# Clustered Flow Shop Models <br> Wlodzimierz Szwarc <br> School of Business Administration University of Wisconsin-Milwaukee Milwaukee, Wisconsin 53201 U.S.A. 

## Abstract

This paper deals with flow-shop models where $n$ items are grouped in fixed sequences, called clusters. The clusters are to be processed on machines in the same technological order. Each machine handles the clusters in the same order. Each completed item is available for processing on the next machine. The question is how to arrange the clusters to minimize the completion time. Models that include setup times for clusters with identical items are also examined. Approximate solutions along with new lower bounds are presented. Those solutions are optimal for the two machine case.

## 1. Introduction

This paper considers a class of flow-shop sequencing models, referred to as the clustered flow-shop problems. Consider an example problem, the set of $n$ items to be processed has been partitioned into $k$ categories or clusters of identical items. Machine set up times are incurred whenever processing is switched from items of one cluster to items of the next cluster. The magnitude of such setup times is significant enough to warrant processing all items in a cluster before processing any items from another cluster. Once a sequence of items within a cluster is fixed the problem reduces to one of sequencing clusters rather than sequencing individual items. Clustered problems arise in practice in a variety of situations. Clusters may represent a set of items to be shipped to a different destination. The items of a particular cluster may be required parts for assembly of a specific module. The arrangement of items within the clusters would correspond to the assembly order.

This problem cannot be solved by existing flow-shop techniques. To solve this and other related problems that involve nonidentical items within a cluster we formulate chree models.

Model $I$ assumes that the $n$ items are grouped in $k$ fixed sequences or clus ters $\alpha_{1}, \alpha_{2}, \ldots, \alpha_{k}$. Those clusters are to be processed on machines in the same
technological order $M_{1}, M_{2}, \ldots, M_{m}$. Each completed item is ready for processing on the next machine. The objective is to arrange the clusters to minimize makespan. We also consider Model II where the order of items within some clusters is arbitrary.

Model III is a generalization of Model I which incorporates time lags before processing some or all of the items. This model covers clustered problems that involve setup times which can be viewed as negative time lags (see [11]).

Model I was first formulated by T. Kurisu [3] who solved the two machine case by treating it as a special case of Mitten's time lag model [8]. He also solved four special three machine cases [5]. In [4] Kurisu considered a two machine problem where the set of clusters is partially ordered. P. L. Maggu and $G$. Das $[6]$ demonstrated that the two machine case can be solved by considering instead an equivalent flow shop problem where clusters $\alpha_{i}$ are replaced by items $a_{i}$. They developed explicit formulas for $a_{i}$ wherever $\alpha_{i}$ is a two item cluster. Das [1] extended this method to two special three machine cases of [9]. Maggu, Das and Kumar [7] used the same approach to solve the two machine Model III with positive time lags (eorresponding to transport times from one machine to the next).

This author examined in [12] a multimachine case of Model I and provided conditions when the clustered version can be reduced to a classical flow shop case. He also derived an approximate solution along with a lower bound.

A simple way to find the optimal solution of the clustered problem is to examine all k! sequences. This approach is quite costly, however, for problems with $k \geq 15$ even with modern computers.

This paper presents approximate solutions of Models I, II and III that are optimal for the two machine case. Each model is treated separately in sections 2, 3, and 4. We derive new lower bounds based on the clustered structure that are stronger than that of [12]. The solution of the example problem which is a special case of Model III has been presented in Section 5 . This section also considers properties of a related problem with zero setup times.

## 2. Approximate Solution and New Lower Bound of Model I

We adopt the following notations of [12]:
$t_{r}$ - the processing time of item $r$ on $M_{a}, 1 \leq r \leq n, 1 \leq s \leq m$.
$T(\alpha, m)$ - the completion time of sequence $\alpha$ processed on all machines.
We assume that processing of $\alpha$ starts at zero.
$C(\alpha, u, v)$ - the processing time of sequence $\alpha$ handled by $M_{u}, M_{u+1}, \ldots, M_{v}$.
Then $C(\alpha, 1, m)=T(\alpha, m), C(\alpha, u, u)=\sum_{r \in \alpha} t_{r u}$.
$C_{(r)}^{s}$ - the completion time of the $r$-th item of a given sequence processed on $M_{1}, M_{2}, \ldots, M_{1}$ (processing of this sequence starts at zero) and $t_{(r),}$ - the processing time of this item on $M_{2}$.

It is well known [2] that
$C_{(r)}^{s}=\max \left[C_{(r)}^{s-1}, C_{(r-1)}^{s}\right]+t_{(r), s}, \quad C_{(r)}^{0}=C_{(0)}^{s}=0, \quad \forall \quad 1 \leq r \leq n, \quad 1 \leq s \leq m$.
Let $\Gamma$ be a $m+n-1$ sequence of cells $(r, s)$ of $a n \times m$ matrix $\left\{t_{r s}\right\}$. We say that $r$ is a path if it originates at ( 1,1 ), ends at $(n, m)$ and makes steps to the right or downward. Assume for convenience that $P=1,2, \ldots, n=\alpha_{1}, \alpha_{2}, \ldots, \alpha_{k}$ where $\alpha_{i}=p_{i}, p_{i}+1, \ldots, q_{i}$. According to [12],

$$
\begin{equation*}
T(P, m)=\max _{\Gamma \in[\Gamma]} \sum_{(x, s) \in \Gamma} t_{r s}, \tag{2}
\end{equation*}
$$

where $[\Gamma]$ is a set of all possible paths, and $\underset{(r, s) \in \Gamma}{V_{r}}$ is the lengch of path $\Gamma$.

To find $T(P, m)$ for the clustered model, it is convenient to consider a path $\Gamma$ that: a) enters the $\alpha_{1}$ area (which occupies rows $p_{i}, p_{1}+1, \ldots, q_{i}$ ) in column $\left.w_{i-1}, 2 s i s k, b\right)$ consists of segments $\gamma_{1}, \gamma_{2}, \ldots \gamma_{k}$ whose lengths are $C\left(\alpha_{1}, 1, w_{1}\right), C\left(\alpha_{2}, w_{1}, w_{2}\right)$ and $C\left(\alpha_{k}, w_{k-\frac{1}{}}, m\right)$ respectively.

It is easy to see that
$T(P, m)=\max _{1 \leq w_{1} \leq w_{2} \leq \ldots \leq w_{k-1} \leq m}\left[C\left(\alpha_{1}, 1, w_{1}\right)+C\left(\alpha_{2}, w_{1}, w_{2}\right)+\ldots+C\left(\alpha_{k}, w_{k-1}, m\right)\right]$.
Assume that the $w_{1}$ of (3) are equal to 1 for $i s v$ and $m$ for i>v. Then
$\begin{aligned} T(P, m) & =\max _{1 \leq v \leq k}\left[\sum_{i=1}^{v-1} C\left(\alpha_{i}, 1,1\right)+T\left(\alpha_{v}, m\right)+\sum_{i=v+1}^{k} C\left(\alpha_{i}, m, m\right)\right]= \\ & =\max _{1 \leq v \leq k}\left(\sum_{i=1}^{v} A_{i}-\underset{i=1}{v-1} B_{i}\right)+\sum_{i=1}^{k} \sum_{r \in \alpha_{i}}^{t_{r m}}{ }_{r i m}\end{aligned}$
where

$$
\begin{equation*}
A_{i}=T\left(\alpha_{i}, m\right)-\sum_{r \in \alpha_{i}} t_{r m}, B_{i}=T\left(\alpha_{i}, m\right)-\sum_{r \in \alpha_{i}} t_{r 1}, \quad \text { lsisk. } \tag{5}
\end{equation*}
$$

For $m=2$, formula (4) is an equality since all $w_{i}$ are 1 or 2.
Let $L(P)$ be the right hand side of (4).
To arrange the clusters in a sequence that minimizes $L(P)$, apply
Procedure I: Use Johnson's Algorithm [2] to solve a two-machine flow-shop problem ( $A_{1}, B_{1}$ ) where $A_{1}$ and $B_{i}$, defined by (5), are processing times of "item" $i$ on the first and second machine.
The resulting sequence, say $P$, is the approximate solution of Model I and the lower completion time bound $L B_{1}=\min L(P)$. Notice that $T(P, m)=L B_{1}$ for $m=2$. $P$ is optimal (i.e., $T(P, m)=L B_{1}$ ) whenever one of its critical paths moves to the right only in rows that correspond to a single cluster. One can show that the derivation of the lower bound of the clustered model based on the formula $T(P, m)$ of [12], page 320 (rather than (3)) leads to a lower bound, $\mathrm{LB}_{1}^{*}=\underset{\mathrm{P}}{\min } \mathrm{L}(\mathrm{P})$ with $\mathrm{A}_{1}$ and $\mathrm{B}_{\mathrm{i}}$ defined by

$$
A_{i}=D\left(\alpha_{i}\right)-\sum_{r \in \alpha_{i}} t_{r m}, B_{i}=D\left(\alpha_{i}\right)-\sum_{r \in \alpha_{i}} t_{r 1}, \quad 1 \leq i \leq k,
$$

where
$D\left(\alpha_{i}\right)=\max _{p_{i} \leq u s q_{i}}\left(\sum_{r=p_{i}}^{u} t_{r 1}+\sum_{s=2}^{m-1} t_{u s}+\sum_{r=u}^{q_{i}} t_{r m}\right)$.
Due to $T\left(\alpha_{i}, m\right) \geq D\left(\alpha_{i}\right)$ for each $i, L B_{1} \geq L B_{i}^{1}$.
Also notice that the optimality condition $T(P, m)=L B_{i}^{\prime}$ is much more stringent than $T(P, m)=L B_{1}$ sinfe it requires that one of the critical paths of $P$ pass an entire row. Hence $L B E 1$ is a considerably better bound than $\mathrm{LB}_{\mathrm{i}}$.

Procedure $I$ is illustrated by the following example:
Example 1: Consider a four machine problem where $\alpha_{1}=(1,2,3), \alpha_{2}=(4,5)$, $\alpha_{3}=(6,7), \alpha_{4}=(8,9,10)$. The $t_{r z}$ are given in Figure 1 .


Apply (1) to find $T\left(\alpha_{1}, m\right)$ for $i=1,2,3,4$. As a result we get $T\left(\alpha_{1}, m\right)=52$, $T\left(\alpha_{2}, m\right)=38, T\left(\alpha_{3}, m\right)=39$, and $T\left(\alpha_{4}, m\right)=69$. The $A_{1}$ and $B_{1}$ defined by (5) are given in Figure 2a.


Procedure $I$ produces sequence $P=\alpha_{2} \alpha_{4} \alpha_{3} \alpha_{1}$. Using (4), we can see from Figure $2 b$ that $L(P)=\max (22,66-27,92-68,127-91)+(17+16+13+25)=110$.

Utilizing (1) for $P=4,5,8,9,10,6,7,1,2,3$, find $T(P, 4)=114$. The respective critical path $\Gamma=(1,1),(2,1),(3,1),(3,2),(4,2),(4,3),(5,3),(6,3)$, $(7,3),(8,3),(9,3),(9,4),(10,4)$ moves to the right in rows 3,4 , and 9 occupied by clusters $\alpha_{4}$ and $\alpha_{1}$. This is why $L B_{1}<T(P, m)$. The optimal solution of this example is sequence $p^{\prime}=\alpha_{2} \alpha_{3} \alpha_{4} \alpha_{3}$ where $T\left(P^{\prime}, 4\right)=113$. Applying Procedure 1 with $A_{i}$ and $B_{i}$ defined by (5'), we get LB ${ }_{i}^{*}=104$.

Remark: If $L B_{1} \leqslant T(P, m)$ and the critical path of $P$ makes its first and last moves to the right in rows $r_{1}$ and $r_{2}$ (where $r_{1}$ is considerably smaller than $r_{2}$ ) occupied by different clusters we suggest to also consider the known machine based bound. For the clustered case this bound becomes
$\left.L B_{i}^{o}=\max _{1 \leq u \leq m}\left[\sum_{r=1}^{n} t_{r u}+\min _{1 \leq i \neq j \leq k} \sum_{s=1}^{u-1} t_{p_{i} s}+\sum_{s=u+1}^{m} t_{q_{j} s}\right)\right]$.
In the ten item Example $1, \mathrm{LB}_{\mathrm{i}}=105$.
Notice that for each special case of [1] and [5] the critical path of every permutation passes an entire row or an entire column. Then the completion time of the resulting solution is either $\mathrm{LB}_{2}$ or $\mathrm{LB}_{i}$.

## 3. The Case When Some Clusters are Arbitrary Sequences (Model II)

Assume that the order of items is arbitrary for certain clusters $\alpha_{1}$, where $i \in I \subset(1,2, \ldots, k)$. Hence the question is how to arrange the clusters as well as the items within each cluster $\alpha_{i}$, $i \in I$, in order to minimize the completion time.

To find an approximate solution and the lower completion time bound $\mathrm{LB}_{2}$ apply

Procedure II:
step 1. For each iti use Johnson's Algorithm to find sequence (cluster) $\alpha_{i}$ the optimal solution of a two machine problem

$$
\begin{aligned}
& \left(t_{r 1}^{\prime}, t_{r 2}^{\prime}\right), p_{i} s r s q_{i}, \text { where } t_{r 1}^{\prime}=\sum_{s=1}^{m-1} t_{r s}, t_{r 2}^{\prime}=\sum_{s=2}^{m} t_{r s} \text {. Let } T^{\prime}\left(\alpha_{i}\right) \text { be the } \\
& \text { completion time of } \alpha_{i} \text { for this two machine problem. According to [9], } \\
& T^{\prime}\left(\alpha_{i}\right)-\sum_{r \in \alpha_{i}}^{\sum \sum_{s=2}^{m-1} t_{r s}} \text { is the lower completion bound LB( } \alpha_{i} \text { ) of cluster } \alpha_{i} .
\end{aligned}
$$

Step 2. Once all clusters are fixed sequences, apply Procedure I to arrange the $\alpha_{i}$ using the $A_{1}$ and $B_{1}$, given by (5) for ifI, and
$A_{i}=\operatorname{LB}\left(\alpha_{1}\right)-\underset{r \in \alpha_{i}}{\sum} t_{r m}, \quad B_{i}=\operatorname{LB}\left(\alpha_{i}\right)-\underset{r \in \alpha_{i}}{\sum} t_{r 1}$, for $i \in I$, where $L B\left(\alpha_{i}\right)$ is defined in step 1.

Let $L^{\prime}(P)$ be the right hand side of (4) where the $T\left(\alpha_{i}, m\right)$ are replaced by LB $\left(\alpha_{1}\right)$ whenever $i \in I$.

It is obvious that $L^{\prime}(p) \leq L(P) \leq T(P, m)$ for every $P$. If $P$ is the sequence produced by Procedure II then ${L B_{2}}=\min L^{\prime}(P)$.

Consider the two machine case. It is easy to show that procedure II provides an optimal solution of the clustered problem.

If $T(P, m)>L B_{2}$ the use of better bounds $L B\left(\alpha_{i}\right)$ in Step 2 of Procedure II might result in an increase of $\mathrm{LB}_{2}$. We illustrate this procedure of Example 1 assuming that set $I=(1,4)$. According to step $1, \alpha_{1}=3,1,2, \alpha_{4}=10,8,9$, $T^{\prime}\left(\alpha_{1}\right)=92$, and $T^{\prime}\left(\alpha_{4}\right)=116$. Hence $L B\left(\alpha_{1}\right)=49$, and $L B\left(\alpha_{4}\right)=55$. Execution of Step 2 results in $P=\alpha_{2} \alpha_{4} \alpha_{3} \alpha_{1}=4,5,10,8,9,5,7,3,1,2$ where $L^{\prime}(P)=L B_{2}=104$, and $T(P, m)=106$. Notice that the machine based bound for this case is 101 . Applying procedure $I$ with $A_{i}$ and $B_{i}$ defined by (5) we get the same sequence $P=\alpha_{2} \alpha_{1} \alpha_{1} \alpha_{2}$ and $L(P)=106=T(P, m)$. Hence $P$ is an optimal solution. Notice that critical path of $P$ makes all its right turns in the last two rows of cluster $\alpha_{1}$.
4. The Clustered Model with Time Laqs (Model III)

This author considered in [11] a generalization of the flow-shop model by replacing (1) with

$$
C_{(r)}^{s}=\max \left[C_{(r)}^{s-1}+a_{(r), s}, C_{(r-1)}^{s}\right]+t_{(r), s}, \quad \forall 1 \leq r \leq n, 1 \leq s \leq m .
$$

where $C_{(r)}^{0}=C_{(0)}^{5}=0$ and $a_{(r), ~}$, called time lag, is an arbitrary real number with $a_{(r), 1}=0$ for each $r$.

Let $\mathrm{P}=1,2, \ldots, \mathrm{n}$. Also assume

$$
\begin{equation*}
t_{r,}+a_{r, \mu+1} \geq 0, \quad \forall \quad 1 \leq r \leq n, \quad 1 \leq s \leq m . \tag{6}
\end{equation*}
$$

This condition automatically holds for nonnegative $a_{r s}$.
Let $\Gamma(0)=\left[\left(u_{1}, 2\right),\left(u_{2}, 3\right), \ldots,\left(u_{m-1}, m\right)\right], l \leq u_{1} \leq u_{2} \leq \ldots \leq u_{m-1} \leq n$, be a set of cells where path $\Gamma$ makes a step to the right. According to [11],

$$
\begin{equation*}
T(P, m)=\max _{\Gamma \in[\Gamma]}\left(\underset{(r, s) \in \Gamma}{\Sigma} E_{r z}+(r, s)^{\Sigma} \in \Gamma(0)^{a_{r u}}\right) \tag{7}
\end{equation*}
$$

Let Model III be a clustered version of model (1'). It is easy to show that $T(P, m)$ is defined by (3) where the $C\left(\alpha_{1}, w_{i-1}, W_{i}\right)$ are calculated from (1'). Hence one can use Procedure $I$ to find the approximate solution and the lower completion time bound. If (6) does not hold then

$$
T(P, m)=\max _{i \leq j \leq m} \max _{\Gamma_{j} \in\left[\Gamma_{j}\right]}^{(r, s) \in \Gamma_{j}} E_{r i}+\underset{(r, s) \in \Gamma_{j}(0)}{\left.a_{r e}\right),}
$$

where $r_{j}$ is a path that originates at $c e l l(1, j)$ and ends at ( $n, m$ ), while $\Gamma_{j}(0)$ is a set of cells where $\Gamma_{j}$ turns to the right. For the clustered case formula
(7) leads to
$T(P, m)=\max _{1 \leq j \leq m} \max _{j \leq w_{1} \leq w_{2} \leq \ldots \leq w_{k-1} \leq m}\left[C\left(\alpha_{1}, j, w_{1}\right)+C\left(\alpha_{2}, w_{1}, w_{2}\right)+\ldots+C\left(\alpha_{k}, w_{k-1}, m\right)\right]$.
One can show (as in section 2) that

where $A_{i j}=C\left(\alpha_{i}, j, m\right)-\sum_{r \in \alpha_{i}} t_{r m}, B_{i j}=C\left(\alpha_{i}, j, m\right)-\sum_{r \in \alpha_{i}} t_{r j}$.
For $m=2$, inequality (4') becomes an equation. To find the lower comple-
tion time bound, use
Procedure III: Apply Johnson's Algorithm to solve m-1 two machine flow-shop problems $\left(A_{i j}, B_{i j}\right)$, $1 \leq j \leq m-I$, with $A_{i j}$ and $B_{i j}$ defined by (5"). Let $L_{j}$ be the minimal value of $L_{j}(P)$. Since $T(P, m) \geq \sum_{r=1}^{n} t_{r m}$, the lower completion time bound is $\max \left(L_{1}, L_{2}, \ldots, L_{m-1}, \sum_{r=1}^{n} t_{r m}\right)$. As an approximate solution choose sequence $P_{j}$ with the smallest $I\left(P_{j}, m\right)$ among the $m-1$ generated sequences.

Introduce the following notations:
$d_{r=}, P_{r=}$ - the setup and processing times of item $r$ on $M_{n}$,
$b_{r:}$ - the transportation time of moving item $r$ from $M_{A_{1}}$ to $M_{s}$ for processing.
According to [11], model (1') covers flow-shop problems that involve:
a) the setup times $d_{r s}$ by setting $t_{r s}=p_{r a}+d_{r s}, a_{r s}=-d_{r s}, s>1$, and $a_{r 1}=0$,
b) the transportation times $b_{r a}$ by setting
$t_{r 1}=p_{r y}, a_{r g}=b_{r g}, s>1$, and $a_{r 1}=0$.
c) the setup and transportation times by setting

$$
\begin{equation*}
t_{r s}=p_{r i}+d_{r E}, a_{r E}=b_{r 3}-d_{r a}, s>1, a_{r 1}=0 \tag{10}
\end{equation*}
$$

Model III can be handled by Procedures I or III depending on whether or not (6) is satisfied.

Example 2: Consider a clustered model with setup times where the $d_{r}$ and $p_{r}$ of one of the clusters, say, $\alpha_{2}=(1,2,3)$ are given in Figure 3a.


Figure 3a

|  | $\mathrm{M}_{1}$ | $\mathrm{M}_{2}$ | $\mathrm{M}_{3}$ | M |
| :---: | :---: | :---: | :---: | :---: |
| 1 | 0,5 | -7,15 | -6,11 | -1, 4 |
| 2 | 0.4 | -9.12 | -3,7 | -2,6 |
| 3 | 0,6 | -8,14 | -4,6 | -3, 9 |

Figure 3b

To find $A_{11}$ and $B_{11}$ of ( $5^{\prime \prime}$ ), calculate first the $a_{r s}$ and $t_{r s}$ (see Figure 3b). Notice that condition (6) is violated since $t_{11}+a_{12}=5-7<0$. Applying (1'), find $C\left(\alpha_{1}, 1,4\right)=44$. From (5") we get $A_{11}=44-(4+6+9)=25$, $B_{11}=44-(5+4+6)=29$.
5. Models with Identical Items in Each Cluster.

Consider the model with identical items in each cluster, stated in the Introduction. Let $d_{\alpha_{i} s}$ be the setup time on $M_{2}$ to process the items of $\alpha_{i}$. Also let $p_{\alpha_{1} s}$ be the processing time of every item of $\alpha_{i}$ on $M_{a}$. This problem is a special case of Model III. To define the $d_{r z}$ and prs, examine an arbitrary item $r \in \alpha_{i}$. Set

$$
d_{r=}= \begin{cases}d_{\alpha_{i} s}, & \text { if } r \text { is the first item of } \alpha_{i} \\ 0, & \text { otherwise, }\end{cases}
$$

and

$$
p_{r}=p_{\alpha_{i} s}, \quad \forall r \in \alpha_{i}
$$

The $t_{r:}$ and $a_{r}$ are specified by ( 8 ).
We illustrate the solution of this model by the following:

Example 3: Let $k=4, s=3$, and the number of items of clusters $\alpha_{1}, \alpha_{2}, \alpha_{3}, \alpha_{4}$ is 3 , 4, 3, and 2 respectively.
Label $\alpha_{1}=(1,2,3), \alpha_{2}=(4,5,6,7), \alpha_{3}=(8,9,10)$, and $\alpha_{4}=(11,12)$.
The $d_{\alpha_{1} s}$ and $P_{\alpha_{i} s}$ are given in Figures $4 a$ and $4 b$.

|  | $\mathrm{M}_{1}$ | $M_{2}$ | M, |
| :---: | :---: | :---: | :---: |
| $\alpha_{1}$ | 2 | 8 | 7 |
| $\alpha_{2}$ | 5 | 3 | 4 |
| $\alpha_{3}$ | 10 | 9 | 6 |
| $\alpha$ | 4 | 7 | 9 |

Figure $4 a$

|  | $M_{1}$ | $M_{2}$ | M |
| :---: | :---: | :---: | :---: |
| $\alpha_{1}$ | 5 | 9 | 6 |
| $\alpha_{2}$ | 9 | 11 | 12 |
| $\alpha_{3}$ | 7 | 18 | 11 |
| $\alpha_{4}$ | 3 | 4 | 6 |

Figure 4b

First find the $t_{r:}$ and $a_{r \prime}$ which are given for $\alpha_{1}$ in Figures $5 a$ and $5 b$.


As (6) is violated $\left(t_{11}+a_{12}=7-9<0\right)$, apply Procedure III. Calculating the $C\left(\alpha_{i}, j, 3\right)$ we get: $C\left(\alpha_{1}, 1,3\right)=38, C\left(\alpha_{2}, 1,3\right)=36, C\left(\alpha_{3}, 1,3\right)=52, C\left(\alpha_{4}, 1,3\right)$ $=32, C\left(\alpha_{1}, 2,3\right)=40, C\left(\alpha_{2}, 2,3\right)=30, C\left(\alpha_{3}, 2,3\right)=51, C\left(\alpha_{4}, 2,3\right)=29$. According to $\left(5^{\prime}\right),\left(A_{11}, A_{21}, A_{31}, A_{41}\right)=(13,8,23,8),\left(B_{11}, B_{21}, B_{31}, B_{11}\right)=(21,29,15,7)$, $\left(A_{12}, A_{22}, A_{32}, A_{42}\right)=(13,2,22,5),\left(B_{12}, B_{22}, B_{32}, B_{42}\right)=(7,7,6,11)$.

Procedure III produces sequences $P_{1}=\alpha_{4}, \alpha_{1}, \alpha_{3}, \alpha_{2}$ and $P_{2}=\alpha_{2}, \alpha_{4}, \alpha_{2}, \alpha_{3}$.
Since $\sum_{r=1}^{12} t_{r 3}=108, L_{2}=B+108=116, L_{2}=17+108=125$, the lower completion time bound is 125. Next find $T\left(P_{1}\right)=133$ and $T\left(P_{2}\right)=134$. Hence $P_{1}$ is the approximate solution.

Assume that all $d_{z=}=0$. Due to (8), $t_{r 4}=p_{\alpha_{i} s}$ for each $r \in \alpha_{i}$. Notice that
where $t_{r j}=\max _{1 \leq s \leq m} t_{r i}$. One may wonder whether this model is equivalent to some classical flow-shop model with properly chosen processing times.

For $m=2$ we will prove
Property 1: The clustered model is equivalent to a $k$ item fiow-shop problem where $p_{\alpha_{i} 1}, p_{\alpha_{i} 2}$ are processing times of "item" $\alpha_{1}$ on the first and second machine.
Proof: Consider cluster $\alpha_{1}$. If $t_{r 1} s t_{r 2}$ for each $r \in \alpha_{1}$ then according to (11) and (5), $A_{i} \leq B_{1} t_{r 1}=p_{\alpha_{i} 1}=A_{i}$. If $t_{r 1} 2 t_{r 2}, r \in \alpha_{i}$ then $A_{1} 2 B_{1}$ and $t_{r 2}=P_{\alpha_{1} 2}=B_{1}$. Hence

Procedure I produces the same sequence as Johnson's algorithm applied to
the two machine problem $\left(p_{\alpha_{1} 1}, p_{\alpha_{1} 2}\right)$.
It is interesting to note that Property 1 does not depend on the size of clusters $\alpha_{i}$. One can show that this property cannot be extended to m>2 even if the $t_{t i}$ are replaced by $\underset{r \in \alpha_{1}}{\Sigma} t_{r i}$.

## 6. Final Remarks

Consider a classical n-item multimachine flow-shop problem. Apply Procedure $I$ (of Section 2) by secting $\alpha_{i}=i$ for each $1 \leq i s k=n$. Let $p=1,2, \ldots, n$ be the resulting sequence and

$$
T(P, m)=\sum_{i=1}^{P-1} t_{r 1}+C(\alpha, 1, m)+\sum_{i=q+1}^{n} t_{r w}
$$

for some sequence $\alpha=p . p+1, \ldots . q$. Notice that cells ( $p, 1$ ) and (q,m) are on the critical path $\Gamma$ (see (2)). Based on the finding of Section 2 , we conclude that $P$ is the optimal solution of the flow-shop model provided items $p, p+1, \ldots, q$ are processed in the indicated order as a cluster. If $p=q$ then $p$ is unconditionally optimal.

## References

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