Traveling Salesman Problem (TSP)

Parameters

- n = amount of nodes (index i)
- c_{ij} = distance between node i and node j ($\forall i = 1, \dots, n$) $\forall j = 1, \dots, n$)

Variables

 $-x_{ij} = \begin{cases} 1 & \text{if the route goes from node } i \text{ to node } j; \\ 0 & \text{otherwise.} \end{cases}$

- u_i = auxiliary variable for node i

$$min \sum_{i=1}^{n} \sum_{j=1}^{n} c_{ij} \cdot x_{ij}$$
 (1)

S.V

$$\sum_{i=1}^{n} x_{ij} = 1 \qquad \forall j = 1, \cdots, n \quad i \neq j$$
 (2)

$$\sum_{i=1}^{n} x_{ij} = 1 \qquad \forall i = 1, \cdots, n \quad i \neq j$$
 (3)

$$u_i - u_j + (n-1) \cdot x_{ij} \le n-2$$
 $\forall i = 2, \dots, n \ i \ne j, \ j = 2, \dots, n$ (4)

$$x_{ij} \in \{0,1\}$$
 $\forall i = 1, \cdots, n \quad \forall j = 1, \cdots, n$ (5)

$$u_i \ge 0 \qquad \forall i = 1, \cdots, n$$
 (6)