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Construction Simulation Optimization Using VRTs

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INTRODUCTION & AIM

Simulation is often coupled with an optimization algorithm to optimize the construction operations. However, the major drawback of the current stochastic simulation optimization methods is that they require a long computational time and may present inferior solutions in the final Pareto front.

Objective

To investigate the benefits of incorporating Variance Reduction Techniques (VRTs) in discrete event simulation optimization problems with a large and discrete set of decision variables.

Three VRTs are used: Common Random Numbers (CRN), Antithetic Variance (AV), and combined CRN+AV

Anticipated Benefits

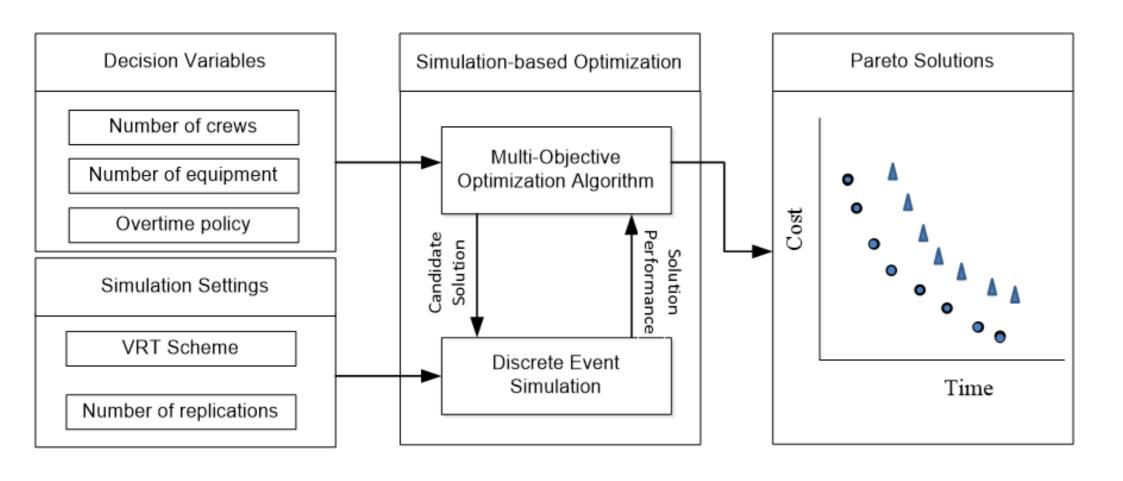
Reduce the computation time.

Improve the quality of the optimal solutions.

Increase the confidence in the optimality of the solutions.

METHOD

Proposed Framework



Integration Algorithms

DES Optimization Algorithm Under CRN

Generate and store seed number

2 Initialize population

3 **FOR** each population until termination **DO**

4 **FOR** each solution in a population

Run simulation

6 **IF** j = 1 **Then** generate streams using seed number

7 ELSE continue from last random number

END IF

9 Calculate duration and cost

10 Sort population and apply genetic operators

11 **RETURN** Pareto solutions

DES Optimization Algorithm Under AV & CM

Generate and store seed number if CM is used

2 Initialize population

3 **FOR** each population until termination **DO**

FOR each solution in a population

Run simulation

FOR each standard replication

IF p = 1 **Then** generate streams using seed number

 $\ensuremath{\mathbf{ELSE}}$ continue from last random number

END IF

10

FOR each antithetic replication

Use complimentary random numbers Calculate duration and cost

3 Sort population and apply genetic operators

14 **RETURN** Pareto solutions

RESULTS & DISCUSSION

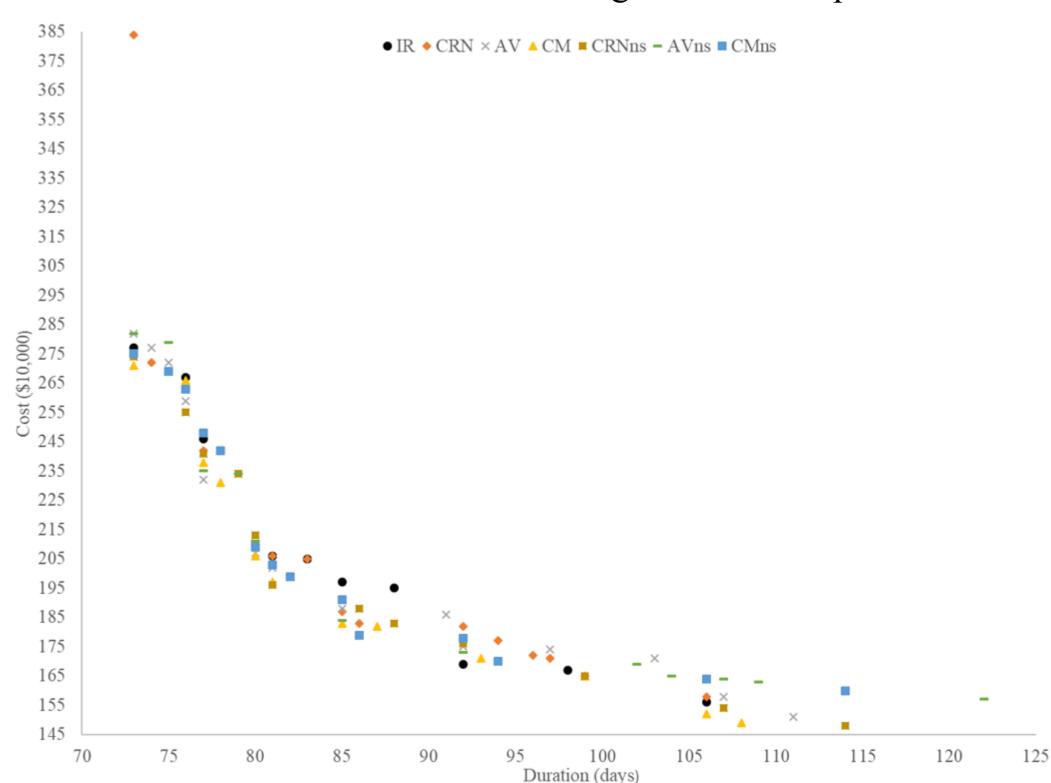
Performance Metrics

Time Savings
$$(T_s) = \frac{T_{IR} - T_{VRT}}{T_{IR}} \times 100$$

$$\Delta \text{Hyper}Volume(HV) = \frac{HV_{IR} - HV_{VRT}}{HV_{IR}} \times 100$$

Inferior Solutions (IS) =
$$\frac{IS_{scheme}}{PS_{scheme}} \times 100$$

Obtained Pareto Fronts using Each Technique



Summary of the Performance Metrics Results

Technique	N	P	T (hours)	Ts (%)	HV	ΔHV (%)	IS (%)
IR	100		7.20		7,004		38
CRN	10		1.37	80.97	7,036	0.47	26
AV		5	1.33	81.53	7,160	2.24	13
CM		5	1.33	81.53	7,368	5.21	7
$CRNn_s$	10		1.27	82.36	7,265	3.74	20
AVn_s		5	1.28	82.22	7,038	0.50	18
CMns		5	1.28	82.22	7,162	2.27	0

CONCLUSION

N = Number of replications; P = Number of pair runs

Proposed method seems promising in improving overall performance of simulation optimization models. Time reduced by 81.81%, quality improved by 2.4%, and the presence of inferior solutions reduced by 63.15%.

FUTURE WORK / REFERENCES

Further investigation of the proposed method.