From the Magic Square to the Optimization of Networks of AGVs and from MIP to an Improved Hybrid Tabu-Genetic Optimization Algorithm

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Abstract: - In a previous work we presented an algorithm inspired in the *Strong* Artificial Intelligence and in the minimax optimization that imitates the human being in the solution of the magic square and we showed that in most cases its performance was better than the human's performance and even better than the performance of the best genetic algorithms to solve the magic square, in terms of number of changes.

In this paper we adapt and transform this algorithm to solve the optimization of an AGVs network problem, using as a first test case 9 workstations in fixed positions and 9 operations to be executed, and the optimization problem is translated in the search of which of the 9! possible manners to distribute 9 operations by the 9 workstations that minimizes the total production time for a given plan of production.

As a final validation test, using random search, in 1000 runs it never reached the optimal solution at the end of 100000 iterations.

Finally we considered the more general case where the number of workstations is greater than the number of operations, and so there are some workstations that make the same operation, and we will have a *layout with repetitions* and *multiple trajectories that implement the same product*. This turns the problem more complex since when a product has operations that are executed by various workstations we must search all the possible combinations and find the average distance over all possible trajectories associated to a product. Furthermore the generation of all 'permutations with repetitions' is more complex and in the literature there are no published algorithm to generate this type of combinatorial entities. The Mixed Integer Programming approach proves to be impractical even for a simple test case of two products defined as sequences of four operations since the implementation of the division of the total distance over all trajectories that implement a product by their number turns the MIP model very big and combinatorial explosive. Again our algorithm adapted to *layouts with repetitions* presented very good results for this simple test case of 9 machines, 4 operations and 2 products.

Key-Words: - AI Minimax Algorithm to Solve the Magic Square, Optimization of AGVs Networks, Improved Hybrid Algorithm to Optimize AGVs Networks, Evolutionary Algorithm to Optimize AGVs Networks.

1 Introduction

The layout optimization is a difficult and complex problem due to the combinatorial explosive number of possible solutions and due to the dependence and interaction of the layout optimal solution with the optimal solution of production planning and scheduling.

In this first approach we will only study the optimization of an AGVs network with 9 workstations and 9 operations and then for 4 operations, for a given production plan of a set of products defined as linear sequences of subsets of the 9 operations and then of the 4 operations.

A possible solution will be a permutation of the nine operations. Since 9! it is not a too big number in terms of iterations of a computer program, as a

preliminary exercise we generated all the 9! permutations and we got four optimal solutions.

We began to solve the problem with mixed integer programming (MIP) with the need of a lot of artificious tricks to linearize the model, but the final result was a deception: even for 9 workstations our optimization software package presented a runtime of the order of 2 days in a 1 GHz PC.

The algorithm that we present is an intermediary pass towards a more efficient evolutionary algorithm to optimize AGVs networks and then to optimize FMS layouts with AGVs networks. It is the result of a process of adaptation and transformation of our AI minimax algorithm to solve the magic square which presented a better performance than the best published evolutionary algorithms to solve the magic square [1].

2 Generation of All Optimal Solutions

Let's first of all to define exactly our AGVs network with 9 workstations, the production plan, the products and the operations. The AGVs network is a 3x5 matrix, where the first and last columns correspond to automatic warehouse accesses, being the lines equally separated as well as the columns. The production plan is simply the definition of the number of units to be produced of each product. In table 1 we show the production plan used in our model. Each product is defined by a linear sequence of a subset of the 9 operations. In table 2 we show the sequences of operations that define each product. In table 3 we show the duration of each operation. Note that changing the execution time of the operations will not change the optimal solution since it is independent of machine positions. Finally in table 4 we show the four optimal solutions that we got through the exhaustive generation of all the 9! permutations of 9 operations.

Parameters
Prod_Plano(k) production plan
product_i->n_unities_i
/p1 5
p2 7
p3 8
p4 6
p5 3
p6 4/
Table 1. Production plan used in this
work.

Table Product_ops(k,opi) definition of the seq of ops of each product

Nop op1 op2 op3 op4 op5 op6 op7 op8 op9 p1 7 6 2 0 1 3 0 5 7 4 p2 4 4 3 0 0 0 2 0 0 1 p3 8 1 7 5 8 3 6 4 0 2 p4 9 6 4 5 3 2 7 1 9 8 p5 6 5 6 2 1 0 0 3 0 4 2 0 5 6 8 7 3 4 1: p6 8

Table 2. Definition of each product.

t_exec_op(opi) tempo de execucao das operacoes em segs /Nop 0 op1 5 op2 7 op3 10 op4 15 op5 13 op6 12 op7 11 op8 10 op9 9/;

Table 3. Definition of the duration ofeach operation.

Tprodution=2058 s

Permutation=1373 Distribution of Operations by the Workstations: 0 2 3 5 0 0 10 7 4 0 0 9 6 8 Execution Time of each Product: 180 69 186 268 151 237

Permutation=39673 Distribution of Operations by the Workstations:

0 2 10 9 0 0 3 7 4 0 0 5 6 8 Execution Time of each Product: 180 75 186 236 177 255

Permutation=39673

Distribution of Operations by the Workstations: 0 2 10 9 0 0 3 7 4 0 0 5 6 8 Execution Time of each Product: 180 75 186 236 177 255

Permutation=266016

 $\begin{array}{cccccccc} \text{Distribution of Operations by the Workstations:}\\ 0 & 8 & 6 & 9 & 0 & 0 & 4 & 7 & 10 & 0 & 0 & 5 & 3 & 2\\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & &$

Table 4. All the 4 Optimal Solutions obtained through the generation of all the 9! permutations of 9 operations.

3 Optimal Solution Obtained with MIP

The great difficulty that we had to solve during the solution of the optimisation of the AGVs network with 9 workstations with MIP was that we cannot make *nonlinear* operations over the variables of the model.

We solved the problem of permutation generation with a binary variable with two indexes, the workstation and the operation executed by it, and in this way we defined the logic of permutation generation with only arithmetic operations and iterative sums.

The problem of the need of a logical AND operation between two of these binary variables was solved with a new binary variable with 4 indexes, each pair of indexes signifying that that the operation i was attributed to the workstation j, and we have to create a set of constraints to guarantee the coherence between this binary variable and the previous binary variable that defined the permutation of operations or, by other words, the disposition of machines in the 3x3 matrix.

In table 5 we show the optimal solution obtained with this MIP model after two days of computation in a 1 GHz PC.

	292 VA	RIABL	Et_pro	duction.L	_ =	2058.0	
PARAMETER $n_{agvs} = 1.745$							
	292 VARIABLE est_q_ex.L						
	e2	e3	e4	e5	e6	e7	
op1	1.000)					
op2		1.000					
op3						1.000	
op4			1.000				
орб					1.000		
op9				1.000			
+	e8	e9	e10				
op5		1.000					
op7			1.000				
op8	1.000						
292 VARIABLE t_exec_product.L							
p1 180.000, p2 69.000, p3 186.000, p4 268.000,							
p5 151.000, vp6 237.0							

Table 5. Optimal solution obtained with MIP that corresponds to the first solution obtained with exhaustive search.

4 Improved Hybrid Algorithm for the Optimization of AGVs Networks

We will make only a qualitative description of this algorithm.

Having as departure point a given permutation of operations, it search a new one changing randomly two operations and that new permutation is accepted if the production time associated to it is *significantly less* than the previous; if the first tabu flag is *on* then the new permutation is saved in the first tabu list. If at the end of a given limit number of change trials it has not found a better permutation, then if the second tabu flag is *on* the last permutation is saved in the second tabu list and after this is accepted the change that *maximizes* the production time increase over a set of operations pairs randomly generated.

When it is generated a permutation that already exists in the first tabu list, that permutation is rejected and it reaches a permutation that exists in the second tabu list it returns to a previous solution that exists in the first tabu list.

Although simple this algorithm presented a performance in terms of the iterations number always much less than 9! or even 9!/1000.

Next we show some results of computational experiences with this algorithm. In table 6 we present na example of a trace of a run with the two tabu flags *off*, departing from a sequential filling. As a curiosity, although it passes two times by the same solution that corresponds to a production time of 2121s, in the second time it travels a different path that leads to the optimal solution. In the next tables we show the statistics over 1000 runs, where it can be seen a significant improvement of the performance as the tabu flags got activated.

 Table 6. Exemple of a run with initial sequential filling and the two tabu flags off.

Niters_max=6177, over 1000 Runs For Niters < 100, Nruns=37 For 100 < Niters < 200, Nruns=82 For 200 < Niters < 300, Nruns=73 For 300 < Niters < 400, Nruns=82 For 400 < Niters < 500, Nruns=88 For 500 < Niters < 600, Nruns=69 For 600 < Niters < 700, Nruns=44 For 700 < Niters < 800, Nruns=35 For 800 < Niters < 900, Nruns=51 For 900 < Niters < 1000, Nruns=37 For 1000 < Niters < 1100, Nruns=34 For 1100 < Niters < 1200. Nruns=33 For 1200 < Niters < 1300, Nruns=35 For 1300 < Niters < 1400, Nruns=33 For 1400 < Niters < 1500, Nruns=22 For 1500 < Niters < 1600, Nruns=21 For 1600 < Niters < 1700, Nruns=21 For 1700 < Niters < 1800. Nruns=17 For 1800 < Niters < 1900, Nruns=13 For 1900 < Niters < 2000, Nruns=16 For 2000 < Niters < 2100, Nruns=9 For 2100 < Niters < 2200, Nruns=15 For 2200 < Niters < 2300, Nruns=7 For 2300 < Niters < 2400, Nruns=14 For 2400 < Niters < 2500, Nruns=7 For 2500 < Niters < 2600, Nruns=7 For 2600 < Niters < 2700, Nruns=6 For 2700 < Niters < 2800, Nruns=5 For 2800 < Niters < 2900, Nruns=8 For 2900 < Niters < 3000, Nruns=9 For Niters > 3000, Nruns=70

Table 7. Statistic over 1000 runs in terms of the iterations number with the two tabu flags *off*.

Niters_max=2911, over 1000 Runs For Niters < 100, Nruns=53 For 100 < Niters < 200, Nruns=89 For 200 < Niters < 300, Nruns=102 For 300 < Niters < 400, Nruns=101 For 400 < Niters < 500, Nruns=107 For 500 < Niters < 600, Nruns=96 For 600 < Niters < 700, Nruns=81 For 700 < Niters < 800, Nruns=86 For 800 < Niters < 900, Nruns=53 For 900 < Niters < 1000, Nruns=63 For 1000 < Niters < 1100, Nruns=38 For 1100 < Niters < 1200. Nruns=34 For 1200 < Niters < 1300, Nruns=23 For 1300 < Niters < 1400, Nruns=16 For 1400 < Niters < 1500, Nruns=13 For 1500 < Niters < 1600, Nruns=9 For 1600 < Niters < 1700, Nruns=7 For 1700 < Niters < 1800. Nruns=7 For 1800 < Niters < 1900, Nruns=4 For 1900 < Niters < 2000, Nruns=3 For 2000 < Niters < 2100, Nruns=3 For 2100 < Niters < 2200, Nruns=3 For 2200 < Niters < 2300, Nruns=0 For 2300 < Niters < 2400. Nruns=1 For 2400 < Niters < 2500, Nruns=2 For 2500 < Niters < 2600, Nruns=0 For 2600 < Niters < 2700, Nruns=2 For 2700 < Niters < 2800, Nruns=1 For 2800 < Niters < 2900, Nruns=2 For 2900 < Niters < 3000, Nruns=1 For Niters > 3000, Nruns=0

Table 8. Statistic over 1000 runs with only the firsttabu flag on.

Niters_max=2987, over 1000 Runs For Niters < 100, Nruns=53 For 100 < Niters < 200. Nruns=93 For 200 < Niters < 300, Nruns=106 For 300 < Niters < 400, Nruns=96 For 400 < Niters < 500, Nruns=98 For 500 < Niters < 600, Nruns=77 For 600 < Niters < 700, Nruns=74 For 700 < Niters < 800, Nruns=82 For 800 < Niters < 900, Nruns=68 For 900 < Niters < 1000, Nruns=55 For 1000 < Niters < 1100, Nruns=45 For 1100 < Niters < 1200. Nruns=26 For 1200 < Niters < 1300, Nruns=29 For 1300 < Niters < 1400, Nruns=19 For 1400 < Niters < 1500, Nruns=21 For 1500 < Niters < 1600, Nruns=18 For 1600 < Niters < 1700, Nruns=7 For 1700 < Niters < 1800. Nruns=7 For 1800 < Niters < 1900, Nruns=3 For 1900 < Niters < 2000, Nruns=6 For 2000 < Niters < 2100, Nruns=2 For 2100 < Niters < 2200, Nruns=7 For 2200 < Niters < 2300, Nruns=0 For 2300 < Niters < 2400. Nruns=1 For 2400 < Niters < 2500, Nruns=3 For 2500 < Niters < 2600, Nruns=0 For 2600 < Niters < 2700, Nruns=1 For 2700 < Niters < 2800, Nruns=2 For 2800 < Niters < 2900, Nruns=0 For 2900 < Niters < 3000, Nruns=1 For Niters > 3000, Nruns=0

Table 9. Statistic over 1000 runs with only the second
tabu flag on.

Niters_max=3210, over 1000 Runs For Niters < 100, Nruns=35 For 100 < Niters < 200. Nruns=109 For 200 < Niters < 300, Nruns=89 For 300 < Niters < 400, Nruns=102 For 400 < Niters < 500, Nruns=108 For 500 < Niters < 600. Nruns=88 For 600 < Niters < 700, Nruns=75 For 700 < Niters < 800, Nruns=78 For 800 < Niters < 900, Nruns=50 For 900 < Niters < 1000, Nruns=49 For 1000 < Niters < 1100, Nruns=39 For 1100 < Niters < 1200. Nruns=39 For 1200 < Niters < 1300, Nruns=35 For 1300 < Niters < 1400, Nruns=28 For 1400 < Niters < 1500, Nruns=23 For 1500 < Niters < 1600, Nruns=16 For 1600 < Niters < 1700, Nruns=9 For 1700 < Niters < 1800. Nruns=10 For 1800 < Niters < 1900, Nruns=5 For 1900 < Niters < 2000, Nruns=5 For 2000 < Niters < 2100, Nruns=4 For 2100 < Niters < 2200, Nruns=1 For 2200 < Niters < 2300, Nruns=0 For 2300 < Niters < 2400. Nruns=0 For 2400 < Niters < 2500. Nruns=0 For 2500 < Niters < 2600, Nruns=2 For 2600 < Niters < 2700, Nruns=0 For 2700 < Niters < 2800, Nruns=0 For 2800 < Niters < 2900, Nruns=0 For 2900 < Niters < 3000, Nruns=0

For Niters > 3000, Nruns=1

Table 10. Statistic over 1000 runs with the two tabuflags on.

5 Layout with Repetitions of Operations

In this section we will consider a simpler situation to reduce the combinatorial explosion, since with *repetition* of operations there will exist much more possible layouts. We will consider only four operations and two products, p1 and p2, defined by op2->op4->op1->op3 and op4->op1->op3->op2, respectively, and the production plan defined by 10 unities of p1 and 20 unities of p2, and we will consider that the operation execution times are all

much less than the traveling time between two machines, so we will consider them all equal zero.

First we will find all the optimal solutions for the same 3x3 layout as we considered in the previous section by exhaustive search considering only p1. In table 11 we present the 8 optimal solutions found by exhaustive search generating all possible layout and for each one all the possible trajectories that implement p1.

Average Distance for Layout n.53416:23 New Optimal Layout 53416:2 1 3 2 4 2 2 2 2

Average Distance for Layout n.62355:23 New Optimal Layout 62355:2 2 2 2 4 2 2 1 3

Average Distance for Layout n.62358:23 New Optimal Layout 62358:2 2 2 2 4 2 3 1 2

Average Distance for Layout n.89147:23 New Optimal Layout 89147:2 4 3 3 1 3 3 3 3

Average Distance for Layout n.97334:23 New Optimal Layout 97334:3 1 2 2 4 2 2 2 2

Average Distance for Layout n.124123:23 New Optimal Layout 124123:3 3 3 1 3 2 4 3

Average Distance for Layout n.124126:23 New Optimal Layout 124126:3 3 3 3 1 3 3 4 2

Average Distance for Layout n.133065:23 New Optimal Layout 133065:3 4 2 3 1 3 3 3 3

Table 11- All 8 optimal layouts for one product defined by op2->op4->op1->op3 obtained by exhaustive search. Each number represents the operation executed by the associated machine in a matrix 3x3.

Previously we have tried to solve the additionmultiplication magic square problem with MIP considering a matrix nxn with distinct integers between $1..n^2$. When we tried to run the model we always got the answer 'Model Integer Infeasible'. As a matter of fact the addition-multiplication magic square only has solution relaxing the constraint of the limit of the elements being n^2 [3-6]. Nevertheless the tricky solution we found to implement the product of the elements of lines and columns and main diagonals can be adapted to the solution of the generation of trajectories for each product and to the implementation of the division of the total distance over all trajectories by the number of trajectories.

---- 307 VARIABLE t_producao.L = 23.000

307 VARIABLE est_q_ex.L e2 e3 e4 e7 e8 e9 1.000 op1 1.000 op2 1.000 1.000 op3 1.000 1.000 op4 e13 e14 +e12 op3 1.000 1.000 1.000 ----307 VARIABLE t_exec_produto.L p1 23.000 ---- 307 PARAMETER Produto INDEX 1 = p1 INDEX 2 = op2op3 op4.op1 1.000 307 VARIABLE n_trajs.L number of trajectories of product k p1 6.000

---- 307 VARIABLE traj.L

INDEX 1 = p1 INDEX 2 = e4 e2 e7 e9 e12 e13 e14 e3 .e8 1 1 1 1 1 1

Table 12- Optimal layout obtained with MIP after about 15hours with a PC @ 1GHz. The solution corresponds to the eight layout obtained by exhaustive search.

>> generate_all_layouts_traj(4,9,[4 2 4 1 3;4 4 1 3 2],[10 20]) Average Distance for Layout n.1:1345 New Optimal Layout 1:1 1 1 1 1 1 2 3 4 Average Distance for Layout n.3:1295 New Optimal Layout 3:1 1 1 1 1 1 3 2 4 Average Distance for Layout n.26:1145 New Optimal Layout 26:1 1 1 1 1 3 1 4 2 Average Distance for Layout n.44:1065 New Optimal Layout 44:1 1 1 1 1 1 4 1 3 2 Average Distance for Layout n.53:1065 New Optimal Layout 53:1 1 1 1 1 4 3 2 1 Average Distance for Layout n.171:1060 New Optimal Layout 171:1 1 1 1 3 1 1 2 4 Average Distance for Layout n.183:1060 New Optimal Layout 183:1 1 1 1 3 1 4 2 1 Average Distance for Layout n.189:1030 New Optimal Layout 189:1 1 1 1 3 2 1 1 4 Average Distance for Layout n.192:1030 New Optimal Layout 192:1 1 1 1 3 2 1 4 1 Average Distance for Layout n.245:990 New Optimal Layout 245:1 1 1 1 3 4 1 2 1

Average Distance for Layout n.722:930 New Optimal Layout 722:1 1 1 2 3 4 1 1 1 Average Distance for Layout n.1182:930 New Optimal Layout 1182:1 1 1 3 2 4 1 1 1 Average Distance for Layout n.1853:930 New Optimal Layout 1853:1 1 1 4 3 2 1 1 1 Average Distance for Layout n.8510:894 New Optimal Layout 8510:1 1 4 2 3 2 2 2 2 Average Distance for Layout n.35488:884 New Optimal Layout 35488:1 4 1 2 3 2 2 2 2 Average Distance for Layout n.38401:878 New Optimal Layout 38401:1 4 2 2 3 2 2 2 2 Average Distance for Layout n.38832:810 New Optimal Layout 38832:1 4 2 3 1 2 2 2 2 Average Distance for Layout n.39088:770 New Optimal Layout 39088:1 4 2 3 2 2 2 2 2 Average Distance for Layout n.56608:745 New Optimal Layout 56608:2 1 4 2 3 2 2 2 2 Average Distance for Layout n.62553:718 New Optimal Layout 62553:2 2 2 3 1 4 2 2 2

Average Distance for Layout n.63086:690 New Optimal Layout 63086:2 2 2 4 1 3 2 2 2

Table 13. The single optimal solution obtained by exhaustive search for two products, the first defined as the previous one and the second defined by op4->op1->op3->op2 and production plan 10 of p1 and 20 of p2. 342 VARIABLE t_producao.L = 752.000 342 VARIABLE est q ex.L --e4 e9 e2 e3 e8 e7 op1 1.000 1.000 1.000 1.000 op2 op3 1.000 1.000 op4 +e12 e13 e14 1.000 1.000 op2 op4 1.000342 VARIABLE t_exec_produto.L p1 30.400, p2 22.400 342 PARAMETER Produto ----INDEX 1 = p1 INDEX 2 = op2op3 op4.op1 1.000 INDEX 1 = p2 INDEX 2 = op4op2 1.000 op1.op3 342 VARIABLE n_trajs.L number of ____ trajectories of product k p1 10.000, p2 10.000 ---- 342 VARIABLE traj.L INDEX 1 = p1 INDEX 2 = e2e8 e4 .e9 1.000

e14.e9 1.000INDEX 1 = p1 INDEX 2 = e3e8 e4.e9 1.000 e14.e9 1.000 INDEX 1 = p1 INDEX 2 = e7e8 e4.e9 1.000e14.e9 1.000 INDEX 1 = p1 INDEX 2 = e12e8 e4.e9 1.000 e14.e9 1.000 INDEX 1 = p1 INDEX 2 = e13e8 e4.e9 1.000 e14.e9 1.000 INDEX 1 = p2 INDEX 2 = e4e2 e3 e7 e12 e13 e9.e8 1.000 1.000 1.000 1.000 1.000 INDEX 1 = p2 INDEX 2 = e14e2 e3 e7 e12 e13 e9.e8 1.000 1.000 1.000 1.000 1.000 342 VARIABLE d.L ____ d224 d304 p1 1.0001.000 p2 342 VARIABLE n.L ____ n10 p1 1.000 1.000 p2 342 VARIABLE nd.L d224 d304 p1.n10 1.000 p2.n10 1

Table 14. The sub-optimal layout obtained with MIP after about 5 hours of computation in a Pentium IV @ 3.6GHz and 2G RAM and just before had exhausted the memory. Note that the optimal solution is 690s and this solution corresponds to 752s of production time.

For 700 < Niters < 800, Nruns=55 For 800 < Niters < 900, Nruns=39 For 900 < Niters < 1000, Nruns=26 For 10000 > Niters > 1000, Nruns=34

Table 15. Statistics over 1000 runs for the first Tabuflag On. There were no failures and the number ofiterations was always less than 1791.

Niters_max=1451, over 1000 Runs

For Niters < 100, Nruns=0 For 100 < Niters < 200, Nruns=112 For 200 < Niters < 300, Nruns=171 For 300 < Niters < 400, Nruns=178 For 400 < Niters < 500, Nruns=173 For 500 < Niters < 600, Nruns=127 For 600 < Niters < 700, Nruns=87 For 700 < Niters < 800, Nruns=60 For 800 < Niters < 900, Nruns=33 For 900 < Niters < 1000, Nruns=28 For 10000 > Niters > 1000, Nruns=31 **Table 16. Statistics over 1000 runs for the two Tabu**

flags On. There were no failures and the number of iterations was always less than 1452. Note that there is a slight improvement over the situation of only the first Tabu flag On.

6 Conclusions and Future Work

Although very promising, we need a good reference to compare our algorithm, and we are implementing the OmeGA algorithm [2] and it is also planned the application of various commercial programs to design the layout of FMS also to the same AGVs network with 9 workstations and the same production plan.

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