

# Production Planning and Scheduling for Batch Operations

Müge Erdirik Doğan and Ignacio E. Grossmann

**Carnegie Mellon University**

John Wassick

ESMD Process Optimization

**The Dow Chemical Company**

Enterprise-wide Optimization Project

November 2006



# Problem Statement

## Materials:

- Raw materials, Intermediates, End products
- Unit ratios (lbs of needed material per lb of material produced)

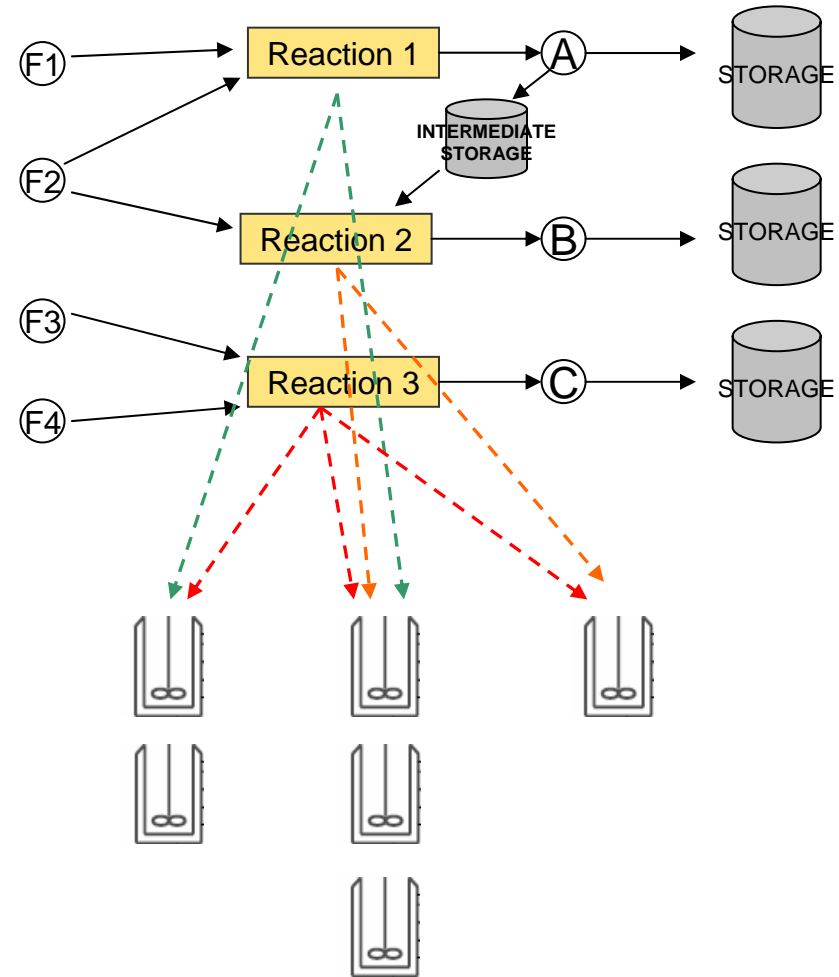
## Production Site:

- Raw material availability and Raw material costs
- Storage tanks with associated capacity
- Transportation costs to each customer
- Reactors:
  - Materials it can produce
  - Batch sizes (lbs) for each material it can produce
  - Operating costs (\$/hr) for each material
  - **Sequence dependent change-over times** (hrs per transition for each material pair)
  - Time the reactor is available during a given month (hrs)

## Customers:

- Monthly forecasted demands for desired products
- Price paid for each product

- Fixed batch times and batch sizes



# Problem Statement

## DETERMINE PLAN and SCHEDULE:

- Production quantities
- Inventory levels
- Number of batches of each product
- Assignments of products to available processing equipment
- Detailed timing of operations
- Sequence of production in each processing equipment

## OBJECTIVE:

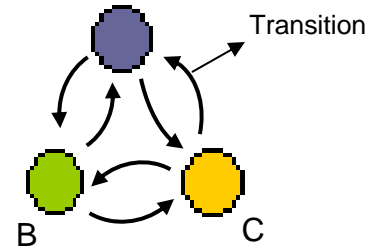
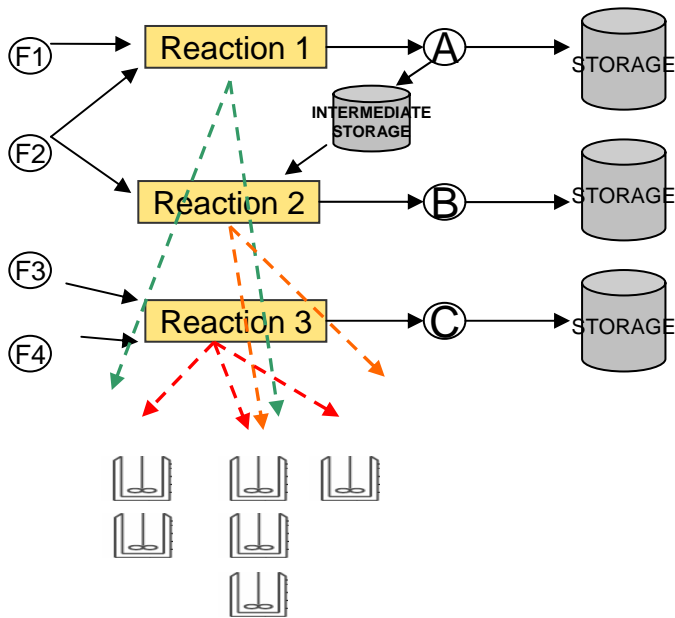
To Maximize **Profit**.

**Profit** = Sales – Costs

**Costs** = Operating Costs – Inventory Costs – Transition Costs

**Challenges:** *How to develop an accurate Planning Model that can anticipate effect of sequence dependent changeovers?*  
*How to develop an efficient scheduling model that can handle mass balances and changeovers in continuous time?*

# Proposed Detailed Scheduling Model (MILP)

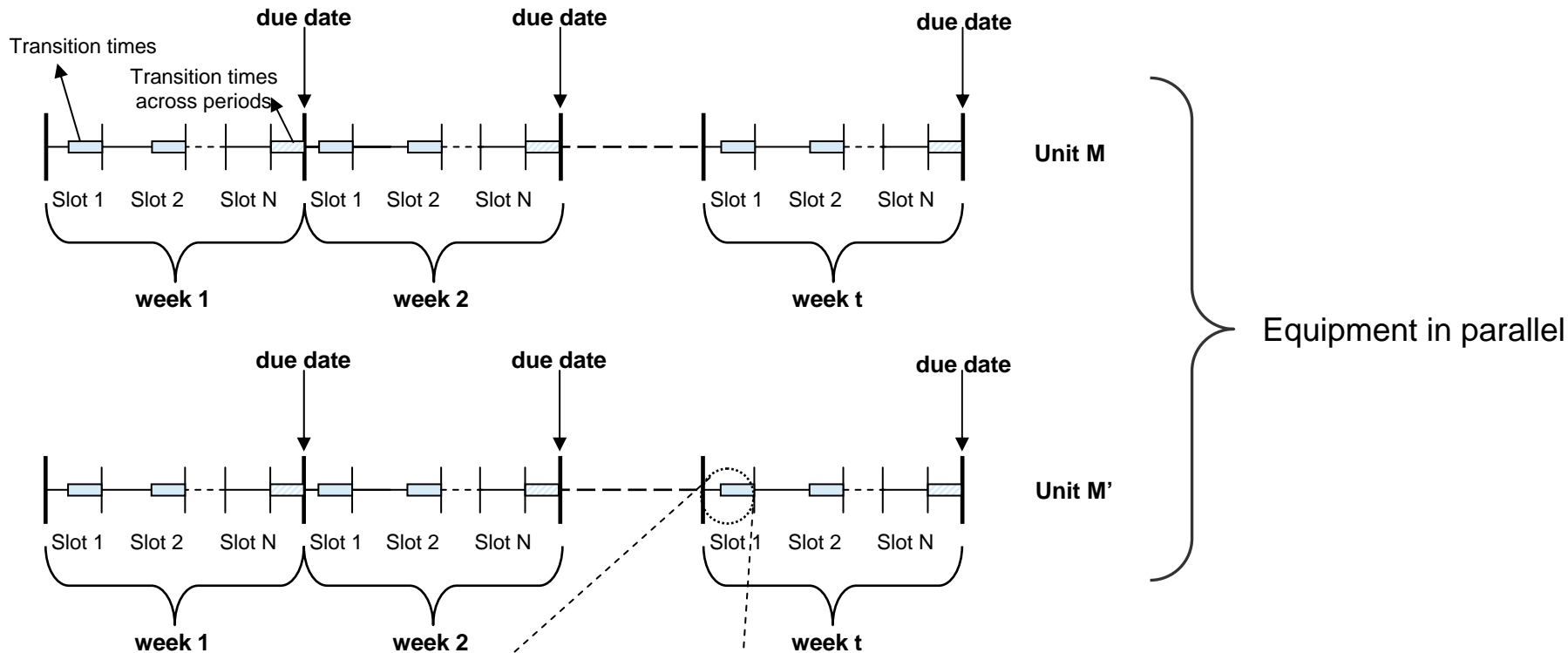


- 2 stage production
- Intermediate storage
- Mass balances

- Sequence dependent change-over times
- Sequence dependent change-over costs

- **Continuous time** domain representation
- Based on **time slots**
- **Sequence dependent** change-over times handled rigorously
- Incorporates mass balances and intermediate storage

# Problem Formulation



## Key variables for assignments:

$W_{imlt} = 1$ : Product  $i$  is produced in slot  $l$  of unit  $m$  of time period  $t$

binary variable

$Y_{mlt} = 1$ : slot  $l$  of unit  $m$  of time period  $t$  is occupied.

binary variable

- ✓ Objective Function
- ✓ Assignments and Processing Times Constraints
- ✓ Detailed Timing Relations and Sequence Dependent Changeovers
- ✓ Mass Balances and Inventory Balances
  - ✓ Intermediates
  - ✓ End Products Produced in 2 Stages
  - ✓ End Products Produced in 1 Stage

# Proposed MILP Detailed Scheduling Model

Objective Function:

$$\text{Profit} = \sum_i \sum_t CP_{i,t} \cdot S_{i,t} - \sum_i \sum_m \sum_l \sum_t COP_{i,t} \cdot XB_{i,m,l,t} - \sum_i \sum_t CINV_{i,t} \cdot (INV_{i,t} + INVFIN_{i,t} + INVINT_{i,t}) - \sum_i \sum_k \sum_m \sum_l \sum_t CTRA_{i,k} \cdot (Z_{i,k,m,l,t} + \tilde{Z}_{i,k,m,l,t} + \hat{Z}_{i,k,m,l,t})$$

Assignment constraints and Processing times:

$$\sum_i W_{i,m,l,t} \leq 1 \quad i \in IM(m), \forall l \in (L(m) \cap L(t)), \forall m, \forall t$$

$$\sum_{i \in IM(m)} W_{i,m,l,t} \geq \sum_{i \in IM(m)} W_{i,m,l,t} \quad \forall l \in (L(m) \cap L(t)), l \neq N(t), \forall m, \forall t$$

$$PT_{i,m,l,t} = BT_{i,m} \cdot W_{i,m,l,t} \quad \forall i \in IM(m), \forall l \in (L(m) \cap L(t)), \forall m, \forall t$$

$$X_{i,m,l,t} = R_{i,m} \cdot BT_{i,m} \cdot W_{i,m,l,t} \quad \forall i \in IM(m), \forall l \in (L(m) \cap L(t)), \forall m, \forall t$$

Detailed timing constraints and sequence dependent change :

$$Z_{i,i',m,l,t} \geq W_{i,m,l,t} + W_{i',m,l+1,t} - 1 \quad \forall i \in IM(m), \forall i' \in IM(m), i' \neq i, \forall l \in (L(m) \cap L(t)), l \neq Nt, \forall m, \forall t$$

$$TR_{m,l,t} = \sum_i \sum_{i'} \tau_{i,i'} \cdot Z_{i,i',m,l,t} \quad \forall l \in (L(m) \cap L(t)), l \neq Nt, \forall m, \forall t$$

$$\tilde{Z}_{i,i',m,l,t} \geq W_{i,m,l,t} + W_{i',m,l'+1,t} - 1 \quad \forall i, i' \in IM(m), i' \neq i, \forall l \in (L(m) \cap L(t)), \forall m, \forall t, t \neq H_t$$

$$Te_{m,l,t} = Ts_{m,l,t} + \sum_i PT_{i,m,l,t} + \sum_i \sum_k \tau_{i,k} \cdot Z_{i,k,m,l,t} + TRT_{m,l,t} - TX_{m,l,t} + \left( \sum_i \sum_{i'} \tau_{i,i'} \cdot \hat{Z}_{i,i',m,l,t} \right) \quad \forall m, l, t$$

$$TRT_{m,l,t} = TRT1_{m,l,t} + TRT2_{m,l,t} \quad \forall m, l, t$$

$$TX_{m,l,t} = TRT1_{m,l,t} \quad \forall m, l, t$$

$$TRT1_{m,l,t} \leq UPPER \cdot Y_{m,l+1,t} \quad \forall m, l, t$$

$$TRT2_{m,l,t} \leq UPPER \cdot (1 - Y_{m,l+1,t}) \quad \forall m, l, t$$

# Proposed MILP Detailed Scheduling Model

## Mass and Inventory Balances:

$$X_{i,m,l,t} = INV P_{i,m,l,t}^{FIN} + INV INT_{i,m,l,t}^{TRA} \quad i \in IFINT_i, \forall l \in (L(m) \cap L(t)), \forall m, \forall t$$

$$INV INT_{i,m,l,t}^{TRA} = INV P_{i,m,l,t}^{INT} + \sum_{l' > l, l' \in L(m)} AA_{i,m,l,m',l',t} + \sum_{m' \neq m} \sum_{l' \in L(m')} AA_{i,m,l,m',l',t} \quad i \in IFINT_i, \forall l \in (L(m) \cap L(t)), \forall l' \in L(t), \forall m, \forall m' \neq m, \forall t$$

$$X_{i,m,l,t} = INV P_{i,m,l,t}^{FIN} + INV P_{i,m,l,t}^{INT} + \sum_{l' > l, l' \in L(m)} AA_{i,m,l,m',l',t} + \sum_{m' \neq m} \sum_{l' \in L(m')} AA_{i,m,l,m',l',t} \quad i \in IFINT_i, \forall l \in (L(m) \cap L(t)), \forall l' \in L(t), \forall m, \forall m' \neq m, \forall t$$

$$Ts_{m,l,t} + \sum_i PT_{i,m,l,t} \leq Ts_{m',l',t} + BigW_t \cdot (1 - YY_{l',m,m',t}) \quad \forall l \in (L(m) \cap L(t)), \forall l' \in (L(m') \cap L(t)), \forall m, \forall m' \neq m, \forall t$$

$$Ts_{m',l',t} \leq Ts_{m,l,t} + \sum_i PT_{i,m,l,t} + BigW_t \cdot (YY_{l',m,m',t}) \quad \forall l \in (L(m) \cap L(t)), \forall l' \in (L(m') \cap L(t)), \forall m, \forall m' \neq m, \forall t$$

$$AA_{i,m,l,m',l',t} \leq UBOUND_i \cdot (YY_{l',m,m',t}) \quad i \in IFINT_i, \forall l \in (L(m) \cap L(t)), \forall l' \in (L(m') \cap L(t)), \forall m, \forall m' \neq m, \forall t$$

$$\sum_{m' \neq m} \sum_{l' \in (L(m') \cap L(t))} AA_{i,m,l,m',l',t} \leq UBOUND_i \cdot (W_{i,m,l,t}) \quad i \in IFINT_i, \forall l \in (L(m) \cap L(t)), \forall m, \forall t$$

$$\sum_{l' \in (L(m) \cap L(t))} AA_{i,m,l,m',l',t} \leq UBOUND_i \cdot (W_{i,m,l,t}) \quad i \in IFINT_i, \forall l \in (L(m) \cap L(t)), \forall m, \forall t$$

$$AA_{i,m,l,m',l',t} \leq UPBOUND_{i,m} \cdot \sum_{i' \in ENDINT(i',i)} (W_{i',m,l,m',l',t}) \quad i \in IFINT_i, \forall l \in (L(m) \cap L(t)), \forall l' \in (L(m') \cap L(t)), \forall m, \forall m' \neq m, \forall t$$

$$INV_{i,t-1}^{INT} + \sum_m \sum_{l \in (L(m) \cap L(t))} INV P_{i,m,l,t}^{INT} = \sum_m \sum_{l \in (L(m) \cap L(t))} INV C_{i,m,l,t} + INV_{i,t}^{INT} \quad i \in IFINT_i, \forall t$$

$$INV_{i,t-1}^{FIN} + \sum_m \sum_{l \in (L(m) \cap L(t))} INV P_{i,m,l,t}^{FIN} = S_{i,t} + INV_{i,t}^{FIN} \quad i \in IFINT_i, \forall t$$

$$X_{i,m,l,t} = \sum_{i'} \alpha_{i,i'} \cdot (INV C_{i',m,l,t} + \sum_{l' < l} AA_{i,m,l',m,l,t} + \sum_{m' \neq m} \sum_{l' \in (L(m') \cap L(t))} AA_{i,m',l',m,l,t}) \quad i \in IE_i, \forall l \in (L(m) \cap L(t)), \forall m, \forall t$$

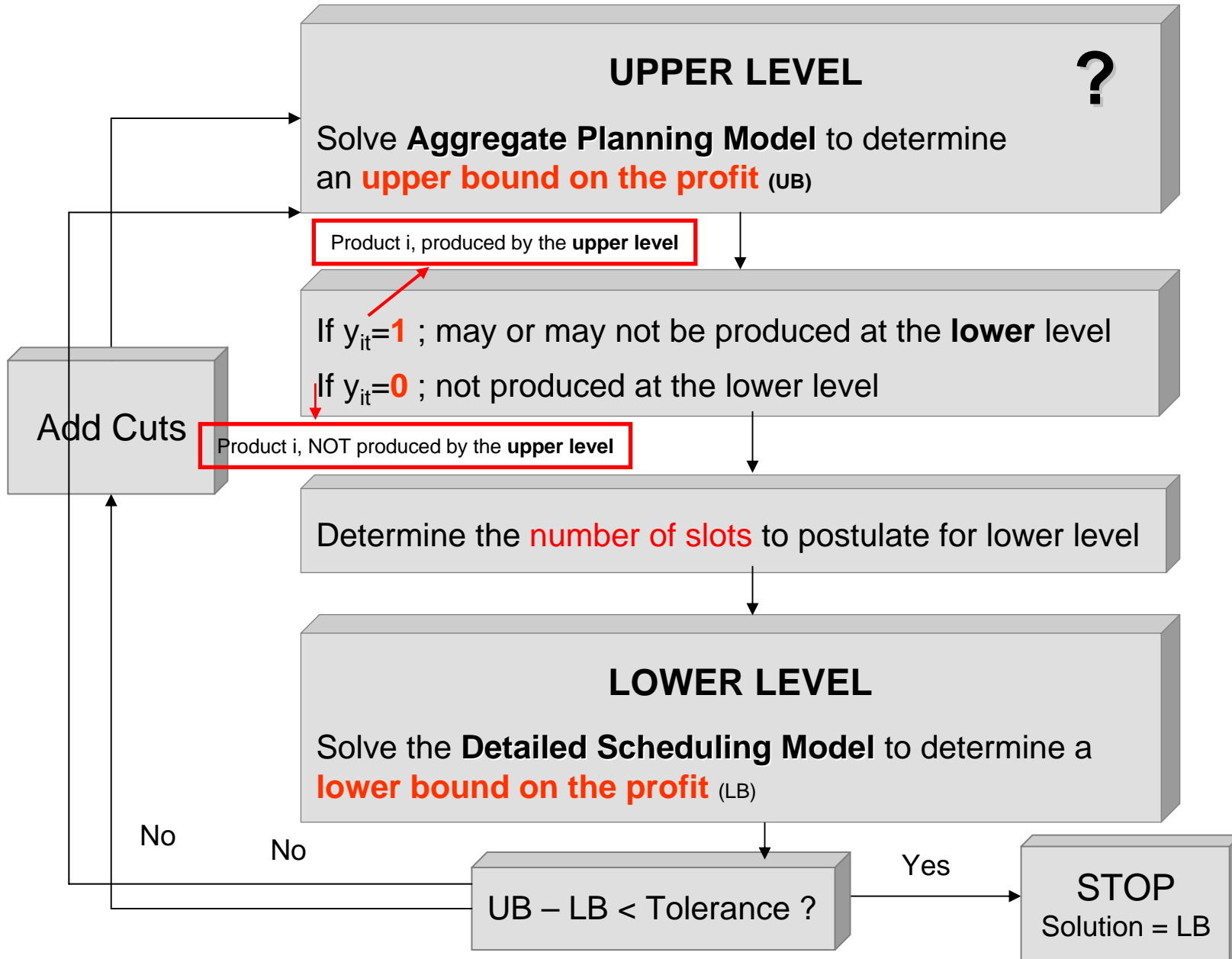
$$INV_{i,t-1}^{FIN} + \sum_m \sum_{l \in (L(m) \cap L(t))} X_{i,m,l,t} = S_{i,t} + INV_{i,t}^{FIN} \quad i \in (IE_i \cup IF_i), \forall t$$



# Remarks

- ✓ Very large scale model
- ✓ Solution times quickly intractable
  - ✓ Number of slots unknown prior to solving the model
  - ✓ Handling mass balances for products produced in 2 stage
  - ✓ Detailed timing constraints introduced for handling sequence dependent change-overs
- ✓ To overcome these difficulties, we introduce a bi-level decomposition scheme

# Proposed Decomposition Algorithm

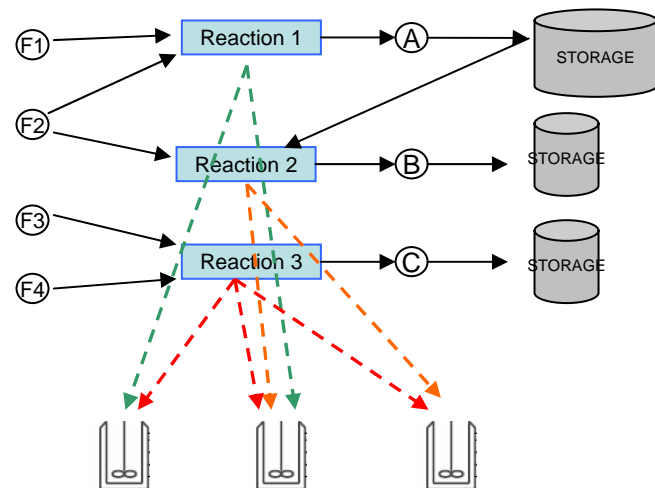
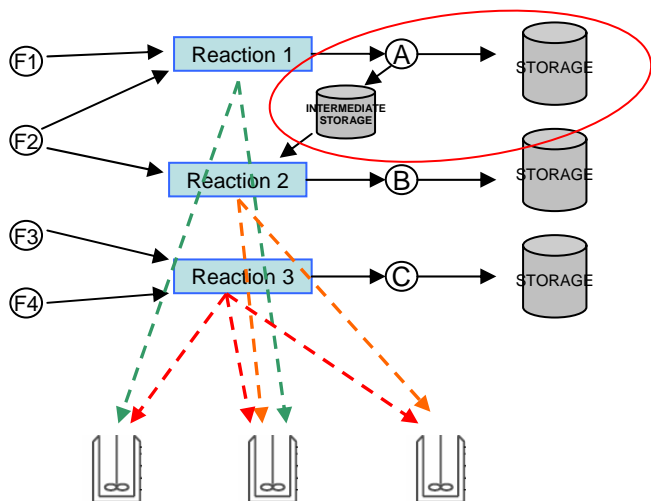


# Proposed MILP Planning Model

## ✓ Relaxation of the detailed scheduling model

I.

- ✓ Intermediate storage tank and the dedicated storage tank **aggregated** into a single tank
- ✓ **Aggregate mass balances** for the intermediates



## II. Replace the detailed timing constraints by:

### OPTION A.

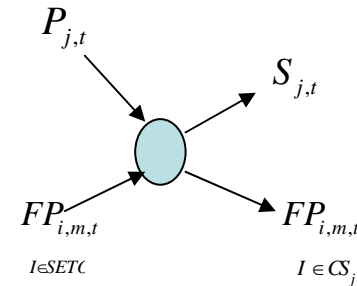
- ✓ Constraints that **underestimate the sequence dependent** changeover times
- ✓ **Weak** upper bounds

### OPTION B.

- ✓ **Sequencing constraints** for accounting for transitions rigorously.
- ✓ **Tight** upper bounds

# Generic Form of the Proposed MILP Planning Model

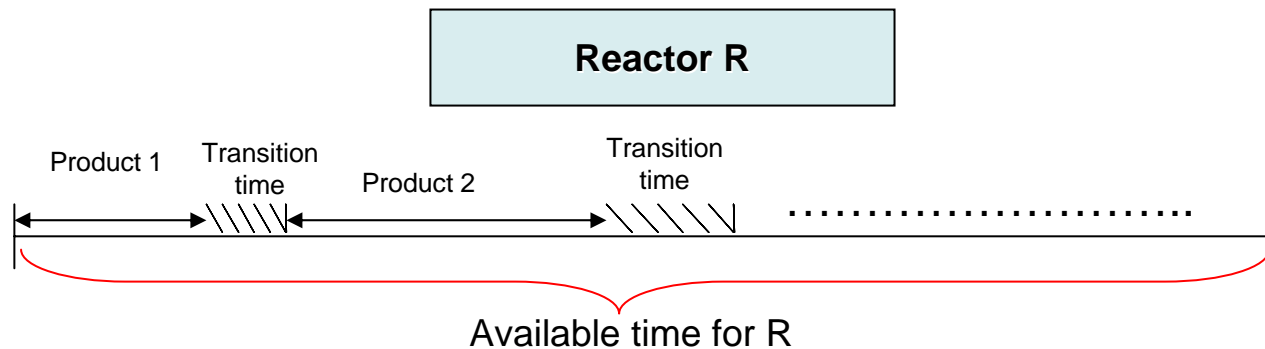
## ➤ Mass Balances on State Nodes



## ➤ Sequencing Constraints

- *Sequence dependent changeovers determined*
- *Detailed timings of operations neglected*

## ➤ Time Balance Constraints on Equipment



## ➤ Objective Function

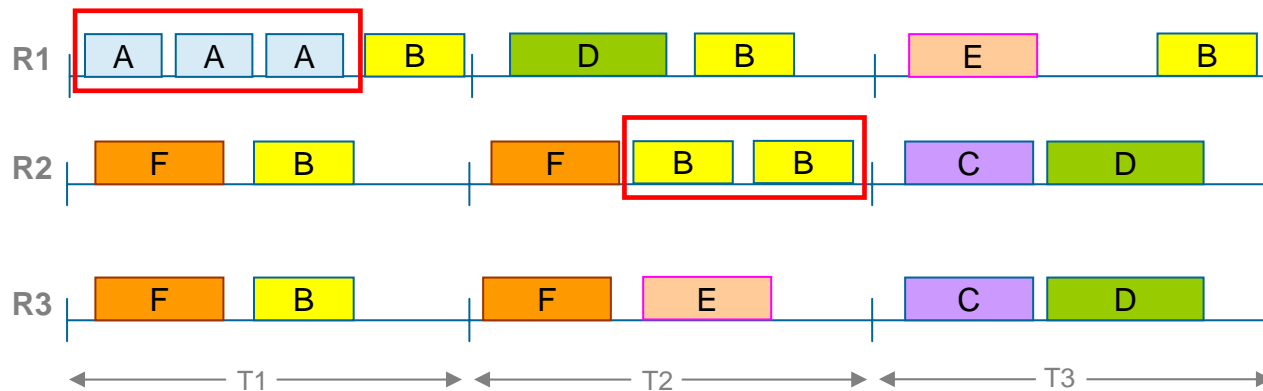
# Key Variables for the Model

$YP_{i,m,t}$  :the assignment of products to units at each time period

$NB_{imt}$  :number of each batches of each product on each unit at each period

$FP_{imt}$  :amount of material processed by each task

**Products:** A,B,C,D,E,F → Reactor 1 or Reactor 2 or Reactor 3



$$YP_{A,reactor1,time1} = 1$$

$$NB_{A,reactor1,time1} = 3$$

$$YP_{B,reactor2,time2} = 1$$

$$NB_{B,reactor2,time2} = 2$$

# Proposed Planning Model

## 1. Mass Balance and Assignment Constraints:

$$Bound_{imt} = \frac{H_t}{BT_{im}} \cdot Q_{im}$$

$\underbrace{H_t}_{\text{Largest number that the task can be repeated}} \cdot \underbrace{Q_{im}}_{\text{Maximum capacity}}$

Maximum lbs of product i that can be produced on unit m at time period t if product i is assigned repeatedly throughout the time period

$$FP_{imt} \leq Bound_{imt} \cdot YP_{imt}$$

$$FP_{imt} \geq Q_{im} \cdot YP_{imt}$$

- Defines a bound on the production levels of product i on unit m at time period t.
- Sets the production level to zero if product i is not assigned on unit m at time period t.

$$NB_{i,m,t} = FP_{i,m,t} / Q_{i,m}$$

Number of batches of product i in unit m at time t

Mass balance on each state node:

$$P_{jt} + \sum_{i \in PS_j} \rho_{ji} \sum_{m \in MT_i} FP_{imt} = S_{jt} + \sum_{i \in CS_j} \bar{\rho}_{ji} \sum_{m \in MT_i} FP_{imt} + INV_{jt} - INV_{jt-1}$$

purchases
production
sales
consumption
change in inventory

# Proposed Planning Model

## 2. Sequence dependent changeovers:

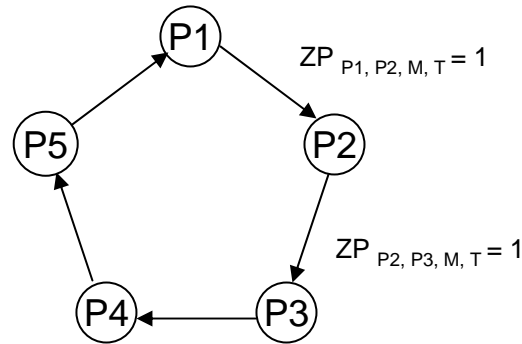
### 2a. Sequence dependent changeovers within each time period:

#### 1. Generate a cyclic schedule where total transition time is minimized.

KEY VARIABLE:

$ZP_{ii'mt}$  : becomes 1 if product  $i$  is after product  $i'$  on unit  $m$  at time period  $t$ , zero otherwise

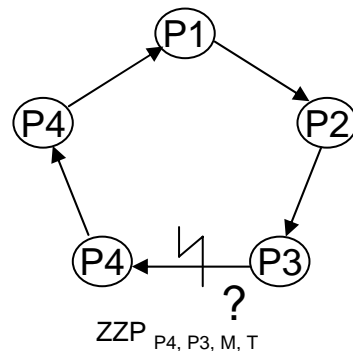
P1, P2, P3, P4, P5



#### 2. Break the cycle at the pair with the maximum transition time to obtain the sequence.

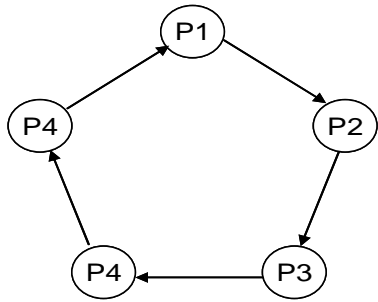
KEY VARIABLE:

$ZZP_{ii'mt}$  : becomes 1 if the link between products  $i$  and  $i'$  is to be broken, zero otherwise



# Proposed Planning Model

According to the location of the link to be broken:



- P2, P3, P4, P5, P1  $\longrightarrow$  ZZP<sub>P1, P2, M, T = 1</sub>
- P3, P4, P5, P1, P2  $\longrightarrow$  ZZP<sub>P2, P3, M, T = 1</sub>
- P4, P5, P1, P2, P3  $\longrightarrow$  ZZP<sub>P3, P4, M, T = 1</sub>
- P5, P1, P2, P3, P4  $\longrightarrow$  ZZP<sub>P4, P5, M, T = 1</sub>
- P1, P2, P3, P4, P5  $\longrightarrow$  ZZP<sub>P5, P1, M, T = 1</sub>

The sequence with the minimum total transition time is the **optimal sequence** within time period t.

$$YP_{imt} = \sum_{i'} ZP_{ii'mt}$$

$$\forall i, m, t$$

$$YP_{i'mt} = \sum_i ZP_{ii'mt}$$

$$\forall i', m, t$$

$$\sum_i \sum_{i'} ZP_{ii'mt} = 1$$

$$\forall m, t$$

$$ZP_{ii'mt} \leq ZP_{ii'mt}$$

$$\forall i, i', m, t$$

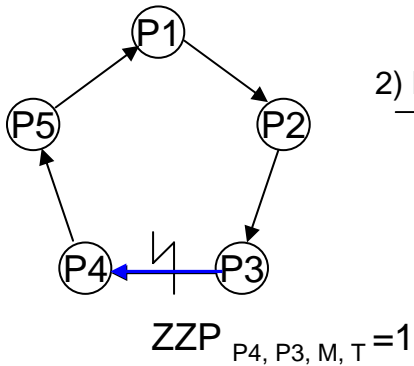
Generate the cycle and break the cycle to find the optimum sequence where transition times are minimized.

Having determining the sequence, we can determine **the total transition time** within each week.

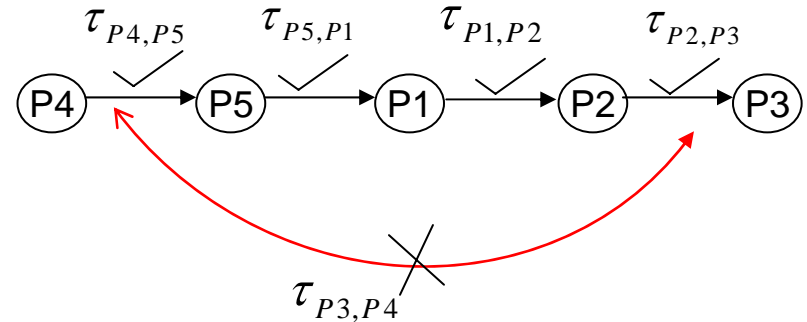


# Proposed Planning Model

1) generate the cycle



2) break the cycle to obtain the sequence



$$TRNP_{m,t} = \tau_{P4,P5} + \tau_{P5,P1} + \tau_{P1,P2} + \tau_{P2,P3} + \tau_{P3,P4} - \tau_{P3,P4}$$

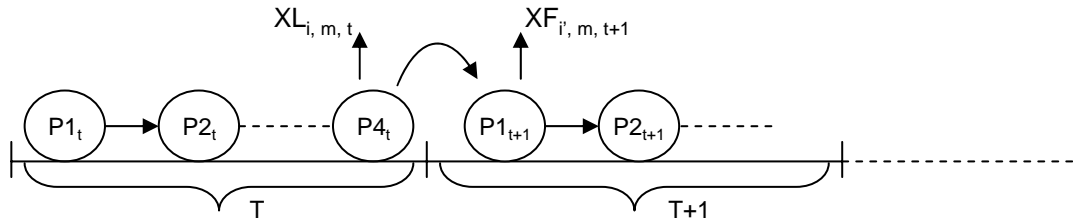
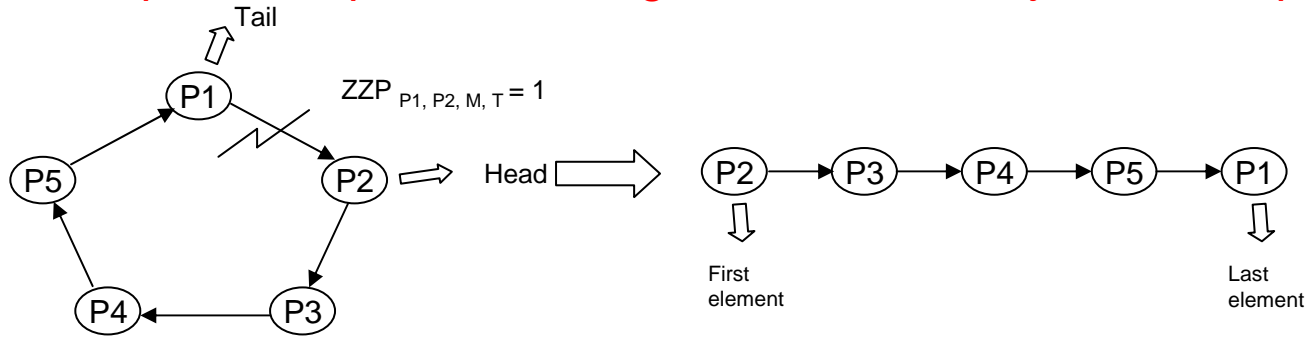
Transition time required to change the operation from P1 to P2

Total transition time within period t on unit m

$$TRNP_{m,t} = \sum_i \sum_{i'} \tau_{i,i'} \cdot ZP_{i',m,t} - \sum_i \sum_{i'} \tau_{i,i'} \cdot ZZP_{i',m,t} \quad \forall m,t$$

# Proposed Planning Model

## 2b. Sequence dependent changeovers across adjacent time periods:



$$ZZZ_{i, i', m, t} \geq XL_{i, m, t} + XF_{i', m, t+1} - 1 \quad \forall i, i', m, t$$

Transitions across adjacent weeks

# Proposed Planning Model

## 3. The time balance constraint:

$$\sum_i NB_{i,m,t} \cdot BT_{i,m} + TRNP_{m,t} + \sum_i \sum_{i'} ZZZ_{i,i',m,t} \cdot \tau_{ii'} \leq H_t \quad \forall m, t$$

summation of batch times  
of assigned products to unit m  
at period t.

total transition time  
within time period t

transition time between  
period t and period t+1

total available time  
for unit m

## 4. Objective Function:

### Maximize PROFIT:

$$Z^p = \sum_j \sum_t CP_{jt} \cdot S_{jt} - \sum_j \sum_t C_{jt}^{inv} \cdot INV_{jt} - \sum_i \sum_m \sum_t C_{it}^{oper} \cdot FP_{int} - \sum_i \sum_{i'} \sum_m \sum_t C_{i,i'}^{trans} \cdot ZP_{i,i',m,t} + \sum_i \sum_{i'} \sum_m \sum_t C_{i,i'}^{trans} \cdot ZZZ_{i,i',m,t} - \sum_i \sum_{i'} \sum_m \sum_t C_{i,i'}^{trans} \cdot ZZZ_{i,i',m,t}$$

Sales

Inventory costs

Variable operating costs

Transition costs

# MILP Aggregate Planning Model

$$Z^p = \sum_j \sum_t c_{pj} \cdot S_{jt} - \sum_j \sum_t c_{jt}^{inv} \cdot INV_{jt} - \sum_i \sum_m \sum_t c_{it}^{oper} \cdot FP_{imt} - \sum_i \sum_{i'} \sum_m \sum_t c_{i,i'}^{trans} \cdot ZP_{i,i',m,t} + \sum_i \sum_{i'} \sum_m \sum_t c_{i,i'}^{trans} \cdot ZZP_{i,i',m,t} - \sum_i \sum_{i'} \sum_m \sum_t c_{i,i'}^{trans} \cdot ZZZ_{i,i',m,t}$$

$$Bound_{imt} = \left( \frac{H_i}{BT_{im}} \right) \cdot Q_{im} \quad \forall i, m, t$$

$$FP_{imt} \leq Bound_{imt} \cdot YP_{imt} \quad \forall i, m, t$$

$$FP_{imt} \geq Q_{im} \cdot YP_{imt} \quad \forall i, m, t$$

$$NB_{i,m,t} = FP_{i,m,t} / Q_{i,m} \quad \forall i, m, t$$

$$S_{i,t} \leq D_{i,t} \quad \forall i, t$$

$$P_{jt} + \sum_{i \in PS_j} \rho_{ji} \sum_{m \in MT_i} FP_{imt} = S_{jt} + \sum_{i \in CS_j} \bar{\rho}_{ji} \sum_{m \in MT_i} FP_{imt} + INV_{jt} - INV_{j,t-1} \quad \forall j, t$$

Assignment of products to equipment and mass balances

$$YP_{imt} = \sum_{i'} ZP_{i'i'mt} \quad \forall i, m, t$$

$$YP_{i'mt} = \sum_i ZP_{ii'mt} \quad \forall i', m, t$$

$$\sum_i \sum_{i'} ZP_{ii'mt} = 1 \quad \forall m, t$$

$$ZZP_{ii'mt} \leq ZP_{ii'mt} \quad \forall i, i', m, t$$

Generate the cycle and break the cycle to find the optimum sequence where transition times are minimized.

$$XF_{i',m,t} \geq ZZP_{i,i',m,t} \quad \forall i, i', m, t$$

$$XL_{i,m,t} \geq ZZP_{i,i',m,t} \quad \forall i, i', m, t$$

$$ZZP_{i,i',m,t} \geq XF_{i',m,t} + XL_{i,m,t} - 1 \quad \forall i, i', m, t$$

$$\sum_i XF_{imt} = 1 \quad \forall m, t$$

$$\sum_i XL_{imt} = 1 \quad \forall m, t$$

$$ZZZ_{i,i',m,t} \geq XL_{i,m,t} + XF_{i',m,t+1} - 1 \quad \forall i, i', m, t$$

Determine the first and last elements of each sequence in order to account for transitions across adjacent periods

$$TRNP_{m,t} = \sum_i \sum_{i'} \tau_{i,i'} \cdot ZP_{i,i',m,t} - \sum_i \sum_{i'} \tau_{i,i'} \cdot ZZP_{i,i',m,t} \quad \forall m, t$$

$$\sum_i NB_{i,m,t} \cdot BT_{i,m} + TRNP_{m,t} + \sum_i \sum_{i'} ZZZ_{i,i',m,t} \cdot \tau_{ii'} \leq H_t \quad \forall m, t$$

Sequence dependent changeover times and the time balances

# Integer Cuts

## Integer Cuts

$$\sum_{(i,m,t) \in Z_1} YP_{i,m,t} - \sum_{(i,m,t) \in Z_0} YP_{i,m,t} \leq |Z_1| - 1 \quad Z_1 = \{i, m, t \mid YP_{i,m,t} = 1\} \quad Z_0 = \{i, m, t \mid YP_{i,m,t} = 0\}$$

\*Ref. Jeroslow and Balas (1972)

Integer cuts exclude previously obtained feasible configurations.

Solution of the aggregated scheduling model (**upper** level):

	Time Periods			
Products	1	2	3	4
A	1	1	0	1
B	1	0	1	1
C	1	1	1	1

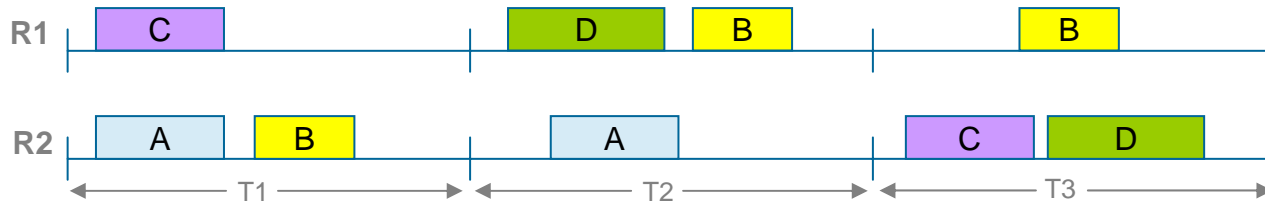
Product A is produced in the 4<sup>th</sup> period.

Product B is NOT produced in the 2<sup>nd</sup> period.

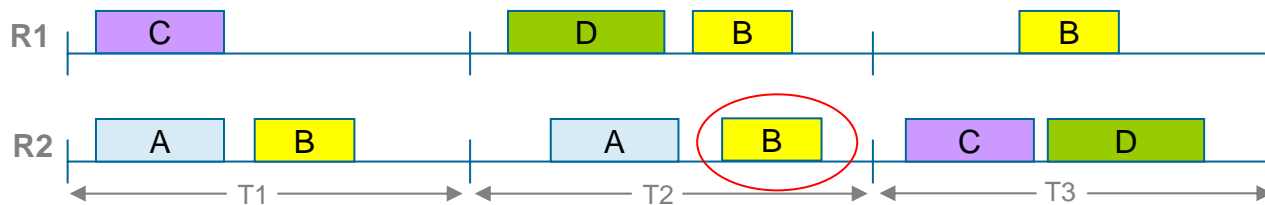
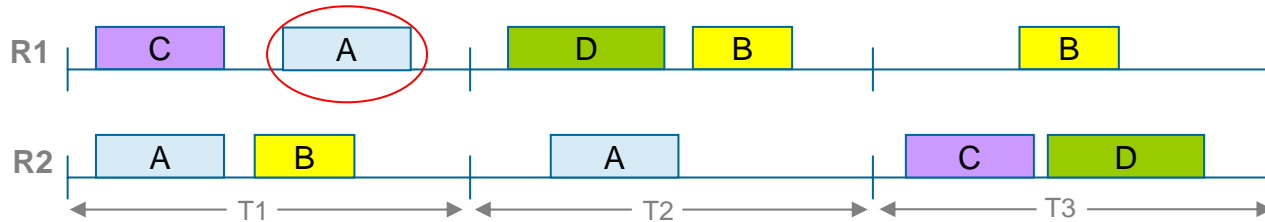
# Cover Cuts

- ✓ Stronger than the integer cuts
- ✓ Exclude the supersets of the previously obtained configurations

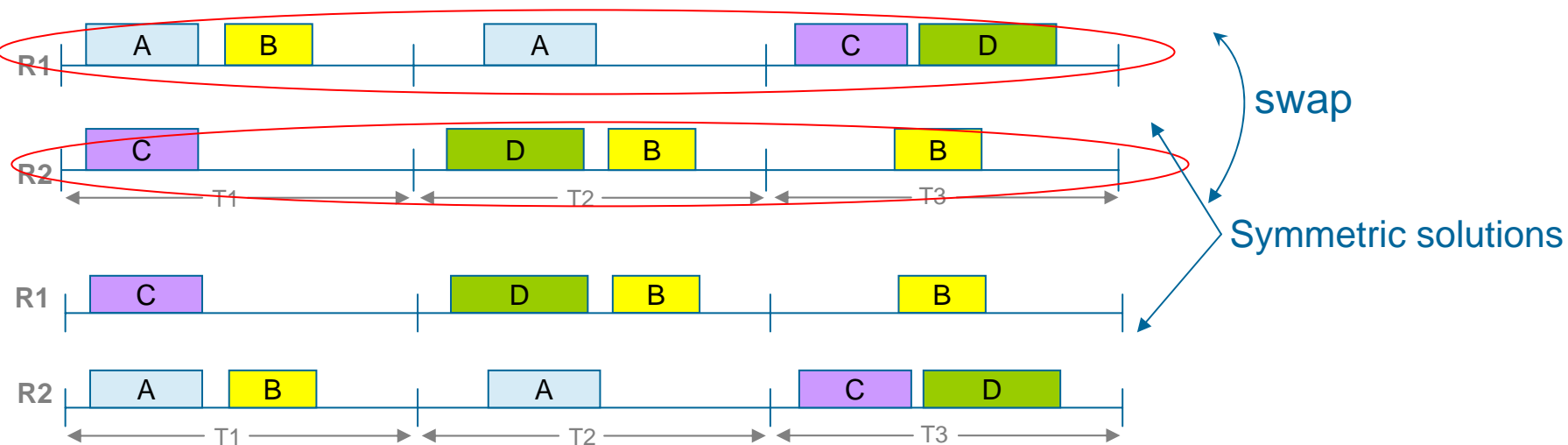
$$\sum_{(i,m,t) \in Z^r} YP_{i,m,t} \leq |Z^r| - 1 \quad Z^r = \{i,m,t \mid YP_{i,m,t} = 1\}$$



## Supersets:



# Symmetry Breaking Cuts



✓ *Result in increase in the number of iterations !*

**Symmetric configurations are excluded:**

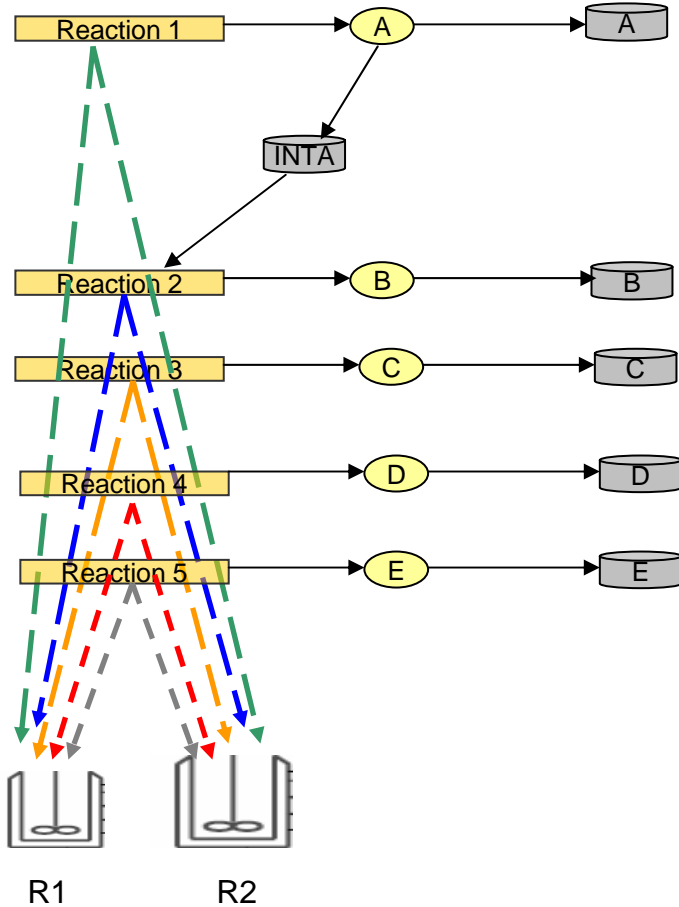
$$\sum_{(i,t) \in Z_r^2} YP_{i,m,t} + \sum_{(i,t) \in Z_r^1} YP_{i,m',t} \leq |Z_r^1| + |Z_r^2| - 1 \quad \forall m, m', m \geq m'$$

$$Z_r^1 = \{i, m, t \mid YP_{i,m,t}^r = 1\}$$

$$Z_r^2 = \{i, m', t \mid YP_{i,m',t}^r = 1\}$$

# EXAMPLE 1- 5 Products, 2 Reactors, 1 Week

- Determine the **schedule** for 5 products, 2 reactors plant for 1 week so as to maximize **profit**.



- 5 Products, A,B,C,D,E
- To produce 1 lb of "B", 0.2lb of "A" is required.
- 2 Reactors, R1,R2
- End time of the week is defined as due dates
- Demands are upper bounds

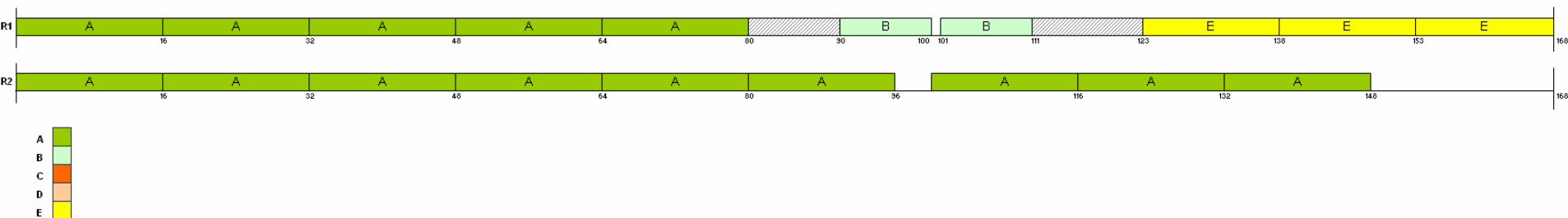


# EXAMPLE 1- 5 Products, 2 Reactors, 1 Week

Method	Number of binary variables	Number of continuous variables	Number of Equations	Time (CPUs)	Solution (\$)
<b>Full Space</b>	500	2,615	2,185	<b>60.0</b>	<b>1,055,127.0</b>
<b>Proposed algorithm</b>				<b>1.2</b>	<b>1,055,127.0</b>
<b>Problem UB</b>	140	207	335	0.6	1,055,127.0
<b>Problem LB</b>	500	2,615	2,185	0.6	1,055,127.0

- ✓ % **0.00** Gap between **Upper** Level and **Lower** Level
- ✓ Convergence obtained in a **single** iteration

## Gantt Chart:



# EXAMPLE 1A- Higher Transition Times and Demands

✓ Same as Example 1, transition times and demand data has been changed.

Method	Number of binary variables	Number of continuous variables	Number of Equations	Time (CPUs)	Solution (\$)
<b>Full Space</b>	500	2,615	2,185	<b>2,778.2</b>	<b>920,205.6</b>
<b>Proposed algorithm</b>				<b>143.5</b>	<b>920,205.6</b>
<b>Problem UB</b>	140	207	350	5.9	<b>926,090.0</b>
<b>Problem LB</b>	500	2,615	2,185	137.6	<b>920,205.6</b>

## Solutions at each iterations

Iteration	Upper Bound (UB)	Lower Bound (LB)
1	974,290.0	919,205.2
2	946,220.0	920,170.0
3	946,200.0	<b>920,205.6</b>
4	944,340.0	918,320.0
5	935,210.0	909,190.0
6	926,090.0	915,100.0

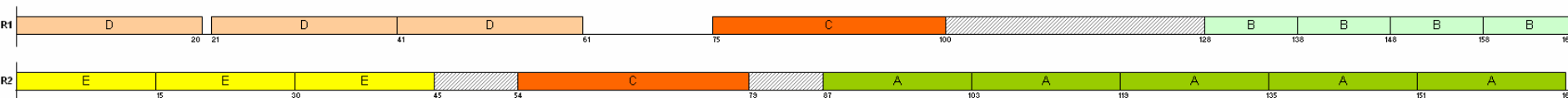
Transition times (hrs)

	A	B	C	D	E
A	0	28	16	20	12
B	30	0	15	18	16
C	8	28	0	20	10
D	13	36	14	0	25
E	22	25	9	5	0

Gantt Chart for solution obtained from the **upper level** (aggregate scheduling model) at the last iteration :

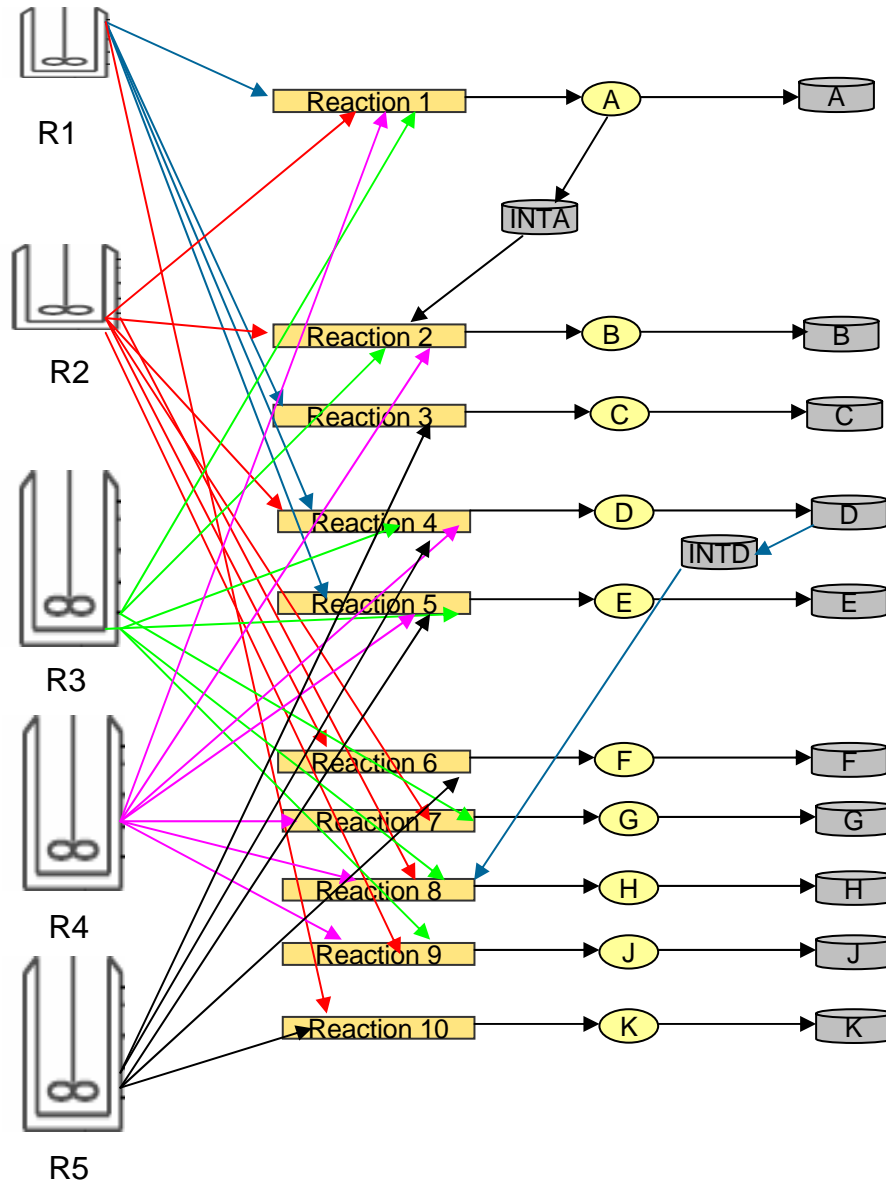


Gantt Chart for solution obtained from the **lower level** at the last iteration :



# EXAMPLE 2 – 10 Products, 5 Reactors, 1 Week

- Determine the **schedule** for **10 products**, **5 reactors** plant for **1 week** so as to maximize **profit**.

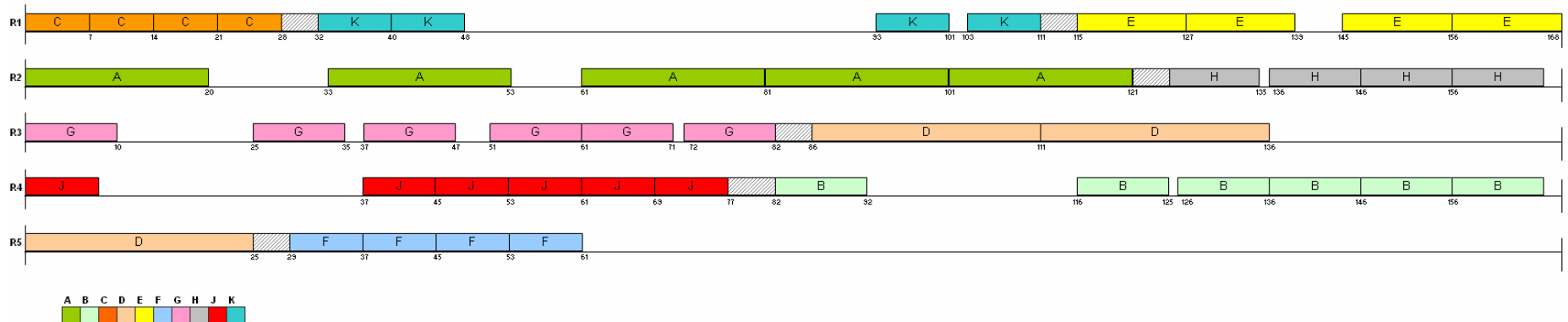


# EXAMPLE 2 – 10 Products, 5 Reactors, 1 Week

Method	Number of binary variables	Number of continuous variables	Number of Equations	Time (CPUs)	Solution (\$)
Full Space	3,984	18,716	22,903	85,000.0	2,300,824.0
Proposed algorithm				428.3	2,300,824.0
Problem UB	480	542	648	217.8	2,300,824.0
Problem LB	3,984	18,716	22,903	210.5	2,300,824.0

- ✓ % **0.00** Gap between **Upper Level** and **Lower Level**
- ✓ Convergence obtained in a **single** iteration

## Gantt Chart:



# EXAMPLE 3- 6 Products, 4 Reactors, 12 Weeks

Method	Number of binary variables	Number of continuous variables	Number of Equations	Time (CPUs)	Solution (\$)
<b>Planning</b>	2352	3517	5853	945	17,582,989.51
<b>Scheduling</b>	13,152	54,011	72,570	6136.57	17,543,092.82

	<b>Planning</b>	<b>Scheduling</b>
<b>Sales</b>	26511800	26408630
<b>Operating Costs</b>	8918720	8838270
<b>Inventory Costs</b>	6948.335	18247
<b>Transition Costs</b>	7950	9020

**Note: Planning model has been integrated with scheduling model by providing information on number of slots**

# EXAMPLE 4 – 5 Products, 2 Reactors, 24 Weeks

Method	Number of binary variables	Number of continuous variables	Number of Equations	Time (CPUs)	Solution (\$)
<b>Planning</b>	3360	5083	8385	636	13,559,343.04
<b>Scheduling</b>	5,026	33,371	30,053	521	13,444,109.84

	<b>Planning</b>	<b>Scheduling</b>
<b>Sales</b>	21,871,700	21,713,620
<b>Operating Costs</b>	8,290,760	8,234,760
<b>Inventory Costs</b>	7286	16,140.16
<b>Transition Costs</b>	14,310	18,610

**Note: Planning model has been integrated with scheduling model providing information on number of slots**