p_i \rfloor} \mu_{i,t-kp_i-1}$
- [A. 2017] : Applying the transformation yields a time-indexed formulations with on/off variables OODDT equivalent to DDT and tighter than that of [Klein 2000] and [Kopanos 2014]
- Many “new” formulations presented in the literature are in fact weaker than or equivalent to DDT.
- Need to be distinguished from actual cutting planes or extended formulations

Extended formulations

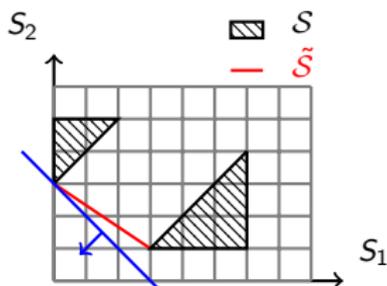
- Formulation having better relaxations...
- ... with an exponential number of constraints and/or variables
- Need to use cut and/or column generation techniques

Small example again. \mathcal{S}^E dominant set of earliest schedules Let $x_s = 1$ iff schedule $S^s = \mathcal{S}^E$ is selected. $S_i = \sum_{s \in \mathcal{S}^E} S_i^s x_s$

$$S^1 \quad \begin{array}{|c|c|c|c|c|c|} \hline 1 & 2 & & & & \\ \hline \end{array} \rightarrow \sum C_i = 8 \quad S^2 \quad \begin{array}{|c|c|c|c|c|c|} \hline 2 & 1 & & & & \\ \hline \end{array} \rightarrow \sum C_i = 9$$

0 1 2 3 4 5 6

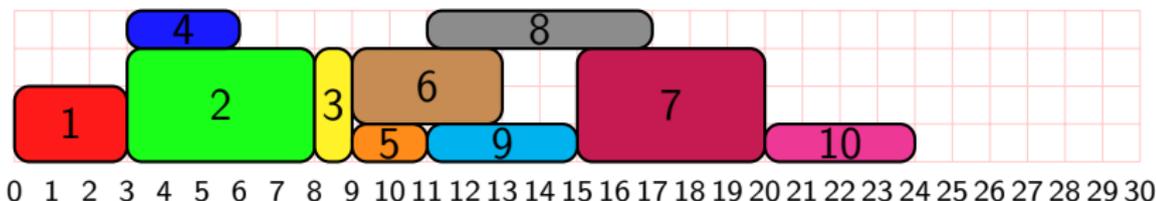
$$\begin{aligned} \min S_1 + S_2 + 5 \\ S_1 &= 3x_2 \\ S_2 &= 3x_1 + x_2 \\ x_1 + x_2 &= 1 \\ x_1, x_2 &\in \{0, 1\} \end{aligned}$$



Forbidden sets

- Minimal forbidden set (MFS) F : a minimal set of activities that cannot be scheduled in parallel :

$$\sum_{i \in F} b_{ik} > B_k \text{ and } \forall j \in C, \sum_{i \in F \setminus \{j\}} b_{ik} \leq B_k$$



$$\mathcal{F} = \{\{1, 2\}, \{1, 3\}, \{2, 3\}, \dots, \{7, 8, 9\}, \dots\}$$

- There is in general an exponential number of MFS.
- Can be reduced by excluding MFS having two activities with a precedence relation or non intersecting time windows.

Valid inequalities

- MFS-based (cover) valid inequalities [Hardin *et al* 2008]

- Basic inequality :

$$\sum_{i \in A} \sum_{s=t-p_i+1}^t x_{is} \leq |F| - 1, \quad \forall F \in \mathcal{F}, t \in T$$

→ too many up to $O(2^n)$ ⇒ cut generation

- A more general family of inequalities : extension to an interval of length v : the cover-clique inequalities

$$\sum_{i \in F \setminus \{j\}} \sum_{s=t-p_i+1+v}^t x_{is} + \sum_{s=t-p_j+1}^{t+v} x_{js} \leq |F| - 1 \quad \forall F \in \mathcal{F}, t \in T, v \geq 0$$

Finding a minimal forbidden sets that violate such inequality (separation) is NP-hard ⇒ separation heuristics

- other valid inequalities [Christofides *et al.* 1987, de Sousa and Wolsey 1997, Cavalcante *et al.* 2001, Baptiste and Demassez 2004, Demassez *et al* 2005, Zhu *et al* 2006, Araujo *et al* 2020]

Lifting

$$\sum_{i \in F \setminus \{j\}} \sum_{s=t-p_i+1+v}^t x_{is} + \sum_{s=t-p_j+1}^{t+v} x_{js} \leq |F| - 1 \quad \forall F \in \mathcal{F}$$

The inequality defines the facets for the DT polyhedron without the precedence constraints and by setting all variables x_{ks} to 0 with $k \notin F$.

- Lifting : reinforcing the constraint by adding to the constraint variables x_{ks} with $k \notin F$
- Finding the target α_{ks} such that

$$\sum_{i \in F \setminus \{j\}} \sum_{s=t-p_i+1+v}^t x_{is} + \sum_{s=t-p_j+1}^{t+v} x_{js} + \alpha_{ks} x_{ks} \leq |F| - 1 \quad \forall F \in \mathcal{F}$$

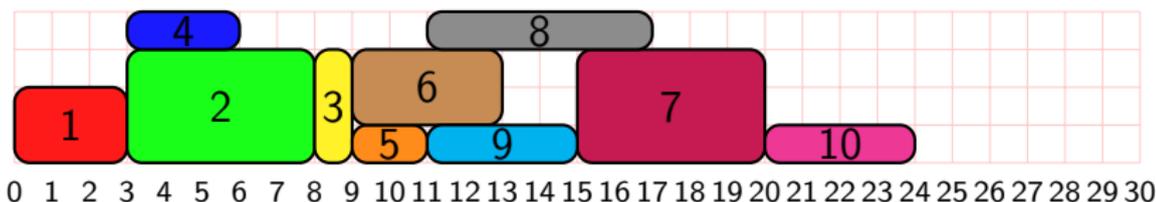
is valid.

[Hardin *et al* 2008]

Feasible subsets

- Feasible subset P : a set of activities that can be scheduled in parallel :

$$\sum_{i \in P} b_{ik} \leq B_k \text{ and } (i, j) \notin TA \text{ and } [ES_i, LS_i + p_i] \cap [ES_j, LS_j + p_j] \neq \emptyset$$



$$\mathcal{P} = \{\{1\}, \{2\}, \dots, \{10\}, \{1, 5\}, \{2, 4\}, \dots, \}$$

- There is in general an exponential number of FS.
- a schedule : an assignment of feasible subset to each time period
 1–2 : {1} ; 3–5 : {2, 4} ; 6,7 : {2} ; 8 : {3} ; 9,10 : {5, 6} ; ...

The feasible subset-based formulation (FS)

[Mingozzi *et al* 1998]

- obtained from (DDT) by replacing the resource constraints by

$$\text{s. t. } \sum_{P \in \mathcal{P}_i} \sum_{t \in T} y_{Pt} = p_i \quad i \in A, \quad p_i \geq 1$$

$$\sum_{P \in \bar{\mathcal{P}}} y_{Pt} \leq 1 \quad t \in T$$

$$x_i^t - \sum_{P \in \mathcal{P}_i} y_{Pt} - \sum_{P \in \mathcal{P}_i} y_{P,t-1} \geq 0 \quad i \in A; \quad t \in T$$

$$y_{At} \in \{0, 1\} \quad P \in \mathcal{P}; \quad t \in \bigcap_{i \in P} \{ES_i, \dots, LS_i\}$$

where $\mathcal{P}_i \subseteq \mathcal{P}$ is the set of all feasible subsets that contain activity i .

(Dantzig-Wolfe decomposition)

Exponential number of variables \rightarrow B&C&P

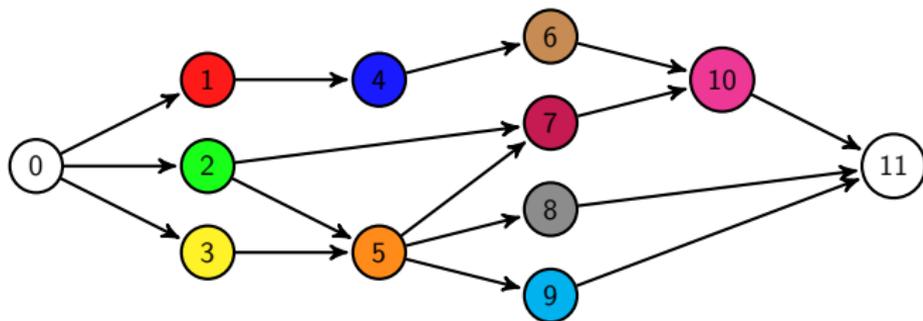
Limits of time-indexed formulations

- 1 Equivalent relaxations does not mean equivalent behaviour of the MILP solver for obtaining integer solutions
 - [Bianco and Caramia 2013] show that the ξ'_{it} formulation outperforms others in terms of integer solving (thanks to sparsity)
- 2 Even weaker relaxations may yield better integer solutions
 - Well-known that (DT) formulation may sometimes perform better than (DDT) formulation for integer solving.
- 3 Time-indexed formulation cannot be used for problems where large horizons are needed
 - Some examples with 15 activities are out of reach of time-indexed formulation [Kone *et al.* 2011]

Need of compact and/or hybrid formulations

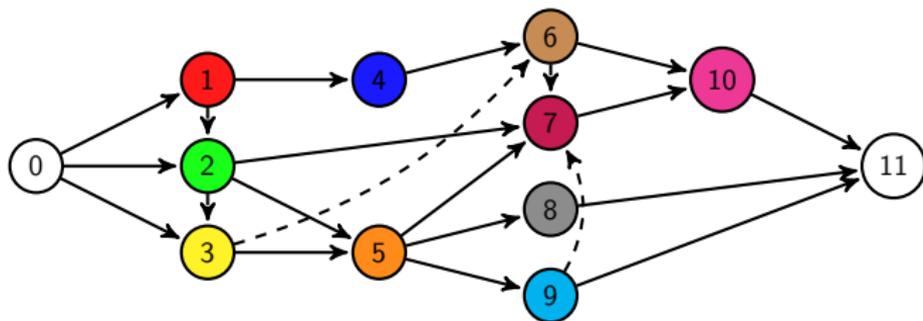
Sequencing or strict ordering variable

- Principle : adding precedence constraints such that all resource conflicts are resolved
- Any schedule satisfying these new precedence constraints is feasible
- Sequencing variable $z_{ij} = 1 \Leftrightarrow S_j \geq S_i + p_i$



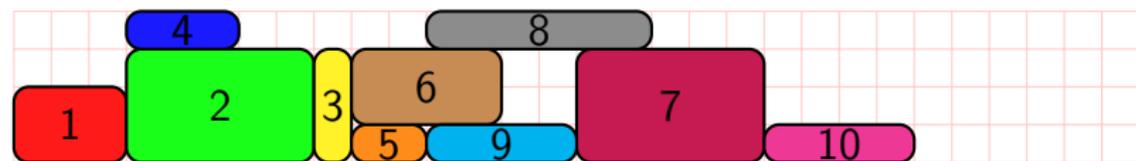
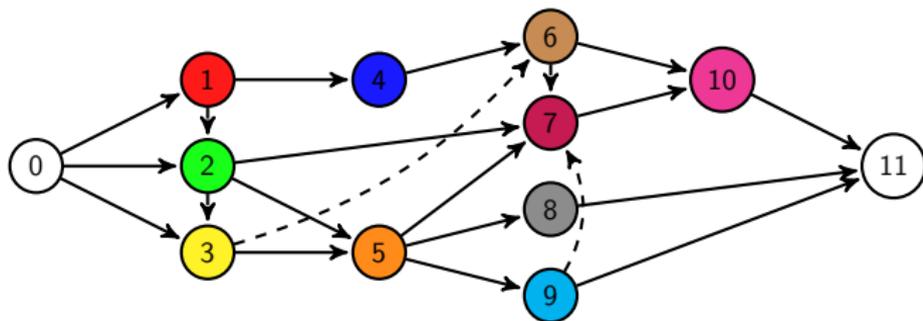
Sequencing or strict ordering variable

- Principle : adding precedence constraints such that all resource conflicts are resolved
- Any schedule satisfying these new precedence constraints is feasible
- Sequencing variable $z_{ij} = 1 \Leftrightarrow S_j \geq S_i + p_i$



Sequencing or strict ordering variable

- Principle : adding precedence constraints such that all resource conflicts are resolved
- Any schedule satisfying these new precedence constraints is feasible
- Sequencing variable $z_{ij} = 1 \Leftrightarrow S_j \geq S_i + p_i$



0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30

A first formulation based on forbidden sets

The set of additional precedence constraints has to “destroy” all forbidden sets.

$$\text{Min. } S_{n+1}$$

$$\text{s. t. } z_{ij} + z_{ji} \leq 1 \quad i, j \in V, i < j$$

$$z_{ij} + z_{jh} - z_{ih} \leq 1 \quad i, j, h \in V, i \neq j \neq h)$$

$$z_{ij} = 1 \quad (i, j) \in E$$

$$S_j - S_i + (1 - M_{ij})z_{ij} \geq p_i \quad i, j \in V, i \neq j$$

$$\sum_{i, j \in F, i \neq j} z_{ij} \geq 1 \quad F \in \mathcal{F}$$

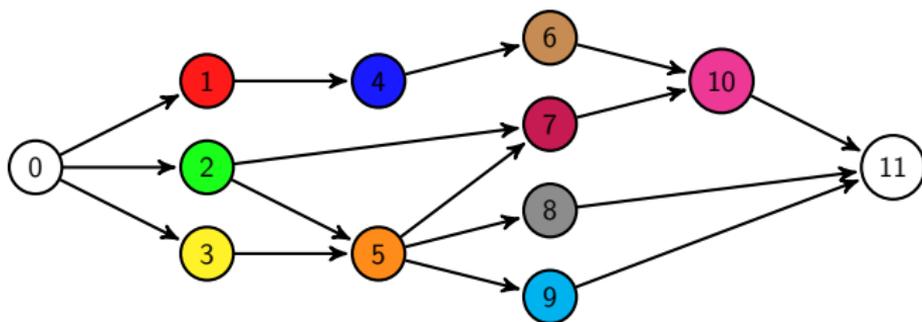
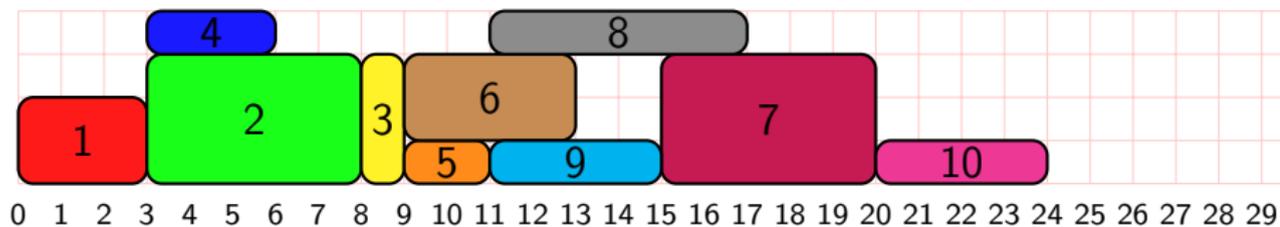
$$z_{ij} \in \{0, 1\} \quad i, j \in V, i \neq j$$

[Alvarez-Valdés and Tamarit 1993]

Extension of the disjunctive formulation for the job-shop problem [Balas 1985] with an exponential number of constraints

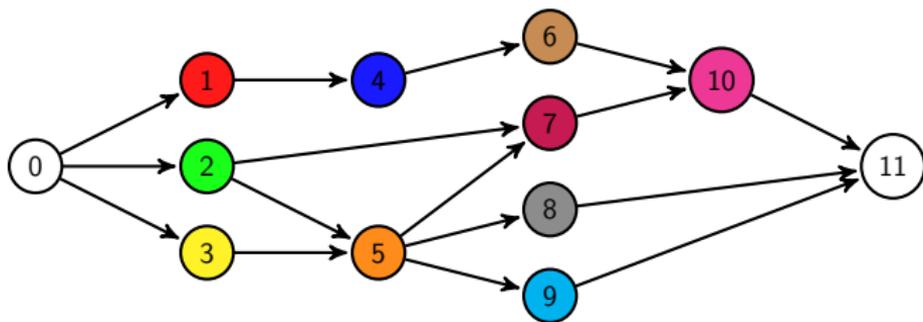
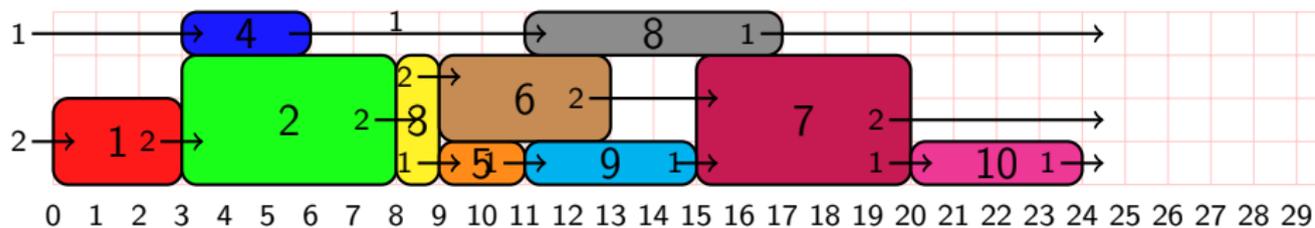
Resource flow variables

$\phi_{ij}^k \geq 0$: numbers of units of resource k transferred from i to j



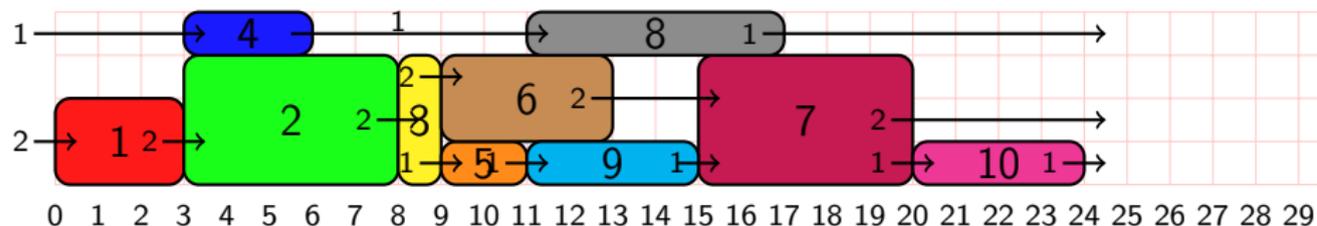
Resource flow variables

$\phi_{ij}^k \geq 0$: numbers of units of resource k transferred from i to j



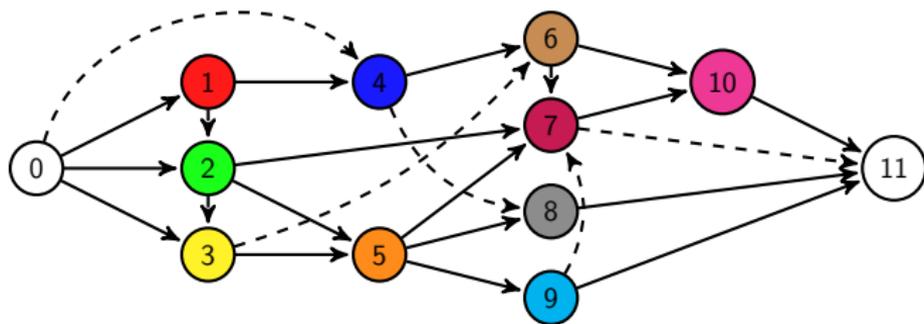
Resource flow variables

$\phi_{ij}^k \geq 0$: numbers of units of resource k transferred from i to j



Enforcing sequencing variables to be compatible with the flow

$\phi_{ij}^k > 0 \Rightarrow z_{ij} = 1$



A formulation based on resource flows

- Replace the forbidden set constraints by the following flow constraints

$$\phi_{ij}^k - \min(\tilde{r}_{ik}, \tilde{r}_{jk})z_{ij} \leq 0 \quad (i, j \in V, i \neq j, \forall k \in \mathcal{R})$$

$$\sum_{j \in V \setminus \{i\}} \phi_{ij}^k = \tilde{r}_{ik} \quad (i \in V \setminus \{n+1\})$$

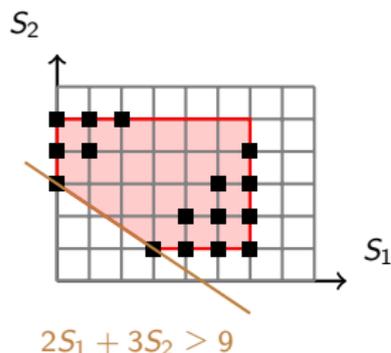
$$\sum_{i \in V \setminus \{j\}} \phi_{ij}^k = \tilde{r}_{jk} \quad (j \in V \setminus \{0\})$$

$$0 \leq \phi_{ij}^k \leq \min(\tilde{r}_{ik}, \tilde{r}_{jk}) \quad (i, j \in V, i \neq n+1, j \neq 0, i \neq j; k \in \mathcal{R})$$

- $O(|A|^2 R)$ additional continuous variables
- FB : A compact formulation. [\[A. et al 2003\]](#)

Valid inequalities for sequencing formulations

- Relaxation of poor quality, need to generate valid inequalities
- Example 1 : Extension of valid inequalities by [Balas 85, Applegate & Cook 1991, Dyer & Wolsey 1990] for the disjunctive formulation of the job-shop (half-cuts, late job cuts...)

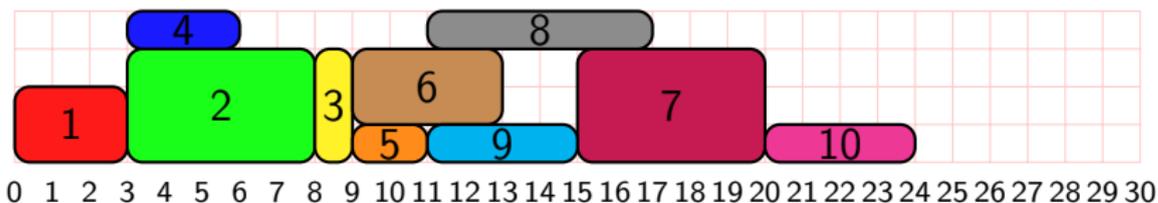


- Example 2 : constraint propagation-based cutting planes [Demassey *et al* 2005]
 - Compute conditional distances $d_{ij}^{k \prec l}$, $d_{ij}^{l \prec k}$ and $d_{ij}^{k||l}$ by CP
 - Lifted distance inequalities

$$S_j - S_i \geq d_{ij}^{h||l} + (d_{ij}^{h \prec l} - d_{ij}^{h||l})z_{hl} + (d_{ij}^{l \prec h} - d_{ij}^{h||l})z_{lh}$$

Start and End Event variables

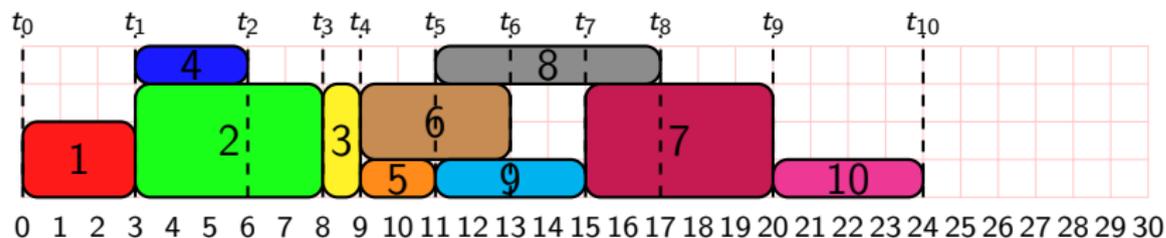
- \mathcal{E} : set of remarkable events.
- $t_e \geq 0$: event date : representing the start and end of at least one activity
- Start binary assignment variables $a_{ie}^- = 1 \leftrightarrow S_i = t_e$
- End binary assignment variables $a_{ie}^+ = 1 \leftrightarrow S_i + p_i = t_e$
- Maximum $n + 1$ events $\implies 2(n + 1)|\mathcal{E}|$ binary variables.



Extension of models proposed for machine scheduling [[Lasserre and Queyranne 1994](#), [Dauzère-Pérès and Lasserre 1995](#)], widely used also in the process scheduling industry [[Pinto and Grossmann 1995](#), [Zapata et al 2008](#)].

Start and End Event variables

- \mathcal{E} : set of remarkable events.
- $t_e \geq 0$: event date : representing the start and end of at least one activity
- Start binary assignment variables $a_{ie}^- = 1 \leftrightarrow S_i = t_e$
- End binary assignment variables $a_{ie}^+ = 1 \leftrightarrow S_i + p_i = t_e$
- Maximum $n + 1$ events $\implies 2(n + 1)|\mathcal{E}|$ binary variables.



Extension of models proposed for machine scheduling [Lasserre and Queyranne 1994, Dautère-Pérès and Lasserre 1995], widely used also in the process scheduling industry [Pinto and Grossmann 1995, Zapata et al 2008].

Start/End Event-based formulation (SEE)

$$\min t_n$$

$$t_0 = 0$$

$$t_f \geq t_e + p_i a_{ie}^- - p_i(1 - a_{if}^+)$$

$$\forall (e, f) \in \mathcal{E}^2, f > e, \forall i \in \mathcal{J}$$

$$t_{e+1} \geq t_e$$

$$\forall e \in \mathcal{E}, e < n$$

$$\sum_{e \in \mathcal{E}} a_{ie}^- = 1, \quad \sum_{e \in \mathcal{E}} a_{ie}^+ = 1$$

$$\forall i \in \mathcal{J}$$

$$\sum_{v=0}^e a_{iv}^+ + \sum_{v=e}^n a_{iv}^- \leq 1$$

$$\forall i \in \mathcal{J}, \forall e \in \mathcal{E}$$

$$\sum_{e'=e}^n a_{ie'}^+ + \sum_{e'=0}^{e-1} a_{je'}^- \leq 1$$

$$\forall (i, j) \in E, \forall e \in \mathcal{E}$$

$$r_{0k} = \sum_{i \in A} b_{ik} a_{i0}^-$$

$$\forall k \in \mathcal{R}$$

$$r_{ek} = r_{(e-1)k} + \sum_{i \in \mathcal{J}} b_{ik} a_{ie}^- - \sum_{i \in \mathcal{J}} b_{ik} y_{ie}$$

$$\forall e \in \mathcal{E}, e \geq 1, k \in \mathcal{R}$$

$$r_{ek} \leq B_k$$

$$\forall e \in \mathcal{E}, k \in \mathcal{R}$$

$$a_{ie}^- \in \{0, 1\}, a_{ie}^+ \in \{0, 1\}$$

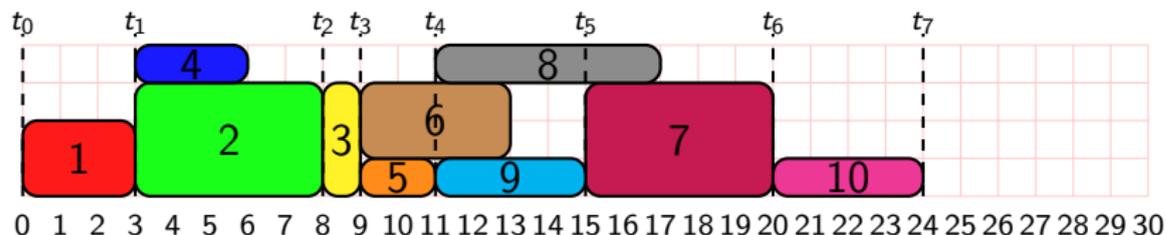
$$\forall i \in \mathcal{J} \cup \{0, n+1\}, \forall e \in \mathcal{E}$$

$$t_e \geq 0, r_{ek} \geq 0$$

$$\forall e \in \mathcal{E}, k \in \mathcal{R}.$$

On/Off Event variables

- \mathcal{E} : set of remarkable events.
- $t_e \geq 0$: event date : representing the **start** of at least one activity
- On/off binary variable $a_{ie} = 1 \Leftrightarrow [S_i, S_i + p_i] \cap [t_e, t_e + 1] \neq \emptyset$
- Each activity such that $a_{ie} = 1$ can be assumed of length $[t_e, t_e + 1]$
- $n|\mathcal{E}|$ binary variables



(OOE) Min. C_{\max}

$$\text{s. t. } C_{\max} \geq t_e + (\bar{a}_{ie} - \bar{a}_{i(e-1)})p_i \quad (e \in \mathcal{E}; i \in A)$$

$$t_0 = 0$$

$$t_{e+1} \geq t_e \quad (e \neq n-1 \in \mathcal{E})$$

$$t_f \geq t_e + (\bar{a}_{ie} - \bar{a}_{i,e-1} - \bar{a}_{if} + \bar{a}_{i,f-1} - 1)p_i \quad ((e, f, i) \in \mathcal{E}^2 \times A, f > e \neq 0)$$

$$\sum_{e'=0}^{e-1} \bar{a}_{ie'} \geq e(1 - \bar{a}_{ie} + \bar{a}_{i,e-1}) \quad (i \in A; e \neq 0 \in \mathcal{E})$$

$$\sum_{e'=e}^{n-1} \bar{a}_{ie'} \geq e(1 + \bar{a}_{ie} - \bar{a}_{i,e-1}) \quad (i \in A; e \neq 0 \in \mathcal{E})$$

$$\sum_{e \in \mathcal{E}} \bar{a}_{ie} \geq 1 \quad (i \in A)$$

$$\bar{a}_{ie} + \sum_{e'=0}^e \bar{a}_{je'} \leq 1 + (1 - \bar{a}_{ie})e \quad (e \in \mathcal{E}; (i, j) \in E)$$

$$\sum_{i=0}^{n-1} r_{ik} \bar{a}_{ie} \leq R_k \quad (e \in \mathcal{E}; k \in \mathcal{R})$$

$$t_e \geq 0 \quad (e \in \mathcal{E})$$

$$\bar{a}_{ie} \in \{0, 1\} \quad (i \in A; e \in \mathcal{E}) \quad [\text{Koné et al. 2011}]$$

Valid inequalities for event-based formulations

- [Nattaf *et al.* 2019] Non-preemption inequalities for OOE

$$\sum_{q=0}^{2l} (-1)^q a_{jeq} \leq 1 \quad \forall j \in A, \forall \{e_0, \dots, e_{2l}\} \subseteq \mathcal{E}$$

Polynomial separation algorithm

- [Tesch 2020]
 - New valid inequalities for OOE and SEE
 - New event interval-based model IEE : variables $a_{ief} = a_{ie}^- a_{if}^+$
 - Reformulation of SEE in a LP-equivalent (but sparser) formulation \rightarrow RSEE
 - Dominance proofs in terms of relaxation strength
 $OOE \prec SEE, RSEE \prec IEE$
 - Good performance of RSEE for primal and dual bounds [Koné *et al.* 2011]

MILP for solving resource-constrained scheduling problems : a few hints

- Small time horizons : use the disaggregated discrete time formulation (DDT)
- Large time horizons : use the sparse start-end event based formulation (RSEE)
- Difficulty to model some (even-linear) objective functions with event based formulations and non-linear with continuous time formulations.

Also look at instance characteristics NC (network complexity), RS (resource strength), RF (resource factor) [Kolisch *et al.* 2015] :

- large NC can narrow time windows \implies DDT
- small RS : “disjunctive resources” \implies FB better than X-E [Koné *et al.* 2011] (?)

Why using MILP for scheduling in practice ?

- Lower Bounds
 - LP relaxation of MILP formulations
 - Exact solution of preemptive or aggregated formulations
- Interest for particular cases
 - Preemption
 - Sequence-dependent setups
 - (Time-dependent) sum objective $\sum_{t \in T} w_{it} x_{it}$
- Hybrid methods
 - CP : logic-based benders decomp. [Hooker 2011], optimization-oriented global constraints [Focacci et al. 2002]...
 - LNS

Destructive lower bounds based on CP and LP

- Fix a target Makespan M . Apply CP, then LP relaxation + cuts. If M is shown infeasible, iterate with $M + 1$.
- [Demasse *et al* 2005] DT, FB + cuts
- Weighted Node packing combinatorial bound issued from the dual of the preemptive FS relaxation [Mingozi *et al.* 1998]
- Destructive preemptive relaxation solved by constraint propagation and column generation or lagrangian relaxation [Brucker and Knust 2000, Demasse *et al* 2004, Baptiste and Demasse 2004]
- Best method [Baptiste and Demasse 2004] : use energetic reasoning cuts.

... Until Lazy Clause Generation (CP-SAT hybrid)[Schutt *et al.* 2009,2013]

MILP LB : Solving the preemptive FS exactly

instance	LCG12	%RDDT	%DDT(1h)	PFS(3h)	instance	LCG12	%RDDT	%DDT(1h)	PFS13(3h)
j609_1	85	17.65%	2.35%		j6029_1	98	19.39%	3.06%	
j609_3	99	17.17%	9.09%		j6029_2	123	17.89%	7.32%	-3.25%
j609_5	81	14.81%	3.70%		j6029_3	114	19.30%	1.75%	-3.51%
j609_6	105	11.43%	4.76%		j6029_4	126	15.87%	7.14%	-3.17%
j609_7	105	18.10%	2.86%		j6029_5	102	12.75%	3.92%	-2.94%
j609_8	95	18.95%	7.37%		j6029_6	144	17.36%	9.03%	-1.39%
j609_9	99	12.12%	7.07%		j6029_7	117	19.66%	4.27%	
j609_10	90	15.56%	3.33%		j6029_8	98	13.27%	2.04%	-9.18%
j6013_1	105	16.19%	1.90%	-1.90%	j6029_9	105	18.10%	4.76%	
j6013_2	103	20.39%	1.94%		j6029_10	111	20.72%	1.80%	
j6013_3	84	19.05%	1.19%		j6030_2	69	4.35%	1.45%	
j6013_4	98	20.41%	3.06%		j6041_3	90	16.67%	4.44%	
j6013_5	92	21.74%	1.09%		j6041_5	109	20.18%	7.34%	
j6013_6	91	16.48%	1.10%		j6041_10	108	12.04%	2.78%	
j6013_7	83	19.28%	3.61%		j6045_1	90	12.22%	4.44%	-1.11%
j6013_8	115	20.00%	3.48%		j6045_2	134	20.90%	11.94%	-2.99%
j6013_9	97	16.49%	2.06%		j6045_3	133	13.53%	6.02%	-3.76%
j6013_10	114	24.56%	0.88%		j6045_4	101	15.84%	4.95%	-1.98%
j6025_2	95	14.74%	5.26%		j6045_5	99	21.21%	3.03%	-2.02%
j6025_4	106	18.87%	8.49%		j6045_6	132	21.97%	21.21%	-3.79%
j6025_6	105	14.29%	4.76%		j6045_7	113	19.47%	5.31%	-3.54%
j6025_7	88	15.91%	6.82%		j6045_8	119	15.13%	5.04%	-3.36%
j6025_8	95	22.11%	5.26%		j6045_9	114	16.67%	5.26%	-4.39%
j6025_10	107	15.89%	6.54%		j6045_10	102	16.67%	3.92%	-4.90%

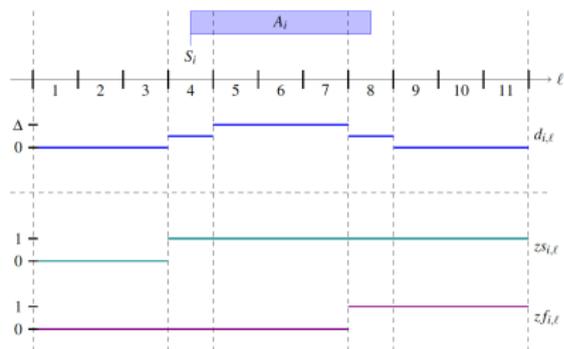
LCG12 : [Schutt *et al* 2013] (hybrid CP/SAT method : Lazy clause generation)

PFS13 : [Moukrim *et al* 2013] Preemptive feasible subset formulation solved by B&P

MILP-based RCPSP lower bound : Solving a resource-aggregated relaxation exactly

Periodically aggregated resource-constraints [Morin *et al* 2022] (see also [Riedler *et al* 2020])

Compute the resource requirements in each interval only in time buckets taking the overlapping of task execution and the interval.



name	LB (Schutt <i>et al.</i> , 2013)	LB $F2s+$
Pack037	116	125
Pack046	110	118
Pack050	94	100
Pack053	97	105

Reduction of time-indexed variables : can sometimes give good bounds (highly cumulative instances)

MILP-based multi-mode RCPSP

- Extension of LCG to multi mode RCPSP obtained new benchmark on this problem [[Schnell et al. 2017](#)]
- Strong cutting planes + Branch-and-cut improved a lot of MMRCPS P solutions [[Araujo et al. 2020](#)] (754 open instances solved for the first time but with > 24 h computing time)

MILP-based partially preemptive multi-skill RCPSP

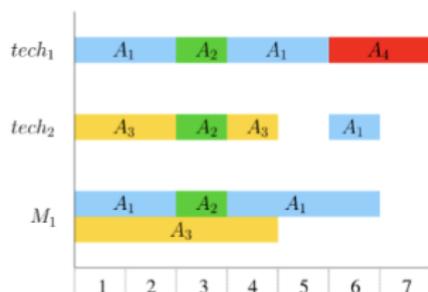


Table 4. Distribution of preemption types per set of instances.

	Set A1	Set B1	Set C1	Set D1
Non-preemptive	10%	10%	80%	33.3%
Partially preemptive	10%	80%	10%	33.3%
Preemptive	80%	10%	10%	33.3%

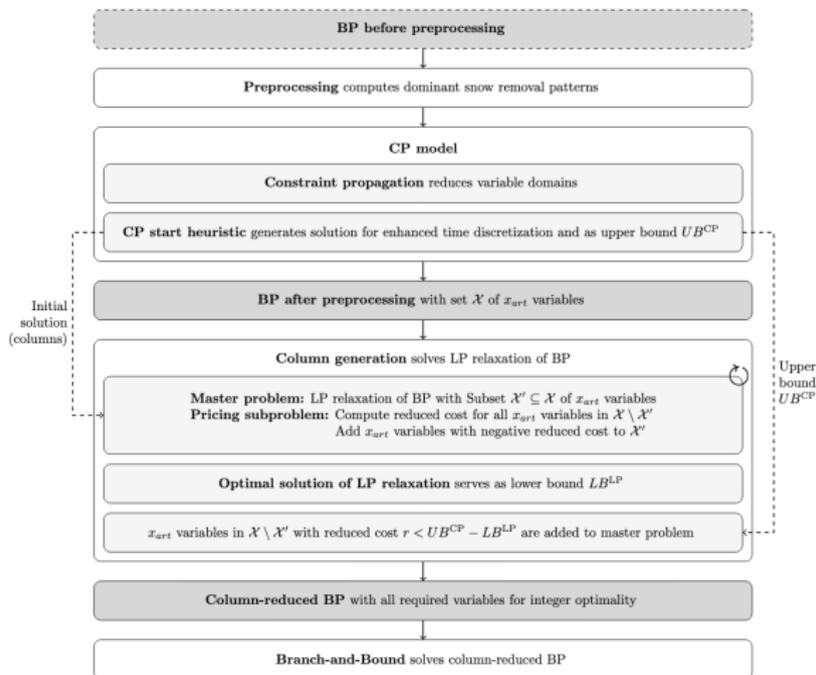
Table 6. Results of MILP and CP models after 10 min of computation using warm start

	MILP			CP		
	Number of instances solved to optimality	Average time to optimality	Average gap	Number of instances solved to optimality	Average time to optimality	Average gap
Set A1	46	87.39 s	0.05%	39	67.17 s	0.18%
Set B1	15	154.12 s	2.69%	40	88.01 s	0.15%
Set C1	0	-	9.45%	41	108.73 s	0.39%
Set D1	19	216.12 s	1.99%	40	76.14 s	0.21%
All	80	130.48 s	3.55%	160	85;27 s	0.23%

On highly preemptive instances MILP beats CP [Polo et al. 2020]

Hybrid MILP/CP method for runway sequencing

Aircraft landing/take-off and snow removal separation handed with clique constraints → **Extended formulation**



Hybrid MILP/CP method for runway sequencing : results

Table 7: Computational Times

Instance	Time-continuous WRSP implementation (cf. Pohl et al., 2021)		Pure CP model of the WRSP		Our approach (Time-discrete WRSP using TD5e)					BP		Overall Time (s)	Improvement	
	Obj. Val.	Time (s)	Obj. Val.	Time (s)	CP start heuristic			Column generation to solve LP relaxation		Obj. Val.	Time (s)			
					Obj. Val. (UB^{CP})	CP internal Gap (%)	Time (s)	Obj. Val. (LB^{LP})	Iterations	Time (s)	Obj. Val.	Time (s)		
<i>T / 1 / begin / 2 / 45</i>	2,933	6	2,933	87 > 300	2,933	87	2	2,469	9	1	2,933	4	7	-
<i>T / 1 / begin / 2 / 75</i>	3,142	40	3,142	90 > 300	3,142	90	5	2,852	16	4	3,142	11	20	50%
<i>T / 1 / begin / 3 / 45</i>	1,683	601	1,683	100 > 300	1,683	100	2	977	9	1	1,683	45	48	92%
<i>T / 1 / begin / 3 / 75</i>	1,763	1,680	1,763	100 > 300	1,763	100	6	1,070	16	4	1,763	63	73	96%
<i>T / 1 / cont / 2 / 45</i>	2,933	5	2,933	87 > 300	2,933	87	2	2,857	12	1	2,933	1	4	20%
<i>T / 1 / cont / 2 / 75</i>	3,142	26	3,142	88 > 300	3,142	88	5	3,082	17	4	3,142	3	12	54%
<i>T / 1 / cont / 3 / 45</i>	664	32	664	100 > 300	664	100	3	533	16	5	664	7	15	53%
<i>T / 1 / cont / 3 / 75</i>	744	90	744	100 > 300	744	100	6	604	15	7	744	23	36	60%
<i>E+T / 1 / begin / 2 / 45</i>	1,966	7	2,070	92 > 300	2,206	92	14	1,637	8	2	2,004	20	36	-
<i>E+T / 1 / begin / 2 / 75</i>	2,133	46	2,508	94 > 300	2,492	94	40	1,919	13	6	2,170	50	96	-
<i>E+T / 1 / begin / 3 / 45</i>	1,086	1,454	1,125	100 > 300	1,167	100	17	748	11	3	1,093	42	62	96%
<i>E+T / 1 / begin / 3 / 75</i>	1,166	2,486	1,916	100 > 300	1,238	100	48	831	16	7	1,175	101	156	94%
<i>E+T / 1 / cont / 2 / 45</i>	1,966	6	2,136	92 > 300	2,349	93	11	1,875	8	1	1,999	8	20	-
<i>E+T / 1 / cont / 2 / 75</i>	2,133	40	2,511	94 > 300	2,530	94	33	2,078	11	4	2,171	19	56	-
<i>E+T / 1 / cont / 3 / 45</i>	428	123	435	100 > 300	448	100	17	351	13	4	430	8	29	76%
<i>E+T / 1 / cont / 3 / 75</i>	586	1,503	590	100 > 300	618	100	49	481	18	15	592	45	109	93%
<i>E+T / d / begin / 2 / 45</i>	2,373	3	2,917	91 > 300	2,686	90	12	1,934	8	1	2,413	5	18	-
<i>E+T / d / begin / 2 / 75</i>	2,540	24	3,254	93 > 300	3,050	93	34	2,206	10	4	2,585	36	74	-
<i>E+T / d / begin / 3 / 45</i>	1,247	2,779	1,292	100 > 300	1,507	100	17	756	10	2	1,261	55	74	97%
<i>E+T / d / begin / 3 / 75</i>	1,327	> 3,600	1,379	100 > 300	1,544	100	49	843	14	6	1,336	104	159	96%
<i>E+T / d / cont / 2 / 45</i>	2,373	3	3,113	92 > 300	2,839	91	10	2,231	9	1	2,429	3	14	-
<i>E+T / d / cont / 2 / 75</i>	2,540	29	3,391	93 > 300	3,288	93	28	2,461	11	4	2,602	12	44	-
<i>E+T / d / cont / 3 / 45</i>	428	140	436	100 > 300	458	100	15	351	15	5	432	7	27	81%
<i>E+T / d / cont / 3 / 75</i>	594	> 3,600	625	100 > 300	647	100	46	484	15	12	602	55	113	97%

All objective values rounded to integer

hybrid CP/Column generation + B&B better than CP [Pohl et al. 2020]

Some perspectives....

- Time aggregation / energetic reasoning / dual feasible functions [Carlier and Néron 2000, Kooli 2012]
- Mixed continuous/discrete models [Haït and A. 2012]
- Dynamic Discretization Discovery [Lagos et al 2022]
- Preprocessing [Baptiste et al 2010]
- B&P for the non-preemptive feasible set formulations [Foulihoux et al 2018]
- CG for chain decomposition models [Kimms 2001, Van den Akker et al. 2005]
- Hybrid SAT/CP/MILP e.g. linking Clause learning and MILP [Stuckey 2010]

Many thanks to the co-authors !

Tamara Borreguero, Sophie Demasse, Alvaro Garcia, Emmanuel Hébrard, Alain Hait, Markó Horváth, Tamás Kis, Rainer Kolisch, Oumar Koné, Pierre Lopez, Lars Mönch, Philippe Michelon, Marcel Mongeau, Pierre-Antoine Morin, Margaux Nattaf, Miguel Ortega, Maximilian Pohl, David Rivreau, Oliver Polo-Mejia, Stéphane Reusser, Gilles Simonin, Frits Spieksma

In order of appearance I

- [Patterson 1984] Patterson J. H., A comparison of exact approaches for solving the multiple constrained resource project scheduling problem, *Management Science*, vol. 30, num. 7, p. 854–867, 1984
- [Alvarez-Valdes and Tamarit, 1989] Alvarez-Valdéz R., Tamarit J. M., Heuristic algorithms for resource-constrained project scheduling : A review and an empirical analysis, Slowinski R., Weglarz J., Eds., *Advances in project scheduling*, p. 113–134, Elsevier, 1989.
- [Kolisch, Sprecher and Drexel 1995] R Kolisch, A Sprecher, A Drexel, Characterization and generation of a general class of resource-constrained project scheduling problems *Management science* 41 (10), 1693-1703, 1995.
- [Kolisch and Sprecher 1997] Kolisch R., Sprecher A., PSPLIB – A project scheduling library, *European Journal of Operational Research*, vol. 96, num. 1, p. 205–216, 1997.
- [Baptiste and Le Pape 2000] Baptiste P., Le Pape C., Constraint propagation and decomposition techniques for highly disjunctive and highly cumulative project scheduling problems, *Constraints*, vol. 5, num. 1–2, p. 119–139, 2000.
- [Carlier and Néron 2003] Carlier J., Néron E., On Linear Lower Bounds for the Resource Constrained Project Scheduling Problem, *European Journal of Operational Research*, vol. 149, p. 314–324, 2003.
- [Coelho and Vanhoucke 2020] Coelho, J., & Vanhoucke, M. (2020). Going to the core of hard resource-constrained project scheduling instances. *Computers & Operations Research*, 121, 104976.

In order of appearance II

[[Vanhoucke and Coelho 2018](#)] Vanhoucke, M., & Coelho, J. (2018). A tool to test and validate algorithms for the resource-constrained project scheduling problem. *Computers & Industrial Engineering*, 118, 251-265.

[[Simonin et al. 2012](#)] Gilles Simonin, Christian Artigues, Emmanuel Hebrard, Pierre Lopez : Scheduling Scientific Experiments on the Rosetta/Philae Mission. *CP 2012* : 23-37

[[Simonin et al. 2015](#)] Gilles Simonin, Christian Artigues, Emmanuel Hebrard, Pierre Lopez : Scheduling scientific experiments for comet exploration. *Constraints An Int. J.* 20(1) : 77-99 (2015)

[[Borreguero et al. 2021](#)] Tamara Borreguero Sanchidrián, Tom Portoleau, Christian Artigues, Alvaro García Sánchez, Miguel Ortega Mier, et al.. Exact and heuristic methods for an aeronautical assembly line time-constrained scheduling problem with multiple modes and a resource leveling objective. 2021. [\(hal-03344445\)](#)

[[Polo et al. 2020](#)] Oliver Polo-Mejía, Christian Artigues, Pierre Lopez, Virginie Basini : Mixed-integer/linear and constraint programming approaches for activity scheduling in a nuclear research facility. *Int. J. Prod. Res.* 58(23) : 7149-7166 (2020)

[[Polo et al. 2021](#)] Oliver Polo-Mejía, Christian Artigues, Pierre Lopez, Lars Mönch : Heuristic and metaheuristic methods for the multi-skill project scheduling problem with partial preemption. *International Transactions in Operational Research*, 2021, p. <https://doi.org/10.1111/itor.13063>.

In order of appearance III

[Pohl *et al.* 2022] Pohl, M., Artigues, C., & Kolisch, R. (2022). Solving the time-discrete winter runway scheduling problem : A column generation and constraint programming approach. *European Journal of Operational Research*, 299(2), 674-689.

[Queyranne and Schulz 1994] Queyranne M., Schulz A., Polyhedral approaches to machine scheduling, Report num. 408/1994, Technischen Universität Berlin, 1994.

[Pritsker *et al.* 1969] Pritsker A. A., Watters L. J., Wolfe P. M., Multi-project scheduling with limited resources : a zero-one programming approach, *Management Science*, vol. 16, p. 93-108, 1969.

[Christofides *et al.* 1987] Christofides N., Alvarez-Valdéz R., Tamarit J. M., Project scheduling with resource constraints : a branch and bound approach, *European Journal of Operational Research*, vol. 29, num. 3, p. 262-273, 1987.

[Möhring *et al.* 2003] Möhring R., Schulz A., Stork F., Uetz M., Solving project scheduling problems by minimum cut computations, *Management Science*, vol. 49, num. 3, p. 330-350, 2003.

[Pritsker and Watters 1968] Pritsker A, Watters L. A zero-one programming approach to scheduling with limited resources. The RAND Corporation, RM-5561-PR, 1968.

[Bianco and Caramia 2013] Bianco L and Caramia M. A new formulation for the project scheduling problem under limited resources. *Flexible Services and Manufacturing Journal* 25 :6-24, 2013.

In order of appearance IV

- [Artigues 2017] Artigues, C. (2017). On the strength of time-indexed formulations for the resource-constrained project scheduling problem. *Operations Research Letters*, 45(2), 154-159.
- [Lawler 1964] E. L. Lawler. On scheduling problems with deferral costs. *Management Science*, 11 :280-288, 1964.
- [Kaplan 1998] Kaplan LA. Resource-constrained project scheduling with preemption of jobs. Unpublished PhD Dissertation, University of Michigan, Kapur, KC, 1998.
- [Sousa 1989] J. P. Sousa. Time indexed formulations of non-preemptive single-machine scheduling problems. PhD thesis, Université Catholique de Louvain, Louvain-la-Neuve, Belgium, 1989.
- [Kopanos 2014] G. M. Kopanos, T. S. Kyriakidis, and M. C. Georgiadis. New continuous- time and discrete-time mathematical formulations for resource-constrained project scheduling problems. *Computers and Chemical Engineering*, 68 :9- 106, 2014.
- [Klein 2000] Klein R. Scheduling of resource-constrained projects. Kluwer Academic Publishers, Dordrecht. 2000.
- [Hardin et al. 2008] Hardin JR, Nemhauser GL and Savelsbergh MW. Strong valid inequalities for the resource-constrained scheduling problem with uniform resource requirements. *Discrete Optimization* 5(1) :19-35, 2008.
- [de Sousa and Wolsey 1997] de Souza CC, Wolsey LA. Scheduling projects with labour constraints. Relatório Técnico IC-P7-22. Instituto de Computação, Universidade Estadual de Campinas, 1997.

In order of appearance V

[Cavalcante et al. 2001] Cavalcante CCB, de Souza CC , Savelsbergh MWP, Wang Y, Wolsey LA. Scheduling projects with labor constraints. *Discrete Applied Mathematics* 112(1–3) :27–52, 2001.

[Baptiste and Demassey 2004] Baptiste P, Demassey S. Tight LP bounds for resource constrained project scheduling. *OR Spectrum* 26 (2), 251–262, 2004.

[Demassey et al. 2005] Demassey S, Artigues C, Michelon P. Constraint propagation-based cutting planes : An application to the resource-constrained project scheduling problem. *INFORMS Journal on Computing* 17(1) :52–65, 2005.

[Zhu et al. 2006] G. Zhu, J. Bard, G. Yu A branch-and-cut procedure for the multimode resource-constrained project-scheduling problem *INFORMS J. Comput.*, 18 (3) (2006), pp. 377-390

[Araujo et al. 2020] Araujo, J. A., Santos, H. G., Gendron, B., Jena, S. D., Brito, S. S., & Souza, D. S. (2020). Strong bounds for resource constrained project scheduling : Preprocessing and cutting planes. *Computers & Operations Research*, 113, 104782.

[Mingozzi et al. 1998] Mingozzi A, Maniezzo V, Ricciardelli S, Bianco L. An exact algorithm for the resource-constrained project scheduling problem based on a new mathematical formulation. *Manage Science* 44 :714–729, 1998.

[Brucker and Knust 2000] Brucker P., Knust S. A linear programming and constraint propagation-based lower bound for the RCPSP, *European Journal of Operational Research*, vol. 127, p. 355–362, 2000.

In order of appearance VI

- [Demasse et al. 2004] S. Demasse, C. Artigues, P. Baptiste, and P. Michelon. Lagrangean relaxation-based lower bounds for the RCPSP. In 8th International Workshop on Project Management and Scheduling, pages 76–79, Nancy, France, 2004.
- [Moukrim et al 2013] A Moukrim, A Quilliot, H Toussaint : Branch and Price for Preemptive Resource Constrained Project Scheduling Problem Based on Interval Orders in Precedence Graphs. FedCSIS 2013 : 321-328, 2013.
- [Koné et al 2011] O. Koné, C. Artigues, P. Lopez, and M. Mongeau. Event-based MILP models for resource-constrained project scheduling problems. Computers and Operations Research, 38(1) :3–13, 2011.
- [Alvarez-Valdés and Tamarit 1993] Alvarez-Valdés R., Tamarit J. M., The project scheduling polyhedron : dimension, facets and lifting theorems, European Journal of Operational Research, vol. 67, num. 2, p. 204–220, 1993.
- [Balas 1985] Balas E., On the facial structure of scheduling polyhedra, Mathematical Programming Study, vol. 24, p. 179–218, 1985.
- [A. et al 2003] C. Artigues, P. Michelon, and S. Reusser. Insertion techniques for static and dynamic resource constrained project scheduling. European Journal of Operational Research, 149(2) :249-267, 2003.
- [Applegate and Cook 1991] Applegate D., Cook W., A computational study of job-shop scheduling, ORSA Journal on Computing, vol. 3, num. 2, p. 149–156, 1991.

In order of appearance VII

[Dyer and Wolsey 1990] Dyer M. E., Wolsey L. A., Formulating the single machine sequencing problem with release dates as a mixed integer program, *Discrete Applied Mathematics*, vol. 26, p. 255–270, 1990.

[Lasserre and Queyranne 1992] J.-B. Lasserre and M. Queyranne. Generic scheduling polyhedra and a new mixed-integer formulation for single-machine scheduling. In E. Balas, G. Cornuéjols, and R. Kannan, editors, *Integer Programming and Combinatorial Optimization*, pages 136–149. Carnegie Mellon University, 1992. Proceedings of the 2nd International IPCO Conference.

[Dauzère-Pères and Lasserre 1995] S. Dauzère-Pères and J.-B. Lasserre. A new mixed-integer formulation of the flow-shop sequencing problem. Paper presented at the Second Workshop on Models and Algorithms for Planning and Scheduling Problems, Wernigerode, Germany, May 1995.

[Pinto and Grossmann 1995] Pinto, J. M. ; Grossmann, I. E. A. Continuous time mixed integer linear programming model for short-term scheduling of multistage batch plants. *Industrial & Engineering Chemistry Research* 34 (9), 3037–3051, 1995.

[Zapata et al 2008] J. C. Zapata, B. M. Hodge, and G. V. Reklaitis. The multimode resource constrained multiproject scheduling problem : Alternative formulations, *AIChE Journal*, 54(8) : 2101–2119, 2008.

[Nattaf et al 2019] Margaux Nattaf, Markó Horváth, Tamás Kis, Christian Artigues, Pierre Lopez : Polyhedral results and valid inequalities for the continuous energy-constrained scheduling problem. *Discret. Appl. Math.* 258 : 188-203 (2019)

In order of appearance VIII

- [Tesch 2020] Alexander Tesch : A polyhedral study of event-based models for the resource-constrained project scheduling problem. J. Sched. 23(2) : 233-251 (2020)
- [Kolisch 1995] R. Kolisch, A. Sprecher, and A. Drexl. Characterization and generation of a general class of resource-constrained project scheduling problems. Management Science, 41 :1693-1703, 1995.
- [Hooker 2011] Hooker, J. (2011). Logic-based methods for optimization : combining optimization and constraint satisfaction (Vol. 2). John Wiley & Sons.
- [Focacci et al. 2011] Focacci, F., Lodi, A., & Milano, M. (2002). Optimization-oriented global constraints. Constraints, 7(3), 351-365.
- [Schutt et al 2009] Andreas Schutt, Thibaut Feydy, Peter J. Stuckey, Mark Wallace : Why Cumulative Decomposition Is Not as Bad as It Sounds. CP 2009 : 746-761
- [Schutt et al 2013] A. Schutt, T. Feydy, P. J. Stuckey. Explaining Time-Table-Edge-Finding Propagation for the Cumulative Resource Constraint. CPAIOR, 234–250, 2013
- [Riedler et al 2020] Riedler, M., Jatschka, T., Maschler, J., & Raidl, G. R. (2020). An iterative time-bucket refinement algorithm for a high-resolution resource-constrained project scheduling problem. International Transactions in Operational Research, 27(1), 573-613.
- [Morin et al 2022] Morin, P. A., Artigues, C., Haït, A., Kis, T., & Spieksma, F. C. (2022). A project scheduling problem with periodically aggregated resource-constraints. Computers & Operations Research, 105688.

In order of appearance IX

- [Schnell et al 2020] A. Schnell, R.F. Hartl On the generalization of constraint programming and boolean satisfiability solving techniques to schedule a resource-constrained project consisting of multi-mode jobs *Oper. Res. Perspect.s*, 4 (2017), pp. 1-11
- [Kooli 2012] Kooli A., Exact and Heuristic Methods for the Resource Constrained Project Scheduling Problem, PhD thesis, University of Tunis, 2012.
- [Haït and A. 2011] A. Haït and C. Artigues. A hybrid CP/MILP method for scheduling with energy costs. *European Journal of Industrial Engineering*, 5(4) :471-489, 2011
- [Lagos et al. 2022] Lagos, Felipe, Natashia Boland, and Martin Savelsbergh. "Dynamic discretization discovery for solving the Continuous Time Inventory Routing Problem with Out-and-Back Routes." *Computers & Operations Research* (2022) : 105686.
- [Fouilhoux et a. 2018] Fouilhoux, P., Mahjoub, A. R., Quilliot, A., & Toussaint, H. (2018). Branch-and-Cut-and-Price algorithms for the preemptive RCPSP. *RAIRO-Operations Research*, 52(2), 513-528.
- [Baptiste et al 2010] P. Baptiste, Federico Della Croce, Andrea Grosso, Vincent T'Kindt : Sequencing a single machine with due dates and deadlines : an ILP-based approach to solve very large instances. *J. Scheduling* 13(1) : 39–47, 2010.
- [Kimms 2001] A Kimms Mathematical programming and financial objectives for scheduling projects. Kluwer Academic Publishers, Dordrecht

In order of appearance X

- [[van den Akker et al 2007](#)] J. M. van den Akker, Guido Diepen, J. A. Hoogeveen : A Column Generation Based Destructive Lower Bound for Resource Constrained Project Scheduling Problems. CPAIOR, 376–390, 2007
- [[Stuckey 2010](#)] Peter J. Stuckey : Lazy Clause Generation : Combining the Power of SAT and CP (and MIP ?) Solving. CPAIOR 2010 : 5-9