Master Physician Scheduling Problem

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Abstract

We study a real-world problem arising from the operations of a hospital service provider, which we term the master physician scheduling problem. It is a planning problem of assigning physicians’ full range of day-to-day duties (including surgery, clinics, scopes, calls, administration) to the defined time slots/shifts over a time horizon, incorporating a large number of constraints and complex physician preferences. The goals are to satisfy as many physicians’ preferences and duty requirements as possible while ensuring optimum usage of available resources. We propose mathematical programming models that represent different variants of this problem. The models were tested on a real case from the Surgery Department of a local government hospital, as well as on randomly generated problem instances. The computational results are reported together with analysis on the optimal solutions obtained. For large-scale instances that could not be solved by the exact method, we propose a heuristic algorithm to generate good solutions.

Keywords: scheduling, optimization, health service, master physician scheduling and rostering problem, mathematical programming, preferences.

Introduction

There has been increased interest in hospital operations management in terms of optimized scheduling and allocation of employees (e.g. physicians, nurses and administrators). One problem is to design a physician schedule which takes a large number of constraints and physician preferences into account.

A physician schedule is an assignment of physicians to perform different duties in the hospital timetable. Unlike nurse rostering which has been extensively studied in the literature (e.g. Ernst et al, 2004a; Glass and Knight, 2009; Petrovic and Vanden Berghe, 2008), in physician scheduling, maximizing satisfaction matters primarily, as physician retention is the most critical issue faced by hospital administrations (Carter and Lapierre, 2001). In addition, while nurse schedules must adhere to collective union agreements, physician schedules are more flexible and driven by personal preferences. Carter and Lapierre (2001) also provides the fundamental differences between physicians and nurses.
scheduling problems. In general, scheduling physicians requires satisfying a large number of conflicting constraints and preferences.

To our knowledge, research on physician scheduling has focused primarily on a single type of duty, such as the emergency room (e.g. Beaulieu et al., 2000; Carter and Lapierre, 2001; Gendreau et al., 2007; Puente et al., 2009), the operating room (e.g. Testi et al., 2007; Burke and Riise, 2008; Roland et al., 2010; Vanberkel et al., 2011), the physiotherapy and rehabilitation services (Ogulata et al., 2008). In this paper, we consider the problem of generating a master schedule for the physicians within a hospital service by taking a full range of day-to-day duties/activities of the physicians (including surgery, clinics, scopes, calls, administration) into consideration. Our problem, termed the **Master Physician Scheduling Problem**, involves the assignment of physician activities to the time slots over a time horizon, incorporating rostering and resource constraints together with complex physician preferences. The goals are to satisfy as many physicians’ preferences and duty requirements as possible.

The major contributions/highlights of this paper are as follows:

1. We take a physician-centric approach to solving this problem, since physician retention is the most critical issue faced by hospital administrations worldwide.
2. Using mathematical models, we provide a comprehensive empirical understanding of the tradeoff of constraints and preferences against resource capacities.

The paper is organized as follows. We first provide a review of the literature, before presenting a detailed description of the problem. We then address variants of the problem each with a single objective and provide mathematical programming models. We also extend and formulate the problem as a bi-objective mathematical programming model. For this Weighted-Sum model, the varying values of weights are calculated by linear interpolation between solutions in order to obtain a set of Pareto-optimal solutions. Our developed models are tested on a real case from the Surgery Department of a large local government hospital, as well as on randomly generated problem instances. Computational results are reported together with our analysis. We also propose a heuristic algorithm to solve the single objective problem that could not be solved optimally within reasonable time by the exact method, and provide computational results. Finally, we provide concluding perspectives and directions for future research.

**Literature Review**

Personnel scheduling and rostering is becoming a critical concern in service organizations such as emergency services, higher education systems, health care systems, hospitality, and transportation systems. Scheduling in service organizations is different from that of manufacturing systems (Aggarwal, 1982). Some of the major differences are that the
output of service systems cannot be placed into inventory, the customer receives the service directly from the server and so on. The primary objective of the manufacturing system is to minimize the total cost, while the service systems deal with conflicting objectives, such as minimizing total cost and maximizing staff satisfaction as regards their schedules.

A number of reviews in personnel scheduling and rostering research have appeared in Aggarwal (1982), Burke et al. (2004) and Ernst et al. (2004b). A categorization of comprehensive and representative solution techniques employed for different rostering problems are found in Ernst et al. (2004b). A number of approaches including artificial intelligence approaches, constraint programming, metaheuristics, and mathematical programming approaches have been used for solving the specific problems.

Beaulieu et al. (2000) proposed a mixed 0-1 programming formulation of the physician scheduling problem. They claimed that their work was the first to present a mathematical programming approach for scheduling physicians in the emergency room in a major hospital of the Montréal region. The basic rules applied at the hospital are distinguished into two categories: compulsory (or hard) and flexible (or soft) rules. However, this classification depends on the preferences of the hospital and on the physician’s flexibility. The constraints are partitioned into four different categories according to the types of rules to which they correspond: compulsory constraints, ergonomic constraints, distribution constraints, and goal constraints. The objective function is to minimize all deviations of the goal constraints. The problem was then solved by a heuristic approach based on a partial branch-and-bound. The schedules produced were compared with those generated by a human expert in terms of the computation time, the effort required and the solution quality.

Gendreau et al. (2007) presented several generic forms of the constraints encountered in six different hospitals in the Montréal area (Canada) as well as several possible solution techniques for solving the problem. The constraints of the physician scheduling problem can be classified into four categories: supply and demand constraints, workload constraints, fairness constraints and ergonomic constraints. In this paper, we are concerned about the physicians’ preferences instead of fairness constraints. Four solution techniques that can be applied to the physician scheduling problem are categorized into four different categories: mathematical programming, column generation, tabu search and constraint programming.

A number of exact and heuristic algorithms for various scheduling problems encountered in hospitals were also proposed by Beliën (2007). The first problem, namely the trainee scheduling problem, is solved by branch-and-price algorithm (Beliën and Demeulemeester, 2006). The second problem, the operating room scheduling problem, is
modelled as a number of mixed integer programming based heuristics and simulated annealing algorithm (Beliën and Demeulemeester, 2007). These models consider stochastic number of patients for each operating room block and a stochastic length of stay for each operated patient. The main objective is to minimize the expected total bed shortage.

Buzon and Lapierre (1999) applied tabu search to acyclic schedules. The cost of the solution is the sum of the costs of all physician schedules where each cost represents the sum of all penalties associated with the unsatisfied constraints. Constraint programming has been applied to the nurse scheduling problem (Bard and Purnomo, 2005). This solution technique can also be applied to the physician scheduling problem after some minor modifications. Rousseau et al. (2002) and Bourdais et al. (2003) presented a hybridization of a constraint programming model and search techniques with local search as well as some ideas from genetic algorithms to the physician scheduling problem.

The physician and nurse scheduling problem are inherently multi-objective optimization problem with conflicting objectives. (Burke et al., 2009) model these as soft constraints. Some classical methods for handling multi-objective optimization problem have been proposed in literature. One of the most commonly used method is goal programming since it allows simultaneous solution of multiple objectives (Ogulata and Erol, 2003; Topaloglu, 2006; White et al., 2006). Burke et al. (2009) presented a Pareto-based optimization technique based on a simulated annealing algorithm to address nurse scheduling problems in the real world.

**Problem Definition**

The problem addressed in this paper is to assign different physician duties (or activities) to the defined time slots over a time horizon incorporating a large number of constraints and complex physician preferences. For simplicity, we assume the time horizon to be one working week (Mon-Fri), further partitioned into 5 days and 2 shifts (AM and PM). The problem that we address is a real problem in the Surgery Department of a large government hospital.

Physicians have a fixed set of duties to perform, and they may specify their respective *ideal schedule* in terms of the duties they like to perform on their preferred days and shifts, as well as shifts-off or days off. Taking these preferences together with resource capacity and rostering constraints into consideration, our goal is to generate an *actual schedule*. As shown in Figure 1 as example, the ideal schedules might not be fully satisfied in the actual schedule. That may occur in two scenarios:

- Some duties have to be scheduled on different shifts or days – which we term *non-ideal scheduled duties* (e.g. Physician 2, Tuesday duties).
- Some duties simply cannot be scheduled due to resource constraints – which we term *unscheduled duties* (e.g. Physician 1, Friday PM duty).

![Diagram showing Physician Schedule](image.png)

**Figure 1. Example of Master Physician Scheduling Problem**

Although each hospital has its unique rostering requirements, the following summarizes some common requirements treated in this paper:

- No physician can perform more than one duty in any shift.
- The number of resources (e.g. operating theatres, clinics) needed cannot exceed their respective capacities at any time. For simplicity, we assume that each type of activity does not share its resources with another type of activities – for example, operating theatres and clinics are used to perform surgery and out-patient duties, respectively.
- Ergonomic constraints: Some duties are regarded as *heavy* duties, such as surgery and endoscopy duties. The following ergonomic constraints hold:
  - If a physician is assigned to a heavy duty in the morning shift, then he cannot be assigned to another type of heavy duty in the afternoon shift *on the same day*. However, it is possible to assign *the same* type of heavy duties in consecutive shifts on the same day.
  - Similarly, a physician cannot also be assigned to another type of heavy duty in the morning shift on a particular day if he has been assigned to a heavy duty in the afternoon shift on the previous day.

Note that there are other ergonomic constraints (such as those presented by Gendreau et al. (2007) on constraints related to night shift). In this paper, these constraints do not apply as we consider only two different shifts (AM and PM). They may be added without loss of generality to our proposed models.
- The number of activities allocated to each physician cannot exceed his contractual commitments, and do not conflict with his external commitments. In this paper, we assume external commitments take the form of physicians’ request for shifts-off or days-off, and hence no duty should be assigned to these requests.

We study different settings that may be instantiated from the problem. The basic problem (known as Model I) is to minimize the total number of unscheduled duties in an unconstrained setting (i.e. without any physician preferences or ergonomic constraints). From this basic problem, we look into two constrained problem settings that respectively handle physician preferences and ergonomic constraints. The first is the problem of satisfying the physicians’ ideal schedule as far as possible (or maximizing the total number of ideal scheduled duties) while not compromising on having the minimum number of unscheduled duties. The second is the setting where physicians do not provide their ideal schedule, but instead ergonomic constraints are employed across all physicians in minimizing the total number of unscheduled duties. Both problem settings are formulated as Models IIa and IIb, respectively. Finally, we also consider the problem that optimizes physician ideal schedules on one hand, and on the other, improves the quality of duty transition on non-ideal scheduled slots through ergonomic constraints.

Mathematical Programming Models

In this section, following a presentation of the notations used in this paper, we will provide the mathematical programming formulation of the basic model (Model I), single objective models (Models IIa and IIb) and finally the bi-objective model (Model III).

Basic notations:

\[ I = \text{Set of physicians, } i \in \{1,2,\ldots,|I|\} \]
\[ J = \text{Set of days, } j \in \{1,2,\ldots,|J|\} \]
\[ K = \text{Set of shifts per day, } k \in \{1,2,\ldots,|K|\} \]
\[ L = \text{Set of duties, } l \in \{1,2,\ldots,|L|\} \]
\[ L^H = \{ l \in L : l = \text{heavy duty} \} \]
\[ PRA = \{(i, j, k) \in I \times J \times K : (i, j, k) = \text{physician } i \text{ requests not being assigned on day } j \text{ shift } k \} \]

Data parameters:

\[ R_l = \text{number of resources required to perform duty } l \ (l \in L) \]
\[ C_{jkl} = \text{number of resources available for duty } l \text{ on day } j \text{ shift } k \ (j \in J, k \in K, l \in L) \]
\[ A_{il} = \text{number of duty } l \text{ requested by physician } i \text{ in a weekly schedule } (i \in I, l \in L) \]
\[ F_{ijl} = 1 \text{ if physician } i \text{ requests duty } l \text{ on day } j \text{ shift } k, \ 0 \text{ otherwise} \]

Decision and auxiliary variables:
\( X_{ijkl} \) = 1 if physician \( i \) is assigned to duty \( l \) on day \( j \) shift \( k \), 0 otherwise

\( U_i \) = number of unscheduled duties of physician \( i \)

\( N_i \) = number of non-ideal scheduled duties of physician \( i \)

\( S_i \) = number of ideal scheduled duties of physician \( i \)

The unconstrained problem (Model I) is one of minimizing the number of unscheduled duties subject to resource capacity constraints. It is formulated as follows:

\[ \text{Model I} \]
Minimize \( Z = \sum_{i \in I} U_i \) \hfill (1)

Subject to:
\[ R_l \times \sum_{i \in I} X_{ijkl} \leq C_{ijkl} \quad j \in J, k \in K, l \in L \] \hfill (2)
\[ \sum_{j=1}^{J} \sum_{k \in K} X_{ijkl} \leq A_l \quad i \in I, l \in L \] \hfill (3)
\[ \sum_{j \in I} X_{ijkl} \leq 1 \quad i \in I, j \in J, k \in K \] \hfill (4)
\[ \sum_{i \in I} X_{ijkl} = 0 \quad (i, j, k) \in \text{PRA} \] \hfill (5)
\[ U_i = \sum_{a \in L} A_i - \sum_{j \in I} \sum_{k \in K} \sum_{l \in L} X_{ijkl} \quad i \in I \] \hfill (6)
\[ X_{ijkl} \in \{0,1\} \quad i \in I, j \in J, k \in K, l \in L \] \hfill (7)
\[ U_i \in \mathbb{Z}^+ \quad i \in I \] \hfill (8)

Constraint (1) is the total number of unscheduled duties that needs to be minimized.

Constraint (2) is the resource capacity constraint (total number of resources required does not exceed total number of available resources per shift)\(^2\). Therefore, \( R_l \) is set to zero for activities without limited number of resources available. Through constraint (3), the number of duties allocated to each physician cannot exceed his contractual commitments. Constraint (4) ensures that each physician cannot be assigned more than one duty in any shift, while constraint (5) ensures that no duty would be assigned to a physician during any shifts-off or days-off requested. Equation (6) defines the number of unscheduled duties (which is to be minimized). Constraint (7) imposes the 0-1 restrictions for the decision variables \( X_{ijkl} \), while constraint (8) is the nonnegative integrality constraint for the decision variables \( U_i \). Model I computes the minimum number of unscheduled duties with only resource capacity constraints. It therefore provides the lower bound on the number of unscheduled duties as we constrain the problem further in subsequent models below.

Model IIa extends the base model by considering the physicians’ ideal schedule. Let \( U_i^* \) denote the optimal solution containing the number of unscheduled duties for physician \( i \) obtained by Model I. In order to keep to the number of unscheduled duties for each physician to this value, we impose this value as an upper bound (see constraint (10)). Model IIa seeks to then maximize the total number of ideal scheduled duties. The total

\(^2\)In (Gunawan and Lau, 2009), we defined an additional notation \( L^c \) to represent a set of duties with limited number of resources available. In this journal version, \( L \) is used to simplify notations.
numbers of unscheduled, ideal and non-ideal duties for each physician are calculated by equations (6), (11)–(12). The rest of the constraints are identical to those of Model I.

[Model IIa]

Maximize \( Z = \sum_{i \in I} \sum_{j \in J} \sum_{k \in K} \sum_{l \in L} X_{ijkl} \times F_{ijkl} \)

Subject to:
(2) - (8)

\( U_i \leq U_i^* \)

\( i \in I \)  

\( S_i = \sum_{j \in J} \sum_{k \in K} \sum_{l \in L} X_{ijkl} \times F_{ijkl} \)

\( i \in I \)  

\( N_i = \sum_{a \in A} A_i - (S_i + U_i) \)

\( i \in I \)  

\( U_i, N_i, S_i \in Z^+ \)

We next consider another problem setting where constraints are imposed on duty transition, which is formulated as Model IIb. Here, we assume that duties are classified into two different groups: **heavy** and **light** duties. A physician assigned to a heavy duty in a particular shift cannot be assigned to a different heavy duty in the next shift on the same day, as represented by constraint (15); nor a different heavy duty in the first shift on the next day (constraint (16)). However, physicians can perform the same heavy duties in consecutive shifts. Such ergonomic constraints apparently reduce the fatigue factor and improve physician productivity and hence quality of service.

[Model IIb]

Minimize \( Z = \sum_{i \in I} U_i \)

Subject to:
(2) – (8)

\( X_{ijkl} + X_{ij(k+1)l} \leq 1 \)

\( i \in I, j \in J, k \in [1,2,\ldots,|K|-1], l_1 \in L^H (l_1 \neq l_2) \)  

\( i \in I, j \in J, k \in [1,2,\ldots,|J|], l_1 \in L^H (l_1 \neq l_2) \)  

Observation: Model I is a basic model without ergonomic constraints, while Model IIb is an extended model with ergonomic constraints. Hence, the optimal number of unscheduled duties obtained by Model IIb is greater than or equal to that of Model I.

In Model III, we combine the two problem settings (i.e. Model IIa and IIb) presented previously. More precisely, we are concerned with the bi-objective problem of maximizing the number of ideal scheduled duties and minimizing the number of unscheduled duties under ergonomic constraints. Note that in Model IIa, we assume that non-ideal scheduled duties can be allocated at any time period without considering ergonomic constraints. In this combined problem, we improve the quality of the duty
transition of each physician by imposing ergonomic constraints on non-ideal scheduled duties.

In the following, we propose an approach to solve the problem, which is based on weighted-sum method that obtains Pareto-optimal solutions. Two additional sets of decision variables are defined as follows:

\[ \hat{x}_{ijkl} = 1 \text{ if physician } i \text{ is assigned to duty } l \text{ on day } j \text{ shift } k \text{ with respect to the ideal schedule, } 0 \text{ otherwise} \]

\[ \hat{y}_{ijkl} = 1 \text{ if physician } i \text{ is assigned to duty } l \text{ on day } j \text{ shift } k \text{ with respect to ergonomic constraints, } 0 \text{ otherwise} \]

A classical multi-objective weighted-sum method combines the two objectives into a single objective by multiplying each objective with a user-defined weight. This weighted-sum model is then embedded within a proposed algorithm to obtain a set of Pareto-optimal solutions (Figure 2).

[Model III]

\[
\begin{align*}
\text{Minimize} & \quad Z = W_1 \times (-\sum_{i \in I} S_i) + W_2 \times (\sum_{i \in I} U_i) \\
\text{Subject to:} & \\
R_j & \sum_{i \in I} (\hat{x}_{ijkl} + \hat{y}_{ijkl}) \leq C_{jkl} \
\hat{x}_{ijkl} + \hat{y}_{ijkl} & \leq 1 \\
\sum_{j \in J} \sum_{k \in K} (\hat{x}_{ijkl} + \hat{y}_{ijkl}) & \leq A_l \\
\sum_{i \in I} (\hat{x}_{ijkl} + \hat{y}_{ijkl}) & \leq 1 \\
\sum_{i \in I} (\hat{x}_{ijkl} + \hat{y}_{ijkl}) & = 0 \\
\hat{x}_{ijkl} & \leq F_{ijkl} \\
U_i & = \sum_{j \in J} A_j - \sum_{j \in J} \sum_{k \in K} \sum_{l \in L} (\hat{x}_{ijkl} + \hat{y}_{ijkl}) \\
S_i & = \sum_{j \in J} \sum_{k \in K} \sum_{l \in L} \hat{x}_{ijkl} \\
N_i & = \sum_{j \in J} \sum_{k \in K} \sum_{l \in L} \hat{y}_{ijkl} \\
\hat{y}_{ijkl} + \hat{x}_{ijkl} & \leq 1 \\
\hat{y}_{ijkl} + \hat{x}_{ijkl} & \leq 1 \\
\hat{y}_{ijkl} & \leq 1 \\
\hat{y}_{ijkl} & \leq 1 \\
\hat{y}_{ijkl} & \leq 1 \\
U_i, N_j, S_i & \in Z^+ 
\end{align*}
\]


Note that in Model III above, maximizing the total number of ideal scheduled duties is equivalent to minimizing the function given by \((-1) \times \text{total number of ideal scheduled duties. In this model, the objective function and some of constraints are identical to those}

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of Model IIa. Constraint (21) ensures that a duty is scheduled as either an ideal or a non-ideal duty. The details of ergonomic constraints are represented by equations (27) – (30). Finally, constraint (31) imposes the 0-1 restrictions for the decision variables $\hat{X}_{ijkl}$ and $\hat{Y}_{ijkl}$ while constraint (32) is the nonnegative integrality constraint for the decision variables $U_i, N_i$ and $S_i$.

The advantage of the weighted-sum method is that it guarantees finding Pareto-optimal solutions for convex optimization problems, which can be inferred from Deb (2003) Theorem 3.1.1:

Corollary: The solution to Model III is not Pareto-optimal iff either $W_1$ or $W_2$ is set to zero.

We efficiently generate a set of Pareto-optimal solutions for Model III by using the following algorithm. We first generate $k$ (constant) number of solutions with different values of $W_1$ uniformly distributed between [0, 1]. Since not all Pareto-optimal solutions may be discovered by the initial set of weights, we introduce an adaptive exploration on the neighbourhood of weights using linear interpolation, i.e. we examine two different Pareto-optimal solutions to derive weights for obtaining other possible optimal solutions. The details of the algorithm for using Model III to obtain Pareto-optimal solutions are presented in Figure 2.

(1) Set $W_1 = 1$
(2) Repeat
(3) Set $W_2 = 1 - W_1$
(4) Solve Model III
(5) $W_1 = W_1 - 0.1$
(6) Until $W_1 < 0$
(7) For all solutions generated by the above, let $S$ denote the subset of Pareto-optimal solutions
(8) For a pre-set number of iterations do the following
(9) Let $S_1$ and $S_2$ ($\in S$) with the lowest and the second lowest total number of unscheduled duties, respectively
(10) Set $W'_1 = W_1$ of solution $S_1$ and $W'_2 = W_2$ of solution $S_1$
(11) Set $W''_1 = W_1$ of solution $S_2$ and $W''_2 = W_2$ of solution $S_2$
(12) Calculate new weights, denoted as $W^*_1$ and $W^*_2$, as follows:
\[ W^*_1 = \frac{W'_1 + W''_1}{2} \]
\[ W^*_2 = 1 - W^*_1 \]
(13) Solve Model III with $W_1 = W^*_1$ and $W_2 = W^*_2$
(14) If the solution obtained is a new Pareto-optimal solution then
(15) Update $S$
(16) Else if the solution obtained and $S_1$ are the same then
(17) Set the solution obtained as $S_1$ and Update $S$
(18) Else if the solution obtained and $S_2$ are the same then
(19) Set the solution obtained as $S_2$ and Update $S$

Figure 2. Algorithm to obtain Pareto-optimal solutions

Computational Results
In this section, we report a comprehensive suite of experimental results which aims to provide computational perspectives on one hand, and insights to hospital administrators on the other. All models were solved by the CPLEX 10.0 solver engine.

**Experimental Setup**

First we discuss problem instance generation. 6 sets of random instances (Random 1 to 6) were generated with varying values of the following parameters: total percentage of heavy duties assigned to physicians (last column of Table 1) and number of resources available in every shift (Table 2). This is to enable sensitivity analysis, which will be described in more detail after the results reported (Figure 3). Other parameters, such as number of heavy duties and number of duties with limited resource capacity, were set to a constant. In addition to random instances, we also provide a real case study provided by the Surgery Department of a large local government hospital and several other quasi-random instances (Random 7, 8 and 9) which have similar characteristics to the real case, to help understand the nature of the real case study. Table 1 summarizes the characteristics of each problem set. In order to generate sufficient hard problem instances for the purpose of sensitivity analysis, the resource capacity level has to be carefully set, and interested reader can refer to Gunawan and Lau (2009).

Table 1. Characteristics of Problem Instances

<table>
<thead>
<tr>
<th>Problem Set</th>
<th>Number of physicians</th>
<th>Number of shifts per day</th>
<th>Number of days</th>
<th>Number of duties</th>
<th>Number of heavy duties</th>
<th>Number of duties with limited capacity</th>
<th>Total percentage of heavy duties*</th>
</tr>
</thead>
<tbody>
<tr>
<td>Case study</td>
<td>15</td>
<td>2</td>
<td>5</td>
<td>9</td>
<td>3</td>
<td>3</td>
<td>73%</td>
</tr>
<tr>
<td>Random 1</td>
<td>20</td>
<td>2</td>
<td>5</td>
<td>7</td>
<td>3</td>
<td>3</td>
<td>20%</td>
</tr>
<tr>
<td>Random 2</td>
<td>20</td>
<td>2</td>
<td>5</td>
<td>7</td>
<td>3</td>
<td>3</td>
<td>30%</td>
</tr>
<tr>
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<td>5</td>
<td>7</td>
<td>3</td>
<td>3</td>
<td>40%</td>
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<td>7</td>
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<td>7</td>
<td>3</td>
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<td>7</td>
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<td>Random 9</td>
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<td>2</td>
<td>5</td>
<td>7</td>
<td>5</td>
<td>3</td>
<td>69%</td>
</tr>
</tbody>
</table>

* \( \sum_{d=1}^{T} \sum_{j \in J} \sum_{k \in K} A_{ijk} / |J| \times |K| \times 100 \%

As an illustration, Table 2 presents three columns that give the varying values of \( C_{jkl} \) for different duties defined in the instances of the Random 1 problem sets. The total number of resources required for Duty 1, Duty 2 and Duty 3 are 15, 28 and 22, respectively. Here, Duty 2 is the duty with the highest number of resources required and hence the value of \( C_{jkl} \) for Duty 2 is set to \( \left[ \frac{2 \times 28}{2 \times 5} \right] \) and decreases by one unit until it is equal to \( \left[ \frac{28}{2 \times 5} \right] - 1 \). For Duty 1 and Duty 3, we set the initial values of \( C_{jkl} \) to \( \left[ \frac{15}{2 \times 5} \right] + 1 \).
and \( \left\lceil \frac{22}{2 \times 5} \right\rceil + 1 \), respectively and varying the values according to the description given above. For instance, for Duty 1, by varying the values for \( C_{jkl} \), there are 7 different problem instances generated.

### Table 2. Examples of varying values of \( C_{jkl} \) (Random 1 instances)

<table>
<thead>
<tr>
<th>Problem Set</th>
<th>Instances</th>
<th>( L ) Duty 1</th>
<th>Duty 2</th>
<th>Duty 3</th>
</tr>
</thead>
<tbody>
<tr>
<td>Random 1</td>
<td>Random 1a</td>
<td>3</td>
<td>6</td>
<td>4</td>
</tr>
<tr>
<td></td>
<td>Random 1b</td>
<td>3</td>
<td>5</td>
<td>4</td>
</tr>
<tr>
<td></td>
<td>Random 1c</td>
<td>3</td>
<td>4</td>
<td>4</td>
</tr>
<tr>
<td></td>
<td>Random 1d</td>
<td>3</td>
<td>3</td>
<td>4</td>
</tr>
<tr>
<td></td>
<td>Random 1e</td>
<td>3</td>
<td>3</td>
<td>3</td>
</tr>
<tr>
<td></td>
<td>Random 1f</td>
<td>2</td>
<td>3</td>
<td>3</td>
</tr>
<tr>
<td></td>
<td>Random 1g</td>
<td>1</td>
<td>2</td>
<td>2</td>
</tr>
</tbody>
</table>

In the following, we report a suite of computational results and analysis obtained from our mathematical models described above. Our mathematical models were implemented using CPLEX 10.0 and executed on an Intel (R) Core (TM)\(^2\) Duo CPU 2.33GHz with 1.96GB RAM that runs Microsoft Windows XP.

### Results from Model I and IIa

First, results obtained from Model I for Random 1 and Random 2 problems are shown in Table 3. It is interesting to observe a two-point phase transition in the minimum number of unscheduled duties (column 2) with changing values of \( C_{jkl} \). It remains unchanged over a sufficiently large range of values. As the value of \( C_{jkl} \) of the duty with the highest requirement tends to \( \left\lceil \frac{R_i \times \sum_{l \in I} A_{il}}{|K| \times |I|} \right\rceil \), the number of unscheduled duties starts to increase.

For example, as we decrease the \( C_{jkl} \)'s value for Duty 2 from 6 to 4 for Random 1 instances, the number of unscheduled duties remains zero, but when this value reaches 3, the number of unscheduled duties increases to 4. Then, when the number of resources available is set to \( \left\lceil \frac{R_i \times \sum_{l \in I} A_{il}}{|K| \times |I|} \right\rceil - 1 \) for each activity \( l \in L \), the number of unscheduled duties increases drastically from 5 to 10 unscheduled duties. The same behavior was also observed for the other problem sets listed in Table 1.

From Table 3 again, we observe that the number of unscheduled duties is very low in comparison to the number of scheduled duties. The percentage of unscheduled duties is on average less than 3% for Random 1 and Random 2 instances. Similar observations are made for other random problem sets. These results demonstrate the effectiveness of the optimization model on random hard instances. It is interesting to see these results in the light of the real-world case study problem instance where the percentage of unscheduled...
duties obtained is around 4.7%. This gives evidence to the hospital management that their resource capacity has reached a critical threshold as typified by problem instances 1g and 2i, and consequently will experience a drastic reduction of performance if resources cannot come up to par with physician duties.

Table 3. Summary of results for Models I and IIa

<table>
<thead>
<tr>
<th>Problem Instances</th>
<th>Number of unscheduled duties</th>
<th>Number of scheduled duties</th>
<th>Percentage of unscheduled duties (%)</th>
<th>Percentage of scheduled duties (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Ideal</td>
<td>Non-ideal</td>
<td></td>
<td>Ideal</td>
</tr>
<tr>
<td>Case study</td>
<td>7</td>
<td>139</td>
<td>4</td>
<td>4.7</td>
</tr>
<tr>
<td>Random 1a</td>
<td>0</td>
<td>196</td>
<td>4</td>
<td>0</td>
</tr>
<tr>
<td>Random 1b</td>
<td>0</td>
<td>192</td>
<td>8</td>
<td>0</td>
</tr>
<tr>
<td>Random 1c</td>
<td>0</td>
<td>192</td>
<td>8</td>
<td>0</td>
</tr>
<tr>
<td>Random 1d</td>
<td>4</td>
<td>186</td>
<td>10</td>
<td>2</td>
</tr>
<tr>
<td>Random 1e</td>
<td>5</td>
<td>179</td>
<td>16</td>
<td>2.5</td>
</tr>
<tr>
<td>Random 1f</td>
<td>5</td>
<td>178</td>
<td>17</td>
<td>2.5</td>
</tr>
<tr>
<td>Random 1g</td>
<td>10</td>
<td>173</td>
<td>17</td>
<td>5</td>
</tr>
<tr>
<td>Random 2a</td>
<td>0</td>
<td>196</td>
<td>4</td>
<td>0</td>
</tr>
<tr>
<td>Random 2b</td>
<td>0</td>
<td>196</td>
<td>4</td>
<td>0</td>
</tr>
<tr>
<td>Random 2c</td>
<td>0</td>
<td>196</td>
<td>4</td>
<td>0</td>
</tr>
<tr>
<td>Random 2d</td>
<td>0</td>
<td>194</td>
<td>6</td>
<td>0</td>
</tr>
<tr>
<td>Random 2e</td>
<td>0</td>
<td>194</td>
<td>6</td>
<td>0</td>
</tr>
<tr>
<td>Random 2f</td>
<td>3</td>
<td>184</td>
<td>13</td>
<td>1.5</td>
</tr>
<tr>
<td>Random 2g</td>
<td>3</td>
<td>184</td>
<td>13</td>
<td>1.5</td>
</tr>
<tr>
<td>Random 2h</td>
<td>3</td>
<td>183</td>
<td>14</td>
<td>1.5</td>
</tr>
<tr>
<td>Random 2i</td>
<td>10</td>
<td>176</td>
<td>14</td>
<td>5</td>
</tr>
</tbody>
</table>

Table 3 also presents results on the extent of the satisfiability of ideal schedule in the actual schedule, obtained from running Model IIa. These results are illustrated in Figures 3(a) and 3(b). Note that the left axes in both figures measure the percentage of ideal, non-ideal scheduled and unscheduled; and the resource availability/requirement gap \(\%\,Gap\) respectively. The resource availability/requirement gap is defined as 

\[
\%\,Gap = \frac{|K| \times |D| \times \sum_{j=1}^{K} \sum_{l=1}^{L} C_{j,l} \mu l - \sum_{j=1}^{K} \sum_{l=1}^{L} R_l \times A_l}{\sum_{j=1}^{K} \sum_{l=1}^{L} R_l \times A_l} \times 100\%.
\]

It represents a resource buffer, i.e. the proportion of total resource availability that exceeds the sum of resource requirement requested.

![Figure 3. Parameter analysis of Random 1 Problem Set](image-url)
From Figure 3(a), we can infer that in order to ensure zero unscheduled duties (which is often a hard constraint, since doctor duties should not be unfulfilled), the total number of available resources for each activity $l \in L$ must be above the threshold $R_l \times \sum_{j \in J} A_{lj} + 1$ (see instances 1a, 1b and 1c). From Figure 3(b), we can also infer that when the %Gap is decreased below 23%, the percentage of unscheduled duties will be doubled (see instances 1f vs 1g, also 2h vs 2i). Similar observations have been made for the rest of the problem instances. From the hospital administration standpoint, the latter result shows the critical resource availability threshold below which the degradation of service performance will be keenly felt.

Next, the result of the case study problem instance is compared with that of the actual allocation generated manually by the hospital, as summarized in Table 4. Although the number of unscheduled duties via manual allocation is smaller than the results obtained by Model IIa, the number of non-ideal scheduled duties is significantly higher than that of the model solution. Note also that the manual allocation is strictly speaking not feasible, since two physicians had to cancel their days-off or shifts-off to perform their duties. This manual plan is therefore very undesirable since physicians might have external commitments that cannot be delayed or cancelled. Suppose that the two physicians are unwilling to fulfill these duties on their days-off or shifts-off, the number of unscheduled duties would be equal to the solution obtained by our proposed approach. We conclude that our proposed approach performs better than the manual allocation.

Table 4. Comparison between the manual allocation and model solution on a real case

<table>
<thead>
<tr>
<th></th>
<th>Manual allocation</th>
<th>Optimal solution</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of unscheduled duties</td>
<td>5</td>
<td>7</td>
</tr>
<tr>
<td>Number of non-ideal scheduled duties</td>
<td>10</td>
<td>4</td>
</tr>
<tr>
<td>Number of physicians assigned duties during days-off or shifts-off</td>
<td>2</td>
<td>0</td>
</tr>
</tbody>
</table>

Results from Model IIb

Table 5 presents results obtained by running Model IIb against our problem instances. We observe that Random 6 (where the percentage of heavy duties reaches 70%) and Random 9 problem sets could not be solved to optimality within the computation time limit of 6 hours. As such, we only report the best known solutions that could be obtained for these problem instances.

Using Model IIb, we perform sensitivity analysis on the impact of ergonomic constraints on resource utilization, which is of great interest to the hospital administrator. Particularly, for solutions with non-zero unscheduled duties (see instances 1d-1g, ..., 5j-5m, etc on Table 5), the question is the resource level actually needed to bring the number
of unscheduled duties down to 0. We conducted experiments over the same set of random instances as shown in Table 1 (see last column).

Figure 4(a) gives the aggregate results. The x-axis represents the percentages of heavy duties, while the y-axis measures the resource requirement.

(a) The square-solid curve shows the minimum total resource required in order that the number of unscheduled duties will remain zero (due to ergonomic constraints), while the diamond-dotted curve shows the corresponding resource requirement given by the input (refer to left y-axis). The impact of the ergonomic constraints is given by the gap between these two curves. We observe that across the board, a resource buffer of about 20% of the total resource requirement is needed, in order to satisfy all ergonomic constraints. In other words, the cost of enforcing ergonomics constraints is 20% of resource requirement.

(b) Another observation is the impact on the number of unscheduled duties under fixed resource constraints. The triangular-dashed curve shows the number of unscheduled duties for problem instance 1c (refer to right y-axis). Note that as we increase the percentage of heavy duties, the total number of unscheduled duties increases gradually, until a certain threshold of 40%, when it is observed to increase sharply. This phase transition phenomenon is also observed in other random instances. It provides insights to the hospital administrator in terms of planning the limits of heavy duties for the physicians.

Table 5. Computational results of Model IIb

<table>
<thead>
<tr>
<th>Problem instances</th>
<th>Number of unscheduled duties</th>
<th>Number of scheduled duties</th>
<th>Problem instances</th>
<th>Number of unscheduled duties</th>
<th>Number of scheduled duties</th>
</tr>
</thead>
<tbody>
<tr>
<td>Case study</td>
<td>8</td>
<td>142</td>
<td>Random 4i</td>
<td>6</td>
<td>194</td>
</tr>
<tr>
<td>Random 1a</td>
<td>0</td>
<td>200</td>
<td>Random 4j</td>
<td>6</td>
<td>194</td>
</tr>
<tr>
<td>Random 1b</td>
<td>0</td>
<td>200</td>
<td>Random 4k</td>
<td>10</td>
<td>190</td>
</tr>
<tr>
<td>Random 1c</td>
<td>0</td>
<td>200</td>
<td>Random 5a</td>
<td>0</td>
<td>200</td>
</tr>
<tr>
<td>Random 1d</td>
<td>4</td>
<td>196</td>
<td>Random 5b</td>
<td>0</td>
<td>200</td>
</tr>
<tr>
<td>Random 1e</td>
<td>5</td>
<td>195</td>
<td>Random 5c</td>
<td>0</td>
<td>200</td>
</tr>
<tr>
<td>Random 1f</td>
<td>5</td>
<td>195</td>
<td>Random 5d</td>
<td>0</td>
<td>200</td>
</tr>
<tr>
<td>Random 1g</td>
<td>10</td>
<td>190</td>
<td>Random 5e</td>
<td>0</td>
<td>200</td>
</tr>
<tr>
<td>Random 2a</td>
<td>0</td>
<td>200</td>
<td>Random 5f</td>
<td>0</td>
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<tr>
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<td>200</td>
<td>Random 5g</td>
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<td>200</td>
</tr>
<tr>
<td>Random 2c</td>
<td>0</td>
<td>200</td>
<td>Random 5h</td>
<td>0</td>
<td>200</td>
</tr>
<tr>
<td>Random 2d</td>
<td>0</td>
<td>200</td>
<td>Random 5i</td>
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</tr>
<tr>
<td>Random 2e</td>
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<td>200</td>
<td>Random 5j</td>
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</tr>
<tr>
<td>Random 2f</td>
<td>3</td>
<td>197</td>
<td>Random 5k</td>
<td>8</td>
<td>192</td>
</tr>
<tr>
<td>Random 2g</td>
<td>3</td>
<td>197</td>
<td>Random 5l</td>
<td>8</td>
<td>192</td>
</tr>
<tr>
<td>Random 2h</td>
<td>3</td>
<td>197</td>
<td>Random 5m</td>
<td>10</td>
<td>190</td>
</tr>
<tr>
<td>Random 2i</td>
<td>10</td>
<td>190</td>
<td>Random 6a*</td>
<td>2</td>
<td>198</td>
</tr>
<tr>
<td>Random 3a</td>
<td>0</td>
<td>200</td>
<td>Random 6b*</td>
<td>2</td>
<td>198</td>
</tr>
<tr>
<td>Random 3b</td>
<td>0</td>
<td>200</td>
<td>Random 6c*</td>
<td>3</td>
<td>197</td>
</tr>
<tr>
<td>Random 3c</td>
<td>0</td>
<td>200</td>
<td>Random 6d*</td>
<td>3</td>
<td>197</td>
</tr>
<tr>
<td>Random 3d</td>
<td>0</td>
<td>200</td>
<td>Random 6e*</td>
<td>3</td>
<td>197</td>
</tr>
<tr>
<td>Random 3e</td>
<td>0</td>
<td>200</td>
<td>Random 6f*</td>
<td>3</td>
<td>197</td>
</tr>
<tr>
<td>Random 3f</td>
<td>5</td>
<td>195</td>
<td>Random 6g*</td>
<td>3</td>
<td>197</td>
</tr>
<tr>
<td>Random 3g</td>
<td>9</td>
<td>191</td>
<td>Random 6h*</td>
<td>3</td>
<td>197</td>
</tr>
<tr>
<td>Random 3h</td>
<td>9</td>
<td>191</td>
<td>Random 6i*</td>
<td>4</td>
<td>196</td>
</tr>
<tr>
<td>Random 3i</td>
<td>10</td>
<td>190</td>
<td>Random 6j*</td>
<td>4</td>
<td>196</td>
</tr>
<tr>
<td>Random 4a</td>
<td>0</td>
<td>200</td>
<td>Random 6k*</td>
<td>5</td>
<td>195</td>
</tr>
<tr>
<td>Random 4b</td>
<td>0</td>
<td>200</td>
<td>Random 6l*</td>
<td>6</td>
<td>194</td>
</tr>
<tr>
<td>Random 4c</td>
<td>0</td>
<td>200</td>
<td>Random 6m*</td>
<td>7</td>
<td>193</td>
</tr>
</tbody>
</table>
Problem instances | Number of unscheduled duties | Number of scheduled duties | Problem instances | Number of unscheduled duties | Number of scheduled duties
---|---|---|---|---|---
Random 4d | 0 | 200 | Random 6n* | 7 | 193
Random 4e | 0 | 200 | Random 6o* | 23 | 177
Random 4f | 0 | 200 | Random 7 | 8 | 142
Random 4g | 0 | 200 | Random 8 | 12 | 148
Random 4h | 3 | 197 | Random 9* | 27 | 473

*CPU time = 6 hours

Figure 4(b) gives a detailed breakdown of three selected duties for the Random 1d instance (where the number of unscheduled duties is non-zero, due to resource constraints). Again, we examine the gap between the total requirement (as given by the input) vs the number of resources actually required in order to ensure zero unscheduled duties. We see that Duty1 with fewer resource requirements would require less resource buffer (up to 30%). On the other hand, Duty2 and Duty3 require more resource buffer (up to 40%) in order to ensure zero unscheduled duty. Similar observations can be obtained for other random instances.

![Figure 4. Sensitivity analysis on percentage of heavy duties](image)

**Results from Model III**

Recall that different sets of weight vectors were generated using the proposed algorithm presented in Figure 2 in order to obtain a set of Pareto-optimal solutions. Table 6 represents the results obtained by the proposed algorithm for representative instances 6k and 6l. The number of iterations is set to 5 iterations. We start by selecting 10 different weight vectors that are uniformly distributed within [0, 1]. We notice that different weight vectors need not necessarily lead to different Pareto-optimal solutions, and some weight vectors lead to the same solution.

<table>
<thead>
<tr>
<th>Weight</th>
<th>Number of Scheduled duties</th>
<th>Number of Unscheduled duties</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ideal</td>
<td>Non-Ideal</td>
<td>Ideal</td>
</tr>
<tr>
<td>W1</td>
<td>1.0</td>
<td>0.0</td>
</tr>
<tr>
<td>W2</td>
<td>1.0</td>
<td>0.0</td>
</tr>
</tbody>
</table>

Table 6. Computational results of instances 6k and 6l
By using linear interpolation, we can obtain other possible Pareto-optimal solutions. Here, we focus on exploring neighbourhoods of the solutions with the lowest values of the total number of unscheduled duties since we view unscheduled duties as undesirable compared to non-ideal scheduled duties. In general, the value of \( W_1 \) should be within \([0.1, 0.2]\) in order to obtain the lowest number of unscheduled duties.

The following figure represents the Pareto-optimal solutions obtained for some Random 5 and Random 6 instances. This can be extended and applied to other instances of other problems. In general, we observe the general trade-off between the number of unscheduled duties and the number of non-ideal scheduled duties.

![Pareto optimal solutions of some instances of Random 5 and Random 6 problem sets](image)

We also tested the proposed algorithm to the real case study. It is concluded that the value of \( W_1 \) should be within \([0.9, 1.0]\) in order to obtain the lowest number of unscheduled duties (Gunawan and Lau, 2010). The result of the real case study problem is also compared with that of the actual allocation generated manually by the hospital, as summarized in Table 7.

<table>
<thead>
<tr>
<th>( W_1 )</th>
<th>0.9</th>
<th>0.1</th>
<th>0.2</th>
<th>0.3</th>
<th>0.4</th>
<th>0.5</th>
<th>0.6</th>
<th>0.7</th>
<th>0.8</th>
<th>0.9</th>
<th>1.0</th>
</tr>
</thead>
<tbody>
<tr>
<td>( W_2 )</td>
<td>0.3</td>
<td>0.2</td>
<td>0.1</td>
<td>0.2</td>
<td>0.3</td>
<td>0.4</td>
<td>0.5</td>
<td>0.6</td>
<td>0.7</td>
<td>0.8</td>
<td>0.9</td>
</tr>
<tr>
<td>Total number of unscheduled duties</td>
<td>166</td>
<td>7</td>
<td>7</td>
<td>166</td>
<td>7</td>
<td>7</td>
<td>165</td>
<td>9</td>
<td>6</td>
<td>163</td>
<td>13</td>
</tr>
<tr>
<td>Total number of non-ideal scheduled duties</td>
<td>0.9</td>
<td>161</td>
<td>9</td>
<td>10</td>
<td>0.8</td>
<td>161</td>
<td>9</td>
<td>10</td>
<td>0.7</td>
<td>163</td>
<td>7</td>
</tr>
<tr>
<td>Total number of ideal scheduled duties</td>
<td>0.7</td>
<td>165</td>
<td>6</td>
<td>7</td>
<td>0.6</td>
<td>163</td>
<td>7</td>
<td>10</td>
<td>0.5</td>
<td>165</td>
<td>9</td>
</tr>
<tr>
<td>Total number of scheduled duties</td>
<td>0.6</td>
<td>163</td>
<td>7</td>
<td>10</td>
<td>0.5</td>
<td>165</td>
<td>9</td>
<td>10</td>
<td>0.4</td>
<td>161</td>
<td>9</td>
</tr>
<tr>
<td>Total number of non-ideal duties</td>
<td>0.3</td>
<td>166</td>
<td>7</td>
<td>10</td>
<td>0.2</td>
<td>163</td>
<td>13</td>
<td>8</td>
<td>0.1</td>
<td>165</td>
<td>9</td>
</tr>
<tr>
<td>Total number of ideal duties</td>
<td>0.1</td>
<td>163</td>
<td>7</td>
<td>10</td>
<td>0.0</td>
<td>165</td>
<td>9</td>
<td>10</td>
<td>0.0</td>
<td>165</td>
<td>9</td>
</tr>
<tr>
<td>Total number of duties</td>
<td>0.25</td>
<td>153</td>
<td>27</td>
<td>0</td>
<td>0.275</td>
<td>156</td>
<td>23</td>
<td>1</td>
<td>0.2625</td>
<td>156</td>
<td>23</td>
</tr>
<tr>
<td>Total number of non-ideal duties</td>
<td>0.15</td>
<td>140</td>
<td>38</td>
<td>2</td>
<td>0.175</td>
<td>145</td>
<td>32</td>
<td>3</td>
<td>0.1625</td>
<td>140</td>
<td>38</td>
</tr>
<tr>
<td>Total number of ideal duties</td>
<td>0.0</td>
<td>106</td>
<td>74</td>
<td>0</td>
<td>0.15</td>
<td>140</td>
<td>38</td>
<td>2</td>
<td>0.15</td>
<td>140</td>
<td>38</td>
</tr>
</tbody>
</table>

We observe that the number of ideal scheduled duties obtained by Weighted-Sum Model is significantly higher than that of the manual allocation. Although the number of unscheduled duties obtained by Weighted-Sum Model is slightly worse than the number of unscheduled duties via manual allocation, we notice that the number of non-ideal scheduled duties is better than that of the manual allocation. One possible reason is that in
manual allocation, the administrator allocates non-ideal scheduled duties to any time slots/shifts without considering the ergonomic constraints. In our proposed model, we consider both the ideal schedule and ergonomic constraints.

<table>
<thead>
<tr>
<th></th>
<th>Manual allocation</th>
<th>Weighted-Sum Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of unscheduled duties</td>
<td>5</td>
<td>8</td>
</tr>
<tr>
<td>Number of non-ideal scheduled duties</td>
<td>10</td>
<td>2</td>
</tr>
<tr>
<td>Number of ideal scheduled duties</td>
<td>135</td>
<td>140</td>
</tr>
</tbody>
</table>

### Local Search Algorithm

In order to solve large-scale problem instances that could not be solved optimally by CPLEX 10.0 (Model IIb), we propose a heuristic algorithm based on local search. The algorithm moves from a candidate solution to a solution in its neighbourhood in the search space until a local optimum is found. The entire algorithm comprises of two main phases: (1) construction, and (2) improvement. The greedy heuristic is used to initialize a solution in the first phase, while the local search algorithm with different types of neighbourhood structures is used to improve the solution in the second phase. Each phase is presented and described in detail below.

#### Construction Phase

Let $L_i = \{l_{i}^1, l_{i}^2, \ldots, l_{i}^{||L||}\}$ be the set of duties scheduled for physician $i$ during the entire week. The optimal solution of Model I is used as the initial solution of Model IIb. However, this optimal solution might be infeasible for Model IIb since some duties violate the ergonomic constraints. Figure 6 gives our proposed algorithm to generate the initial feasible solution. The main idea is to remove the heavy duties that violate the ergonomic constraints.

Figure 7 shows an example of the algorithm trace. Here, we use the following indexes to distinguish the duties: 0 for heavy duties that do not violate the ergonomic constraints, while 1 for heavy duties that violate the ergonomic constraints. Duties with index 1 are then removed and have to be rescheduled. For example, Duty6 on Shift2 of Day5 is not considered as a heavy duty. The index of Duty6 is still zero since it does not violate the ergonomic constraint when it is compared to Duty1 on Shift1 of Day5. On the other hand, Duty1 has to be set to one due to the constraint violation with the previous duty, Duty2 on Shift2 of Day4 (as partially shown in Figure 7).

After conducting the above mentioned procedure, the number of unscheduled duties can be large. A list of physicians who have a certain number of unscheduled duties,
denoted as the *excess_list*, is generated. We then proceed to the next phase, the improvement phase to further improve the initial feasible solution generated in the construction phase.

Figure 6. Construction Algorithm

<table>
<thead>
<tr>
<th>Day 1</th>
<th>Day 2</th>
<th>Day 3</th>
<th>Day 4</th>
<th>Day 5</th>
</tr>
</thead>
<tbody>
<tr>
<td>Shift1</td>
<td>Shift2</td>
<td>Shift1</td>
<td>Shift2</td>
<td>Shift1</td>
</tr>
<tr>
<td>Physician1</td>
<td>Duty1*</td>
<td>Duty1*</td>
<td>Duty1*</td>
<td>Duty1*</td>
</tr>
<tr>
<td>Index</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
</tr>
</tbody>
</table>

*heavy duties*

Figure 7. Checking procedure

**Improvement Phase**

After the initial solution is built in the construction phase, Local Search Approach with different strategies is applied in the improvement phase to schedule unscheduled duties as many as possible. Here, we propose 2 different strategies. Each strategy consists of a combination of two neighbourhood structures (N1 with either N2 or N3) as represented in Figure 8.
(1) Set outer_loop = 0
(2) While outer_loop < max_outer_loop
(3) Set inner_loop = 0
(4) While inner_loop < max_inner_loop
(5) Apply N1
(6) inner_loop := inner_loop + 1
(7) Set inner_loop = 0
(8) While inner_loop < max_inner_loop
(9) Apply N2 or N3
(10) inner_loop := inner_loop + 1
(11) outer_loop := outer_loop + 1

Figure 8. Improvement Algorithm

**Neighbourhood1 (N1)**

The idea of N1 is to re-allocate some scheduled duties and schedule unscheduled duties in order to minimize the number of unscheduled duties. The procedures and an example of N1 are described in Figures 9 and 10, respectively.

(1) Select physician \(i \in I\) from the excess_list randomly
(2) Find an empty timeslot randomly, time2
(3) Start from Day1 Shift1, check whether the duty allocated, \(i_{\text{time1}}\) which was initially scheduled at time1, can be scheduled at time2 by considering both ergonomic and capacity constraints
(4) If \(i_{\text{time1}}\) can be scheduled at time2, find any unscheduled duty and check whether it can be scheduled at time1
(5) If an unscheduled duty can be scheduled at time1, update the current solution. Otherwise, return to step (1)

Figure 9. Neighbourhood1 (N1)

*heavy duties*

Figure 10. Example of Neighbourhood1 (N1)

**Neighbourhood2 (N2)**

The idea of N2 is to re-allocate two different scheduled duties. Our proposed neighbourhood structure is in essence a kind of ejection chain move involving one physician and two different scheduled duties. This neighbourhood can be considered as a variation on the classical 3-Opt move for solving the Traveling Salesman Problem and
other network optimization problems. The procedures and an example of N2 are shown in Figures 11 and 12, respectively.

(1) Select physician \( i \in I \) from the \textit{excess list} randomly
(2) Find an empty timeslot randomly, \( t_{i}^{\text{time}1} \)
(3) Find two different scheduled duties, \( t_{i}^{\text{time}1} \) at \( t_{i}^{\text{time}1} \) and \( t_{i}^{\text{time}2} \) at \( t_{i}^{\text{time}2} \)
(4) Check whether \( t_{i}^{\text{time}1} \) and \( t_{i}^{\text{time}2} \) can be rescheduled at \( t_{i}^{\text{time}3} \) and \( t_{i}^{\text{time}1} \), respectively
(5) If both can be allocated, let \( t_{i}^{\text{time}2} \) be an empty timeslot and update the solution. Otherwise, return to step (1)

Figure 11. Neighbourhood2 (N2)


\begin{center}
\begin{tabular}{|c|c|c|c|c|c|c|c|c|c|c|}
\hline
Day1 & Day2 & Day3 & Day4 & Day5 \\
\hline
Shl1 & Shl2 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 \\
\hline
Physician3 & Duty1* & Duty7 & - & Off-day & Duty2* & Duty6 & Duty3 & Duty4 & - \\
\hline
\end{tabular}
\end{center}

*heavy duties

Figure 12. Example of Neighbourhood2 (N2)

Neighbourhood3 (N3)

This neighbourhood is similar to N2. Instead of re-allocating two scheduled duties, we focus on three scheduled duties. The procedures are described in Figure 13.

(1) Select physician \( i \in I \) from the \textit{excess list} randomly
(2) Find three different scheduled duties, \( t_{i}^{\text{time}1} \) at \( t_{i}^{\text{time}1} \), \( t_{i}^{\text{time}2} \) at \( t_{i}^{\text{time}2} \) and \( t_{i}^{\text{time}3} \) at \( t_{i}^{\text{time}3} \)
(3) Check whether \( t_{i}^{\text{time}1} \), \( t_{i}^{\text{time}2} \) and \( t_{i}^{\text{time}3} \) can be rescheduled at \( t_{i}^{\text{time}2} \), \( t_{i}^{\text{time}3} \) and \( t_{i}^{\text{time}1} \), respectively.
(4) If all can be re-allocated, update the solution. Otherwise, return to step (1)

Figure 13. Neighbourhood3 (N3)


\begin{center}
\begin{tabular}{|c|c|c|c|c|c|c|c|c|c|c|}
\hline
Day1 & Day2 & Day3 & Day4 & Day5 \\
\hline
Shl1 & Shl2 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 & Shl1 \\
\hline
Physician3 & Duty1* & Duty7 & - & Off-day & Duty2* & Duty6 & Duty3 & Duty4 & - \\
\hline
\end{tabular}
\end{center}

*heavy duties

Figure 14. Example of Neighbourhood3 (N3)
Computational Results

To evaluate the performance of the proposed algorithm, we compare the solutions obtained with the optimal/best known solutions. The entire algorithm was coded in C++ and tested on a Intel (R) Core (TM)2 Duo CPU 2.33GHz with 1.96GB RAM that runs Microsoft Windows XP. Preliminary experimentation was performed to determine suitable values for the parameters of algorithm. These values were chosen to ensure a compromise between the computation time and the solution quality. Both max_inner_loop and max_outer_loop are set to $|I| \times |J| \times |K|$.

The performance of our proposed algorithm is defined by calculating the percentage of unscheduled duties compared against the total number of available timeslots ($|I| \times |J| \times |K|$) (denoted by $Z_{algorithm}$). For instance, if the number of unscheduled duties is 10 duties, while the total available timeslots is $20 \times 5 \times 2 = 200$ slots, the percentage of unscheduled duties is only 5%. This percentage is then compared against the best known/optimal solutions (denoted by $Z_{best}$) using equation (33). Table 8 summarizes the difference between the percentage of unscheduled duties by the proposed algorithm and the best known/optimal solutions of a particular problem set.

$$\frac{Z_{algorithm} - Z_{best}}{|I| \times |J| \times |K|} \times 100\%$$ (33)

We observe that the combined N1-N3 neighbourhood yields lower deviation values compared with the N1-N2 neighbourhood. We also observe that when we increase the percentage of heavy duties, the deviation value would also be higher. It would be more difficult to schedule a large number of heavy duties due to ergonomic constraints. For a situation when the number of physicians is less and the total percentage of heavy duties is high (e.g. case study, Random 7 and 8), the deviations are higher due to difficulty in scheduling the heavy duties.

Table 8. Comparing proposed algorithm with best known/optimal solutions (in terms of the percentage of unscheduled duties)

<table>
<thead>
<tr>
<th>Data sets</th>
<th>Neighbourhood strategies</th>
<th>N1-N2 (%)</th>
<th>N1-N3 (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Case Study</td>
<td></td>
<td>7.2</td>
<td>7.2</td>
</tr>
<tr>
<td>Random 1</td>
<td></td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Random 2</td>
<td></td>
<td>0.11</td>
<td>0.00</td>
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<tr>
<td>Random 3</td>
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<td>Random 4</td>
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<td>Random 5</td>
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</tr>
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<td>Random 6</td>
<td></td>
<td>2.57</td>
<td>1.87</td>
</tr>
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<td>12.5</td>
<td>12.5</td>
</tr>
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<td>Random 8</td>
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<td>10.3</td>
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<tr>
<td>Random 9</td>
<td></td>
<td>2.00</td>
<td>0.60</td>
</tr>
</tbody>
</table>
Conclusion

In this paper, we study the Master Physician Scheduling problem, motivated by our work with a local hospital. To our knowledge, this is the first attempt that looks holistically at an entire range of physician duties quantitatively that enables hospital administrators to incorporate physician preferences in their rostering. Since the particular problem studied is representative of the Surgery Department of a large local government hospital, we believe our model does not require major customizations for use in other hospitals with similar constraints and preference structures.

We see many possibilities of extending the work. Our approach in this paper is purely optimization-based, including the handling of physician preferences. It will be interesting to investigate how other preference-handling methods (such as CP-nets) can be incorporated to model complex physician preferences. Similarly, one might also consider fairness constraints commonly seen in hospitals (Gendreau et al., 2007). Algorithmically, it would be interesting to tackle large-scale problems (such as the Random 6 instances) with a large number of heavy duties (around 70% of the total duties) that cannot be solved efficiently by exact optimization models with meta-heuristic or evolutionary approaches. The problem can also be formulated and solved as a bi-objective optimization problem (preliminary work appears in Gunawan and Lau, 2010).

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References


