A GUIDED MEMETIC ALGORITHM WITH PROBABILISTIC MODELS

SHIH-HSIN CHEN¹, PEI-CHANN CHANG², QINGFU ZHANG³ AND CHIN-BIN WANG¹

¹Department of Electronic Commerce Management Nanhua University No. 32, Chungkeng, Dalin, Chiayi 62248, Taiwan { shihhsin; cbwang }@mail.nhu.edu.tw

²Department of Information Management Yuan-Ze University 135 Yuan-Dong Rd., Taoyuan 32026, Taiwan iepchang@saturn.yzu.edu.tw

³Department of Computing and Electronics System University of Essex Wivenhoe Park, Colchester, CO4 3SQ, UK qzhang@essex.ac.uk

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ABSTRACT. Due to the combinatorial explosions in solution space for scheduling problems, the balance between genetic search and local search is an important issue when designing a memetic algorithm [23] for scheduling problems. The main motivation of this research is to resolve the combinatorial explosion problem by reducing the possible neighborhood combinations using guided operations to remove these inferior moves. We proposed a new algorithm, termed as a Guided memetic algorithm, which is one of the algorithms in the category of evolutionary algorithm based on probabilistic models (EAPMs). The algorithm explicitly employs the probabilistic models which serves as a fitness surrogate. The fitness surrogate estimates the fitness of the new solution generated by a local search operator beforehand so that the algorithm is able to determine whether the new solution is worthwhile to be evaluated again for its true fitness. This character distinguishes the proposed algorithm from previous EAPMs. The single machine scheduling problems are applied as test examples. The experimental results show that the Guided memetic algorithm outperformed elitism genetic algorithm significantly. In addition, the Guided memetic algorithm works more efficiently than previous EAPMs and Elitism Genetic algorithm. As a result, it is a new break-through in genetic local search with probabilistic models as a fitness surrogate.

1. Introduction. As defined by Nareyek [33], there are two search-paradigms for search: refinement search and local search. The refinement search is iteratively narrowing process alternating between commitment and propagation while local search conducts a search by iteratively changing an initial state. The advantage of refinement search is that it can be understood easily. Local search, however, can be usually computed very fast in solving larger problems. It provides better exploiting information for realistic problems that have more complex objective functions. Therefore, many researchers utilized the local search to enhance the search ability. Nevertheless, a genetic local search takes the advantages of both the refinement search and local search [17, 15, 36]. Ishibuchi et al. [23] advocated that the importance of maintaining a balance between genetic search and local search. The main reason is that the local search operator blindly changes the initial state

which reduces the number of function evaluations available for genetic search because the possible neighborhood combinations are very large. As a result, the motivation of this research is to propose a new genetic local search algorithm which will prune away bad moves. This new approach can maintain the balance between genetic search and local search. In addition, the efficiency and effectiveness of the genetic local search algorithm is expected.

To derive these expected results, this paper develops a new approach by embedding the probabilistic model with genetic local search operator which is termed as a Guided Memetic Algorithm. The probabilistic model is served as a fitness surrogate and we can determine whether it is worthwhile to evaluate the real fitness of a new solution generated by local search operator in advance. If a movement is likely to lead to an inferior solution, the movement is abandoned. Thus, the total amount of computation time can be greatly reduced by avoiding those bad moves generated for the local search since the combinations of local search are huge. The balance between the genetic search and local search can be maintained by using the probabilistic models.

The proposed algorithm actually belongs to the Evolutionary Algorithm based on Probabilistic models (EAPMs) which is one of the most popular evolutionary algorithms in recent years [7, 8, 20, 32, 35, 41]. EAPM explicitly builds a probabilistic model to present the parental distribution. EAPM also generates solutions by sampling from the probabilistic model. It is important to know how EAPM works. There are some researchers, such as Glover and Laguna [18], who argued that certain gene structures resembles those in other superior better chromosomes. In [11], they presented the probability of each jobs at different positions graphically in single machine scheduling problems, which shows that the salient genes appeared after some generations are executed in the population. It means that some jobs are gradually converged into fixed positions. Lin and Kernighan [29] solved the traveling salesman problem (TSP) and the results shows that 85% of the segments in any two local optimal solutions were identical. Due to EAPM extracts genetic information from parents on the fly, EAPM might be a promising method able to capture the population information and manipulate the building block, hence, solve hard optimization problems efficiently [40].

The probabilistic model in this research, however, is not applied directly to generate new solutions because sampling from probabilistic model requires higher computational cost in solving sequencing problems (See [41, 3, 11]). Instead, a guided operation will be applied as a fitness surrogate to study the feasibility of a new solution. As a result, the proposed algorithm combines the advantages of probabilistic model and local search to work more efficiently than refinement search [33]. The computational efficiency of the algorithm is therefore expected.

The rest of the paper is organized as follows: Section 2 is the literature review of scheduling problems, particularly for single machine scheduling problems with the minimization of earliness/tardiness cost. Section 3 is the detail explanations of the Guided Memetic Algorithm, Section 4 is the experimental results whereas the proposed algorithm was evaluated by using the single machine scheduling problems with the objective of minimizing the earliness/tardiness cost, Section 5 is the discussions and conclusions of this research.

2. Literature Review of the Single-machine Scheduling Problems. Scheduling problems arise in almost every area of human endeavor and defy any simple and succinct classification [19]. Various scheduling problems can be found in [2, 6, 5, 16, 21, 22, 12]. As a generalization of single-machine scheduling to minimize the weighted tardiness [26], the single-machine scheduling problem to minimize the total weighted earliness and tardiness costs is strongly NP-hard. The earlier works on this problem were due to [10, 14, 39].

[9] dealt with a similar problem with the objective of minimizing the total weighted completion time. The problem is the same as that discussed in [9]. Later on, [4] developed various dominance rules to solve the problem.

The earliness/tardiness scheduling problem with equal release dates and no idle time has been considered by several authors. Both exact and heuristic approaches have been proposed to solve the problem. Among the exact algorithm approaches, branch-andbound algorithms were presented by [1, 27, 28]. The lower bounding procedure of Abdul-Razaq and Potts [1] is based on the sub-gradient optimization approach and the dynamic programming state-space relaxation technique, whereas [27] and [28] used Lagrangian relaxation and the multiplier adjustment method. Among these heuristics, [34] developed several dispatching rules and a filtered beam search procedure. In [38], the authors presented an additional dispatching rule and a greedy procedure. They also considered the use of dominance rules to further improve the schedule obtained by the heuristics. A neighborhood search algorithm was presented by [27].

Some research has developed dominance properties (DPs) for this category of problems [28, 37, 31, 30, 24]. DPs are employed in branch-and-bound algorithms to enhance the fathoming procedure to be combined with other meta-heuristics, such as integrating DPs with GA to solve the scheduling problem with earliness/tardiness penalties [13].

3. Self-Guided Memetic Algorithm. EAPM extracts the gene variable structure from population distribution and expresses it with a probabilistic model [25]. This research embed the probabilistic model with local search operator to reduce the number of bad moves. The probabilistic model serves as a fitness surrogate and it can evaluate the figure of merit beforehand. It means that the probabilistic model will calculate the probability difference of selected genes located at different positions to determine the movement of genes decided by local search operator. As a result, this proposed algorithm will exploit the solution space efficiently instead of blindly searching the solution space. In this paper, we proposed a guided memetic algorithm to solve scheduling problems and a procedure is named guided local search. The following figure is the pseudo code of proposed algorithm.

Population: A set of solutions generations: The maximum number of generations P(t): Probabilistic model t: Generation index

- 1. Initialize Population
- 2. $t \leftarrow 0$
- 3. Initialize P(t)
- 4. while t < generations do
- 5. EvaluateFitness(*Population*)
- 6. Selection/Elitism (Population)
- 7. $P(t+1) \leftarrow$ BuildingProbabilityModel(Selected Chromosomes)
- 8. Crossover()
- 9. Mutation()
- 10. Guided Local Search()
- 11. $t \leftarrow t + 1$
- 12. end while

FIGURE 1. Algorithm1: The main procedures of Guided Memetic Algorithm

Step 2 initializes the probability matrix P(t) by using 1/n where n is the problem size. Step 7 builds the probabilistic model P(t) after the selection procedure. The details of P(t) are explained in Section 3.1. Step 8 and Step 9 explain the standard crossover and mutation procedures. In this research, two-point center crossover and swap mutation are applied in the crossover and mutation procedures in scheduling problems. In Step 10, probabilistic model will evaluate the goodness of the move generated by local search, which is shown in Section 3.2.

The following sections explain the proposed algorithm in details, which at first explain how to establish a probabilistic model and how the probabilistic model reduces the number of bad moves in the local search procedure.

3.1. Establishing a probabilistic model. Suppose a population has M strings X^1, X^2 , ..., X^M at current generation t, which is denoted as Population(t). Then, X_{ij}^k is a binary variable in chromosome k, which is shown in Eq 1.

$$X_{ij}^{k} = \begin{cases} 1 & \text{if job } i \text{ is assigned to position } j \\ 0 & \text{Otherwise} \end{cases}, i = 1, \dots, n; j = 1, \dots, n \tag{1}$$

The fitness of these M chromosomes is evaluated and the gene information is collected from N best chromosomes where N < M. The N chromosomes are set as M/2 which is a thumb-of-rule. The purpose of selecting only N best chromosomes from population is to prevent the quality of the probabilistic model from being down-graded by inferior chromosomes. Let $P_{ij}(t)$ be the probability of job i to appear at position j at the current generation. As in PBIL [7], the probability $P_{ij}(t)$ is updated as follows:

$$P_{ij}(t+1) = (1-\lambda)P_{ij}(t) + \lambda \frac{1}{N} \sum_{k=1}^{N} X_{ij}^{k}, i = 1, \cdots, n, \ j = 1, \cdots, n$$
(2)

where $\lambda \in (0, 1]$ is the learning rate. The larger λ is, the more the gene information of the current population contributes. For the probabilistic matrix of all jobs at different positions, they are written as Eq 3.

$$P(t+1) = \begin{pmatrix} P_{11}(t+1) & \cdots & P_{1n}(t+1) \\ \vdots & \ddots & \vdots \\ P_{n1}(t+1) & \cdots & P_{nn}(t+1) \end{pmatrix}$$
(3)

Therefore, the expected fitness of a solution X^k can be estimated from the probabilistic matrix, by means of joint probability distribution shown as follows:

$$P_{t+1}(X^k) = P_{t+1}(X^k_{[1],1}, \dots, X^k_{[n],n}) \approx \prod_{p=1, i=[p]}^n P_{t+1}(X^k_{ip})$$
(4)

where [p] is the job at Position p in Chromosome X^k .

In general, the procedures of establishing the probabilistic model include

- 1. Evaluating fitness of all M solutions,
- 2. Selecting N best solutions, and
- 3. Learning the joint distribution of the selected solutions. After a probabilistic model is built up, the probabilistic model can serve as a surrogate of fitness evaluation since the $\prod_{p=1,i=[p]}^{n} P_{t+1}(X_{ip}^k)$ estimates the goodness of the solution X^k .

As soon as the probabilistic model P(t+1) simplified as P in the rest of sections, it is embedded with local search operator. It is shown in the next section. 3.2. Guided memetic algorithm. This research enables the probabilistic difference as the fitness surrogate to function in the local search procedure. This section demonstrates that the probabilistic model embeds with the local search operator as an example. The concept of this algorithm is that before the genes are moved using local search operator, the probabilistic differences of the moved genes are evaluated before the real fitness. When the fitness surrogate judges the new solution which is no better than the original one, the proposed algorithm won't evaluate the real fitness of the new solution generated by local search operator.

On the other hand, if the fitness surrogate indicates that the new solution is better than the original one, the real fitness value of the modified solution is evaluated. It is obvious that, when the fitness is further improved, the original solution is replaced by the new solution. Because the combination of local solution space is huge, the advantage of the fitness surrogate would first screen out some bad moves in advance so the genetic local search would not waste too many search efforts in searching bad moves.

Some local search strategies are adopted in this study. First of all, the procedure does systematic search of the solution space. There is a heuristic rule that the neighborhood size is up to maxNeighborhood, say 3, 5, or 7. This parameter configuration is done by Design-of-Experiment. As a result, the local search will focus on the neighbors which are not too far away. Second, only elite solutions are considered for local search because it is costly for inferior solutions [23]. The local search method utilizes the 2-Opt exchanging in the end. It is, to be sure, not limited to 2-Opt method since the probabilistic difference can be applied to any local search method. The following pseudo code describes how the procedure works.

X: A selected solution Y: Solution X is modified into a new solution. i and j: The range of 2-Opt search length: The problem size Δ : The probabilistic difference of solution X and Y maxExaminedSoln: The maximum number of examined solutions ExaminedSoln: The number of solutions has been examined X: Select an elite solution f(X) and f(Y): Real fitness of the solution X and Y maxNeighborhood: Determine the maximum neighborhood size

- 1. FORi = 1 to length
- 2. FOR j = (i+1) to (i + maxNeighborhood)
- 3. STATE $Y \leftarrow 2$ -Opt(X, i, j)
- 4. STATE $\Delta \leftarrow$ FitnessSurrogate (X, Y)
- 5. IF $\Delta > 0$ and *ExaminedSoln< maxExaminedSoln*
- 6. IF f(X) > f(Y)
- 7. $X \leftarrow Y$
- 8. ExaminedSoln + +
- 9. ENDIF
- 10. ENDIF
- 11. ENDFOR
- 12. ENDFOR

The first step is to randomly select an elite solution to do local search. It then does a systematic local search by 2-Opt method. In Step 4, fitness surrogate is employed for the probabilistic difference. It follows that this function evaluates the probabilistic difference of genes moved by the local search. After that, when the probability difference is positive and the number of current examined solution is less than the maximum number of the examined solution, the algorithm proceeds to calculate the real fitness of the new solution. If the new solution is better than the original solution, the original solution is replaced by the new one in Step 7.

There is a six-job problem to present how the guided memetic algorithm works. When there is an elite solution {536124} and the cut points are at Position 2 and 5, the new solutions will be {521634} (see Figure Figure 3.).

X (Original solution): $\{5|3612|4\} \rightarrow Y$ (New Solution): $\{5|2163|4\}$

FIGURE 3. An example of 2-Opt local search

The fitness surrogate examines whether the New Solution Y is better than the Elite solution. Eq 5 is the join probability of the Original solution X solution and the New Solution Y.

$$P_X \approx \left(\prod_{p \in (1or6), g=[p]}^n P(X_{gp})\right) \left(\prod_{p \notin (1or6), g=[p]}^n P(X_{gp})\right)$$
$$P_Y \approx \left(\prod_{p \in (1or6), g=[p]}^n P(Y_{gp})\right) \left(\prod_{p \notin (1or6), g=[p]}^n P(Y_{gp})\right)$$
(5)

Eq.(5) can be simplified as Eq.(6) because $\prod_{p \in (1or6), g=[p]}^{n} P(X_{gp})$ and $\prod_{p \in (1or6), g=[p]}^{n} P(Y_{gp})$ are equal and the two terms are greater than or equal to zero.

$$P'_X \approx \prod_{\substack{p \notin (1or6), g = [p] \\ n}}^n P(X_{gp})$$

$$P'_Y \approx \prod_{\substack{p \notin (1or6), g = [p]}}^n P(Y_{gp})$$
(6)

One more step of preventing the probability of a job at a position is zero which makes the joint probability become insensitive, Eq.(6) is further revised as Eq.(7).

$$P_X'' \approx \sum_{\substack{p \notin (1or6), g = [p] \\ p \notin (1or6), g = [p]}}^n P(X_{gp}) = (p_{32} + p_{63} + p_{14} + p_{25})$$

$$P_Y'' \approx \sum_{\substack{p \notin (1or6), g = [p]}}^n P(Y_{gp}) = (p_{22} + p_{13} + p_{64} + p_{35})$$
(7)

At last, we subtract P''_X from P''_Y and we have the final result Δ in Eq.(8).

$$\Delta = P_X'' - P_Y'' \tag{8}$$

If Δ is positive, the new solution Y is rejected because it might be inferior to the original one. Otherwise, the solution is potentially superior to the original solution. As

a results, this new solution is double checked by the real fitness function. When the new solution is better than the original one, it replaces the original solutions.

This approach brings a benefit, which is when local search are put on too many efforts in exploiting solution space, the quota for genetic search are reduced. It is the reason why [23] discussed the balance between a genetic search and a local search. As a result, the local search with the fitness surrogate would detect bad moves although it might run the risk of finding a local optimal. Because there is no research that utilizes the concept of probabilistic model as a fitness surrogate, it is natural that no research brought forward this approach in conducting local search. Consequently, this idea is also a novel one which can be a good tool for local search algorithms.

4. Experimental Results. In order to evaluate the performance of the Guided Memetic Algorithm with probabilistic models, it was compared with some algorithms in literature. These algorithms are used to test the single machine scheduling problems and these instances are taken from [37]. This single machine scheduling problems with the consideration of minimizing the earliness and tardiness were evaluated. The problem definitions is shown in Section 4.1. These algorithms were implemented by Java 2 (With JBuilder JIT compiler) on Windows 2003 server (Intel Xeon 3.2 GHZ). We test the scheduling problems provided by [37], whereas there are job 20, 30, 40, 50, 60, and 90. In all the experiments, each instance was replicated 30 times. Sections 4.2 presented the empirical results of single machine scheduling.

4.1. Problem statements of single machine scheduling problem. In this paper, a deterministic single machine scheduling problem without release date is investigated and its objective is to minimize the total sum of earliness and tardiness penalties. A detailed formulation of the problem is described as follows: A set of n independent jobs $\{J_1, J_2, \dots, J_n\}$ has to be scheduled without preemptions on a single machine that can handle one job at a time at most. The machine is assumed to be continuously available from time zero onwards and unforced machine idle time is not allowed. Job $J_j, j = 1, 2, \dots, n$ becomes available for the processing at the beginning, requires a processing time p_j and should be completed on its due date d_j . For any given schedule, the earliness and tardiness of J_j can be respectively defined as $E_j = \max(0, d_j - C_j)$ and $T_j = \max(0, C_j - d_j)$, where C_j is the completion time of J_j .

The objective is then to find a schedule that minimizes the sum of the earliness and tardiness penalties of all jobs $\sum_{j=1}^{n} (\alpha_j E_j + \beta_j T_j)$ where α_j and β_j are the earliness and tardiness penalties of job J_j . The inclusion of both earliness and tardiness costs in the objective function is compatible with the philosophy of just-in-time production, which emphasizes producing goods only when they are needed. The early cost may represent the generating cost of completing a product early, the deterioration cost for perishable goods or a holding (stock) cost for finished goods. The tardy cost can represent rush shipping costs, lost sales and loss of goodwill. It is assumed that no unforced machine idle time is allowed, so the machine is only idle when no job is currently available for processing. This assumption reflects a production setting where the cost of machine idleness is higher than the early cost stemming from completing any job before its due date, or the capacity of the machine is limited when compared with its demand, so that the machine must be kept running all the time. Some specific examples of production arrangements with these characteristics are provided by [34] and [39]. The set of jobs is assumed to be ready to process jobs at the beginning which is a characteristic of the deterministic problem.

4.2. Results of single machine scheduling problems. The proposed algorithm, guided memetic algorithm, is compared with Genetic Algorithm with Dominance Properties (GADP), Artificial Chromosome with Genetic Algorithm (ACGA), and Guided Mutation (EA/G) which can be found in [13], [11], and [41]. All of them evaluated 100,000 solutions in the single machine scheduling problems. Table 1 is the partial results of the basic statistics results of these algorithms. For more detail results, please refer to our website ¹.

Š	Max	5298	3977	2085	4067	2397	1248	4355	4452	3421	11622	7587	3164	7395	6212	3076	11222	9148	11317	25704	12643	7129	11528	6527	4394	19572	15480	16888	29398	25469	11129	23013	10301	5269	28167	24853	24861
nided GL	Avg.	5291.9	3958.6	2085	3979	2383.5	1205.3	4351.3	4452	3421	11577	7587	3164	7394.1	6062.5	3073.2	11157	9148	11317	25662	12611	7129	11403	6428.9	4323.7	19566	15342	16863	29336	25437	10878	22885	10222	5269	27978	24838	24847
Ū	Min	5286	3958	2085	3947	2372	1184	4348	4452	3421	11568	7587	3164	7392	6056	3069	11140	9148	11317	25656	12601	7129	11367	6405	4294	19559	15256	16862	29309	25433	10798	22863	10187	5269	27939	24828	24844
	Max	5298	3977	2085	4067	2388	1248	4355	4452	3421	11622	7929	3164	7416	6212	3106	11222	9148	11340	25712	12682	7146	11581	6545	4381	19593	15480	16888	29398	25496	10860	23143	10299	5269	28167	24853	24870
EA/G	Avg.	5289.8	3959.3	2085	3991	2380.4	1186.1	4350.1	4452	3421	11576	7642.3	3164	7398.4	6062.1	3074.8	11152	9148	11320	25661	12613	7134.1	11396	6424.6	4319.3	19568	15316	16863	29326	25444	10824	22906	10224	5269	27959	24836	24849
	Min	5286	3958	2085	3947	2372	1184	4348	4452	3421	11568	7587	3164	7392	6056	3069	11140	9148	11317	25656	12601	7129	11367	6405	4294	19559	15256	16862	29309	25433	10798	22863	10187	5269	27939	24828	24844
	Max	5298	3958	2085	4067	2388	1248	4355	4452	3421	11622	7587	3164	7395	6193	3076	11222	9148	11317	25704	12668	7129	11581	6666	4391	19735	15480	16888	29396	25469	11129	23148	10299	5269	28056	24853	24861
ACGA	Avg.	5288.8	3958	2085	3979	2380	1200.4	4350.8	4452	3421	11577	7587	3164	7393.8	6065.4	3073.4	11149	9148	11317	25659	12606	7129	11406	6426.7	4320.5	19573	15338	16863	29312	25438	10838	22894	10216	5269	27947	24839	24845
	Min	5286	3958	2085	3947	2372	1184	4348	4452	3421	11568	7587	3164	7392	6056	3069	11140	9148	11317	25656	12601	7129	11367	6405	4294	19559	15256	16862	29309	25433	10798	22863	10187	5269	27939	24828	24844
	Max	5298	3977	2085	3947	2372	1248	4355	4452	3421	11622	7904	3164	7395	6212	3076	11160	9148	11317	25712	12605	7141	11367	6405	4319	19735	15480	16906	29507	25517	10823	22863	10446	5416	28352	24853	24856
GADP	Avg.	5291	3958.6	2085	3947	2372	1241.6	4353.1	4452	3421	11572	7703.2	3164	7395	6067.9	3074.4	11152	9148	11317	25658	12604	7129.4	11367	6405	4302.9	19580	15309	16881	29322	25436	10821	22863	10243	5297.7	28117	24830	24846
	Min	5286	3958	2085	3947	2372	1184	4348	4452	3421	11568	7587	3164	7395	6056	3069	11140	9148	11317	25656	12601	7129	11367	6405	4294	19559	15256	16862	29309	25433	10798	22863	10207	5269	27939	24828	24844
	Max	5643	4389	2749	4508	2787	1371	4695	4895	3847	12916	9650	4810	9063	7693	3787	11558	9389	11789	27462	15198	8761	14053	9435	8331	20605	16576	18668	32340	26713	13121	26241	14626	9358	30551	26447	28197
GA	Avg.	5401.7	4173.5	2155.6	4195.3	2488.5	1249.9	4435	4642.6	3517.6	12066	8151.8	3556.2	8203.2	6849.2	3282.6	11319	9212.1	11499	26211	13592	7741.1	12634	7566	5587	20122	16023	17999	30623	26113	12037	24827	12233	7345	29154	25862	26422
	Min	5286	3958	2085	4052	2388	1184	4348	4452	3421	11623	7615	3195	7588	6202	3104	11157	9157	11321	25656	12725	7237	11804	6573	4424	19656	15459	17374	29485	25693	11154	23491	10877	5776	28375	25200	25453
	instance	sks222a	sks225a	sks228a	sks252a	sks255a	sks258a	sks282a	sks285a	sks288a	sks322a	sks325a	sks328a	sks352a	sks355a	sks358a	sks382a	sks385a	sks388a	sks422a	sks425a	sks428a	sks452a	sks455a	sks458a	sks482a	sks485a	sks488a	sks522a	sks525a	sks528a	sks552a	sks555a	sks558a	sks582a	sks585a	sks588a

TABLE 1. Single machine scheduling problems: Job 20, 30, 40, and 50

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To verify the difference of the algorithms, ANOVA is employed in Table 2. Because there is significant difference among these methods, in order to justify the performance of these algorithms, Duncan pair-wise comparison is employed in Table 3.

TABLE 2. ANOVA result of the Method Comparisons in single machine scheduling problems

Source	DF	Type I SS	Mean Square	F Value	$\Pr > F$
instances	213	6.85E + 12	32172844813	325037	<.0001
method	4	6.93E + 09	1732362401	17501.8	<.0001
instances*method	852	12281545276	14414959.24	145.63	<.0001
Error	31030	3071416622	98982.17		
Corrected Total	32099	6.88E + 12			

Duncan Grouping test shows that there is significant difference between/among subjects if they share different alphabet. Otherwise, there are no differences between/among the subjects. In Table 3, Duncan comparisons indicated ACGA which performed as well as EA/G. On the other hand, GADP and guided memetic algorithm are the second group in this comparisons and GA is the worst in the single machine scheduling problems.

TABLE 3. Duncan Grouping in testing objective values of single machine scheduling problems

Duncan Grouping	Mean	Ν	method
A	13982.894	6420	GA
В	12831.934	6420	Guided Memetic Algorithm
В			
В	12827.096	6420	GADP
\mathbf{C}	12813.66	6420	EA/G
\mathbf{C}			
\mathbf{C}	12813.276	6420	ACGA

After we tested the ANOVA results in minimizing objective values, the computational time is also examined. Table 4 and Table 5 are ANOVA and Duncan grouping results of the CPU time comparisons, respectively. Since the CPU time is significant, Duncan Grouping results indicated that Guided Memetic Algorithm works more efficient than others, particularly the ACGA and EA/G. The reason is that ACGA and EA/G requires $O(n^2)$ time when they generate a new solution by sampling from probabilistic model in solving sequential problems. Consequently, these results show that Guided Memetic Algorithm is very attractive because the algorithm performs well and work efficiently than Standard Genetic Algorithm.

5. Discussions and Conclusion. The paper unveils a new concept of in local search algorithm by using the EAPMs, which is to apply the probabilistic model evaluating the figure of merit of a new solution beforehand generated by local search. Compared with previous EAPM algorithms, the probabilistic model is able to determine the goodness of the new solutions, instead of using sampling from probabilistic model to generate solutions. Although this concept can be employed in many aspects, this paper embedded this concept with local search operator as an example. As a result, Guided Memetic Algorithm with probabilistic models enables the local search to process without blindly searching. The proposed algorithm works efficiently than previous EAPMs and the elite

Source	DF	Type I SS	Mean Square	F Value	$\Pr > F$
instances	213	1.40E + 05	657.88	4717.43	<.0001
method	4	481180.13	120295.03	862589	< .0001
instances*method	852	261996.18	307.51	2205.01	<.0001
Error	31030	4327.39	0.14		
Corrected Total	32099	887633.05			

TABLE 4. ANOVA result of the computation time in single machine scheduling problems

TABLE 5. Duncan Grouping for these algorithms in testing CPU time in single machine scheduling problems

Duncan Grouping	Mean	Ν	method
A	11.06	6420	EA/G
В	2.57	6420	GADP
С	1.62	6420	ACGA
D	1.21	6420	GA
Е	0.64	6420	Guided Memetic Algorithm

Genetic Algorithm. The proposed algorithm solved single machine scheduling problems with minimization of earliness/tardiness cost. The experimental result indicated that the proposed algorithm indeed performed better than elite Genetic algorithm. Although it doesn't outperform the previous EAPMs, the proposed algorithm, however, works more efficiently than elite Genetic algorithm. It is because the evaluation of the probabilistic difference of local search operator takes only a constant time. When it comes to previous EAPMs, the time complexity is $O(n^2)$. Thus, this approach doesn't lead to extra or excessive computational efforts. Based on this pioneer research, researchers are able to design an operator which integrates the proposed concept in the near future.

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