## Local Search Methods to Solve Multiple Objective Function

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طرائق البحث المحلية لحل دالة هدف متعددة


$$
\begin{aligned}
& \text { حجـد كـــظ الزويني } \\
& \text { ڤسم الريـاضبـات } \\
& \text { كلية علوم الحاسبـات والرياضيات } \\
& \text { جامعة ذي قار }
\end{aligned}
$$

نتاولنا في هذا البحث در اسة مسألة جدولة n من النتاجات (Jobs) على ماكنة واحدة. هدفنا في هذه الدراسة هو
ايجاد الحلول التقربيية ( Near optimal solutions) لجدولة n من النتاجات لتصغير دالة الهدف و هي الكلفة الكلية لزمن انسياب النتاجات وكلفة أكبر تبكير عندما يكون للنتاجات أزمنة تحضبر غبر متساوية. حيث قمنا بتطوير ومقارنة واختبار بعض طر ائق البحث المحلية:
( الطريقة التنازلية, محاكاة الصب, طريقة إبدال الأزواج المتجاورة, الخوارزمية الجينية ) (لمألة وتحرينا عن تأثير تغاير المعلمات لهذه الطر ائق. وتحليل حلولها الأولية حسابياً، عمليا" ومن خلال الخبرة الحسابية وجد، بأن خوارزمبات البحث المحلي تستطيع حل المسألة إلى ( 23000) نتاج بوقت معقول، كذللك وجدنا إن ( الخوارزمية الجينية ) هي الأفضل للمسألة عندما يكون الحجم اقل أو مساوي لــ (1500) نتاج، أما للمسائل من حجم اكبر كانت طريقة محاكاة الصب هي الأفضل.

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#### Abstract

In this paper we considered the problem of scheduling n jobs on a single machine. Our aim in this study is to find the near optimal solution to minimize the cost of total flow time and maximum earliness with unequal ready times.

Different local search methods: (Descent Method, Adjacent Pairwise Interchange Method, Simulated Annealing, Genetic Algorithm) are developed, compared, and tested for the problem. We investigate the influence of the parameters variance for these local search methods, and empirically analyze their starting solutions. Computational experience found that these local search algorithms can solve the problem up to (23000) jobs with reasonable time. Also we found that: the Genetic algorithm is the best local search heuristic algorithm for our problem when the size is less than or equal to (1500) jobs, and for problems of large size the Simulated Annealing was recommended.


Keywords: Flow time; Maximum earliness; Scheduling; Ready time.

## Mathematics Subject Classification : 90C47

## 1. Introduction

The problem of sequencing n jobs on one machine under different assumptions and multiple criteria are considered extensively. In this study the objective function to be minimized consists of two criteria with unequal ready times: sum of flow time denoted by $\sum F_{i}$ plus maximum earliness denoted by $\mathrm{E}_{\max }$. We assume that the two criteria have the same importance. Denote this problem by $1 / r_{i} / \sum F_{i}+E_{\text {max }}$.

This problem is of a remarkable importance in addition to processing and minimizing the time of the flow of works on the machine. This is achieved from the time of the arrival in the work site (when it is ready for working on the machine) to the time of the work achievement. Furthermore it is possible to reduce the storage time for the works which require from the achievement till delivery to the beneficiaries. The process of storage is sometimes expensive and complex. The processing of such type of problems has considerable importance especially in the field of agriculture and industry. This is especially true when handing the problems of factories which produce items with short periods of validity for use such as food, chemical substance, serums, crops and fruits.
The following are some of Literature Review:

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Koksalan et al (1998) [10] proposed a heuristic to "generate all approximately efficient sequences " for the problem to minimize the flow time and maximum earliness on a single machine . Ahmet and koksalan (2003)[2], used Genetic algorithm to solve the scheduling problem of the total completion times and the maximum earliness. Kurz and conterbury (2005) [11] used genetic algorithm to find the set of efficient point for $1 / /\left(\sum C_{i}, E_{\max }\right)$ problem. Al-Assaf (2007) [3] used the BAB algorithm to find the optimal solution for the problem 1// $\sum C_{i}+E_{\max }$ and proposed a polynomial algorithm with in special range for the problem 1/ / $\left(\sum C_{i}, E_{\max }\right)$.

Huang and Yang (2009) [8] presents an algorithm for efficient scheduling in terms of total flow time and maximum earliness.

Al-Zuwaini and Husein, N. A. (2012)[4] used efficient branch and bound technique with effective upper bound and valid lower bound for the problem $1 / r_{i} / \sum F_{i}+E_{\max }$, also they proved special cases and dominance rules for this problem.

## 2. Sequence Rules for Machine Scheduling Problems

1) SPT: Jobs are sequenced in non - decreasing order of processing times, (this rule is well known to minimize $\sum C_{i}$ ) for $1 / / \sum C_{i}$ problem. [13]
2) SRT: Jobs are sequenced in non - decreasing order of release dates, (this rule is well known to minimize $C_{\max }$ ) for $1 / r_{i} / C_{\max }$ problem.[6]
3) MST: Jobs are sequenced in non - decreasing order of their slack times $S_{i}=d_{i}-p_{i}$, (this rule is well known to minimize $\mathrm{E}_{\max }$ ) for $1 / / \mathrm{E}_{\max }$ problem. [7]

## 3. Formulation of the Problem

The general problem of scheduling jobs on a single machine to minimize the total cost can be stated as follows: A set of $n$ independed jobs $N=\{1,2, \ldots, n\}$ which has to be scheduled without preemption on a single machine that can handle at most one job at a time. The machine is assumed to be continuously available from time zero onwards and no precedence relationship exists between jobs. Each job j, $j \in N$ has an integer processing time $P_{j}$, a release date $r_{j}$ and ideally should be completed at its due date $d_{j}$. For any given schedule $(1,2, \ldots, n)$, the flow time of job $\mathrm{j}, \mathrm{F}_{\mathrm{j}}$ and the maximum earliness $\mathrm{E}_{\max }$ can be respectively defined as:

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$\mathrm{F}_{\mathrm{j}}=\mathrm{C}_{\mathrm{j}}-\mathrm{r}_{\mathrm{j}}$, where $\mathrm{C}_{\mathrm{j}}$ be a completion time for job j , given by the relationship:
$\mathrm{C}_{1}=\mathrm{r}_{1}+\mathrm{p}_{1}, \mathrm{C}_{\mathrm{j}}=\max \left\{\mathrm{r}_{\mathrm{j}}, \mathrm{C}_{\mathrm{j}-1}\right\}+\mathrm{p}_{\mathrm{j}}$ for $\mathrm{j}=2,3, \ldots, \mathrm{n}$
and $E_{\max }=\max _{1 \leq j \leq n}\left\{E_{j}\right\}, \mathrm{E}_{\mathrm{j}}=\max \left\{\mathrm{d}_{\mathrm{j}}-\mathrm{C}_{\mathrm{j}}, 0\right\}, \mathrm{j}=1,2, \ldots \ldots, \mathrm{n}$.
The objective is to find the schedule that minimize the sum of the total flow time and maximum earliness costs of all jobs with release dates on a single machine (i.e. minimize the multiple objective function (MOF) denoted by $\left(\sum_{j=1}^{n} F_{j}+E_{\max }\right)$. It is clear that our model differs from the other models (See for example).

Koksalan et al. (1998) [10], Ahmet and Koksalan (2003) [2], Kurz and Canterbury (2005) [11], AL-Assaf (2007) [3], Huang and Yang (2009) [8]. Here we consider a more general and realistic problem dealing with arbitrary release dates. The problem is strongly NP-hard because the 1// $\sum C_{i}+E_{\max }$ problem with zero release date is NP-hard [10][2][3].

Our scheduling problem can be state mathematically more precisely as follows:
Given a schedule $\delta=(1,2, \ldots, \mathrm{n})$, then for each job $j \in \delta$ the flow time $\mathrm{F}_{\mathrm{j}}$ and the maximum earliness $\mathrm{E}_{\text {max }}$ can be calculated. The objective is to find a schedule, $\sigma=(\sigma(1)$, $\sigma(2), \ldots, \sigma(\mathrm{n}))$ belong to a neighborhood of $\delta$ that minimize the total $\operatorname{cost} \mathrm{Z}(\sigma)$, where $Z(\sigma)=\sum_{j=1}^{n} F_{\sigma(j)}+E_{\max }(\sigma)$.

Let S be a set of all schedules, $|S|=n$ !, then we can formulate our problem in mathematical form as:

$$
\begin{align*}
& M=\min _{\sigma \in S}\{Z(\sigma)\}=\min _{\sigma \in S}\left\{\sum_{j=1}^{n} F_{\sigma(i)}+E_{\max }(\sigma)\right\} \\
& \text { S.to: } \\
& C_{\sigma(i)} \geq r_{\sigma(i)}+p_{\sigma(i)} \quad \mathrm{j}=1,2, \ldots, \mathrm{n} \\
& C_{\sigma(i)} \geq C_{\sigma(i-1)}+p_{\sigma(i)} \quad \mathrm{j}=2, \ldots \ldots, \mathrm{n}  \tag{P}\\
& F_{\sigma(i)}=C_{\sigma(i)}-r_{\sigma(i)} \quad \mathrm{j}=1,2, \ldots, \mathrm{n} \\
& E_{\sigma(i)} \geq d_{\sigma(i)}-C_{\sigma(i)} \quad \mathrm{j}=1,2, \ldots, \mathrm{n} \\
& p_{\sigma(i)}>0, r_{\sigma(i)} \geq 0 \quad \mathrm{j}=1,2, \ldots, \mathrm{n} \\
& E_{\sigma(i)} \geq 0, F_{\sigma(i)} \geq p_{\sigma(i)} \quad \mathrm{j}=1,2, \ldots, \mathrm{n}
\end{align*}
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Let t be a time at which a machine is available after it ;
$R_{i}(t)=\max \left(t, r_{i}\right)$ the earliest beginning time of job i at time t.
$C_{i}(t)=R_{i}(t)+P_{i}$ the earliest completion time of job i at time t.
$\mathrm{G}(\mathrm{i}, \mathrm{t})=\mathrm{R}_{\mathrm{i}}(\mathrm{t})+\mathrm{C}_{\mathrm{i}}(\mathrm{t})$ priority rule for total flow time of job i at time t .
Then, given a set of jobs $\mathrm{N}=\{1,2, \ldots, \mathrm{n}\}$
Step (1) : Initialized $t=0, A=\{1,2, \ldots, n\}$ and $\sigma=\phi$
Step (2) : Select job i with $\min _{i \in A} G(i, t)$. Break ties by choosing i with $\min \left\{\mathrm{R}_{\mathrm{i}}(\mathrm{t})\right\}$, and further ties by choosing i with $\min \mathrm{d}_{\mathrm{i}}$.
Step (3) : Update $\mathrm{t}, \mathrm{A}$ and $\sigma$, such that $\mathrm{t}=\mathrm{C}_{\mathrm{i}}(\mathrm{t}), \mathrm{A}=\mathrm{A}-\{\mathrm{i}\}, \sigma=\sigma \cup\{i\}$
Step (4) : If $\mathrm{A} \neq \boldsymbol{\phi}$, return to step 2.
Step (5) : Compute $\mathrm{UB}=\sum_{i=1}^{n} F_{i}(\sigma)+E_{\max }(\sigma)$.

## 5. Near optimal solution by using local search methods

Obviously the problems including multiple criteria are more difficult than those with single criteria. This is the reason why it appears from the analysis of the BAB method result that often weak. So there is a need for local search methods to treat a large size instances problem. This is the main aim of the present paper. In this section different local search methods are developed, compared and tested for the problem ( $\mathbf{P}$ ).

### 5.1 Descent Method (DM) :

This method is a simple form of local search methods. It can be executed as follows :

## Step (1): Initialization

The initial current solution obtained from the Construction of heuristic described in section (4) is to be the initial upper bound (UB) with its current sequence $\sigma=(\sigma(1), \sigma(2), \ldots, \sigma(n))$ and objective function $f(\sigma)$.

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## Step (2): Neighbor generation

The neighbor is swap neighbor (select two arbitrary jobs i and $j(i \neq j)$ not necessary be adjacent and interchange them). The neighbor $\sigma^{*}=\left(\sigma^{*}(1), \sigma^{*}(2), \ldots, \sigma^{*}(n)\right)$. Let the objective function value of this neighbor be $f\left(\sigma^{*}\right)$.

## Step (3): Acceptance test

In this step, we are going to test whether to accept $\sigma^{*}$ or retain to $\sigma$ for the previous neighbor as follow.
a- If $\left(f\left(\sigma^{*}\right)<f(\sigma)\right)$, then $\sigma^{*}$ replace $\sigma$ as the current solution and we set $f(\sigma)=f\left(\sigma^{*}\right)$, then go to step (2) (Neighbor generation).
b- Otherwise (i.e. $f\left(\sigma^{*}\right) \geq f(\sigma)$ ), then $\sigma$ retain as the current solution and we retain to step (2) (neighbor generation).

## Step (4): Termination condition

After $(30,000)$ iterations the algorithm is stopped at a near optimal solution.

### 5.2 Adjacent Pairwise Interchange Method (APIM)

This method defined by a pair interchange operators which interchange elements (jobs) at position (i) and ( $\mathrm{i}+1$ ) for a given sequence ( $\mathrm{i}=1,2, \ldots \ldots, \mathrm{n}-1$ )

Now we are going to describe the steps of (APIM)

## Step (1): Initialization

Is the same as initialization in DM and with its objective function value $f(\sigma)$

## Step (2): Neighbor generation

In order to improve the sequence $\sigma$, the position of two adjacent jobs $\sigma(i)$, $\sigma(i+1), 1 \leq i \leq n-1$ are transposed. Hence a new sequence $\sigma^{*}$ is obtained with its objective function $f\left(\sigma^{*}\right)$

## Step (3): Acceptance test

If the improvement is made [ i.e. $f\left(\sigma^{*}\right)<f(\sigma)$ ], then the two jobs are left in their new position. On the other hand, the two jobs are replaced in their original positions. The procedure is then repeated from step(2) and other possibilities are considered in a similar way.

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## Step (4): Termination condition :

After $(30,000)$ iterations the algorithm is stopping at a near optimal solution.

### 5.3 Simulated Annealing (SA):

In this method improving and neutral moves are always accepted. While deteriorating moves are accepted according to a given probability acceptance function[12].
The following steps describe SA.

## Step (1) : Initialization

Is the same as initialization in DM and with its objective function value $f(\sigma)$.

## Step (2) : Neighborhood generation

The neighbor $\sigma^{*}$ of the current solution $\sigma$ is swap neighbor and compute its objective function value $f\left(\sigma^{*}\right)$.

## Step (3) : Acceptance test

The initial temperature is $10^{0}$ and $\mathrm{T}^{\text {new }}=\mathrm{hT}^{\text {old }}$ where $0<\mathrm{h}<1$ (h is chosen arbitrary) ( $\mathrm{h}=0.9$ ), then we compare between $f(\sigma)$ and $f\left(\sigma^{*}\right)$ as follows:
a- If $f\left(\sigma^{*}\right) \leq f(\sigma)$, then $\sigma^{*}$ is accepted and replaced $\sigma$ as the current solution.
b- If $f\left(\sigma^{*}\right)>f(\sigma)$, and $e^{-\Delta / T}>\mathrm{R}, \Delta=f\left(\sigma^{*}\right)-f(\sigma)$
where $0<\mathrm{R}<1, \mathrm{R}$ is chosen arbitrary. Then $\sigma^{*}$ is accepted and replace $\sigma$ as the current solution, else we reject $\sigma^{*}$ and retain to $\sigma$.

## Step (4): Termination condition :

After $(30,000)$ iterations the algorithm is stopping at a near optimal solution.

### 5.4 Genetic Algorithm (GA)

Genetic algorithms are global search and optimization techniques modeled from natural genetics. They date back to the early work described by John Holland. It works on a randomly generated candidate solution pool, which is usually called "population". Each encoded candidate solution is called "chromosome". During the searching process, the selection, crossover and mutation operators are executed repeatedly until the stop criteria is satisfied[15]. In the following we describe each of the mechanism for our scheduling problem briefly :

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## 1. Initialization

The initial population can be generated at random or can be constructed by using heuristic methods. In this paper we start with $\mathrm{m}=120,113$ from them generated randomly and the remaining seven are given by SPT rule, MST rule, SRT rule, the construction heuristic which is used in section (4), order the jobs according to non - decreasing order of $\mathrm{d}_{\mathrm{i}}$ - ( $r_{i}+p_{i}$ ), DM which is used in subsection (5.1) with termination condition (after 1000 iterations) and SA which is used in subsection (5.3) with termination condition (after 1000 iterations).

## 2. New population

A new population is created by repeating the following substeps until the new population is completed.

## a. Selection :

Selecting the individuals according to fitness value that will usually form the next generating's parents.

## b. Crossover :

Crossover is the breeding of two parents to produce a single child. The child has features from both parents and thus may be better or worse than either parent according to the objective function. Homogeneous mixture crossover (HMX) [1] are applied on each pair of parent solutions to generate two new solutions (children).

## c. Mutation

Pairwise (swap) mutation is applied on each pair of parent solutions to generate two new solutions (children).

## 3. Termination Condition:

The GA procedure stops when a fixed number of generations (or iterations) are executed here (200) iterations. This means that the GA procedure continues until the population is converged to a good, if not optimal solution to our problem ( P ).

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## 6. Computational Results of Local Search Algorithms and Comparison

### 6.1 Test Problems

There exists in the literature a classical way to randomly generate test problems of scheduling problems.

- The processing time $\mathrm{P}_{\mathrm{i}}$ is uniformly distributed in the interval $[1,10]$.
- The release date $\mathrm{r}_{\mathrm{i}}$ is uniformly distributed in the interval [0, $\alpha \mathrm{P}$ ], where [ $\alpha=$ $0.125,0.25,0.50,0.75,1.00]$ and $P=\sum_{i=1}^{n} P_{i}$.
- The due date $\mathrm{d}_{\mathrm{i}}$ is uniformly distributed in the interval $[\mathrm{P}(1-\mathrm{TF}-\mathrm{RDD} / 2), \mathrm{P}(1-\mathrm{TF}+\mathrm{RDD} / 2)]$; where $P=\sum_{i=1}^{n} P_{i}$ depending on the relative range of due date (RDD) and on the average tardiness factor (TF).
For both parameters, the values $0.2,0.4,0.6,0.8$ and 1.0 are considered. For each selected value of $n$ where $n$ is the number of jobs, ten problems were generated.


### 6.2 Computational Results

All local search algorithms in this paper (Decent Method, Adjacent Pairwise Interchange Method, Simulated Annealing, Genetic Algorithm ), are coded in Matlab 7.9.0 (R2009b) and implemented on Intel (R) core (TM) i3 CPU M380 @ 2.53 GH2, with RAM 4.00 GB personal computer. In our computational, we use the condition that: if the solution of an example with " n " jobs for any algorithm is not appear after (600) seconds i.e. (10 minutes ) from its run; then this example is unsolved and this algorithm is active until the problem of size " $n$ ". These criteria were used by Stoppler and Bierwrith [14].

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### 6.2.1 Comparative Effective of Local Search Algorithms

Table (1) shows for each algorithm, the value of objective function and how many it can catch the optimal value for each value of " n " (problem size ). In addition, describes the deviation of local search methods from the optimal solution. The optimal solution for examples in table (1) was found by using BAB algorithm in [4].

Table (2) shows the values of each local search algorithms and how many time that each of them catch the best value, where:
Optimal = the optimal value which is obtained by using BAB method.
SM = the value found by Simulated annealing.
$\mathrm{DM}=$ the value found by decent method.
APIM = the value found by adjacent pairwise interchange method
GA = the value found by Genetic algorithm.
No of opt. $=$ number of examples that catch the optimal value.
Av. Time $=$ the average of time for (10) examples for each algorithm.
Best $=$ the best value.
No. of best = number of examples that catch the best value.

- $=$ refer to the unsolved example.

Table (1) : The performance of local search methods and the optimal solution for $\mathbf{n} \in\{5,10,15,20,25,30,35,40,45,50\}$

| n | EX | Optimal | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 5 | 1 | 71 | 71 | 71 | 71 | 71 |
|  | 2 | 64 | 64 | 64 | 64 | 64 |
|  | 3 | 90 | 90 | 90 | 90 | 90 |
|  | 4 | 31 | 31 | 31 | 31 | 31 |
|  | 5 | 35 | 35 | 35 | 35 | 35 |
|  | 6 | 46 | 46 | 46 | 46 | 46 |
|  | 7 | 62 | 62 | 62 | 62 | 62 |
|  | 8 | 78 | 78 | 78 | 78 | 78 |
|  | 9 | 71 | 71 | 71 | 71 | 71 |
|  | 10 | 77 | 77 | 77 | 77 | 77 |
| No of opt. |  |  | 10 | 10 | 10 | 10 |
| Av. Time |  |  | 0.4723 | 0.4443 | 0.4391 | 0.5335 |

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| n | EX | Optimal | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 10 | 1 | 299 | 299 | 299 | 299 | 299 |
|  | 2 | 185 | 185 | 185 | 192 | 185 |
|  | 3 | 262 | 262 | 262 | 266 | 262 |
|  | 4 | 177 | 177 | 177 | 180 | 177 |
|  | 5 | 208 | 209 | 209 | 212 | 209 |
|  | 6 | 189 | 189 | 189 | 189 | 189 |
|  | 7 | 167 | 167 | 167 | 170 | 167 |
|  | 8 | 219 | 219 | 219 | 219 | 219 |
|  | 9 | 218 | 218 | 218 | 218 | 218 |
|  | 10 | 267 | 267 | 267 | 269 | 267 |
| No of opt. |  |  | 9 | 9 | 4 | 9 |
| Av. Time |  |  | 0.5069 | 0.4702 | 0.4759 | 0.6286 |
| 15 | 1 | 677 | 677 | 678 | 684 | 677 |
|  | 2 | 392 | 392 | 392 | 392 | 392 |
|  | 3 | 616 | 616 | 616 | 628 | 616 |
|  | 4 | 416 | 416 | 416 | 419 | 416 |
|  | 5 | 474 | 474 | 474 | 474 | 474 |
|  | 6 | 545 | 545 | 545 | 557 | 545 |
|  | 7 | 419 | 419 | 419 | 419 | 419 |
|  | 8 | 542 | 542 | 542 | 544 | 542 |
|  | 9 | 495 | 495 | 495 | 495 | 495 |
|  | 10 | 465 | 465 | 465 | 465 | 465 |
| No of opt. |  |  | 10 | 9 | 5 | 10 |
| Av. Time |  |  | 0.5249 | 0.4921 | 0.4989 | 0.6923 |
| 20 | 1 | 807 | 807 | 807 | 807 | 807 |
|  | 2 | 697 | 697 | 698 | 698 | 697 |
|  | 3 | 906 | 906 | 907 | 918 | 906 |
|  | 4 | 814 | 815 | 815 | 815 | 815 |
|  | 5 | 829 | 829 | 829 | 833 | 829 |
|  | 6 | 1043 | 1043 | 1043 | 1043 | 1043 |
|  | 7 | 708 | 708 | 708 | 708 | 708 |
|  | 8 | 551 | 551 | 552 | 554 | 551 |
|  | 9 | 764 | 764 | 764 | 764 | 764 |
|  | 10 | 681 | 681 | 681 | 681 | 681 |
| No of opt. |  |  | 9 | 6 | 5 | 9 |
| Av. Time |  |  | 0.5590 | 0.5275 | 0.5220 | 0.7842 |
| 25 | 1 | 1294 | 1294 | 1294 | 1294 | 1294 |
|  | 2 | 1225 | 1225 | 1225 | 1243 | 1225 |
|  | 3 | 1422 | 1422 | 1422 | 1422 | 1422 |
|  | 4 | 989 | 989 | 989 | 999 | 989 |
|  | 5 | 1306 | 1317 | 1317 | 1321 | 1317 |
|  | 6 | 1468 | 1468 | 1468 | 1468 | 1468 |
|  | 7 | 1363 | 1363 | 1363 | 1363 | 1363 |
|  | 8 | 1060 | 1060 | 1060 | 1063 | 1060 |
|  | 9 | 933 | 933 | 933 | 933 | 933 |
|  | 10 | 1053 | 1063 | 1063 | 1063 | 1063 |
| No of opt. |  |  | 8 | 8 | 5 | 8 |
| Av. Time |  |  | 0.6268 | 0.5843 | 0.5698 | 0.8925 |

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| n | EX | Optimal | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 30 | 1 | 1496 | 1496 | 1503 | 1500 | 1496 |
|  | 2 | 1850 | 1868 | 1868 | 1868 | 1850 |
|  | 3 | 1881 | 1881 | 1881 | 1881 | 1881 |
|  | 4 | 1584 | 1622 | 1622 | 1622 | 1584 |
|  | 5 | 1319 | 1319 | 1319 | 1320 | 1319 |
|  | 6 | 1871 | 1871 | 1871 | 1871 | 1871 |
|  | 7 | 1566 | 1566 | 1567 | 1567 | 1566 |
|  | 8 | 1890 | 1893 | 1893 | 1893 | 1893 |
|  | 9 | 1740 | 1740 | 1740 | 1740 | 1740 |
|  | 10 | 1469 | 1469 | 1470 | 1470 | 1469 |
| No of opt. |  |  | 7 | 4 | 3 | 9 |
| Av. Time |  |  | 0.6043 | 0.5728 | 0.5729 | 1.0076 |
| 35 | 1 | 1873 | 1873 | 1876 | 1911 | 1873 |
|  | 2 | 2230 | 2230 | 2230 | 2230 | 2230 |
|  | 3 | 1931 | 1939 | 1939 | 1984 | 1931 |
|  | 4 | 1761 | 1761 | 1775 | 1793 | 1761 |
|  | 5 | 2028 | 2029 | 2031 | 2033 | 2028 |
|  | 6 | 1835 | 1835 | 1835 | 1835 | 1835 |
|  | 7 | 2363 | 2363 | 2369 | 2389 | 2363 |
|  | 8 | 2115 | 2128 | 2128 | 2128 | 2128 |
|  | 9 | 2541 | 2542 | 2542 | 2566 | 2541 |
|  | 10 | 2079 | 2079 | 2079 | 2093 | 2079 |
| No of opt. |  |  | 6 | 3 | 2 | 9 |
| Av. time |  |  | 0.6995 | 0.6602 | 0.6429 | 0.1399 |
| 40 | 1 | 2724 | 2724 | 2725 | 2747 | 2724 |
|  | 2 | 2980 | 2981 | 2980 | 3011 | 2980 |
|  | 3 | 2823 | 2823 | 2823 | 2824 | 2823 |
|  | 4 | 2868 | 2868 | 2868 | 2876 | 2868 |
|  | 5 | 2469 | 2469 | 2469 | 2469 | 2469 |
|  | 6 | 2649 | 2649 | 2672 | 2672 | 2649 |
|  | 7 | 2649 | 2660 | 2655 | 2685 | 2655 |
|  | 8 | 2018 | 2018 | 2018 | 2022 | 2019 |
|  | 9 | 2692 | 2692 | 2692 | 2695 | 2692 |
|  | 10 | 2323 | 2323 | 2325 | 2333 | 2323 |
| No of opt. |  |  | 8 | 6 | 1 | 8 |
| Av. time |  |  | 0.6763 | 0.6470 | 0.6412 | 1.2783 |
| 45 | 1 | 4555 | 4580 | 4588 | 4598 | 4555 |
|  | 2 | 3881 | 3932 | 3896 | 3953 | 3892 |
|  | 3 | 4103 | 4122 | 4122 | 4130 | 4122 |
|  | 4 | 3980 | 3981 | 3981 | 3981 | 3981 |
|  | 5 | 3616 | 3625 | 3625 | 3625 | 3625 |
|  | 6 | 3411 | 3411 | 3411 | 3411 | 3411 |
|  | 7 | 3576 | 3578 | 3615 | 3615 | 3578 |
|  | 8 | 3917 | 3917 | 3917 | 3917 | 3917 |
|  | 9 | 3594 | 3594 | 3594 | 3594 | 3594 |
|  | 10 | 4302 | 4302 | 4303 | 4315 | 4302 |
| No of opt. |  |  | 4 | 3 | 3 | 5 |
| Av. time |  |  | 0.7192 | 0.7161 | 0.7042 | 1.4078 |

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| n | EX | Optimal | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 50 | 1 | 3973 | 3973 | 3974 | 3984 | 3981 |
|  | 2 | 5029 | 5101 | 5101 | 5105 | 5029 |
|  | 3 | 3837 | 3837 | 3837 | 3837 | 3837 |
|  | 4 | 3979 | 4024 | 4024 | 4024 | 4024 |
|  | 5 | 4590 | 4590 | 4590 | 4590 | 4590 |
|  | 6 | 4175 | 4215 | 4177 | 4215 | 4177 |
|  | 7 | 4886 | 4886 | 4908 | 4899 | 4899 |
|  | 8 | 4710 | 4713 | 4713 | 4713 | 4713 |
|  | 9 | 3605 | 3605 | 3605 | 3605 | 3605 |
|  | 10 | 3839 | 3842 | 3841 | 3881 | 3841 |
| No of opt. |  |  | 5 | 3 | 3 | 4 |
| Av. time |  |  | 0.7235 | 0.6993 | 0.6869 | 1.5654 |

Table (2): The performance of local search methods and the best solution for $\mathbf{n} \in\{75,100,500,1000,1500,2000,5000,10000,15000,23000\}$

| n | EX | Best | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 75 | 1 | 9860 | 9861 | 9861 | 9861 | 9860 |
|  | 2 | 11158 | 11158 | 11172 | 11255 | 11174 |
|  | 3 | 9797 | 9797 | 9798 | 9798 | 9797 |
|  | 4 | 10799 | 10816 | 10799 | 10855 | 10816 |
|  | 5 | 8688 | 8688 | 8688 | 8688 | 8697 |
|  | 6 | 9598 | 9611 | 9618 | 9647 | 9598 |
|  | 7 | 10289 | 10289 | 10289 | 10289 | 10289 |
|  | 8 | 9962 | 9962 | 9962 | 9967 | 9963 |
|  | 9 | 9910 | 9910 | 9910 | 9910 | 9910 |
|  | 10 | 9879 | 9879 | 9883 | 9899 | 9884 |
| No of best. |  |  | 7 | 5 | 3 | 5 |
| Av. time |  |  | 0.8702 | 0.8384 | 0.8491 | 2.4570 |
| 100 | 1 | 17168 | 17168 | 17168 | 17168 | 17168 |
|  | 2 | 17953 | 17953 | 17953 | 17953 | 17953 |
|  | 3 | 16746 | 16757 | 16756 | 16841 | 16746 |
|  | 4 | 14828 | 14828 | 14828 | 14828 | 14829 |
|  | 5 | 16958 | 16958 | 16960 | 16965 | 16964 |
|  | 6 | 18808 | 18824 | 18824 | 18876 | 18808 |
|  | 7 | 16756 | 16757 | 16756 | 16756 | 16757 |
|  | 8 | 19565 | 19581 | 19587 | 19740 | 19565 |
|  | 9 | 15538 | 15538 | 15538 | 15539 | 15544 |
|  | 10 | 17535 | 17535 | 17535 | 17537 | 17535 |
| No of best. |  |  | 6 | 6 | 4 | 6 |
| Av. Time |  |  | 0.9872 | 0.9655 | 0.9687 | 3.5881 |

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 Vol. 6 No. 1 Year 2014| n | EX | Best | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 500 | 1 | 436361 | 436422 | 436407 | 436361 | 436463 |
|  | 2 | 404995 | 404995 | 405141 | 405794 | 405019 |
|  | 3 | 415284 | 415490 | 415371 | 415564 | 415284 |
|  | 4 | 454259 | 454363 | 454279 | 454545 | 454259 |
|  | 5 | 390066 | 390077 | 390078 | 390066 | 390078 |
|  | 6 | 396251 | 396265 | 396262 | 396251 | 396278 |
|  | 7 | 416436 | 416439 | 416442 | 416436 | 416442 |
|  | 8 | 412551 | 413031 | 413115 | 414130 | 412551 |
|  | 9 | 388906 | 389075 | 388958 | 389187 | 388906 |
|  | 10 | 413173 | 413173 | 413343 | 413817 | 413375 |
| No of best. |  |  | 2 | 0 | 4 | 4 |
| Av. time |  |  | 3.4626 | 3.4001 | 3.39859 | 54.8531 |
| 1000 | 1 | 1687780 | 1687962 | 1687986 | 1687780 | 1687911 |
|  | 2 | 1604536 | 1604536 | 1604790 | 1605075 | 1604648 |
|  | 3 | 1623290 | 1623351 | 1623356 | 1623290 | 1623358 |
|  | 4 | 1641607 | 1641607 | 1642341 | 1643534 | 1642121 |
|  | 5 | 1564666 | 1564668 | 1564885 | 1565164 | 1564666 |
|  | 6 | 1680240 | 1680451 | 1680240 | 1680686 | 1680731 |
|  | 7 | 1514604 | 1514661 | 1514850 | 1516227 | 1514604 |
|  | 8 | 1576885 | 1577112 | 1576885 | 1577496 | 1576932 |
|  | 9 | 1603403 | 1603575 | 1603575 | 1603403 | 1603575 |
|  | 10 | 1593253 | 1593253 | 1593704 | 1594219 | 1593476 |
| No of best. |  |  | 3 | 2 | 3 | 2 |
| Av. time |  |  | 6.9457 | 6.9031 | 6.9008 | 206.5347 |
| 1500 | 1 | 3612385 | 3612385 | 3612487 | 3613122 | 3612385 |
|  | 2 | 3664685 | 3665130 | 3664685 | 3665427 | 3664785 |
|  | 3 | 3600883 | 3601626 | 3601634 | 3600883 | 3601542 |
|  | 4 | 3559265 | 3559414 | 3559387 | 3560146 | 3559265 |
|  | 5 | 3722875 | 3723432 | 3723463 | 3722875 | 3723470 |
|  | 6 | 3639492 | 3641967 | 3640435 | 3646089 | 3639492 |
|  | 7 | 3721909 | 3722161 | 3722145 | 3721909 | 3722168 |
|  | 8 | 3568594 | 3569133 | 3569135 | 3569218 | 3568594 |
|  | 9 | 3683032 | 3684318 | 3683032 | 3686314 | 3683350 |
|  | 10 | 3672782 | 3672782 | 3673739 | 3675435 | 3673189 |
| No of best. |  |  | 2 | 2 | 3 | 4 |
| Av. time. |  |  | 10.9217 | 10.8710 | 10.8766 | 455.3346 |
| 2000 | 1 | 6549334 | 6549334 | 6551481 | 6553498 | - |
|  | 2 | 6312224 | 6312224 | 6312441 | 6312906 | - |
|  | 3 | 6463538 | 6463870 | 6463538 | 6464299 | - |
|  | 4 | 6464788 | 6465710 | 6464788 | 6469977 | $\bullet$ |
|  | 5 | 6329095 | 6329095 | 6329531 | 6329229 | - |
|  | 6 | 6675689 | 6675689 | 6677398 | 6678504 | - |
|  | 7 | 6504549 | 6504804 | 6504549 | 6508568 | - |
|  | 8 | 6536180 | 6536180 | 6537120 | 6538374 | - |
|  | 9 | 6641705 | 6641705 | 6642284 | 6646912 | - |
|  | 10 | 6278827 | 6279260 | 6279261 | 6278827 | - |
| No of best. |  |  | 6 | 3 | 1 |  |
| Av. time |  |  | 15.3756 | 15.3329 | 15.3703 |  |

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| n | EX | Best | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 5000 | 1 | 40456994 | 40459184 | 40459208 | 40456994 | - |
|  | 2 | 40150529 | 40152258 | 40152247 | 40150529 | - |
|  | 3 | 40274315 | 40274315 | 40276206 | 40276908 | $\bullet$ |
|  | 4 | 40135864 | 40138108 | 40138069 | 40135864 | - |
|  | 5 | 40090251 | 40090251 | 40091780 | 40109045 | $\bullet$ |
|  | 6 | 39056811 | 39058739 | 39058762 | 39056811 | - |
|  | 7 | 39914461 | 39918838 | 39914461 | 39919352 | $\bullet$ |
|  | 8 | 40133542 | 40138055 | 40133542 | 40137511 | $\bullet$ |
|  | 9 | 39912837 | 39912837 | 39915131 | 39913863 | $\bullet$ |
|  | 10 | 39863164 | 39864321 | 39864312 | 39863164 | - |
| No of best. |  |  | 3 | 2 | 5 |  |
| Av. time |  |  | 49.1192 | 49.1201 | 49.1119 |  |
| 10000 | 1 | 160424847 | 160424847 | 160433228 | 160436250 | $\bullet$ |
|  | 2 | 157742822 | 157746896 | 157746882 | 157742822 | $\bullet$ |
|  | 3 | 160334389 | 160338332 | 160338356 | 160334389 | - |
|  | 4 | 162284752 | 162285754 | 162284752 | 162345107 | $\bullet$ |
|  | 5 | 163893523 | 163897834 | 163897860 | 163893523 | $\bullet$ |
|  | 6 | 162425732 | 162425732 | 162447895 | 162452997 | $\bullet$ |
|  | 7 | 159465569 | 159468493 | 159465569 | 159469411 | - |
|  | 8 | 160375747 | 160375747 | 160377125 | 160388881 | $\bullet$ |
|  | 9 | 158802618 | 158809405 | 158802618 | 158813912 | $\bullet$ |
|  | 10 | 161398212 | 161398212 | 161403956 | 161442366 | $\bullet$ |
| No of best. |  |  | 4 | 3 | 3 |  |
| Av. time |  |  | 136.7695 | 136.7910 | 136.7851 |  |
| 15000 | , | 361653559 | 361656620 | 361653559 | 361654152 | - |
|  | 2 | 359028403 | 359028403 | 359042670 | 359045323 | - |
|  | 3 | 362767212 | 362781940 | 362767212 | 362779882 | $\bullet$ |
|  | 4 | 363877330 | 363877330 | 363877533 | 363881268 | $\bullet$ |
|  | 5 | 361699572 | 361699572 | 361717418 | 361713096 | - |
|  | 6 | 362547646 | 362552050 | 362552039 | 362547646 | - |
|  | 7 | 364214765 | 364219164 | 364219148 | 364214765 | - |
|  | 8 | 357093876 | 357093876 | 357095978 | 357114961 | $\bullet$ |
|  | 9 | 359352988 | 359357166 | 359357170 | 359352988 | - |
|  | 10 | 358007164 | 358011751 | 358011763 | 358007164 | $\bullet$ |
| No of best. |  |  | 4 | 2 | 4 |  |
| Av. time |  |  | 268.4312 | 268.2156 | 282.9323 |  |
| 23000 | 1 | 849474778 | 849476039 | 849474778 | 849553321 | $\bullet$ |
|  | 2 | 850885118 | 850889290 | 850889296 | 850885118 | $\bullet$ |
|  | 3 | 849841209 | 849855569 | 849841209 | 849857974 | - |
|  | 4 | 858627492 | 858632416 | 858632394 | 858627492 | $\bullet$ |
|  | 5 | 841890559 | 841895149 | 841895148 | 841890559 | $\bullet$ |
|  | 6 | 854642112 | 854642112 | 854643022 | 854774342 | $\bullet$ |
|  | 7 | 854999228 | 855003799 | 855003813 | 854999228 | $\bullet$ |
|  | 8 | 852511194 | 852515848 | 852515876 | 852511194 | - |
|  | 9 | 849715381 | 849718422 | 849715381 | 849725821 | $\bullet$ |
|  | 10 | 846655790 | 846660381 | 846660398 | 846655790 | - |
| No of best. |  |  | 1 | 3 | 6 |  |
| Av. time |  |  | 578.6513 | 574.7921 | 573.1042 |  |

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### 6.2.2 Summary of Experimental Evaluation of Local Search Methods

The computational times of all algorithms for the $\left(1 / r_{i} / \sum F_{i}+E_{\text {max }}\right)$ problem, with our modifications on these algorithms, are approximately the same (except for the Genetic algorithm), since the computational time of (GA) is very large as compared with the computational time of DM, APIM and SA. Indeed this difference of times comes from the way that uses to generate the new sequence in each method.

- In the following table (3), we summarize the results of table (1) by viewing how many the algorithm catch the optimal value only, and their sum, for each number of jobs and for all local search methods.

Table (3): summary of results of table (1)

| n | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: |
| 5 | 10 | 10 | 10 | 10 |
| 10 | 9 | 9 | 4 | 9 |
| 15 | 10 | 9 | 5 | 10 |
| 20 | 9 | 6 | 5 | 9 |
| 25 | 8 | 8 | 5 | 8 |
| 30 | 7 | 4 | 3 | 9 |
| 35 | 6 | 3 | 2 | 9 |
| 40 | 8 | 6 | 1 | 8 |
| 45 | 4 | 3 | 3 | 5 |
| 50 | 5 | 3 | 3 | 4 |
| Sum | $76 / 100$ | $61 / 100$ | $41 / 100$ | $81 / 100$ |

- In the following table (4), we summarize the results of table (2) by viewing how many the algorithm catch the best value only, and their sum.

Table (4): summary of results of table (2)

| n | SA | DM | APIM | GA |
| :---: | :---: | :---: | :---: | :---: |
| 75 | 7 | 5 | 3 | 5 |
| 100 | 6 | 6 | 4 | 6 |
| 500 | 2 | 0 | 4 | 4 |
| 1000 | 3 | 2 | 3 | 2 |
| 1500 | 2 | 2 | 3 | 4 |
| 2000 | 6 | 3 | 1 | $\bullet$ |
| 5000 | 3 | 2 | 5 | $\bullet$ |
| 10000 | 4 | 3 | 3 | $\bullet$ |
| 15000 | 4 | 2 | 4 | $\bullet$ |
| 23000 | 1 | 3 | 6 | $\bullet$ |
| Sum | $38 / 100$ | $28 / 100$ | $36 / 100$ | $21 / 50$ |

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- In the following table (5), we give the activity of local search algorithms, (i. e. give the maximum number of jobs " $n$ " that the local search algorithms can solve the $\left(1 / r_{i} / \sum F_{i}+E_{\text {max }}\right.$ ) problem with reasonable time, (i. e. according to the condition that had been given in subsection (6.2).

Table (5): shows activity of the local search methods

| Algorithm | Active until ( maximum no. of jobs ) |
| :---: | :---: |
| SA | 23000 |
| DM | 23000 |
| APIM | 23000 |
| GA | 1500 |

## 7. Conclusion

In this paper, we have developed near optimal solution approaches for the one machine scheduling problem to minimize a multiple objective function for the $1 / r_{i} / \sum F_{i}+E_{\max }$ problem, this problem is considered to be strongly NP-hard. The main conclusion to be drawn from our computation results is that: some of the local search heuristic algorithms can solve ( $1 / r_{i} / \sum F_{i}+E_{\max }$ ) problem of size (23000) jobs in reasonable time. Also we found that the Genetic algorithm is the best algorithm for the $\left(1 / r_{i} / \sum F_{i}+E_{\max }\right)$ problems of size less than or equal to (1500) jobs. And for the problems of large size the simulated annealing is more effective method for our problem.

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