

```
In [ ]: import numpy as np
import pandas as pd
import math
from icecream import ic
from tqdm import tqdm
import matplotlib.pyplot as plt
```

```
In [ ]: pd_df = pd.read_table("cost.csv", sep=";", header=None)
distance_matrix = pd.read_table("cost.csv", sep=";").to_numpy()
```

## Excercise 7

Implement simulated annealing for the travelling salesman. As proposal, permute two random stations on the route. As cooling scheme, you can use e.g.  $T_k = 1/\sqrt{1+k}$  or  $T_k = -\log(k+1)$ , feel free to experiment with different choices. The route must end where it started. Initialise with a random permutation of stations.

```
In [ ]: # Define the distance function, this function will take a route eg. [1,2,
# and the distance matrix and calculate the distance of that route, inclu
# In our example, the cost is equal to the euclidean distance provided in
```

```
def distance(route, distance_matrix):
    # Add the distances between the cities of the route
    total_distance = 0
    for i in range(len(route) - 1):
        total_distance += distance_matrix[route[i], route[i + 1]]
    # Add return
    total_distance += distance_matrix[route[-1], route[0]]

    return total_distance
```

```
# To make new routes, we swap two stations in the route. This function do
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```
def swap_two_stations(route):
    new_route = route[:]
    # We pick two random stations and swap them
    i, j = random.sample(range(len(route)), 2)
    new_route[i], new_route[j] = new_route[j], new_route[i]
    return new_route
```

```
In [ ]: # We make a function to apply simulated annealing
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```
# Define temperature
T = lambda k: 1 / math.sqrt(1 + k)

def simulated_annealing(distance_matrix, k, max_iter):
    list_of_costs = []
    list_of_routes = []
    # Initial route is randomized
    n = len(distance_matrix)
    initial_route = np.arange(n)
    np.random.shuffle(initial_route)

    # initial_route = np.random.shuffle(np.arange(n))
```

```

# We calculate the current cost using the distance function
current_route = initial_route
current_cost = distance(initial_route, distance_matrix)

best_route = current_route
best_cost = current_cost

list_of_costs.append(current_cost)
list_of_routes.append(current_route)
list_of_steps = [0]

for i in tqdm(range(max_iter)):

    new_route = swap_two_stations(current_route) # Swap two stations
    new_cost = distance(new_route, distance_matrix) # Calculate new cost

    # If the new cost is lower we accept
    # Otherwise we accept with a certain probability
    if new_cost < current_cost or np.random.uniform() < math.exp((current_cost - new_cost) / k):
        current_route = new_route
        current_cost = new_cost

    # Possibly add and track the best cost so far
    if new_cost < list_of_costs[-1]:
        list_of_routes.append(new_route)
        list_of_costs.append(new_cost)
        list_of_steps.append(i+1)

    # Increase k to lower to temperature
    k += 0.005
best_route = list_of_routes[-1]
best_cost = list_of_costs[-1]

return best_route, best_cost, list_of_costs, list_of_routes, list_of_steps

```

```

In [ ]: best_route, best_cost, list_of_costs, list_of_routes, list_of_steps = simulate(
                                                0,
                                                10_000_000)

print(best_route)
print(best_cost)

```

```

100%|██████████| 10000000/10000000 [01:09<00:00, 142934.83it/s]
[17 12  6 10  8  9  7  4  2 18 14 11 15  3  5 13 16  1  0]
584

```

We can visualise the routes and plot the costs over the iterations from the function

```

In [ ]: import networkx as nx

def plot_route(ax, route, cost, step):
    G = nx.DiGraph()

    # Add edges to the graph
    for i in range(len(route) - 1):
        G.add_edge(route[i], route[i + 1])
    G.add_edge(route[-1], route[0]) # to make it a round trip

    # Draw the graph

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pos = nx.spring_layout(G) # positions for all nodes
nx.draw(G, pos, with_labels=True, node_size=700, node_color="lightblue",
edge_labels = {(route[i], route[i + 1]): f'{route[i]}->{route[i + 1]}'
edge_labels[(route[-1], route[0])] = f'{route[-1]}->{route[0]}'
nx.draw_networkx_edge_labels(G, pos, edge_labels=edge_labels, font_co

ax.set_title(f'Step {step}: Cost {cost}', fontsize=8)

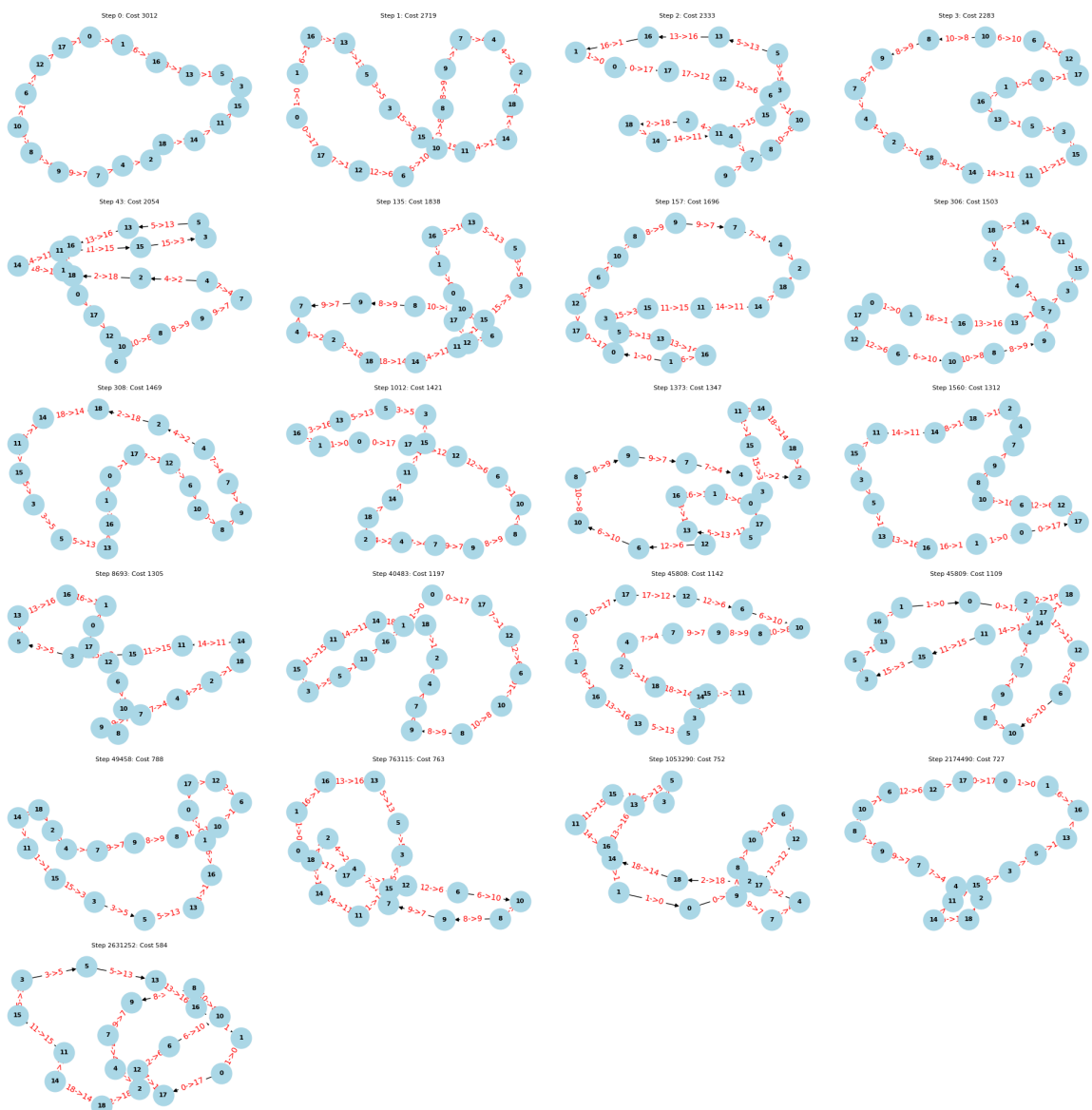
# Create subplots
fig, axs = plt.subplots(6, 4, figsize=(20, 20))

# Plot all routes
for ax, step, route, cost in zip(axs.flatten(), list_of_steps, list_of_ro
    plot_route(ax, route, cost, step)

# Hide any empty subplots
for ax in axs.flatten()[len(list_of_steps):]:
    ax.axis('off')

plt.tight_layout()
plt.show()

```



We plot the best cost over the iterations of the loop

```
In [ ]: # Create a plot
plt.figure(figsize=(10, 6))
plt.step(list_of_steps, list_of_costs, label='Cost over time')
plt.xlabel('Time Step')
plt.ylabel('Cost')
plt.title('Cost Optimization Over Time')
plt.legend()
plt.grid(True)

# Show the plot
plt.show()
```

