# 変形均衡割当て問題 － 2 次元ベクトルの場合—— 

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辺の重みが $m$ 次元ベクトルの場合の均衡割当て問題を考える $\cdot n$ 個のベクトルを元とする 2 つの集合を $A, B$ とする．$A$ の元と $B$ の元とを対応つける $1: 1$ 対応の中 で，対応づけられるベクトルの成分の和の最大値と最小値の差か最小になる $1: 1$ 対応 $\pi$ を見つける問題を考える。このような問題は，半導体露光装置の最適なレンズ組合せ法を考えるときに生じる。 2 つの近似アルゴリズムを提案し，提案するアルゴリ ズムによる数値実験の結果を示す

## Modified Balanced Assignment Problem － 2 Dimensional Case－

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We extend the well known balanced assignment problem to the case where costs are expressed by $m$－dimensional vectors．If $m=1$ ，the problem is the balanced assignment problem．The formal description of our problem is as fol lows：given two sets $A$ and $B$ of vectors，find the one to one correspondence $\pi$ between $A$ and $B$ such that the difference of the maximum and the minimum components of the sum of vectors under $\pi$ is the minimum．Such a type of problem often occurs in combining lenses of semiconductor exposure systems． In the present paper we propose two approximate algorithms for quasi optimal solution with results of numerical experiments．

Keywords：Assignment problem，Balanced assignment problem，Optimal combination

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## 1．Introduction

Suppose we have $n$ suppliers $u_{1}, u_{2}, \ldots, u_{n}$（to be denoted by a set $A$ ）and $n$ cus－ tomers $v_{1}, v_{2}, \ldots, v_{n}$（to be denoted by $B$ ）．If supplier $u_{i}$ and customer $v_{j}$ are chosen， the cost is $c_{i j}$ ．We are going to determine a one to one correspondence $\pi: A \rightarrow B$ under an appropriate objective function．This is the well known assignment problem．

Since making a one to one correspondence $\pi: A \rightarrow B$ is equivalent to permutating the set $\{1,2, \ldots, n\}$ ，we hereafter call one to one correspondence as permutation．
The assignment problem has various versions with respect to the objectives ${ }^{1)}$ ．If we are going to minimize the total sum of the cost $\sum_{i=1}^{n} c_{i \pi(i)}$ ，the problem is called the lin－ ear sum assignment problem，and there have been proposed many efficient algorithms ${ }^{2}$ ．

If we are going to minimize the maximum cost of the corresponded pair，the problem is called the bottleneck assignment problem ${ }^{3)}$ ．The objective is $\min _{\pi} \max _{1 \leq i \leq n} c_{i \pi(i)}$ ． Also，polynomial time algorithms have been proposed for the bottleneck assignment problem．

If we are going to minimize the difference of the maximum cost and the minimum cost of the corresponded pair，the problem is called balanced assignment problem ${ }^{4}$ ．The ob－ jective is $\min _{\pi}\left\{\max _{1 \leq i \leq n} c_{i \pi(i)}-\min _{1 \leq i \leq n} c_{i \pi(i)}\right\}$ ．Again，polynomial time algorithms have been proposed for the balanced assignment problem．In the following we abbre－ viate the balanced assignment problem as BOP．In the present paper we extend the balanced assignment problem to the case that costs are multidimensional，i．e．，vectors． Also，we assume that cost vector $\boldsymbol{c}_{i j}$ is represented as a sum of the supplier vector $\boldsymbol{a}_{i}$ and the customer vector $\boldsymbol{b}_{j}$ ．

A formal description of our problem is as follows．Let $A$ and $B$ be sets of $m$ dimen－ sional vectors．We denote each element of $A$ by $\boldsymbol{a}_{i}=\left(a_{i}^{(1)}, a_{i}^{(2)}, \ldots, a_{i}^{(m)}\right)$ and each element of $B$ by $\boldsymbol{b}_{i}=\left(b_{i}^{(1)}, b_{i}^{(2)}, \ldots, b_{i}^{(m)}\right)$ ．

We assume that $a_{i}^{(1)}, a_{i}^{(2)}, \ldots, a_{i}^{(m)}$ and $b_{i}^{(1)}, b_{i}^{(2)}, \ldots, b_{i}^{(m)}$ are nonnegative．
We define sum of vectors $\boldsymbol{a}_{i}+\boldsymbol{b}_{j}$ as

$$
\boldsymbol{a}_{i}+\boldsymbol{b}_{j}=\left(a_{i}^{(1)}+b_{j}^{(1)}, a_{i}^{(2)}+b_{j}^{(2)}, \ldots, a_{i}^{(m)}+b_{j}^{(m)}\right) .
$$

Let us consider the following problem：find a permutaion $\pi$ of a set $\{1,2, \ldots, n\}$ such

## that

$$
T_{m}(\pi)=\max _{i}\left\{a_{i}^{(k)}+b_{\pi(i)}^{(k)}\right\}-\min _{i}\left\{a_{i}^{(k)}+b_{\pi(i)}^{(k)}\right\}
$$

is the minimum．
Such a problem appears when we combine lenses for a semiconductor manufacturing system．This system includes many lenses（about 30）for exposing the circuit pattern on a silicon wafer．Although，these lenses are manufactured very precisely，each individual has its own error expressed by a vector．This error vector is high dimensional（more than 300 ），and it is required to minimize the maximum component of the combined er－ ror vector．In the present paper we simplify the problem such that the system includes only 2 lenses．Thus，we have $n$ individuals for lens position $A$ and $n$ individuals for lens position $B$ ．The above vectors $\boldsymbol{a}_{i}$ and $\boldsymbol{b}_{j}$ are the error vector of the individual $i$ for position $A$ and that of the individual $j$ for position $B$ ．The sum vector $\boldsymbol{a}_{i}+\boldsymbol{b}_{j}$ is the combined error．In our former research ${ }^{5)},{ }^{6)}{ }^{7}{ }^{7)}$ we considered the problem of making $n$ sets of lenses such that the worst combined error is the minimum．The above one to one correspondence $\pi$ stands for the combination．

It is sometimes required to minimize the dispersion of the errors．Thus in the present paper we are going to extend the balanced assignment problem to multidimensional case．

## 2．Formulation as an integer programming problem

Let $\boldsymbol{c}_{i j}=\boldsymbol{a}_{i}+\boldsymbol{b}_{j}=\left(a_{i}^{(1)}+b_{j}^{(1)}, a_{i}^{(2)}+b_{j}^{(2)}, \ldots, a_{i}^{(m)}+b_{j}^{(m)}\right)$ ．Our problem is formulated to the following $0-1$ integer programming problem．Here $M$ is a sufficient big number．

## Problem 1

Minimize $f=u-l$
subject to

$$
\begin{array}{lr}
c_{i j}^{(k)} x_{i j} \leq u & (i, j=1,2, \ldots, n \\
l \leq c_{i j}^{(k)} x_{i j}+M\left(1-x_{i j}\right) & k=1,2, \ldots, m), \\
\sum_{i=1}^{n} x_{i j}=1 & (j=1,2, \ldots, n), \\
\sum_{j=1}^{n} x_{i j}=1 & (i=1,2, \ldots, n),
\end{array}
$$

$$
\begin{aligned}
& l \geq 0, \quad u \geq 0, \\
& x_{i j} \in\{0,1\} \quad(i, j=1,2, \ldots, n) .
\end{aligned}
$$

Unlike the classical assignment problem（scalar case），no polynomial time algorithm of obtaining the integer solution of this problem，and unfortunately，the relaxation method is not effective for this type of integer programming problems ${ }^{8)}$ ．So instead of trying to solve Problem 1 directly，we propose approximate algorithms give a quasi optimal solution．

## 3．Property of the problem

Before describing our algorithm for Problem 1，let us consider the property of our problem．

At first，let us consider the case that $m=1$ ，i．e．，$a_{i}$ and $b_{j}$ are scalars．It is trivial that the total sum of $c_{i \pi(i)}$ does not depend on $\pi$ ，i．e．

$$
\sum_{i=1}^{n} c_{i \pi(i)}=\sum_{i=1}^{n} a_{i}+\sum_{i=1}^{n} b_{\pi(i)}=\sum_{i=1}^{n} a_{i}+\sum_{j=1}^{n} b_{j}=\text { const }
$$

Next，let us consider the case that $m=2$ ．In this case again the total sum of $c_{i \pi(i)}^{(1)}$ and that of $c_{i \pi(i)}^{(2)}$ do not depend on $\pi$ ．We denote $\frac{1}{n} \sum_{i=1}^{n}\left(a_{i}^{(1)}+b_{i}^{(1)}\right)$ by $\mu_{1}$ and $\frac{1}{n} \sum_{i=1}^{n}\left(a_{i}^{(2)}+b_{i}^{(2)}\right)$ by $\mu_{2}$ ．For general case of $m$ ，the situation is unchanged．

Thus，we have the following Property 1.
Property 1 For each $k$ ，the total sum of $c_{i j}^{(k)}$ does not depend on the selection of permutation $\pi$ and it is constant．

Hereafter，we consider only the case that $m=2$ ，and also assume that $\mu_{1}=\mu_{2}$

## 4．Algorithm for the scalar balanced assignment problem

Since our algorithm for the 2 dimensional balanced assignment problem is based on the scalar BOP，we restate the algorithm shown in ${ }^{4)}$ ．

## Algorithm＿BOP

$C=\left(c_{i j}\right)_{i, j=1,2, \ldots, n}:$ the cost matrix for an $n \times n$ assignment problem．
$(i, j)$ ：the $i, j$ element of $C$ ．
$v_{1}<v_{2}<\cdots<v_{k}$ ：the values appearing in $C$ ．
$C(i, j):=\left\{(i, j): v_{l} \leq c_{i j} \leq v_{u}\right\}$.
$q$ is the number that satisfies

$$
v_{q}=\max \left\{\max _{j}\left(\min _{i} c_{i j}\right), \max _{i}\left(\min _{j} c_{i j}\right)\right\} .
$$

Step 0 （Initialization）
Let $l:=1, u:=q, T:=\infty . T$ is the minimum difference of the maximum value and minimum one so far．

If the edges in $C(l, u)$ can make a complete matching，then go to Step 1 ．Otherwise go to Step 2

Step $1(C(l, u)$ contains an assignment）
Remove all $c_{i j}$ that equal to $v_{l}$ from $C(l, u)$ ．After this operation $C(l, u)$ changes to $C(l+1, u)$ ．

Check whether a complete matching exists or not
（i）If a complete matching exits．
$l+1=u \Rightarrow T:=0, l^{*}:=u^{*}:=u$ and stop． $l+1 \neq u \Rightarrow l:=l+1$ and go to Step 2.
（ii）If a complete matching does not exist．
$v_{u}-v_{l}<T \Rightarrow T:=v_{u}-v_{l}, l^{*}:=l, u^{*}:=u$ ．Then $l:=l+1$ and go to Step 2.
Step $2(C(l, u)$ does not contain an assignment）
If $u=k$ ，stop．
$u \neq k \Rightarrow$ add all $c_{i j}$ that＇s weight are $v_{u+1}$ to $C(l, u)$ ．This is $C(l, u+1)$ ．Check
$C(l, u+1)$ contains the complete matching．Let $u:=u+1$ ．
（i）If a complete matching exits，go to Step 1
（ii）If a complete matching does not exist，go to Step 2.
The complexity of checking a complete matching exists is $O\left(n^{2.5}\right)^{9)}$ ，and the above Step 1 is iterated $n^{2}$ times in the worst case，so it is easy to see that the total time complexity of Algorithm＿BOP is $O\left(n^{4.5}\right)$ ．Furthermore，there has been proposed an $O\left(n^{4}\right)$ algorithm ${ }^{4)}$ ．

## 5．Algorithm for 2 dimensional balanced assignment problem

In this section we propose two algorithms．Both use Algorithm＿BOP＇s searching
method．That is，narrow step by step the range of edges＇weight that edges in it are allowed to use to construct a complete matching between $A$ and $B$ ．
In Algorithm 1 we take bigger element for the representation in each 2－dimensional vector，and deal with the scalar case balanced assignment problem．
In Algorithm 2 we transform each element of the vector to normal form and calculate the decination from the mean value．Then we solve the problem to minimize the total decinations．

## 5．1 Algorithm 1

First，we extend Algorithm＿BOP to 2－dimensional vector case simple way．For each vector $\boldsymbol{a}_{i}=\left(a_{i}^{(1)}, a_{i}^{(2)}\right)$ ，we take $\max \left\{a_{i}^{(1)}, a_{i}^{(2)}\right\}$ to decide the representative value．We describe it $a_{i}^{\max } . b_{j}^{\max }$ is also defined in the same way．Namely

$$
a_{i}^{\max }=\max \left\{a_{i}^{(1)}, a_{i}^{(2)}\right\}, \quad b_{j}^{\max }=\max \left\{b_{j}^{(1)}, b_{j}^{(2)}\right\} .
$$

Then let $c_{i j}=a_{i}^{\max }+b_{j}^{\max }$ and we solve the scalar case＇s balanced optimization problem that edges＇weight are given by $c_{i j}$ ．

## Algorithm 1

For $a_{i}^{\max }=\max \left\{a_{i}^{(1)}, a_{i}^{(2)}\right\}, b_{j}^{\max }=\max \left\{b_{j}^{(1)}, b_{j}^{(2)}\right\} ;(i, j=1,2, \ldots, n)$ ，define the scalar $c_{i j}$ as follows：$c_{i j}=a_{i}^{\max }+b_{j}^{\max }$ ．
$C=\left(c_{i j}\right)_{i, j=1,2, \ldots, n}$ ：the cost matrix for an $n \times n$ assignment problem．
$v_{1}<v_{2}<\cdots<v_{k}$ ：the values appearing in $C$ ．
$C(l, u)$ ：the set of $c_{i j}$ satisfy $v_{l} \leq c_{i j} \leq v_{u}$ ．
Step 0 （Initialization）

$$
\text { Let } l:=1, u:=1, T:=\infty \text {. }
$$

Step 1 （Set edges＇weight $w_{i j}$ ）

$$
\begin{aligned}
& c_{i j}<v_{l} \text { or } c_{i j}>v_{u} \Rightarrow w_{i j}:=\infty . \\
& v_{l} \leq c_{i j} \leq v_{u} \Rightarrow w_{i j}:=c_{i j} .
\end{aligned}
$$

Solve the linear sum assignment problem for $w_{i j}$ ．We write the objective function $g_{1}$ and it is defined as follows ：

$$
g_{1}=\sum_{i=1}^{n} w_{i j} x_{i j} .
$$

If $g_{1} \neq \infty$ ，then go to Step 2．Otherwise go to Step 3 ．

## Step $2(C(l, u)$ contains a complete matching）

Define the permutation $\pi(i)$ that $\pi(i):=j$ if $x_{i j}=1$ ．
（i）Case $l=u$ ．
Let $T:=0, l^{*}:=u^{*}:=u$ and stop．
（ii）Case $l \neq u$ ．
If $T>T_{2}(\pi)$ then set $T:=T_{2}(\pi), \pi^{*}:=\pi, l^{*}:=l, u^{*}:=u$ ．Set $l:=l+1$ and go to Step 1.

Step 3 （ $C(l, u)$ does not contain a complete matching）
（i）If $u=k$ then stop
（ii）If $u \neq k$ ，then set $u:=u+1$ and go to Step 1 ．

When Algorithm 1 terminate，$\pi^{*}$ gives the solution of Problem 1.
From Property 1，the total value of $n$ weights is constant．We can say that the opti－ mal matching is to make each weight as near to the mean value as possible．So if the matching minimizes the maximum value，we expect that it also makes the minimum one maximum．The idea of Algorithm 1 depends on this expectation．

However there is an obvious defect in the matching constructed by Algorithm 1．When we take $a_{i}^{\max }$ from $\left(a_{i}^{(1)}, a_{i}^{(2)}\right)$ ，only selected one has relation to make a maching．For example，let $\pi\left(i_{0}\right)=j_{0}$ ，the representations，$a_{i_{0}}^{\max }=a_{i_{0}}^{(1)}$ and $b_{j_{0}}^{\max }=b_{j_{0}}^{(1)}$ ．It happens the case that $\left|\left(a_{i_{0}}^{(2)}+b_{j_{0}}^{(2)}\right)-\mu\right|>\left|\left(a_{i_{0}}^{(1)}+b_{j_{0}}^{(1)}\right)-\mu\right|$ ．Especially it occurs Cor ${ }_{a}$ or／and $C o r_{b}$ is negative cases．Here $C o r_{a}$ is the correlation coefficient of $a_{i}^{(1)}$ and $a_{i}^{(2)}$ ，similary $C o r_{b}$ is that of $b_{j}^{(1)}$ and $b_{j}^{(2)}$ ．

## 5．2 Algorithm 2

In Algorithm 1，we have taken only one component from $\boldsymbol{a}_{i}=\left(a_{i}^{(1)}, a_{i}^{(2)}\right)$ and $\boldsymbol{b}_{j}=\left(b_{j}^{(1)}, b_{j}^{(2)}\right)$ to make the representations $a_{i}^{\max }$ and $b_{j}^{\max }$ respectively．Algorithm 2 is an improved method on this weakness．

Define the mean value of $a_{i}^{(1)},(i=1,2, \ldots, n)$ as $\mu_{a_{1}}$ and the variance of them $\sigma_{a_{1}}^{2}$ ． Now we normalize $a_{i}^{(1)}$ and denote by $\tilde{a}_{i}^{(1)}$ ：

$$
\tilde{a}_{i}^{(1)}=\frac{a_{i}^{(1)}-\mu_{a_{1}}}{\sigma_{a_{1}}}
$$

By this normalization $a_{i}^{(1)}$ is converted to the probablistic variable that the mean and
the variance is 0 and 1 ，respectively．Similary we define $\mu_{a_{2}}, \mu_{b_{1}}, \mu_{b_{2}} ; \sigma_{a_{2}}, \sigma_{b_{1}}, \sigma_{b_{2}}$ and $\tilde{a}_{i}^{(2)}, \tilde{b}_{j}^{(1)}, \tilde{b}_{j}^{(2)}$ ．Then $a_{i}^{(1)}+b_{j}^{(1)}=\mu_{a_{1}}+\mu_{a_{2}}$ is equivalent to $\tilde{a}_{i}^{(1)}+\tilde{b}_{j}^{(1)}=0$ ．It is also for $a_{i}^{(2)}+b_{j}^{(2)}$ ．
So now we can consider the mapping between normlized vectors $\left(\tilde{a}_{i}^{(1)}, \tilde{a}_{i}^{(2)}\right)$ and $\left(\tilde{b}_{j}^{(1)}, \tilde{b}_{j}^{(2)}\right)$ ，instead of between $\left(a_{i}^{(1)}, a_{i}^{(2)}\right)$ and $\left(b_{j}^{(1)}, b_{j}^{(2)}\right)$ ．Then our problem is changed to find the permutation $\pi:\{1,2, \ldots, n\} \rightarrow\{1,2, \ldots, n\}$ that the all $2 n$ values $\tilde{a}_{i}^{(1)}+\tilde{b}_{\pi(i)}^{(1)}, \tilde{a}_{i}^{(2)}+\tilde{b}_{\pi(i)}^{(2)}$ are as near to origin as possible（Fig．2）．
For the problem between $\left(\tilde{a}_{i}^{(1)}, \tilde{a}_{i}^{(2)}\right)$ and $\left(\tilde{b}_{\pi(i)}^{(1)}, \tilde{b}_{\pi(i)}^{(2)}\right)$ ，we consider an assignment prob－ lem whose objective function is

$$
g_{2}=\sum_{i=1}^{n}\left\{\left(\tilde{a}_{i}^{(1)}+\tilde{b}_{\pi(i)}^{(1)}\right)^{2}+\left(\tilde{a}_{i}^{(2)}+\tilde{b}_{\pi(i)}^{(2)}\right)^{2}\right\}
$$

The closer each $a_{i}^{(1)}+b_{\pi(i)}^{(1)}$ and $a_{i}^{(2)}+b_{\pi(i)}^{(2)}$ are $\mu_{a_{1}}+\mu_{b_{1}}$ and $\mu_{a_{2}}+\mu_{b_{2}}$ respectively，the nearer $\tilde{a}_{i}^{(1)}+\tilde{b}_{\pi(i)}^{(1)}$ and $\tilde{a}_{i}^{(2)}+\tilde{b}_{\pi(i)}^{(2)}$ are 0 ．So we can say that the permutation minimizes $g_{2}$ gives the approximate solution for our problem．This problem is the linear sum assignment problem．


Fig 2：Find a permutation $\pi$ that the center of $\left(\tilde{a}_{i}^{(1)}, \tilde{a}_{i}^{(2)}\right)$ and $\left(\tilde{b}_{\pi(i)}^{(1)}, \tilde{b}_{\pi(i)}^{(2)}\right)$ as near to origin as possible．

## Problem 2

Minimize

$$
g_{2}=\sum_{i, j=1}^{n}\left\{\left(\tilde{a}_{i}^{(1)}+\tilde{b}_{j}^{(1)}\right)^{2}+\left(\tilde{a}_{i}^{(2)}+\tilde{b}_{j}^{(2)}\right)^{2}\right\} x_{i j}
$$

subject to

$$
\begin{aligned}
& \sum_{i=1}^{n} x_{i j}=1 \quad(j=1,2, \ldots, n) \\
& \sum_{\substack{n=1}}^{x_{i j} \in\{0,1\}} x_{i j}=1 \quad(i=1,2, \ldots, n)
\end{aligned}
$$

It is obvious that $g_{2}$ gives the total sum of difference＇s squares from $\mathbf{0}$ ．Threfore for each permutation $\pi$ introduced by the solution of Problem 2，we check $T_{2}(\pi)$ and adopt $\pi^{*}$ minimizes $T_{2}(\pi)$ as the solution of Problem 1.

## Algorithm 2

$\tilde{c}_{i j}:=\left(\tilde{a}_{i}^{(1)}+\tilde{b}_{j}^{(1)}\right)^{2}+\left(\tilde{a}_{i}^{(2)}+\tilde{b}_{j}^{(2)}\right)^{2}$ ．
$\tilde{C}=\left(\tilde{c}_{i j}\right)_{i, j=1,2, \ldots, n}$ ：the cost matrix for an $n \times n$ assignment problem．
$v_{1}<v_{2}<\cdots<v_{k}$ ：the values appearing in $\tilde{C}$ ．
$\tilde{C}(l, u)$ ：the set of $\tilde{c}_{i j}$ satisfy $v_{l} \leq \tilde{c}_{i j} \leq v_{u}$ ．
Step 0 （Initialization）

$$
\text { Let } l:=1, u:=1, T:=\infty
$$

Step 1 （Solve the linear sum assignment problem）

$$
\tilde{c}_{i j}<v_{l} \text { or } \tilde{c}_{i j}>v_{u} \Rightarrow w_{i j}:=\infty
$$

$$
v_{l} \leq \tilde{c}_{i j} \leq v_{u} \Rightarrow w_{i j}:=\tilde{c}_{i j}
$$

Solve the linear sum assignment problem for $w_{i j}$ ．Then if the objective function $g_{2} \neq \infty$ ， go to Step 2．Otherwise go to Step 3.
Step $2(\tilde{C}(l, u)$ contains a complete matching）
Define the permutation $\pi(i)$ that $\pi(i):=j$ if $x_{i j}=1$ ．
（i）Case $l=u$ ．
Let $T:=0, l^{*}:=u^{*}:=u$ and stop．
（ii）Case $l \neq u$ ．
If $T>T_{2}$ then set $T:=T_{2}, \pi^{*}:=\pi, l^{*}:=l, u^{*}:=u$ ．Set $l:=l+1$ and go to Step 1 ．

Step 3 （ $\tilde{C}(l, u)$ does not contain a complete matching
（i）If $u=k$ then stop．
（ii）If $u \neq k$ ，then set $u:=u+1$ and go to Step 1 ．

The linear sum assignment problem is solved $O\left(n^{3}\right)$ time complexity in the worst case ${ }^{10)}$ ．In Algorithm 1 and Algorithm 2，it is solved at most $n^{2}$ times．Initialization and the checking process＇s time is constant．So we conclude the time complexity of Algorithm 1 and 2 is $O\left(n^{5}\right)$ ．

## 6．Numerical experiments

For vectors $\boldsymbol{a}_{i}=\left(a_{i}^{(1)}, a_{i}^{(2)}\right)$ and $\boldsymbol{b}_{j}=\left(b_{j}^{(1)}, a_{j}^{(2)}\right), \quad(i, j=1,2, \ldots, n)$ ，let $a_{i}^{(1)}, a_{i}^{(2)}, b_{j}^{(1)}, a_{j}^{(2)}$ follow the normal distribution that the mean is 10 and the variance 1 ，respectively．

We show the results of numerical experiments for $n=100$ ．Each $C_{o r}$ and Corb， we make two different data sets．For the same data set，we solved by Algorithm 1 and Algorithm 2．Table 1 and 2 show the results for $n=100$ solved by Algorithm 1 and Algorithm 2，respectively．

For all data sets，Algorithm 2 gives better results than that of Algorithm 1 on the whole．However when the sign of $C o r_{a}$ and $C_{o r}$ is same，Algorithm 1 shows a good performance．So taking the overhead of creating objective function $g_{2}$ and the numer－ ical error into consideration，we can say that the after checking the sign of Cor ${ }_{a}$ and $C o r_{b}$ ，then decide which algorithms use．

## 7．Conclusions

In this paper，we considered a permutation that minimizes the difference of the max－ imum value and the minimum one in $2 n$ sums made by the permuation．We first formulated this problem as an integer programming problem．Then we proposed two $O\left(n^{5}\right)$ approximate algorithms for the problem based on Algorithm＿BOP ${ }^{4)}$ ．And we presented the results from computational experiments using our two algorithms．

Create the exact solution in some way and compare the quasi optimal solution by our proposed algorithms to it is left to further research．

Table 1：$n=100$ ，Algorithm 1

|  |  | Data 1 |  |  |  | Data 2 |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Cor $_{a}$ | Cor $_{b}$ | Max | Min | diff | Max | Min | diff |  |
| -1.0 | -1.0 | 20.6277 | 19.3723 | 1.2554 | 20.4162 | 19.5838 | 0.8324 |  |
| -1.0 | -0.5 | 21.1062 | 18.5528 | 2.5534 | 21.1474 | 18.4862 | 2.6612 |  |
| -1.0 | 0.0 | 21.6211 | 17.4032 | 4.2179 | 21.4141 | 17.5529 | 3.8612 |  |
| -1.0 | 0.5 | 21.5460 | 16.6397 | 4.9063 | 21.9223 | 17.3766 | 4.5457 |  |
| -1.0 | 1.0 | 22.5844 | 15.7712 | 6.8132 | 21.9210 | 14.3053 | 7.6157 |  |
| -0.5 | -0.5 | 20.8955 | 17.6405 | 3.2550 | 20.9763 | 18.6864 | 2.2899 |  |
| -0.5 | 0.0 | 21.5077 | 17.3642 | 4.1435 | 20.8298 | 18.2061 | 2.6237 |  |
| -0.5 | 0.5 | 21.7811 | 16.6792 | 5.1019 | 21.0596 | 17.2530 | 3.8066 |  |
| -0.5 | 1.0 | 22.0696 | 16.8683 | 5.2013 | 21.9174 | 17.0144 | 4.9030 |  |
| 0.0 | 0.0 | 21.0863 | 18.6364 | 2.4499 | 20.9735 | 17.6820 | 3.2915 |  |
| 0.0 | 0.5 | 21.1613 | 18.3384 | 2.8229 | 21.5932 | 18.8291 | 2.7641 |  |
| 0.0 | 1.0 | 20.9331 | 17.1424 | 3.7907 | 22.5109 | 17.1620 | 5.3489 |  |
| 0.5 | 0.5 | 20.9191 | 19.0730 | 1.8461 | 21.2065 | 18.4932 | 2.7133 |  |
| 0.5 | 1.0 | 20.8593 | 17.6928 | 3.1665 | 21.2709 | 17.3914 | 3.8795 |  |
| 1.0 | 1.0 | 20.3449 | 18.9761 | 1.3688 | 20.3802 | 19.6933 | 0.6869 |  |

Table 2：$n=100$ ，Algorithm 2

|  |  |  | Data 1 |  |  | Data 2 |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Cor $_{a}$ | Cor $_{b}$ | Max | Min | diff | Max | Min | diff |  |
| -1.0 | -1.0 | 20.6277 | 19.3723 | 1.2554 | 20.4162 | 19.5838 | 0.8324 |  |
| -1.0 | -0.5 | 21.1062 | 18.6009 | 2.5053 | 21.3284 | 18.8522 | 2.4762 |  |
| -1.0 | 0.0 | 21.6211 | 18.1571 | 3.4640 | 21.5892 | 17.4137 | 4.1755 |  |
| -1.0 | 0.5 | 21.6832 | 17.9907 | 3.6925 | 22.1686 | 17.5900 | 4.5786 |  |
| -1.0 | 1.0 | 23.1470 | 17.2507 | 5.8963 | 23.1036 | 16.5707 | 6.5329 |  |
| -0.5 | -0.5 | 21.1391 | 18.1347 | 3.0044 | 21.1575 | 19.1685 | 1.9890 |  |
| -0.5 | 0.0 | 21.7274 | 17.8041 | 3.9233 | 20.9602 | 18.4671 | 2.4931 |  |
| -0.5 | 0.5 | 22.3257 | 18.2207 | 4.1050 | 21.3936 | 17.8851 | 3.5085 |  |
| -0.5 | 1.0 | 22.3949 | 17.8192 | 4.5757 | 22.0393 | 18.0347 | 4.0046 |  |
| 0.0 | 0.0 | 21.2206 | 18.8002 | 2.4204 | 21.0204 | 18.6712 | 2.3492 |  |
| 0.0 | 0.5 | 21.1755 | 18.8423 | 2.3332 | 21.5932 | 19.4143 | 2.1789 |  |
| 0.0 | 1.0 | 21.6214 | 18.0310 | 3.5904 | 22.5547 | 17.9871 | 4.5676 |  |
| 0.5 | 0.5 | 20.9677 | 19.3208 | 1.6469 | 21.2763 | 19.2066 | 2.0697 |  |
| 0.5 | 1.0 | 21.0103 | 18.4634 | 2.5469 | 21.3980 | 17.8165 | 3.5815 |  |
| 1.0 | 1.0 | 20.3449 | 18.9761 | 1.3688 | 20.3802 | 19.6933 | 0.6869 |  |


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    Tokyo A\＆T University

