

1. 值迭代法:

首先取 $f_1(1) = \infty$ $f_1(2) = 6$ $f_1(3) = \infty$ $f_1(4) = 2$ $f_1(5) = 0$

按公式 $f_{k+1}(v_i) = \min_{1 \leq j \leq 5} \{C_{ij} + f_k(v_j)\}$, $\forall k \geq 1$ 迭代

得 $f_2(1) = 8$, $f_2(2) = 6$, $f_2(3) = 3$ $f_2(4) = 2$ $f_2(5) = 0$

$f_3(1) = 6$ $f_3(2) = 5$ $f_3(3) = 3$ $f_3(4) = 2$ $f_3(5) = 0$

$f_4(1) = 6$ $f_4(2) = 5$ $f_4(3) = 3$ $f_4(4) = 2$ $f_4(5) = 0$

此次迭代未发生变化, 求得最短路线

最优路径 $1 \rightarrow 3 \rightarrow 4 \rightarrow 5$

最优路程 6

$2 \rightarrow 3 \rightarrow 4 \rightarrow 5$

5

$3 \rightarrow 4 \rightarrow 5$

3

$4 \rightarrow 5$

2

策略迭代法:

任意选取一个初始策略:

$P_1(1) = 2$, $P_1(2) = 3$ $P_1(3) = 4$ $P_1(4) = 5$ $P_1(5) = 5$

求解线性方程组, 得

$$\begin{cases} f_1(1) = 2 + f_1(2) \\ f_1(2) = 2 + f_1(3) \\ f_1(3) = 1 + f_1(4) \\ f_1(4) = 2 + f_1(5) \\ f_1(5) = 0 \end{cases}$$

$$\Rightarrow \begin{aligned} \hat{f}_1(1) &= 7 & \hat{f}_1(2) &= 5 & \hat{f}_1(3) &= 3 \\ \hat{f}_1(4) &= 2 & \hat{f}_1(5) &= 0 \end{aligned}$$

改进策略. 同理可得

$$\hat{f}_2(1) = 6 \quad \hat{f}_2(2) = 5 \quad \hat{f}_2(3) = 3 \quad \hat{f}_2(4) = 2 \quad \hat{f}_2(5) = 0$$

$$\hat{f}_3(1) = 6 \quad \hat{f}_3(2) = 5 \quad \hat{f}_3(3) = 3 \quad \hat{f}_3(4) = 2 \quad \hat{f}_3(5) = 0$$

得 $P_3 = P_2$, 不再发生变化, 因而

最优路径 $1 \rightarrow 3 \rightarrow 4 \rightarrow 5$

$2 \rightarrow 3 \rightarrow 4 \rightarrow 5$

$3 \rightarrow 4 \rightarrow 5$

$4 \rightarrow 5$

最优路程 6

5

3

2