MEC Day 3 Assignment Results

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Q1 Shortest path via Gurobi

Results are following:

- [1] "Gurobi achieved optimation in 0.049999999999545s"
- [1] "With Gurobi, minimized cost from origin to destination is 12133.8094663484"

Q2 nodes of the shortest path

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[1] "Flow is equal to zero except at the following arcs:"
1141
    1215
    1228
    1233
> print("The shortest path is as following:")
[1] "The shortest path is as following:"
14 St - Union Sq
    Canal St
    Atlantic Av - Barclays Ctr
    36 St
    59 St
```

Q3 Bellman-Ford algorithm

"With Bellman-Ford algorithm, minimized cost from Origin to Destination is 12133.8094663484"

I didn't figure out how to track each update to back out the optimal path yet...

Q4 Regularized problem (Approximate Min-Cost Problem)

I used the gradient method in optimization formulation to solve this regularized problem when T=1

- [1] "Gradient converged in 38.569999999999."
- [1] "Value of the minimization problem = -12124.6405919238"

Writing out all μ is too cumbersome, here I listed the values on the optimal path in previous problem:

- [1] "Values of mu at the shortest path in the non-regularization problem are:" 0.994647571626107
 - 0.97607734142164
 - 0.884248393810579
 - 0.313988123779411

We can see it's pretty close to 1, except the last one.

Q5 Random trajectories simulation

With 10000 simulations, here is the mean of the distances travelled:

> mean
[1] 14233.56
> mean_remove_outlier
[1] 12133.81

In a few simulations, the distance travelled is far larger than the optimal cost and individuals also have to travel more than 1000 arcs, this increased the mean from 12133. After removing those outliers, the mean value is pretty similar to previous solution. In this case, T=1 is very small relative to the distance (average is 2760), hence we should expect that the travel trajectory is the same as the optimal path in most simulations. However, if we increase T to T=1000, we should expect much more randomness and much more deviations from the optimal path.