# An Improvement of Numerical Result of Crashing CPM/PERT Network 

Ten Wei Peng ${ }^{\text {a }}$, Mustafa bin Mamat ${ }^{\text {a }}$, Yosza bin Dasril ${ }^{\text {b }}$<br>${ }^{\text {a }}$ Department of Mathematics, Faculty of Science and Technology, Universiti Malaysia Terengganu.<br>${ }^{b}$ Industrial Electronic Engineering Department, Faculty of Electronics and Computer Engineering, Universiti Teknikal Malaysia Melaka.<br>*Corresponding email: mus@umt.edu.my,yosza@utem.edu.my,kelven_ ten@yahoo.com


#### Abstract

The research introduces and develops a mathematical modeling technique with linearized Taylor's first order expansion and solve by using the simplex method. The main objective is to minimize the pessimistic time of the activity which is lie on the critical path by investing additional amounts of money to the project. 7 different amounts of money which is $\$ 5000, \$ 10000, \$ 15000$, $\$ 20000, \$ 25000, \$ 30000$ and $\$ 35000$ will be invest to the project, to show the increase amount of money invest in the project will tend to minimize the pessimistic time to decrease the expected time and project duration. Then at the same time, it is also reduces its variance and standard deviation. As the result of the research, it will bring to the increase of the probability or percentage of completing the project on or before the completion time. The PERT and normal distribution will display the differences between of the amounts of money that will invest to the project.


Keywords: Critical Path Method; Critical Path Analysis; Program Evaluation and Review Technique

## 1 INTRODUCTION

In 1958, a new managerial planning and control technique was developed, which was called PERT. PERT (Program Evaluation and Review Technique) is a manager's tool for defining and coordinating moves for completing a project's objectives on time. It uses is not restricted to the business world. It can be applied to any endeavor which requires planned, controlled, and integrated work patterns.

PERT designed to provide management information on actual and impending problems in completing a project. If the duration of the activities is not known with certainty, the PERT can be used to estimate the probability that the project will be completed by a deadline. In essence, the ability of PERT is to predict future performance and potential future problems through frequency reporting marked its major departure from previous planning and control techniques which relied heavily on historical data.

Besides that, network crashing developed with the critical path method (CPM) for planning and controlling large scale projects. Crashing in CPM means that by selecting the lowest cost slope activity or activities, which will shorten the critical path. This procedure is repeated until the project has been shortened sufficiently or the cost to shorten the project exceeds the benefits to be derived. The idea of crashing a project was not developed in PERT where stochastic time estimates were used. Probability estimates for completing a project at a specific date were the closest that PERT came to addressing the problem.

Crashing PERT networks was investigated by a number of researchers, such as Cho and Yum [1], Ghaleb and Adnan [3], Johnson and Schou [8], Keefer and Verdini [9], Saman [11]. The concept of crashing in CPM is applied to PERT networks in order to reduce the project duration of the project, and also to increase the probability of completing the project on or before completion time with the additional amounts of money that will be invest to activity that lie on the critical path.

## 2 MODEL CONSTRUCTION

According to the traditional PERT technique the probability of a certain project meeting a specific schedule time $T_{S}$, for a particular event is equal to $\phi(Z)$, the probability can be describe as follows:

$$
\begin{equation*}
Z=\frac{T_{S}-T_{E}}{\sigma_{\boldsymbol{E}}} \tag{1}
\end{equation*}
$$

where the total expected duration of the project $T_{E}$, is the sum of the expected time along the critical path.
$T_{E}=\sum_{i=1}^{n} t_{i}=t_{1}+t_{2}+\ldots+t_{n}$
According to [2], the variability in the activity time estimates is approximated equations (3).
$\sigma_{i}=\frac{b_{i}-a_{i}}{6}, \sigma_{E}=\sqrt{\sum_{i=1}^{n} \sigma_{i}^{2}}=\sqrt{\sigma_{1}^{2}+\sigma_{2}^{2}+\ldots+\sigma_{n}^{2}}$
$\sigma_{i}$ represents the standard deviation for the activity and $\sigma_{E}$ represents the standard deviation for the project along the critical path. While the expected time and variance of the activity on the critical path is computed by the following formula:
$t_{i}=\frac{a_{i}+4 m_{i}+b_{i}}{6}, \sigma_{i}^{2}=\frac{\left(b_{i}-a_{i}\right)^{2}}{36}$
where $a$ is a optimistic activity time, $m$ is a most likely activity time, $b$ is a pessimistic activity time. The amount of money will be invested in each critical path activity is $r_{i}$, where $\mathrm{i}=1,2, \ldots, n$ and n is the total number of activities which lie on the critical path. The amount of money invested in that critical path activities are $M$ units of money.

$$
\begin{equation*}
M=\sum_{i=1}^{n} r_{i}=r_{1}+r_{2}+r_{3}+\cdots+r_{n} \tag{5}
\end{equation*}
$$

Then the pessimistic time of the activity will reduce from $b$ to $\hat{b}$, and the total expected project duration will reduce from $T_{E}$ to $\hat{T}_{E}$, and similar with the standard deviation of the project reduce from $\sigma_{E}$ to $\hat{\sigma}_{E}$ lie on the critical path. The new of expected time, variance of the activity and standard deviation for the activity that lie on the critical path will be as follows
$\hat{t}_{i}=\frac{a_{i}+4 m_{i}+\hat{b}_{i}}{6}, \hat{\sigma}_{i}^{2}=\frac{\left(\hat{b}_{i}-a_{i}\right)^{2}}{36}, \hat{\sigma}_{i}=\frac{\hat{b}_{i}-a_{i}}{6}$
After investing the amount of money in the activities which lie on the critical path, the new total expected duration of the project and standard deviation for
the project along the critical path is equal to

$$
\begin{equation*}
\hat{T}_{E}=\sum_{i=1}^{n} \hat{t}_{i}, \hat{\sigma}_{E}=\sqrt{\sum_{i=1}^{n} \hat{\sigma}_{i}^{2}} \tag{7}
\end{equation*}
$$

Then the new probability of realizing the terminal node will be

$$
\begin{equation*}
\hat{Z}=\frac{T_{s}-\hat{T}_{E}}{\hat{\sigma}_{E}}=\frac{T_{s}-\sum_{i=1}^{n} \hat{t}_{i}}{\sqrt{\sum_{i=1}^{n} \hat{\sigma}_{i}^{2}}} \tag{8}
\end{equation*}
$$

Since the reduction of the expected time and the variance of the activities that lie on the critical path are depend on the amount of the money that will invest in each activity. Therefore, it is means that the decrease in both expected time and variance of the activities will be a function $\phi$ and $\psi$ of the additional investment. Then the new expected duration and variance of the activities for a certain activity will be
$\hat{t}_{\dot{i}}=t_{\dot{e}}-\phi\left(r_{i}\right), \hat{\sigma}_{i}^{2}=\sigma_{i}^{2}-\psi\left(r_{i}\right)$
From [3], the equation of new expected duration and variance of the activities becomes:
$\hat{t}_{e}=t_{e}+q_{i} r_{i} \quad-\frac{t_{\dot{e}}}{r_{i}}<q_{i}<0$
$\hat{\sigma}_{i}^{2}=\sigma_{i}^{2}+s_{i} r_{i} \quad-\frac{\sigma_{i}^{2}}{r_{i}}<s_{i}<0$
where $s_{i}=q_{i}$. By substitute the equations (10) and (11) to equation (8), Then $\hat{Z}$ becomes
$\hat{Z}=\frac{T_{S}-\left\{t_{1}+q_{1} r_{1}+t_{2}+q_{2} r_{2}+\cdots+t_{n}+q_{n} r_{n}\right\}}{\sqrt{\left\{\sigma_{1}^{2}+s_{1} r_{1}+\sigma_{2}^{2}+s_{2} r_{2}+\cdots+\sigma_{n}^{2}+s_{n} r_{n}\right\}}}=\frac{T_{S}-\left\{\sum_{i=1}^{n} t_{i}+\sum_{i=1}^{n} q_{i} r_{i}\right\}}{\sqrt{\left\{\sum_{i=1}^{n} \sigma_{i}^{2}+\sum_{i=1}^{n} s_{i} r_{i}\right\}}}$

According to [3], $\sum_{i=1}^{n} t_{i}$ and $\sum_{i=1}^{n} \sigma_{i}^{2}$ are constant because same before and after crashing. Therefore let $\sum_{i=1}^{n} t_{i}$ be $C_{1}$ and $\sum_{i=1}^{n} \sigma_{i}^{2}$ be $C_{2}$.Then

$$
\begin{equation*}
\hat{Z}=\frac{T_{S}-\left\{C_{1}+\sum_{i=1}^{n} q_{i} r_{i}\right\}}{\sqrt{C_{2}+\sum_{i=1}^{n} s_{i} r_{i}}} \tag{13}
\end{equation*}
$$

where

$$
\begin{equation*}
-\frac{t_{i}}{r_{i}}<q_{i}<0,-\frac{\sigma_{i}}{r_{i}}<s_{i}<0,-\frac{\sigma_{i}^{2}}{r_{i}}<s_{i}<0 \tag{14}
\end{equation*}
$$

Let $\bar{r}$ is the upper limit for the amount of money to be invested in each activity that lie on the critical path. And the range of the $r_{i}$ will be as $0 \leq \boldsymbol{r}_{i} \leq \overline{\boldsymbol{r}}_{\boldsymbol{i}}$. then we found that

$$
-\frac{t_{i}}{\bar{r}_{i}}<-\frac{t_{i}}{r_{i}}<q_{i}<0,-\frac{\sigma_{i}}{\bar{r}_{i}}<-\frac{\sigma_{i}}{r_{i}}<s_{i}<0,-\frac{\sigma_{i}^{2}}{\bar{r}_{i}}<-\frac{\sigma_{i}^{2}}{r_{i}}<s_{i}<0
$$

therefore the new range of $s_{i}$ and $q_{i}$ will develop as below, when the amount of money invested $\boldsymbol{r}_{\boldsymbol{i}}$ increase until upper limit for the amount of money to be invested in each activity $\overline{\boldsymbol{r}}_{\boldsymbol{i}}$.

$$
\begin{equation*}
-\frac{t_{i}}{\bar{r}_{i}}<q_{i}<0,-\frac{\sigma_{i}}{\bar{r}_{i}}<s_{i}<0,-\frac{\sigma_{i}^{2}}{\bar{r}_{i}}<s_{i}<0 \tag{15}
\end{equation*}
$$

Equation (13) is the required mathematical model, which represents the objective function and the constraints. The value of $\boldsymbol{q}_{\boldsymbol{i}}$ and $\boldsymbol{s}_{\boldsymbol{i}}$ are specified by expert having high knowledge in the nature of project activities. The variable in this model is $\boldsymbol{r}_{\boldsymbol{i}}$. The whole model can be rewritten as follows
$\operatorname{Max} \hat{Z}=\frac{T_{S}-C_{1}-\sum_{i=1}^{n} q_{i} r_{i}}{\sqrt{C_{2}+\sum_{i=1}^{n} s_{i} r_{i}}}$ such that $0 \leq r_{i} \leq \bar{r}_{i}$ and $\sum_{i=1}^{n} r_{i} \leq M$

## 3 LINEARIZING THE MATHEMATICAL

The mathematical model from equation (16) will be linearized by using the Taylor's series $1^{\text {st }}$ order expansion. Then, the $\operatorname{Max} \hat{Z}$ will be as follow

$$
\begin{equation*}
\frac{T_{S}-C_{1}-\sum_{i=1}^{n} q_{i} \bar{r}_{i}}{\sqrt{C_{2}+\sum_{i=1}^{n} s_{i} \bar{r}_{i}}}+\left(-\frac{1}{2} \frac{\left(T_{s}-C_{1}-\sum_{i=1}^{n} q_{i} \bar{r}_{i}\right)\left(\sum_{i=1}^{n} s_{i}\right)}{\left(C_{2}+\sum_{i=1}^{n} s_{i} \bar{r}_{i}\right)^{\frac{3}{2}}}-\frac{\sum_{i=1}^{n} q_{i}}{\sqrt{C_{2}+\sum_{i=1}^{n} s_{i} \bar{r}_{i}}}\right)\left(r_{i}-\bar{r}_{i}\right) \tag{17}
\end{equation*}
$$

subject to $0 \leq r_{i} \leq \bar{r}_{i}$ and $\sum_{i=1}^{n} r_{i} \leq M$.
According to [3], from the equation (17), the first term is constant and depends on $\bar{r}_{i}$, and then let first term be $\alpha$. The equation is a linear equation, it can be solve by using simplex method. Since $\alpha$ is constant, then it can be written as follows subject to
$\operatorname{Max} \hat{Z}=\left(-\frac{1}{2} \frac{\left(T_{s}-C_{1}-\sum_{i=1}^{n} q_{i} \bar{r}_{i}\right)\left(\sum_{i=1}^{n} s_{i}\right)}{\left(C_{2}+\sum_{i=1}^{n} s_{i} \bar{r}_{i}\right)^{\frac{3}{2}}}-\frac{\sum_{i=1}^{n} q_{i}}{\sqrt{C_{2}+\sum_{i=1}^{n} s_{i} \bar{r}_{i}}}\right)\left(r_{i}-\bar{r}_{i}\right)$
subject to $0 \leq r_{i} \leq \bar{r}_{i}$ and $\sum_{i=1}^{n} r_{i} \leq M$.

## 4 NUMERICAL RESULT

Here are the optimistic (a), most likely (m), pessimistic (b) time and predecessors (*) of the 42 activities.
Table 4.1: $\mathrm{a}, \mathrm{m}, \mathrm{b}$ and predecessors of the 42 activities

|  |  | $\begin{aligned} & m \\ & n \\ & n \\ & m \\ & m \end{aligned}$ | $5 \begin{aligned} & 2 \\ & 2 \\ & 2 \\ & 2 \end{aligned}$ |  |  | $\left\{\begin{array}{l} 2 \\ \pm \\ \approx \end{array}\right.$ | $\underset{\sim}{n} \underset{\sim}{n} \underset{\sim}{n}$ | $\begin{aligned} & 0 \\ & 0 \\ & \underset{n}{n} \\ & \underset{N}{n} \\ & n \end{aligned}$ | $\begin{aligned} & \sim \\ & = \\ & = \end{aligned}$ |  |  |  | e | $\begin{aligned} & n \\ & n \\ & n \\ & n \end{aligned}$ | त ¢ N $\sim$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| * | $\begin{gathered} \lambda \\ N \\ i \\ i \end{gathered}$ | $\begin{array}{\|c\|} \substack{n \\ ~ \\ j \\ \hline} \end{array}$ |  | $0$ | $\bar{n} \underset{\sim}{n}$ | $\stackrel{N}{n}$ | $5 \mathrm{~m}$ | $2 \begin{aligned} & n \\ & n \\ & i \end{aligned}$ |  | $\begin{gathered} n \\ n \\ 0 \\ m \end{gathered}$ | $\begin{gathered} n \\ n \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{gathered}$ |  | $\begin{aligned} & \text { a } \\ & \text { m } \\ & \text { m } \end{aligned}$ | $\left\lvert\, \begin{gathered} o \\ \infty \\ \infty \\ m \end{gathered}\right.$ | $\checkmark$ |
| \% | ¢ તેભ | n | $\bar{m}$ | N | $\cdots \mathrm{m}$ | ¢ | m | $\cdots$ | No | mion | $\stackrel{\sim}{0}$ |  | ¢ | Э | \% |
|  |  | $\begin{aligned} & \sim \\ & \square \\ & \square \\ & \simeq \end{aligned}$ | $\pm \underset{\sim}{\sim}$ | $\begin{aligned} & \infty \\ & \sim \\ & \sim \end{aligned}$ |  |  | $20$ | $29$ | $\begin{aligned} & \Omega \\ & \cong \\ & \cong \end{aligned}$ | $\begin{aligned} & \mathrm{N} \\ & \sim \\ & \sim \\ & \simeq \end{aligned}$ | $\begin{aligned} & \left.=\begin{array}{l} \underset{N}{2} \\ \sim \\ \sim \\ N \\ N \end{array} \right\rvert\, \end{aligned}$ |  | $\begin{aligned} & \Omega \\ & \imath \\ & n \\ & n \end{aligned}$ | $\begin{aligned} & \bar{m} \\ & \underset{N}{N} \\ & \cdots \\ & \cdots \end{aligned}$ | N $\sim$ $\sim$ |
| * |  | $a$ | $20$ |  |  | $\begin{gathered} 9 \\ 0 \\ 0 \end{gathered}$ | $=\left(\begin{array}{l} 0 \\ 0 \\ 0 \\ 0 \\ =0 \\ =0 \end{array}\right.$ | $=$ | $\underset{\sim}{n}$ |  |  |  | $\begin{gathered} \mathrm{N} \\ \mathrm{~N} \end{gathered}$ | $\begin{aligned} & \text { ch} \\ & \text { ñ } \end{aligned}$ | N d N |
| \% | $0 \sim$ |  |  | $\bigcirc$ | $\bigcirc$ | 안 | $\cdots$ | N | N | $\underset{\sim}{*}$ | N |  | $\stackrel{\sim}{\sim}$ | ત̀ | $\stackrel{\sim}{\sim}$ |
|  |  |  |  | $\begin{aligned} & n \\ & \sim \\ & 0 \\ & 0 \end{aligned}$ |  | $\|\infty\|$ | $\begin{array}{ll} 0 \\ 0 \\ 0 & 0 \\ n \end{array}$ |  | $-$ <br> a <br> $\infty$ |  |  |  | $\bigcirc$ <br> a <br> in | in <br> m <br> $\sim$ | $\infty$ $\sim$ $\sim$ $\sim$ |
| * |  |  |  |  | N |  | m | $\begin{aligned} & n \\ & \dot{f} \end{aligned}$ | $\begin{gathered} n \\ \dot{f} \end{gathered}$ | N | v |  | $\bigcirc$ | $\begin{aligned} & 0 \\ & 0 \end{aligned}$ | - |
| $\dot{8}$ |  |  |  |  |  |  | - | $\infty$ | a | $\bigcirc$ | - |  | N | $\cdots$ | $\pm$ |

Journal of Science and Technology


> Journal of Science and Technology

After that, PERT and CPM are compute to each of the 42 activity. And the data show that the total expected project duration to finish the whole project is 421 days.

Table 4.2 : Values $t$, EL, EF, LS, LF, TF, FF, $\sigma, \sigma^{2}$ of the CPM/PERT of the 42 activities

| Activity No. | Expected <br> Time | Early |  | Late |  | Total \| FreeFloat |  | $\sigma$ | $\sigma^{2}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | Start | Finish | Start | Finish |  |  |  |  |
| 1 | 14.7 | 0 | 14.7 | 0 | 14.7 | 0 | 0 | 5 | 25 |
| 2 | 4.7 | 0 | 4.7 | 17 | 21.7 | 17 | 0 | 0.7 | 0.4 |
| 3 | 7.7 | 14.7 | 22.4 | 27.2 | 34.9 | 12.5 | 0 | 0.7 | 0.4 |
| 4 | 12.2 | 14.7 | 26.9 | 14.7 | 26.9 | 0 | 0 | 0.8 | 0.7 |
| 5 | 5.2 | 4.7 | 9.9 | 21.7 | 26.9 | 17 | 17 | 1.2 | 1.4 |
| 6 | 5 | 22.4 | 27.4 | 37.6 | 42.6 | 15.2 | 0 | 1 |  |
| 7 | 9.2 | 22.4 | 31.6 | 34.9 | 44.1 | 12.5 | 8.5 | 1.5 | 2.3 |
| 8 | 7.7 | 26.9 | 34.6 | 36.4 | 44.1 | 9.5 | 5.5 | 0.7 | 0.4 |
| 9 | 10 | 26.9 | 36.9 | 26.9 | 36.9 | 0 | 0 | 1.3 | 1.8 |
| 10 | 6.2 | 4.7 | 10.9 | 30.7 | 36.9 | 26 | 26 | 0.5 | 0.3 |
| 11 | 13.2 | 27.4 | 40.6 | 71.8 | 85 | 44.4 | 44.4 | 0.5 | 0.3 |
| 12 | 9.5 | 27.4 | 36.9 | 42.6 | 52.1 | 15.2 | 15.2 | 1.8 | 3.4 |
| 13 | 3.2 | 36.9 | 40.1 | 40.9 | 44.1 |  | 0 | 0.5 | 0.3 |
| 14 | 15.2 | 36.9 | 52.1 | 36.9 | 52.1 | 0 | 0 | 0.8 | 0.7 |
| 15 | 8 | 40.1 | 48.1 | 44.1 | 52.1 | 4 | 4 | 1 | 1 |
| 16 | 13.8 | 36.9 | 50.7 | 53.5 | 67.3 | 16.6 | 16.6 | 0.5 | 0.3 |
| 17 | 14.3 | 36.9 | 51.2 | 73.2 | 87.5 | 36.3 | 26.3 | , | 1 |
| 18 | 15 | 52.1 | 67.1 | 70 | 85 | 17.9 | 17.9 | 1 | 1 |
| 19 | 15.2 | 52.1 | 67.3 | 52.1 | 67.3 | 0 | 0 | 1.2 | 1.4 |
| 20 | 17.7 | 67.3 | 85 | 67.3 | 85 | 0 | 0 | 0.7 | 0.4 |
| 21 | 16.3 | 85 | 101.3 | 85 | 101.3 | 0 | 0 | 0.7 | 0.4 |
| 22 | 10.2 | 67.3 | 77.5 | 77.3 | 87.5 | 10 | 0 | 0.5 | 0.3 |
| 23 | 13.8 | 77.5 | 91.3 | 87.5 | 101.3 | 10 | 10 | 1.2 | 1.4 |
| 24 | 14.8 | 101.3 | 116.1 | 138.3 | 153.1 | 37 | 37 | 0.8 | 0.7 |
| 25 | 23 | 101.3 | 124.3 | 101.3 | 124.3 | 0 | 0 | 1.3 | 1.8 |
| 26 | 17 | 77.5 | 94.5 | 107.3 | 124.3 | 29.8 | 29.8 | 0.7 | 0.4 |
| 27 | 28.8 | 124.3 | 153.1 | 124.3 | 153.1 | 0 | 0 | 0.8 | 0.7 |
| 28 | 18.7 | 153.1 | 171.8 | 196.3 | 215 | 43.2 | 43.2 | 1 | 1 |
| 29 | 15.5 | 153.1 | 168.6 | 257.5 | 273 | 104.4 | 104.4 | 1.2 | 1.4 |
| 30 | 32.2 | 153.1 | 185.3 | 153.1 | 185.3 | 0 | 0 | 0.8 | 0.7 |
| 31 | 14.5 | 124.3 | 138.8 | 170.8 | 185.3 | 46.5 | 46.5 | 1.2 | 1.4 |
| 32 | 29.7 | 185.3 | 215 | 185.3 | 215 | 0 | 0 | 2.7 | 7.1 |
| 33 | 29.8 | 215 | 244.8 | 215 | 244.8 | 0 | 0 | 2.2 | 4.7 |
| 34 | 13.8 | 185.3 | 199.1 | 316.3 | 330.1 | 131 | 131 | 0.5 | 0.3 |
| 35 | 28.2 | 244.8 | 273 | 244.8 | 273 | 0 | 0 | 2.2 | 4.7 |
| 36 | 24.8 | 273 | 297.8 | 273 | 297.8 | 0 | 0 | 1.2 | 1.4 |
| 37 | 11.5 | 244.8 | 256.3 | 286.3 | 297.8 | 41.5 | 41.5 | 0.8 | 0.7 |
| 38 | 23.2 | 297.8 | 321 | 341.2 | 364.4 | 43.4 | 43.4 | 0.2 | 0 |
| 39 | 32.3 | 297.8 | 330.1 | 297.8 | 330.1 | 0 | 0 | 1 | 1 |
| 40 | 34.3 | 330.1 | 364.4 | 330.1 | 364.4 | 0 | 0 | 1 | 1 |
| 41 | 30.3 | 364.4 | 394.7 | 364.4 | 394.7 | 0 | 0 | 0.3 | 0.1 |
| 42 | 26.3 | 394.7 | 421 | 394.7 | 421 | 0 | 0 | 0.7 | 0.4 |

In Table 4.2, have 18 activities that have a total float of zero, therefore

## Journal of Science and Technology

there have 18 activities lie on the critical path. Such activity is critical to the completion of the project on time. The 18 activities are $1 \rightarrow 4 \rightarrow 9 \rightarrow 14 \rightarrow 19 \rightarrow 2$ $0 \rightarrow 21 \rightarrow 25 \rightarrow 27 \rightarrow 30 \rightarrow 32 \rightarrow 33 \rightarrow 35 \rightarrow 36 \rightarrow 39 \rightarrow 40 \rightarrow 41 \rightarrow 42$.

Table 4.3 : Activity's name, $t$, EL, EF, LS,LF, TF, FF, $\sigma, \sigma^{2}$ of the CPM/PERT of the 18 activities that lie on the critical path.

| No. | Activity | $\begin{gathered} \text { Expected } \\ \text { Time } \\ \hline \end{gathered}$ | Early |  | Late |  | $\sigma$ | $\sigma^{2}$ | Total ${ }^{\text {Free }}$ |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  | Start | Finish | Start | Finish |  |  |  |  |
| 1 | 1 | 14.7 | 0 | 14.7 | 0 | 14.7 | 5 | 25 | 0 | 0 |
| 2 | 4 | 12.2 | 14.7 | 26.9 | 14.7 | 26.9 | 0.8 | 0.7 | 0 | 0 |
| 3 | 9 | 10 | 26.9 | 36.9 | 26.9 | 36.9 | 1.3 | 1.8 | 0 | 0 |
| 4 | 14 | 15.2 | 36.9 | 52.1 | 36.9 | 52.1 | 0.8 | 0.7 | 0 | 0 |
| 5 | 19 | 15.2 | 52.1 | 67.3 | 52.1 | 67.3 | 1.2 | 1.4 | 0 | 0 |
| 6 | 20 | 17.7 | 67.3 | 85 | 67.3 | 85 | 0.7 | 0.4 | 0 | 0 |
| 7 | 21 | 16.3 | 85 | 101.3 | 85 | 101.3 | 0.7 | 0.4 | 0 | 0 |
| 8 | 25 | 23 | 101.3 | 124.3 | 101.3 | 124.3 | 1.3 | 1.8 | 0 | 0 |
| 9 | 27 | 28.8 | 124.3 | 153.1 | 124.3 | 153.1 | 0.8 | 0.7 | 0 | 0 |
| 10 | 30 | 32.2 | 153.1 | 185.3 | 153.1 | 185.3 | 0.8 | 0.7 | 0 | 0 |
| 11 | 32 | 29.7 | 185.3 | 215 | 185.3 | 215 | 2.7 | 7.1 | 0 | 0 |
| 12 | 33 | 29.8 | 215 | 244.8 | 215 | 244.8 | 2.2 | 4.7 | 0 | 0 |
| 13 | 35 | 28.2 | 244.8 | 273 | 244.8 | 273 | 2.2 | 4.7 | 0 | 0 |
| 14 | 36 | 24.8 | 273 | 297.8 | 273 | 297.8 | 1.2 | 1.4 | 0 | 0 |
| 15 | 39 | 32.3 | 297.8 | 330.1 | 297.8 | 330.1 | 1 | 1 | 0 | 0 |
| 16 | 40 | 34.3 | 330.1 | 364.4 | 330.1 | 364.4 | 1 | 1 | 0 | 0 |
| 17 | 41 | 30.3 | 364.4 | 394.7 | 364.4 | 394.7 | 0.3 | 0.1 | 0 | 0 |
| 18 | 42 | 26.3 | 397.7 | 421 | 397.7 | 421 | 0.7 | 0.4 | 0 | 0 |
| Total |  | 421 |  |  |  |  |  | 54 |  |  |

From Table 4.3, the total expected duration of the project, $\boldsymbol{T}_{\boldsymbol{E}}=421$ and variation in the project duration, $\sum_{i=1}^{n} \sigma_{i}^{2}=54$. If scheduled duration of the project, $T_{S}=415$, then the probability of finishing the project within the completion date 415 days can be compute as: $\boldsymbol{Z}=-0.82$

The Figure 4.3 shows that the probability of completing the project within 415 days is equal to the area under the normal curve, $\boldsymbol{Z}=-0.82$. From the tables of areas under the standardized normal curve from $-\infty$ to $-z$ or PERT Factor Tables [5], a $\boldsymbol{Z}$ value -0.82 gives the probability of 0.2061 , which mean there is a $20.6 \%$ chance of completing the project on or before 415 days.

In order to increase the probability of completing the project on or before 415 days, hence the total amount of money will be invest on all activities that lie on the critical path, M. 7 different total amount of money is test to demonstrate how the investments increase the probability of completing the
project within 415 days. The 7 different total amount of money to be invested are $\$ 5000, \$ 10000, \$ 15000, \$ 20000, \$ 25000, \$ 30000, \$ 35000$.

After that the total amount of money to be invest to each activity that lie on the critical path are specified by experts as follows:

| $\bar{r}_{1}=5000$ | $\bar{r}_{4}=1000$ | $\bar{r}_{9}=3000$ | $\bar{r}_{4}=2000$ | $\bar{r}_{9}=1000$ | $\bar{r}_{0}=2000$ |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $\bar{r}_{2}=1200$ | $\bar{r}_{8}=1800$ | $\bar{r}_{7}=800$ | $\bar{r}_{B}=750$ | $\bar{r}_{3}=3200$ | $\bar{r}_{3}=2000$ |
| $\bar{r}_{\mathbf{3}}=1500$ | $\bar{r}_{\mathfrak{B}}=1100$ | $\bar{r}_{9}=2200$ | $\bar{r}_{\theta}=500$ | $\bar{r}_{4}=850$ | $\bar{r}_{4}=6000$ |

Then the value of $\boldsymbol{q}_{\boldsymbol{i}}$ and $\boldsymbol{s}_{\boldsymbol{i}}$ are specify by experts having high knowledge in the nature of project activities and satisfy the equation (15) from above.

Table 4.4 : Value of $q_{i}$ and $s_{i}$

| No. | $-t_{i} / \bar{r}_{i}$ | $-\sigma_{i}^{2} / \bar{r}_{i}$ | $-\sigma_{i} / \bar{r}_{i}$ | $s_{i}=q_{i}$ |
| :---: | :---: | :---: | :---: | :---: |
| 1 | -0.002933334 | -0.005 | -0.001 | -0.0001 |
| 4 | -0.01216667 | -0.00069444 | -0.00083333 | -0.0003 |
| 9 | -0.003333333 | -0.000592593 | -0.000444443 | -0.00011 |
| 14 | -0.007583335 | -0.00034722 | -0.000416665 | -0.00023 |
| 19 | -0.01516667 | -0.00136111 | -0.00116667 | -0.00041 |
| 20 | -0.008833335 | -0.00022222 | -0.000333335 | -0.00005 |
| 21 | -0.013611108 | -0.000370367 | -0.000555558 | -0.00033 |
| 25 | -0.012777778 | -0.000987656 | -0.000740739 | -0.00036 |
| 27 | -0.036041663 | -0.00086805 | -0.001041663 | -0.00018 |
| 30 | -0.042888893 | -0.00092592 | -0.001111107 | -0.00045 |
| 32 | -0.009270834 | -0.002222222 | -0.000833334 | -0.00036 |
| 33 | -0.014916665 | -0.00234722 | -0.001083335 | -0.00055 |
| 35 | -0.01877778 | -0.003129627 | -0.001444447 | -0.00066 |
| 36 | -0.022575755 | -0.001237373 | -0.001060609 | -0.0007 |
| 39 | -0.014696968 | -0.000454545 | -0.000454545 | -0.0002 |
| 40 | -0.06866666 | -0.002 | -0.002 | -0.00025 |
| 41 | -0.035686271 | -0.000130718 | -0.000392153 | -0.0003 |
| 42 | -0.004388888 | -0000740733 | -0.000111112 | -0.00004 |

By substituting the values of $q_{i}, s_{i}$ and $\bar{r}_{i}$ in the developed model $\operatorname{Max} \hat{Z}$, then it can be written as follow subject to

$$
\begin{aligned}
\operatorname{Max} \hat{Z}= & 0.0000129690 r_{1}+0.0000387660 r_{4}+0.0000142219 r_{9}+0.0000298069 r_{14} \\
& +0.0000530859 r_{19}+0.0000064377 r_{20}+0.0000427168 r_{21}+0.0000468143 r_{25} \\
& +0.0000231941 r_{27}+0.0000581885 r_{30}+0.0000472495 r_{32}+0.0000721174 r_{33} \\
& +0.0000863658 r_{35}+0.0000912310 r_{36}+0.0000259097 r_{39}+0.0000322030 r_{40} \\
& +0.0000387344 r_{41}+0.0000051632 r_{42}
\end{aligned}
$$

subject to

$$
\begin{array}{lllll}
0 \leq r_{1} \leq 5000 & 0 \leq r_{4} \leq 1000 & 0 \leq r_{9} \leq 3000 & 0 \leq r_{14} \leq 2000 & 0 \leq r_{19} \leq 1000 \\
0 \leq r_{20} \leq 2000 & 0 \leq r_{21} \leq 1200 & 0 \leq r_{25} \leq 1800 & 0 \leq r_{27} \leq 800 & 0 \leq r_{30} \leq 750 \\
0 \leq r_{32} \leq 3200 & 0 \leq r_{33} \leq 2000 & 0 \leq r_{35} \leq 1500 & 0 \leq r_{36} \leq 1100 & 0 \leq r_{39} \leq 2200 \\
0 \leq r_{40} \leq 500 & 0 \leq r_{41} \leq 850 & 0 \leq r_{42} \leq 6000 & &
\end{array}
$$

$$
r_{1}+r_{4}+r_{9}+r_{14}+r_{19}+r_{20}+r_{21}+r_{25}+r_{27}+r_{30}+r_{32}+r_{33}+r_{35}+r_{36}+r_{39}+r_{40}+r_{41}+r_{42} \leq M
$$

Then solve the linear equation from above by using simplex method, when $\mathrm{M}=\{5000,10000,15000,20000,25000,30000,35000\}$. The probability of completing the project by 415 days is show as follows:

Table 4.5 : The probability of completing the project by 415 days when $\mathrm{M}=\{0,5000,1$ $0000,15000,20000,25000,30000,35000\}$

| No. | M | $\sum_{i=1}^{n} \sigma_{i}^{2}$ | $T_{S}$ | $T_{E}$ | $\sigma_{E}$ | Z |  | (\%) |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 0 | 53.996 | 415 | 421 | 7.348197 | -0.81653 | $\approx-0.82$ | 20.61 |
| 2 | 5000 | 45.66 |  | 417.957 | 6.757218 | -0.43761 | $\approx-0.44$ | 33 |
| 3 | 10000 | 39.468 |  | 416.075 | 6.282356 | -0.17111 | $\approx-0.17$ | 43.25 |
| 4 | 15000 | 37.409 |  | 414.493 | 6.11629 | 0.082893 | $\approx 0.08$ | 53.19 |
| 5 | 20000 | 35.957 |  | 413.461 | 5.996416 | 0.256653 | $\approx 0.26$ | 60.26 |
| 6 | 25000 | 33.159 |  | 412.932 | 5.758385 | 0.359128 | $\approx 0.36$ | 64.06 |
| 7 | 30000 | 30.337 |  | 412.538 | 5.507903 | 0.446994 | $\approx 0.45$ | 67.36 |
| 8 | 35000 | 30.112 |  | 412.338 | 5.48744 | 0.485108 | $\approx 0.49$ | 68.79 |

Then the results are display with the probability density function (pdf) and cumulative distribution function (cdf) of normal distribution.


Figure 4.1 : Pdf of normal distribution


Figure 4.2 : Cdf of normal distribution

Figure 4.1 shows that the expected duration of the project decreases simultaneously with the increase of the amount of money that to be invest to activities that lie on the critical path. Moreover, the bell-curve of the project becomes more peak when the amount of the money to be invest to the project increase accordingly. Besides that, figure 4.2 shows that the cumulative distribution's curve becomes more and more slope with the increase of the amount of money to be invest to the activity that lie on the critical path.

## 5 DISCUSSION AND CONCLUSION

The probability of completing the project within 415 days was increased from $20.61 \%$, to $33 \%, 43.25 \%, 53.19 \%, 60.26 \%, 64.06 \%, 67.36 \%$ and $68.79 \%$ to the investment of the amounts of money $\$ 5000, \$ 10000, \$ 15000, \$ 20000$, $\$ 25000, \$ 30000$ and $\$ 35000$.

From the Table 4.5, the expected duration of the project was successfully reduced from 421 days to 412 days upon the increased in the amounts of money from $\$ 5000$ to $\$ 35000$ to the project. Besides that, Figure 4.3-4.10(figures on next page) show that the area under the normal distribution was become larger when the expected duration of the project was reduced small enough to the scheduled times.

Unfortunately, the results of the probability of completing the project within 415 days for the additional investment of $\$ 30000$ was differ with the [3]. That is $67.36 \%$ and $35 \%$. However, according to the table from [10], probability that project will be completed sooner than the expected duration are $1 \%-50 \%$, while probability that project will be completed later than
expected duration are $50 \%-99 \%$. Moreover, from [2],[4],[6] and [7], there exist an example shows that probability of the project will be complete later than expected duration are $50 \%-99 \%$.

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Probability density function of normal distribution when

$$
0 \leq M \leq 35000
$$



Figure 4.3 : Pdf for $\mathrm{M}=0$


Figure 4.5 : Pdf for $\mathrm{M}=10000$


Figure 4.4 : Pdf for $\mathrm{M}=5000$


Figure 4.6 : Pdf for $\mathrm{M}=15000$

Journal of Science and Technology


Figure 4.7 : Pdf for $\mathrm{M}=20000$


Figure 4.9 : Pdf for $\mathrm{M}=30000$


Figure 4.8 : Pdf for $\mathrm{M}=25000$


Figure 4.10 : Pdf for $\mathrm{M}=35000$

