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APPLICATIONS OF CUTTING STOCK PROBLEM

We present one heuristic solution for the well-known cutting stock problem which was formulated by Kantorovich in 1939. It is the problem of filling an order at minimum cost for specified numbers of lengths of material to be cut to given stock lengths of given cost. When expressed as an integer programming problem the large number of variables involved generally makes computation infeasible. The same difficulty persists when only an approximate solution is being sought by linear programming.

Keywords: model, linear programming, cutting stock, optimal solution, lower bound.

1. Introduction

The first known formulation of cutting stock problem was given in 1939 by the Russian economist and mathematician Kantorovich known to be NP complete problem [1]. The primary reasons for this activity are that cutting stock problems occur in a wide variety of industrial applications and there is a large economic incentive to find more effective solution procedures. It is easy to compare alternative solution procedures and to identify the potential benefits of using a proposed procedure [2].

For example imagine that you work in a factory and you have a number of valuable rod stocks waiting to be cut, yet different customers want different numbers of rods of various-sized lengths (e. g. for steel railway bridge [3]). How are you going to cut the rod stocks so that you minimize the waste?

2. Formulation of the problem

Let R_i be the nominal order requirements for rods of length s_i , $s_i \neq s_j$ for any elements i, j , $i \neq j$ $i = 1, \dots, m$, $j = 1, \dots, m$, to be cut from rod stocks of usable length s , b_i is the lower bound on the order requirement for rods of length s_i and c_j is the cost of pattern j [2]. This problem can be formulated as the following model:

$$\text{Minimize } \sum_{j=1}^n c_j x_j$$

$$\text{subject to } \sum_{j=1}^n a_{ij} x_j \geq b_i \quad i = 1, \dots, m,$$

$$\text{where } x_j \geq 0 \text{ and } x_j \text{ are integer,}$$

a_{ij} is the number of rods of length s_i to be slit from each rod stock that is processed using pattern j . In order for the elements a_{ij} ,

$i = 1, \dots, m$, to constitute a feasible cutting pattern, the following restriction must be satisfied:

$$\sum_{i=1}^m a_{ij} s_i \leq s,$$

where $a_{ij} \geq 0$ and a_{ij} are integer,

x_j is the number of rod stocks to be slit using pattern j , and c_j is

the trim loss incurred by pattern j , $c_j = s - \sum_{i=1}^m a_{ij} s_i$.

3. Solution approach

The main idea of solution approach lies in a scheduling of cutting stock in descending order with respect to a length of rods.

For this reason we sort out a set S of all order requirements s_i in descending order that yields the set $S = \{s_1, \dots, s_n\}$, where $s_i \geq s_{i+1}$ for $i = 1, \dots, n-1$. It seems that $m \leq n$ with respect to items b_i , where $b_i \geq 1$ and b_i are integer. Especially if any $b_i = 1$, $i = 1, \dots, m$ then $m = n$.

4. Procedure

1-st step. We create the set $S_k = \{s_1^*, \dots, s_k^*\}$, where s_1^*, \dots, s_k^* are the first k possible requirements of the set S such that $s_1^* + \dots + s_k^* + r_k = s$ and $r_k < s_i$ for $i = 1, \dots, n$. Here r_k represents a remainder by scheduling of cuts. Obviously this remainder is less than the arbitrary requirement $s_i \in S$.

2-nd step. We will progressively remove items of greatest lengths from the set S_k and add the nearest shorter items to S_k from the S . By this way we will find a nearest s_i^* greater than s_{i+1}^*

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in the set S_k . The item s_i^* will be removed from S_k and added the nearest shorter items of the lengths $s_{i+1}^*, \dots, s_{i+l}^*$ to S_k until the condition is satisfied

$s - (s_1^* + \dots + s_{i-1}^* + s_{i+1}^* + \dots + s_{i+l}^*) = r_k$, where $r_k < s_i$, $s_i \in S$ for $i = 1, \dots, n$ and $S_k = \{s_1^*, \dots, s_{i-1}^*, s_{i+1}^*, \dots, s_{i+l}^*\}$, l is positive integer.

We repeat this step until the order set S has the same items of the greatest lengths. Finally we state as the 1-st cut of the stock. We remove all items $s_j \in S_k$ from the set S , i. e. $S := S - S_k$ and return on the 1-st step and continue. (a command $A := B$ means that the content of the set B is moved into the set A). We will repeat this procedure until the set S is empty.

5. Algorithm

Let $S = \{s_1, s_2, \dots, s_n\}$, S is the set of the rods of the lengths s_i , where $s_i \geq s_{i+1}$, $i = 1, 2, \dots, n$, s is a size of a whole rod stock, R is a set of remainders, $S_c = \emptyset$.

$k = 0$

0. $k := k + 1$. Let $R = \emptyset$, $S^* = \emptyset$. Let b be a number of rods of a maximal length s_1 and $S_k^b = \emptyset$. Choose the first j nearest possible rods of the lengths $s_1^*, s_2^*, \dots, s_j^*$ from the set S such that $s_1^*, s_2^*, \dots, s_j^* + r_{b+1} = s$, where $r_{b+1} < s_i$ for $i = 1, 2, \dots, n$ (i (iota) is the letter of the Greek alphabet). If $r_{b+1} = 0$ then $S_c := S_c \cup \{S_k^b\}$ and go to 3.

Put $S_k^b = \{s_1^*, s_2^*, \dots, s_j^*\}$, $R := R \cup \{r_{b+1}\}$

1. If there are the nearest rods of the lengths $s_i^*, s_{i+1}^* \in S_k^b$ such that $s_i^* > s_{i+1}^*$ then subtract s_i^* from the set S_k^b and add the nearest possible items of the lengths $s_{i+1}^*, \dots, s_{i+l}^*$ into S_k^b until the following condition

$s - (s_1^* + \dots + s_{i-1}^* + s_{i+1}^* + \dots + s_{i+l}^*) = r_b$ where $r_b < s_i$, $i = 1, 2, \dots, n$ is satisfied and $S_k^b = \{s_1^*, \dots, s_{i-1}^*, s_{i+1}^*, \dots, s_{i+l}^*\}$.

If $r_b = 0$ then $S_c := S_c \cup \{S_k^b\}$ and go to 3.

Else subtract s_j^* from S_k^b and add $s_{j+1}^*, \dots, s_{j+l}^*$ into S_k^b until the $s - (s_1^* + \dots + s_{j-1}^* + s_{j+1}^* + \dots + s_{j+l}^*) = r_b$ where $r_b < s_i$ is satisfied. If $S_k^b = S$ then $S_c := S_c \cup \{S_k^b\}$ and S_c represents the optimal solution, or optimal cuts of the rods. Else put

$R := R \cup \{r_b\}$, $S^* := S^* \cup \{S_k^b\}$

2. $b := b - 1$

If $b \geq 1$ go to 1, else choose the minimal r_b from the set R and the relevant set S_k^b from the set S^* .

3. Put $S := S - S_k^b$, $S_c := S_c \cup \{S_k^b\}$.

If $S \neq \emptyset$ go to 0.

Else, the family set S_c represents the optimal cuts of the rods.

This algorithm was programmed in Matlab.

6. Problems

Practical realization was performed for several test problems. At first we present for illustration one simple problem below.

Problem 1. We have an unlimited number of rod stocks, each 600 cm length. The following 5 items must be cut (see the Table 1):

How is it possible to cut the rod stocks so that we minimize the waste?

Table 1

Length of rods (cm)	55	42	27	22	16
Number of rods	10	15	12	6	10

Solution.

We present the solution of this problem by our algorithm in the following tables.

The Table 1.1 represents the solution of the first cut of the rods (the maximal length $s_1 = 55$, $b = 10$). $S = \{10*55, 15*42, 12*27, 6*22, 10*16\}$ ((*)-times).

Table 1.1

1. type	2. type	3. type	4. type	5. type	Σ	rb
10*55	+1*42				592	8
9*55	+2*42				579	11
8*55	+3*42	+1*27			593	7
7*55	+5*42				595	5
6*55	+6*42			+1*16	598	2
5*55	+7*42	+1*27			596	4
4*55	+9*42				598	2
3*55	+10*42				585	15
2*55	+11*42	+1*27			599	1
1*55	+12*42	+1*27			586	14

The last but one row represents the best solution for the first cut. The minimal remainder $r_2 = 1$ and relevant $S_1^2 = \{2*55, 11*42, 1*27\}$.

$S := S - S_1^2$, i.e. $S = \{8*55, 4*42, 11*27, 6*22, 10*16\}$

The Table 1.2 represents the solution of the second cut of the rods (the maximal length $s_1 = 55$, $b = 8$).

Table 1.2

1. type	2. type	3. type	4. type	5. type	Σ	r_b
8*55	+3*42	+1*27		+1*16	599	1
7*55	+4*42	+1*27		+1*16	596	4
6*55	+4*42	+3*27		+1*16	595	5
5*55	+4*42	+5*27	+1*22		600	0

The last row represents the best solution for the second cut. The minimal remainder $r_2 = 0$ and relevant $S_2^5 = \{5*55, 4*42, 5*27, 1*22\}$.

$$S: = S - S_2^5, \text{ i.e. } S = \{3*55, 6*27, 5*22, 10*16\}$$

The Table 1.3 represents the solution of the third cut of the rods (the maximal length $s_1 = 55, b = 3$).

Table 1.3

1. type	2. type	3. type	4. type	5. type	Σ	r_b
3*55		+6*27	+5*22	+10*16	597	3

The remainder $r_3 = 3$ and $S_3^3 = \{3*55, 6*27, 5*22, 10*16\}$.

This row represents the last cut because $S: = S - S_3^3$, i.e. $S = \emptyset$.

Our optimal answer requires 3 rod stocks and has $r_1 + r_2 + r_3 = 1 + 0 + 3 = 4$ cm waste. The summary of the solution is shown below in the next Table 2:

Table 2

	Length of rods times number of rods					sum
1-st rod stock	55*2	42*11	27*1			599
2-nd rod stock	55*5	42*4	27*5	22*1		600
3-rd rod stock	55*3		27*6	22*5	16*10	597
total	55*10	42*15	27*12	22*6	16*10	1796

Imagine that we have one infinite rod stock and we need to cut this rod stock into the smaller rods mentioned above. Thus we need the total length of rod stock at least $TL = 55*10 + 42*15 + 27*12 + 22*6 + 16*10 = 1796$ cm. This is the lower bound for the optimal solution.

Sum of three rod stocks is 1800 cm. Our total length is $T = 1796$ cm. The waste is 4 cm. It is easy to see that our solution is minimal because our total length is equal to the lower bound, i.e. $T = TL$.

Problem 2. These next tasks arise from the practice. One business firm placed the special requirements. They needed to cut

several rods of different lengths from rod stocks of different types and lengths.

We present the list of corresponding requirements in the Tables 3–7:

1-st requirement

Type: beam 8 40×40 L, length of rod stock 8000 mm

Table 3

Length of rods (mm)	1450	1320	960	860	720	260	100
Number of rods	60	3	80	30	12	30	30

2-nd requirement

Type: beam 8 40×40 L, length of rod stock 8000 mm

Table 4

Length of rods (mm)	1220	358	765	542	395	386	360	350
number of rods	4	6	8	1	1	3	8	1

Length of rods (mm)	345	305	300	290	260	250	170	100
number of rods	1	1	1	4	4	2	14	6

3-rd requirement

Type: tube D30, length of rod stock 6000 mm

Table 5

Length of rods (mm)	1300	700	840
Number of rods	6	33	81

4-th requirement

Type: beam 5 20×10, length of rod stock 3000 mm

Table 6

Length of rods (mm)	1400	1280	940	822	800	682
Number of rods	1	1	15	4	6	2

5-th requirement

Type: beam of roller ledge, length of rod stock 3000 mm

Table 7

Length of rods (mm)	1400	1365	940	860	800	450
Number of rods	4	4	20	2	8	2

7. Solutions of problems

We present our answers for the all requirements mentioned above.

Solution for the 1-st requirement

The answer requires 27 rod stocks. It is presented in the following Table 8:

Table 8

Ordinal number of the rod stock	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Remainder of the rod stock	0	20	20	20	20	20	20	20	20	20	20	20	20	20

Ordinal number of the rod stock	15	16	17	18	19	20	21	22	23	24	25	26	27
Remainder of the rod stock	20	20	0	0	0	20	60	60	320	320	320	320	1280

Our remainder is $OR = 3000$ mm. The total length of the all rods is $TL = 1450*60 + 1320*3 + 960*80 + 860*30 + 720*12 + 260*30 + 100*30 = 213000$. We had to use 27 rod stocks, i.e. $L = 27*8000 = 216000$ mm.

The total remainder is $TR = L - TL = 216000 - 213000 = 3000$ mm. The difference D of our remainder and the total remainder is $D = OR - TR = 0$ mm. It means that we have found the best solution for this case.

Solution for the 2-nd requirement

Table 9

Ordinal number of the rod stock	1	2	3	4
Remainder of the rod stock	0	5	40	3990

Now the answer requires 4 rod stocks. Table 9 represents our solution together with the remainders on the every used rod stock.

Our remainder is $OR = 4035$ mm. The total length of the all rods is $TL = 1220*4 + 835*6 + 765*8 + 542*1 + 395*1 + 386*3 + 360*8 + 350*1 + 345*1 + 305*1 + 300*1 + 290*4 + 260*4 + 250*2 + 170*14 + 100*6 = 27965$ mm. It have been used 4 rod stocks, i.e. $L = 4*8000 = 32000$ mm.

The total remainder is $TR = L - TL = 32000 - 27965 = 4035$ mm. The difference of our remainder and the total remainder is $D = OR - TR = 0$ mm. We have found the best solution again.

Solution for the 3-rd requirement

The answer requires 17 rod stocks (see the Table 10 below):

Our remainder is $OR = 3060$ mm. The total length of all the rods is $TL = 1300*6 + 700*33 + 840*81 = 98940$ mm. 17 rod stocks were used, i.e. $L = 17*6000 = 102000$ mm.

The total remainder is $TR = L - TL = 102000 - 98940 = 3060$ mm. The difference of our remainder and the total remainder is $D = OR - TR = 0$ mm. As above we have again found the best solution.

Solution for the 4-th requirement

The answer to this requirement requires 10 rod stocks (see the Table 11):

Our remainder is $OR = 3768$ mm. The total length of all the rods is $TL = 1400*1 + 1280*1 + 940*15 + 822*4 + 800*6 + 682*2 = 26232$ mm. We have used 10 rod stocks. If we imagine that we have one infinite rod stock then the least integer multiple of 3000 greater than 26232 is 27000 for $n = 9$, i.e. $L = 9*3000 = 27000$ mm.

The total remainder is $TR = L - TL = 27000 - 26232 = 768$ mm. The difference of our remainder and the total remainder is $D = OR - TR = 3000$ mm.

Solution for the 5-th requirement

The answer requires 14 rod stocks (see the Table 12):

Table 10

Ordinal number of the rod stock	1	2	3	4	5	6	7	8	9
Remainder of the rod stock	40	40	40	120	120	120	120	120	120

Ordinal number of the rod stock	10	11	12	13	14	15	16	17
Remainder of the rod stock	120	120	120	120	120	120	400	1100

Table 11

Ordinal number of the rod stock	1	2	3	4	5	6	7	8	9	10
Remainder of the rod stock	98	180	180	180	180	298	96	556	600	1400

Table 12

Ordinal number of the rod stock	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Remainder of the rod stock	180	180	180	180	180	180	200	200	30	10	35	35	270	1260

Our remainder is $OR = 3120$ mm. The total length of all the rods is $TL = 1400*4 + 1365*4 + 940*20 + 860*2 + 800*8 + 450*2 = 38880$ mm. We used 14 rod stocks. There is an analogous reason as the one mentioned above, the ideal number of rod stocks is $n = 13$, i.e. $L = 13*3000 = 39000$ mm.

The total remainder is $TR = L - TL = 39000 - 38880 = 120$ mm. The difference of our remainder and the total remainder is $D = OR - TR = 3000$ mm.

8. Evaluation

In Problem 1 and in the first three tasks (requirements 1, 2, 3) of Problem 2 we obtained the exact solution, because our solution reached the lower bound of the requirement.

In the other tasks (requirements 4, 5) we used one more rod stock than the lower bound. Still these solutions can be accepted because the lower bound is the absolute minimum which does not need to be always reached. This is explained in the following example.

We have 3000 mm rod stocks and we need to cut 3 rods of the length 1600 mm. It is obvious that we will use three 3000 mm rod stocks, because when one 1600 mm rod is cut, the remainder is 1400 mm and is useless. The lower bound is $3*1600 = 4800$

mm, and $4800 < 6000$ mm, i.e. 2 rod stocks, we would only use 4800 mm, which is less than two 3000 mm rod stocks. One less than three 3000 mm rod stocks.

The computational time of all the problems lasted under 1 second.

According to the facts and examples mentioned above it would be interesting to find exact solution and compare it with our solution. Let us point out that we were looking for the solution of the above Problem 1 by exact methods accessible on the internet <http://code.google.com/p/cspsol/>. Here the computational time is quite high, i.e. over one hour.

9. Conclusion

Our observations may be concluded as follows:

The longer the rod stocks are and the shorter our rods required are, the more closely we get to the lower bound, i.e. we can be sure about accuracy of our solution.

In practice we usually use the rod stocks of length 6000–8000 mm. Using these lengths we reached exact solutions.

Supported by the grant KEGA 088 zU-4/2011.

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