Branch and Bound Algorithm for Multiprocessor Scheduling

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Department of Computer Engineering

Title
Branch and Bound Algorithm for Multiprocessor Scheduling

Key Words
Multiprocessor scheduling problems, Branch and Bound, Lower Bound, Upper Bound, Task Graph Scheduling, Critical Path.

Abstract:
The multiprocessor task graph scheduling problem has been extensively studied as academic optimization problem which occurs in optimizing the execution time of parallel algorithm with parallel computer. The problem is already being known as one of the NP-hard problems. There are many good approaches made with many optimizing algorithm to find out the optimum solution for this problem with less computational time. One of them is branch and bound algorithm.

In this paper, we propose a branch and bound algorithm for the multiprocessor scheduling problem. We investigate the algorithm by comparing two different lower bounds with their computational costs and the size of the pruned tree.

Several experiments are made with small set of problems and results are compared in different sections.
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To my mother Ruby and father Moazzam as well as siblings for their support during my studies. Most important, I would like to thank my lovely wife Asma for her love and strong mental support during my study. Finally, my deepest love and care goes to my one and only little M Ahnaf Rahman, who make me laugh more than anyone I know.
1.0 Introduction

Now a days the computing system is becoming more complex and people are running after to find out solution for efficient way for allocating the resource of the computer system. One of the interesting and major problems is the task scheduling in the multiprocessor environment. The utilization of parallel processing systems these days, in a vast variety of applications, is the result of numerous breakthroughs over the last two decades. The development of parallel and distributed systems has lead to there use in several applications including information processing, fluid flow, weather modeling, database systems, real-time high-speed simulation of dynamical systems, and image processing. The data for these applications can be distributed evenly on the processors of parallel and distributed systems, and thus maximum benefits from these systems can be obtained by employing efficient task partitioning and scheduling strategies [1]. The multiprocessor task schedule problem is NP-hard. Although it is possible for formulate and solve the problem using heuristics, the feasible solution space quickly becomes intractable for larger problem instance.

When the structure of the parallel program such as number of task, execution time of tasks, dependency constraints, communication cost, and the number of processors are known beforehand, a schedule is determined statically at compile time. Except for a few special cases, no polynomial-time algorithm that finds the schedule with a minimum length exists For that reason, many heuristic algorithms have been developed to obtain suboptimal solutions to various scheduling problems, some of them are Branch and Bound Ant Colony Optimization, Genetic Algorithm, Tabu Search, Simulated Annealing, Graph Theoretic and Computational Geometry Approaches. But very few research has been made with Branch and Bound algorithm.

In this project I have considered the Branch and Bound algorithm to solve the multiprocessor task graph scheduling. Branch-and-bound (BnB) techniques can be used to reduce the amount of search needed to find the optimal solution. BnB is based on a common-sense principle: do not keep trying a path that we already know is worse than the best answer. One of the first articles on branch-and-bound was (Lawler and Wood,
1966). A more readable introduction is in (Winston, 1984). A simple algorithm describes the method (mostly from (Winston, 1984)):

The critical problem that is found for solving that *Multi Processor Scheduling* is the delay in communication of the data from one task to other task defining a precedence relationship for the set of task, being predecessor and successor. Our concern is assumed in the problem of scheduling dependencies tasks onto multiprocessor system with processors connected in an arbitrary way, while explicitly accounting for the time required to transfer data between the tasks allocated to different processors. The delay in communication therefore occurs whenever two pair of tasks (predecessor, successor) is assigned to different processors.

Each processor can perform single task at a time and all the necessary information (number of tasks, number of processor, task cost, dependency, and communication time) are assumed to be known.

The problem is defined as a directed acyclic graph (DAG). Where the vertices represent the program modules, but a (directed) arc indicates a direct 1-way communication between a predecessor and successor pair of modules.

The main part of this project is to develop a branch and bound algorithm to find out an optimum solution form the search tree, with less computational time and creating minimum numbers of node.
2.0 Aim and Objective:
The idea behind this thesis is to develop a branch and bound algorithm for searching for the optimal solution for the *Multi Processor Scheduling problem* and define a branching scheme for eliminating unnecessary branching.

2.1 Scope of the project:
- The project is focusing about the following issue
- Design of a good scheme to enumerate all solutions
- Design a Branch and Bound algorithm to search the optimum solution from the search tree.
- Comparison of different Lower Bound.

2.2. Work Plan:

2.3 Limitations of the Project:
As the project span was 10 weeks, it was really hard to find out sufficient time for designing a good and efficient algorithm for the problem.
One of the biggest problems that I faced is lack of reference for this specific scheduling problem. There are many research has been made with Branch and Bound algorithm but not a single one is made for this specific problem that we have addressed in this paper.
3.0 Problem Description:

The multiprocessor task scheduling problem considered in this paper is based on the deterministic model, which is the execution time of tasks and the data communication time between tasks that are assigned; and, the directed acyclic task graph (DAG) that represents the precedence relations of the tasks of a parallel processing system well known as the NP-complete problem.

Considering the following problem; given a set of identical processors, we face a number of independent requests for processing tasks. Each request is characterized by a multiprocessor task with (a) its required processing period, (b) required processor for the whole period (c) the corresponding time/cost of processing the task.

3.1 Definition for multiprocessor task scheduling problem:

Multiprocessor task scheduling problem (MTSP), for this project can be defined as: (homogeneous) multiprocessor system be a set of \( P = \{p_1, \ldots, p_m\} \) is a set of \( m \) identical processor, \( m > 1 \) connected by a complete interconnection network, where all links are identical.[pas1] Each processor has its own memory and can execute only one task at a time. During the execution processor will communicate exclusively by message passing through the interconnection network. There is a set of \( n \) tasks \( (t_i) \) is to be scheduled on a set of \( m \) identical processors. Where schedule could be seen as the sequence and time in which the tasks \( (t_i) \) are executed with \( (i = 0, \ldots, n) \). Each task is associated with a cost that represents the execution time of the task and also a number of precedence constrains. It’s more convenient to use a weighted acyclic task digraph to represent the problem.[pas 2] .

A task graph is a weighted DAG with \( G = (T, E) \), where the set of nodes (corresponding to processors) and \( E \) is a set of communication edges. \( W \) is the set of node weights, and \( C \) is the set of edge weights. Given a task graph TG and a number of processors \( P \), whereas MTSP is to distribute tasks \( (t_i) \) in TG onto \( m \) computational processors, which is fully connected in order for the precedence constraints to be satisfied and the execution time of the task graph minimized. There is no preemption or duplication of task in this case. [2-3].
The vertices represent the set \( T = \{ t_1, \ldots, t_n \} \) of tasks and each arc represents the precedence relation between two tasks. An arc \( (t_i, t_j) \in E \) represents the fact that at the end of its execution, \( t_i \) sends a message whose contents are required by \( t_j \) to start execution. In this case, \( t_i \) is said to be an immediate predecessor of \( t_j \), and \( t_j \) itself is said to be an immediate successor of \( t_i \). We suppose that \( t_1 \) is the only task without any immediate predecessor. A path is a sequence of nodes \( < t_{i_1}, \ldots, t_{i_k} > \), \( 1 < k \leq n \) such that \( t_{i_l} \) is an immediate predecessor of \( t_{i_{l+1}} \), \( 1 < l < k \). A task \( t_{i_1} \) is a predecessor of another task \( t_{i_k} \) if there is a path \( < t_{i_1}, \ldots, t_{i_k} > \) in \( D \). To every task \( t_i \), there is an associated value representing its duration, and we assume that these values are known before the execution of the program. [2-3].

\[
\begin{align*}
D &= \begin{array}{ccc}
& t_1 & \\
& & t_2 & t_3 \\
& t_4 & & t_5 \\
& & & \\
\end{array} \\
\end{align*}
\]

\[
\text{Cost:} \\
t_1 = t_2 = t_3 = 2 \\
t_4 = 5 \\
t_5 = 1 \\
\]

\[
c(t_i, t_j) = \text{communication time needed between } t_i \text{ and } t_j = 2
\]
It is assumed that the duration of all the communications is also known at compile-time. Thus, to every arc \((t_{i1}, t_{i2}) \in E\) there is an associated cost representing the transfer time of the message sent by \(t_{i1}\) to \(t_{i2}\). If both message source and destination are scheduled to the same processor, then the cost associated to this arc becomes null. [2-3].

There are some attributes for the parallel machine, “comp”, “comma”, and “comb”. “comp” is the performance factor of the machine, means if a task (a node of the graph) costs \(x\), than it’s execution time will be \(\text{comp} \times x\). “comma” and “commb” are the communication’s parameters. “commb” represents the time to start a communication between two nodes and “comma” represents the time (without start-up time) to communicate a data, e.g. If nodes \(a\) must send \(h\) data to node \(b\), node \(b\) can not start before the end of execution of \(a\) plus \(\text{comma} \times h + \text{commb}\) time’s units, if the tasks \(a\) and \(b\) are scheduled to different processor.

A schedule can be represented by \(S = \{s_1, \ldots, s_n\}\) where \(s_j = \{t_{i1}, \ldots, t_{inj}\}\), where \(s_j\) is the sto of the \(n_j\) set of the tasks scheduled to \(p_j\). For each task \(t_{il} \in s_j\), \(l\) represents its execution rank in \(p_j\) under the schedule \(s\).

The execution time yielded by a schedule is known as “make span”. Our objective was to develop a Branch and Bound algorithm to search an optimum solutions (having minimum “make span”) form the search space, by making less branches and creating minimum numbers of nodes, and also to detect if one sub-tree can be discarded in the search because it’s worst then other.
4.0 Literature Review:

Branch and bound (BnB) is a general algorithm for finding optimal solutions of various optimization problems, especially in discrete and combinatorial optimization. It consists of a systematic enumeration of all candidate solutions, where large subsets of fruitless candidates are discarded en masse, by using upper and lower estimated bounds of the quantity being optimized. The method was first proposed by A. H. Land and A. G. Doig in 1960 for linear programming. [wikipedia].

**General description**

For definiteness, we assume that the goal is to find the minimum value of a function \( f(x) \) (e.g., the cost of manufacturing a certain product), where \( x \) ranges over some set \( S \) of admissible or candidate solutions (the search space or feasible region). Note that one can find the maximum value of \( f(x) \) by finding the minimum of \( g(x) = -f(x) \).

A branch-and-bound procedure requires two tools. The first one is a splitting procedure that, given a set \( S \) of candidates, returns two or more smaller sets \( S_1, S_2, \ldots \) whose union covers \( S \). Note that the minimum of \( f(x) \) over \( S \) is \( \min \{ v_1, v_2, \ldots \} \), where each \( v_i \) is the minimum of \( f(x) \) within \( S_i \). This step is called branching, since its recursive application defines a tree structure (the search tree) whose nodes are the subsets of \( S \).

Another tool is a procedure that computes upper and lower bounds for the minimum value of \( f(x) \) within a given subset \( S \). This step is called bounding.

The key idea of the BB algorithm is: if the lower bound for some tree node (set of candidates) \( A \) is greater than the upper bound for some other node \( B \), then \( A \) may be safely discarded from the search. This step is called pruning, and is usually implemented by maintaining a global variable \( m \) (shared among all nodes of the tree) that records the minimum upper bound seen among all subregions examined so far. Any node whose lower bound is greater than \( m \) can be discarded.
The recursion stops when the current candidate set $S$ is reduced to a single element; or also when the upper bound for set $S$ matches the lower bound. Either way, any element of $S$ will be a minimum of the function within $S$.

**Effective subdivision**

The efficiency of the method depends strongly on the node-splitting procedure and on the upper and lower bound estimators. All other things being equal, it is best to choose a splitting method that provides non-overlapping subsets.

Ideally the procedure stops when all nodes of the search tree are either pruned or solved. At that point, all non-pruned subregions will have their upper and lower bounds equal to the global minimum of the function. In practice the procedure is often terminated after a given time; at that point, the minimum lower bound and the minimum upper bound, among all non-pruned sections, define a range of values that contains the global minimum. Alternatively, within an overriding time constraint, the algorithm may be terminated when some error criterion, such as $(\max - \min)/(\min + \max)$, falls below a specified value.

The efficiency of the method depends critically on the effectiveness of the branching and bounding algorithms used; bad choices could lead to repeated branching, without any pruning, until the sub-regions become very small. In that case the method would be reduced to an exhaustive enumeration of the domain, which is often impractically large. There is no universal bounding algorithm that works for all problems, and there is little hope that one will ever be found; therefore the general paradigm needs to be implemented separately for each application, with branching and bounding algorithms that are specially designed for it.

Branch and bound methods may be classified according to the bounding methods and according to the ways of creating/inspecting the search tree nodes.
The branch-and-bound design strategy is very similar to backtracking in that a state space tree is used to solve a problem. The differences are that the branch-and-bound method (1) does not limit us to any particular way of traversing the tree and (2) is used only for optimization problems.

This method naturally lends itself for parallel and distributed implementations, see, e.g., the traveling salesman problem.

It may also be a base of various heuristics. For example, one may wish to stop branching when the gap between the upper and lower bounds becomes smaller than a certain threshold. This is used when the solution is "good enough for practical purposes" and can greatly reduce the computations required. This type of solution is particularly applicable when the cost function used is noisy or is the result of statistical estimates and so is not known precisely but rather only known to lie within a range of values with a specific probability. An example of its application here is in biology when performing cladistic analysis to evaluate evolutionary relationships between organisms, where the data sets are often impractically large without heuristics.

For this reason, branch-and-bound techniques are often used in game tree search algorithms, most notably through the use of alpha-beta pruning.

4.1 Application of BnB:

Branch and Bound algorithm is applied in many NP-Hard problems like:

* Traveling salesman problem (TSP) (is a problem in combinatorial optimization studied in operations research and theoretical computer science. Given a list of cities and their pairwise distances, the task is to find a shortest possible tour that visits each city exactly once.) [See ref: 4]
* **Knapsack problem** (is a problem in combinatorial optimization. It derives its name from the following maximization problem of the best choice of essentials that can fit into one bag to be carried on a trip.) [See ref: 5]

* **Integer programming** (If the unknown variables are all required to be integers, then the problem is called an integer programming (IP) or integer linear programming (ILP) problem. In contrast to linear programming, which can be solved efficiently in the worst case, integer programming problems are in many practical situations (those with bounded variables) NP-hard.) [See ref: 5]

* **Nonlinear programming** (nonlinear programming (NLP) is the process of solving a system of equalities and inequalities, collectively termed constraints, over a set of unknown real variables, along with an objective function to be maximized or minimized, where some of the constraints or the objective function are nonlinear.)

* Quadratic assignment problem (QAP) (is one of fundamental combinatorial optimization problems in the branch of optimization or operations research in mathematics, from the category of the facilities location problems.

* **Maximum satisfiability problem** (MAX-SAT) (asks for the maximum number of clauses which can be satisfied by any assignment. It is an NP-hard problem, but not NP; and it is an APX-Complete problem, but not PTAS.)

* **Nearest neighbor search** (NNS) (also known as proximity search, similarity search or closest point search, is an optimization problem for finding closest points in metric spaces. The problem is: given a set $S$ of points in a metric space $M$ and a query point $q \in M$, find the closest point in $S$ to $q$. In many cases, $M$ is taken to be $d$-dimensional Euclidean space and distance is measured by Euclidean distance or Manhattan distance.)

There are very few research is done with Branch and Bound to solve scheduling problem. There are few article found for solving specific problems of multiprocessor scheduling see [4,5,6], but not a single article found for the specific problem that we are addressing in this paper.
5.0 Developing the Branch and Bound Algorithm for the MTSP:

In this section, we propose a branch and bound algorithm for searching the optimal solution for the problem described in the section 3.1. In this section, we describe the B&B algorithm developed in this research. For branching, i.e., for selecting a node to generate branches from, the depth-first rule is used. That is, a node with the most unit-jobs included in the associated partial schedule is selected for branching. In case of ties, a node with the lowest lower bound is selected.

When child nodes are generated from a selected parent node, it is checked whether or not schedules associated with the child nodes are dominated by using dominance properties that can be obtained from the section 5.1 and 5.2, the lower bound and upper bound given in Section 5.2 is computed for every child node. Nodes with lower bounds that are greater than to the upper bound, i.e., the solution value of the current incumbent solution, are deleted from further consideration (fathomed). In addition with that a global variable bestUB is maintained (shared among all nodes of the tree) that records the minimum upper bound seen among all subregions examined so far. Any node whose lower bound is greater than bestUB can be discarded. The recursion stops when the current candidate set $\mu(\alpha)$ is reduced to a single element; or also when the upper bound of the selected node matches the lower bound and all the task are scheduled.

5.1 Branching Scheme

*Multi Processor Task Scheduling Problem* as described in section 3.1, there are $T_i$, $i=1,\ldots,n$ tasks to be scheduled to $P = \{p_1,\ldots,p_m\}$ is a set of $m$ identical processor by maintaining the precedence relation between two tasks. $C_t$ is the cost of the task $t$. $CC$ is the communication cost of an arc; $CC_{ij} = (t_i,t_j) \in E$ represents the fact that at the end of its execution, $t_i$ sends a message whose contents are required by $t_j$ to start execution. In this case, $t_i$ is said to be an immediate predecessor of $t_j$, and $t_j$ itself is said to be an immediate successor of $t_i$. 

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Creating partial solutions:
Each node $\alpha$ in the search tree is defined by $\alpha = (S_{\alpha 1} \ldots S_{\alpha m})$. $T_{\alpha}$ is the list of all the unscheduled jobs in the node $\alpha$. $k_{\alpha}$ is the list of computational times (end times) of all scheduled tasks in $(S_{\alpha 1} \ldots S_{\alpha m})$. $\partial(\alpha)$ denotes a partial schedule consisted of $m$ sequences $S_{\alpha i}$, $i = 1, \ldots, m$. $\mu(\alpha)$ is the set of all the child nodes of the node $\alpha$, which are also known as the open nodes. $\mu(\alpha)$ can be obtained by a scheme discussed next.

Branching out from a node $\alpha$ is carried out by creating a new node and copying all the information from the node $\alpha$. Scheduling is done by taking a task from the list of $T_{\alpha}$ for which all the predecessors are already scheduled, and appending it to the tail of sequence $S_{\alpha i}$, $i = 1, \ldots, m$. We repeat this for all the combinations of $i$ and $j$ where $i \in P = \{1 \ldots m\}$ and $j \in T_{\alpha} = \{1 \ldots n\}$.

Let the newly created node be node $\beta$ and the related sequence be $S_{\beta i}$. $T_{\beta} = T_{\alpha}/\{j\}$ ($T_{\beta}$ will be the new list of unscheduled tasks after scheduling the task $j$). Which shows that the $\beta$ is the partial schedule with one more tasks scheduled than the node $\alpha$. [1-2]. We will add all the newly created children nodes from the parent node $\alpha$ in the $\mu(\alpha)$ as an open node. After creating all the possible children from the parent node, the will be immediately removed from the list of open nodes for not considering further expansion.

A node $\alpha$ will be selected again depending upon the branching rule for next expansion, in this case the node which has lowest bound value will be selected first. The details of the bounding of the search space is discuss next.
5.2 Bounding Scheme:
For the branch and bound algorithm we have used two heuristics value for every created node one is upper bound and another is lower bound. $LB_\alpha$ and $UB_\alpha$, known as upperbound and lowebound are the two heuristic value for the partial solution $\partial(\alpha)$.

**Upper Bound:**
Upper bounds are tested by calculating using simply greedy heuristics shortest Job First SJF and also lowest starting time first (LSTF).

SJF: was calculated using the scheduling scheme shortest job first the algorithm of the upper bound is given below:

Input: node $\beta$, Number of task N, Number of processor M, task cost and communication costs.
Output: Make span.
UB with Greedy SJF:
1. while (number of unscheduled task > 0)
   a. for each processor $P_i \subseteq P$ do the followings
      i. select a task that has a minimum cost and all the predecessors are already scheduled
      ii. get the start time of the task to be scheduled to $P_i$
          1.  $\text{start time} = \text{MAX} [\text{end time of the predecessors} + \text{communication cost}]$
      iii. Schedule the task to $P_i$ in the sequence of $S_\beta$
      iv. Update $k_\beta$
   b. End While
2. compute make span
3. return make span as the upper bound of the node

UB With Greedy LSTF:
4. while (number of unscheduled task > 0)
   i. select a task which all the predecessors are already scheduled
   ii. get the CPU $P_i$ for which the task has the lowest starting time
   iii. Schedule the task to $P_i$ in the sequence of $S_\beta$
   iv. Update $k_\beta$
   b. End While
5. compute make span
6. return make span as the upper bound of the node

Lower Bound:
For the Branch and Bound algorithm we have tested two Lower Bounds to establish the minimum growth rate of the algorithm and compare the results that are shown in the section.... Several studies are devoted to the parallel machine scheduling problem with heads and tails. We first review the lower bounds. Carlier [6] presents several lower bounds based on machine load. Carlier and Pinson [7] introduce the concept of pseudo-preemptive schedule and Gharbi and Haouari [8] derive several lower bounds from the lower bound proposed by Webster [9] for the parallel machine problem with resource availability constraints, but there is no such proved lower bound for the specific problem that we are addressing in this paper.

A simple lower bound $LB_1$ of every newly created node is calculated in the following function:

$$LB_\beta = \sum_{i} C_{T_\beta} \frac{m}{m} + \text{partial schedule time}$$

$C_{T_\beta}$ is cost of all unscheduled tasks in the node $\beta$

$m$ is the number of processor where $m \geq 1$
For LB2 we have chosen the critical path. It was developed in the 1950s by the US Navy when trying to better organize the building of submarines and later, especially, when building nuclear submarines. Today, it is commonly used with all forms of scheduling problems.

Critical Path Example
**LB2** is calculated by the following algorithm:

*Preprocessing:* At the first step we calculate the longest path length from every exit node of the DAG.

**Finding the longest path:**
For finding the longest path matrix I have used Floyd-Warshall algorithm of finding the shortest path of a DAG with a little modification to work the algorithm for finding the longest path. Let \( CP_{ij} \) is cost matrix of the DAG and \( LP_i \) is the longest path length from the exit node \( i \).

Set \( CP_{ij} = -\infty \) if there is no edge \((i,j)\).

Else \( CP_{ij} = \text{Cost of } t_j \)

\[
\text{for } k = 1 \text{ to } n \text{ do }
\]

\[
\text{for } i = 1 \text{ to } n \text{ do }
\]

\[
\text{for } j = 1 \text{ to } n \text{ do }
\]

\[
CP_{ij} = \max (CP_{ij}, CP_{ik} + CP_{kj})
\]

\[
LP_i = \max (CP_{ij})
\]

*Time complexity:* the time complexity of the Floyd-Warshall algorithm for finding the longest path is \( O(n^3) \)

The algorithm of LB2 is given below:
**LB2:**

**For** each unscheduled task $t_i$ do the followings

**If** all the predecessor of task $t_i$ is already been scheduled ($i = 1, \ldots \text{number of unscheduled task}$)

Compute the minimum starting $s_i$ of the task $t_i$

$$cPath_i = s_i + \text{cost of } t_i + LP_i$$

**End IF**

**End of For**

$LB2 = \max (cPath_i) \ (i = 1, \ldots \text{number of unscheduled task})$

**If** $LB2 < \text{the partial make span} \ \text{then}$

$$LB2 = LB_\beta = \frac{\sum C_{T_\beta}}{m} + \text{partial schedule time} \ (C_{T_\beta} \text{ is cost of all unscheduled tasks in the node } \beta)$$

$m$ is the number of processor where $m \geq 1$

**END IF**

**5.3 Branch and Bound Algorithm for MTSP:**

In this section we are going to propose a branch and bound algorithm following the branching and bounding schemes stated in section 5.1 and 5.2.

Some notations:

$C_i = \text{Cost of the task } t_i$

$CC_{ij} = \text{communication cost between the task } i, j.$

$\mu(\alpha) = \text{list of all the open nodes, which not yet been expended}$

$T_\beta = \text{List of all unscheduled job in the partial solution node } \beta$

$k_{\beta, j} = \text{End time of the task } j \text{ in the partial solution node } \beta$

The Pseudo Code of the algorithm is given in the next page.
BEGIN

Step 1: (Initialization)

1.1. Set $C_i = \text{cost of all the tasks for } i = 1 \text{ to } n$
1.2. Set $CC_{ij} = (t_i, t_j) \in E \text{ for } i = 1 \text{ to } n \text{ and } j = 1 \text{ to } n$
1.3. $\mu(\alpha) = \emptyset$
1.4. Create a root node $\alpha$ of the search tree $\text{Set } \alpha = (S_{\alpha}1, ..., S_{\alpha}m) = \emptyset$
1.5. Set $T_\alpha = t_i, i = 1, ..., n, k_{\alpha}i = -1, i = 1, ..., n$
1.6. add the root node $\alpha$ as open list in the first place of $\mu(\alpha)$
1.7. go to step 2.1

Step 2: (Branching from a node)

2.1. start branching
2.2. for each pair of $(j, i)$ do the followings, where $j \in T_\alpha, i \in P = 1, ..., m$
   2.2.1. Create a child node $\beta$ by copying all the information form the parent node $\alpha$.
   2.2.2. If all the predecessors of the task $j$ is already been scheduled Then
      2.2.2.1. The new schedule of $\beta$, can be obtain by appending a new task $j$ at the tail of sequence of $S_{\beta}i$.
      2.2.2.2. Compute the start time by following the rule of the communication cost of the task $j$ for the processor $i$.
      2.2.2.3. set the status of the task $j$, $k_{\beta}j = C_j + \text{start time}$
   2.2.2.4. compute the partial Make Span of the node $\beta$
   2.2.2.5. compute $LB_\beta$
   2.2.2.6. compute $UB_\beta$
   2.2.2.7. IF $UB_\beta < \text{BestUB THEN}$
      2.2.2.7.1. set $\text{BestUB} = UB_\beta$
      2.2.2.7.2. delete all the node form $\mu(\alpha)$ that has $LB > \text{BestUB}$
   2.2.2.8. END IF
   2.2.2.9. IF $LB_\beta > UB_\beta$ THEN
      2.2.2.9.1. delete the node $\beta$
   2.2.2.10. ELSE
      2.2.2.10.1. add the node as a open list in $\mu(\alpha)$

2.2 END of FOR
2.3 Select a node $\beta$ from the open nodes list $\mu(\alpha)$ for which the LB is the minimum among all the nodes in the list.
2.4 Set $\alpha = \beta$
2.5 IF $LB_\alpha = UB_\alpha$ AND $T_\alpha = \emptyset$ THEN
   2.5.3 STOP the algorithm
2.6 ELSE
   2.6.3 Go to step 2.2
END
5.4 Example of the application of BnB algorithm in a DAG:

Schedule $S$:
$\{\{t_1, t_2, t_4, t_5\}, \{t_3\}\}$

Fig2: Optimum Schedule found by the BnB for a DAG

Figure 2 shows the optimum solution found by the branch and bound algorithm of the DAG shown above. The detail search iteration is shown next in the figure 3.
In the search tree shown in figure 3 we can see that node 1 which is the root node having partial solution as null \{\}. At this stage only task 1 is ready to execute, so from that node the BnB algorithm makes two child nodes one for scheduling the task 1 to processor one and another for task 1 to processor 2, having upper bound as 13 and lower bound as 7 for both, and then they are added to the list of open nodes and the root node marked as a
closed node. As LB (lower bound) of all the nodes in the list of open nodes are equal, the
algorithm selects node number 3 for expending next. As task 1 is scheduled and task 2
and 3 become free to be scheduled to processor 1 or 2. From the node 3 there are four
new child nodes are created for the combination of 2 jobs to 2 processors, having (UB,
LB) as (19,11), (21,11), (13,11), (19,11) and they are added in the list of open list. For
expending next the algorithm selects the node 2 as it has the lowest lower bound among
all the nodes that are in the list of open nodes. This is how it proceeds for further
expansion. When it comes to node number 23 the algorithm found that the upper bound
and lower bound are equal for for that partial schedule node, there it stops the algorithm and
prints the upper bound of the node as a found optimum solution. During the creation of
the child nodes when ever the algorithm computes the upper bound and lower bound for a
partial solution node it will check if the lower bound of the node is grater then the upper
bound of the node or not, if it matches then this newly created node is deleted from the
open list. The algorithm maintains a global variable for storing the best known upper
bound. During the creation of a new node the algorithm compare the upper bound of the
node with the best known upper bound and if it is found that the upper bound of the new
node is less then the best known upper bound then it updates the best know upper bound
with the upper bound of the new node, and delete all the nodes that are having lower
bound grater then the best know upper bound. We can see in the figure 3 that the nodes
21, 24 and 25 are deleted from the list of all the open nodes for having lower bound
grater then the best known upper bound.

The searching sequence for the optimum solution for the DAG shown is figure 2 is:

N1 → N3 → N2 → N9 → N8 → N14 → N12 → N15 → N13 → N23
6.0 Experimental Results and Analysis:

The proposed Branch and Bound algorithm was implemented in visual C++ 2008; all the computational experiments are conducted on a personal computer with Intel 1.6 GHz and a RAM size of 2 GB in windows vista operating system.

In order to assess the effectiveness of the proposed branch and bound algorithm, we conduct experiments on some randomly generated task graph DAG. For N ∈ {4, 6, 8,10,15} and M ∈ {2,3,4,5}. Table1 shows the output with the lower bound method one.

<table>
<thead>
<tr>
<th>Number of task (n)</th>
<th>Number of processor (m)</th>
<th>Number of node created without pruning</th>
<th>Number of node after pruning</th>
<th>Number of Branch made</th>
<th>Average CPU time in milliseconds</th>
</tr>
</thead>
<tbody>
<tr>
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<td>1317</td>
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</tbody>
</table>

*Table 1*

From the table above and the following graphs we can see that the number of nodes are increasing with respect to the number of task.
If we analysis the result with respect to the unnecessary nodes that the algorithm can prune then we can find that the algorithm is able to cut good numbers of unnecessary nodes for further expansion where there is no possibility to have the optimum result.
The important part of any algorithm is the processing time. Here from the table 1 and the above chart we can see that the processing time is increasing.

<table>
<thead>
<tr>
<th>Number of task $n$</th>
<th>Number of processor $m$</th>
<th>Number of node created without pruning</th>
<th>Number of node after pruning</th>
<th>Number of Branch made</th>
<th>Average CPU time in milliseconds</th>
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</tbody>
</table>
Node Number Vs Tasks with LB2 with out pruning

Numbers of node

Node Number Vs Tasks with LB2 after pruning

Numbers of node
CPU Time Vs Tasks with LB2

<table>
<thead>
<tr>
<th>Number of tasks $n$</th>
<th>Number of processor $m$</th>
<th>Node with LB$_1$</th>
<th>Average CPU time in milliseconds</th>
<th>Node with LB$_2$</th>
<th>Average CPU time in milliseconds</th>
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<td>986</td>
<td>432</td>
</tr>
</tbody>
</table>

Table 3
Table 3 shows the comparison result of lower bound 1 and lower bound 2, there we can see that LB2 is creating less node then LB1 to find the optimum result form the search tree. Although LB2 has some preprocessing which needs some CPU time then LB1 after that it is taking less time then the LB1 as it is creating less amount of nodes then LB1.
The experiments were also being done with couple of bigger task graphs now we are going to discuss about the results in the followings.

As we have done several experiments with the bigger and complex DAG, out of them some of the selected statistical findings are shown below, for the task graphs ssc, celsius and cstanford. Graphs are come from an arm controller from Kasahara & Narita.

<table>
<thead>
<tr>
<th>Name</th>
<th>Number of task</th>
<th>Number of processor</th>
<th>Numbers of the edge</th>
<th>Cost of the tasks</th>
<th>Weight of the edges</th>
</tr>
</thead>
<tbody>
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<tr>
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<td>16</td>
<td>128</td>
<td>1/5/10/28/57/66/38 15/24/40/52/53/12 39/4/6/111/84/28 29/0</td>
<td>25/10</td>
</tr>
<tr>
<td>celsius</td>
<td>103</td>
<td>16</td>
<td>151</td>
<td>10/100/320/360/400 280/440/350/120/50 230/240</td>
<td>25</td>
</tr>
</tbody>
</table>

In the following tables we are discussing the statistical information of the performance of the BnB algorithm applied for the above DAG. Tables show the gap between the heuristics value at different level of the searching. Data has been collected randomly from the each level of the search space.

**SSC2 with LB2**

<table>
<thead>
<tr>
<th>Level of Searching</th>
<th>Gap(UB/LB)</th>
<th>Node created</th>
<th>Gap(BestUB/LB)</th>
<th>Time in milliseconds</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
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</table>
SSC2 with LB2: Gap(UB/LB)

SSC2 with LB2: Gap(BestUB/LB)

cstanford with LB2

<table>
<thead>
<tr>
<th>Level of Searching</th>
<th>Gap(UB/LB)</th>
<th>Node created</th>
<th>Gap(BestUB/LB)</th>
<th>Time in milliseconds</th>
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</thead>
<tbody>
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</table>
### cstanford with LB1

<table>
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<th>Gap(UB/LB)</th>
<th>Node created</th>
<th>Gap(BestUB/LB)</th>
<th>Time in milliseconds</th>
</tr>
</thead>
<tbody>
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</table>
celbo with LB1

<table>
<thead>
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<th>Node created</th>
<th>Gap(BestUB/LB)</th>
<th>Time in milliseconds</th>
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</table>

Comparison results (make span) between BnB, Ant Colony, and Genetic Algorithm:

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<th>BnB Upper bound (make span)</th>
<th>Best Known</th>
<th>ACO</th>
<th>GA</th>
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6.1 Discussion:

As we have seen from the previous section that the algorithm is performing well for small set of problems, having small numbers of task with few processors. I have also tried with some bigger problems having more than 30 jobs with 16 processor. Which are also shown in the previous section. Where we can see that for the lower bound one (LB1) the gap between the upper bound and lower bound is not decreasing with respect to the time then the lower bound two (LB2). LB2 is performing well for all of the DAG that we tried.

After running several instances with the bigger sets of problems (having large numbers of task and processor) it’s found that the memory is overflowing means it is creating a huge amount of nodes & making large numbers of branches; there is not sufficient memory to keep those, but there is very small changes in the gap between the upper bound and lower bound.

My analysis found that there are some limitations in the following area of the algorithm:

1. **Lower bound:** Find out a good lower bound for a specific problem is very hard. We have tried with two different lower bounds. LB1 is the very simple lower bound which doesn’t have that much influence in the complexity of the task graph; this performs well for the simple graph, but fails to produce good results for the complex graph. On the other hand LB2 which uses the critical path method is totally depends upon the graph structure which doesn’t have that much influence on the number of the processors. In my observation none of this lower bound is fit for this specific scheduling problem and there is a need of developing new lower bound.

2. **Upper bound:** for calculating the upper bound I have implement the simple greedy heuristic shortest job first and the best result found by the upper bound calculated by the best job for the best processor which is giving a good result then the greedy. But I think there should be some synchronization between the upper bound calculation and lower...
bound calculations. A good upper bound may also increase the performance of the algorithm.

3. **Branching scheme:** One of the problems that I found at the end result analysis is that there is a need of improving the branching scheme of this algorithm, by avoiding the redundant solutions/partial solutions, which was not done in my algorithm. With this modification in the algorithm there will be a big reduction in the number of nodes that is related with the computational time and memory. If we consider the flowing example from the task graph shown in section 5.4;
From the above chat of the partial solutions we can see that they are same just swapping between the processors. One of them can easily be discarded for the further consideration because they will lead to the same solutions which are shown below.

By doing this we can reduce the redundancy between the solutions as well as the can save time and space not going with unnecessary branching.
3. **Coding and Data structure:** efficient implementation of the algorithm with good data structure will also save some time and space. The size of a node is very important, in my implementation, a node structure is:

```c
struct node{
    int totalCPUTime; // to keep the make span of the node
    short int * schedule; // to keep the scheduling information
    long *CPUStatus; // used to keep the status of the processor
    long *taskStatus; // used to keep the status of a task
    long numberOfUnscheduleTask; // number of unschedule task
    long LB; // lower Bound
    long UB; // upper Bound
    long nodeNo; // unique number for identification of the node
    struct node *next; // pointer to the next node
}
```

Now the size of the node will be:

\[ \text{size of the node} = (2 \times \text{number of task}) + (4 \times \text{number of processor}) + (4 \times \text{number of task}) + 4 + 4 + 4 + 4 + 4 + 4 \] Byetes

I hope the size of the memory can also be reduced by finding a better structure of a node having less size.

Finally to conclude the analysis I must say out of the above limitations the Lower Bound is really important, and only an improved lower bound can give us the desired result.
6.0 Conclusion and future work:

In this paper we tried to design a branch and bound algorithm for the multiprocessor task scheduling problem. We have implemented two lower bounds for testing and compare them with respect to time and numbers of node. We have tested the algorithm in a small set of problem with less number of task and processor. There we find that LB2 is performing better then the LB2. But one of the main problem that we found that this algorithm is only applicable for small set of problem.

For the future work, I believe that there is a need of further improvement to find out a new lower bound that will work for a bit large problem set, and also improvement of coding may save memory and CPU time which will help to deal with large set of problems. New branching scheme can also be proposed for betterment of the searching.

An interesting research can be made to find out the best solution using a hybrid algorithm, combining genetic algorithms and integer programming branch and bound approaches.
References:


