Math 4430 Project Python Code Zijiang Yan

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```
[1]: import numpy as np
     import random
     from __future__ import division
     Q_1 = np.zeros((20,20))
     for i in range(0, 20, 1):
         for j in range(0, 20, 1):
                 Q_1[i][j]=(1/20)
     #print(Q_1)
     print("There are 5 pairs forbidden cities")
     for k in range(0,5,1):
         value1 = random.randint(0, 20) #random pick 1 city in the city_list.
         value2 = random.randint(0, 20) #random pick 1 city in the city_list.
         # we need to make sure different city
         while(value1 == value2):
             value2 = random.randint(0, 20)
         print("The forbiden pair of cities index ", k, " is ", value1, value2)
         for i in range(0, 20, 1):
             for j in range(0, 20, 1):
                 if(i == j):
                     Q_1[i][j] = 0 # It is not possible if we departure and arrive in
      → the same city for single route
                 # otherwise, forbidden city pairs should be mark as 0.
             Q_1[value1-1][value2-1] = 0 # value1 to value2 is forbidden
             Q_1[value2-1][value1-1] = 0 #the counterpart is forbidden
     #print(Q_1)
     def count_non_zero(row):
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# if transition state is not 0 , means it has the probability to approach \Box
 \rightarrow the other city
    # for example \{0.5, 0.5, 0, 0, 0, \ldots\} the result should be 2
    count= 0
    for j in range(0, 20, 1):
        if Q_1[row][j] != 0:
            count = count +1
    return count # count is non-zero result
for i in range(0, 20, 1):
    non_zero_count = count_non_zero(i)
    for j in range(0, 20, 1):
        if Q_1[i][j] != 0: # if there is not in the same city
                Q_1[i][j] = 1/non_zero_count # we redefine the Q matrix make_
 →non-zero probability are uniform.
print(Q_1) # old transition matrix
Q = Q_1
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The forbiden pair of cities index 0 is 6 14
The forbiden pair of cities index 1 is 16 13
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[2]: Q_2 = np.zeros((20,20)) #travel distance matrix
    for i in range(0, 20, 1):
        for j in range(0, 20, 1):
             # 1/20 no forbidde
                if(i == j):
                    Q_2[i][j] = 0 # depature and arrival are same city , mark is as 0
                else:
                    value = random.randint(1, 100) #find random distance from 0 to t_{0}
     \rightarrow 100.
                    Q_2[i][j] = value # assign the distance to the i, j entry.
     #print(Q_2)
    for i in range(0, 20, 1):
        for j in range(0, 20, 1):
            if Q_2[i][j] != 0:
                Q_2[i][i] = Q_2[i][i] # we need to make sure the distance from city_
     \hookrightarrow A to city B is the same as the city B to city A
             #make sure it is symmetry
    print(Q_2)
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[3]: # Metropolis Algorithm
     pi=[] # we construct a uniform initial distributution
     for j in range(0, 20, 1):
              # 1/20 no forbidde
              pi.append(1/20)
     print("Initial Distribution ",pi)
    Initial Distribution [0.05, 0.05, 0.05, 0.05, 0.05, 0.05, 0.05, 0.05, 0.05,
    0.05, 0.05, 0.05, 0.05, 0.05, 0.05, 0.05, 0.05, 0.05, 0.05]
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```
[4]: from __future__ import division
import math

# this part is simply compute alpha = min(1, miu_k/miu_j)
def alpha (r,c):#r,c from 0-4
    r = r-1
    c = c-1
    if((pi[r]*Q[r][c])==0):
        x = -1 #Denominator is 0 error
else:
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```
x = (pi[c]*Q[c][r]* 1.0)/(pi[r]*Q[r][c])

if(x>1):
    result = 1
elif (x > 0): # 0<x<1
    result = x
else:
    result = -1 #error
return result</pre>
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```
[5]: def new_transition(i,j):#compute new transition matrix
    i = i-1
    j = j-1
    result =-1 #error
    #if r != c:
    if alpha(i,j) != -1: #if i != j:
        result = Q[i][j] * alpha(i+1,j+1) *1.0
    else: # if i == j
        result = 1
        for k in range(0, len(Q), 1):
            if k != i:
                result = result - Q[i][k] * alpha(i+1,k+1) *1.0

    return result

for i in range(1, len(pi)+1, 1): #compute diagonal of new transition matrix P
        print("fnewTransition(%d,%d)is%f",i,i,new_transition(i,i))
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'Initial transition matrix'

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                                5.5555556e-02 5.26315789e-02
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                                5.26315789e-02 5.26315789e-02]
[ 5.26315789e-02    5.26315789e-02    5.26315789e-02    5.26315789e-02
-0.0000000e+00
                                 5.5555556e-02
                 3.50877193e-02
                                                5.26315789e-02
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                 5.5555556e-02
                                 3.50877193e-02 5.26315789e-02
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                 5.55111512e-16
                                 5.26315789e-02 5.26315789e-02
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                                 5.26315789e-02 5.55111512e-16
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                                 5.26315789e-02 5.26315789e-02
 5.55111512e-16
                 5.26315789e-02
                                 5.26315789e-02 5.26315789e-02
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                                 5.5555556e-02 5.26315789e-02
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                5.5555556e-02
                                 5.5555556e-02 5.26315789e-02
 5.26315789e-02
                 8.73753010e-02
                                 5.5555556e-02
                                                5.26315789e-02
-0.0000000e+00
                 5.26315789e-02
                                 5.26315789e-02
                                                5.26315789e-027
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                                 3.50877193e-02 5.26315789e-02
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 5.26315789e-02 5.55555556e-02 3.50877193e-02 5.26315789e-02
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[5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
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 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
 5.26315789e-02 5.26315789e-02 5.55111512e-16
 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02]
[ 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
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 5.26315789e-02 5.5555556e-02 5.5555556e-02 5.26315789e-02
 5.26315789e-02 -0.00000000e+00 5.5555556e-02 5.26315789e-02
 3.50877193e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02]
[ 5.26315789e-02  5.26315789e-02  5.26315789e-02  5.26315789e-02
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 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
 5.26315789e-02 5.26315789e-02 5.55111512e-16 5.26315789e-02
 5.26315789e-02 5.55111512e-16 5.26315789e-02 5.26315789e-02
[ 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
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 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
 5.26315789e-02 5.26315789e-02 5.55111512e-16 5.26315789e-02]
[ 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
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 5.26315789e-02 5.26315789e-02 5.26315789e-02 5.26315789e-02
 5.26315789e-02 5.26315789e-02 5.55111512e-16]]
```

```
[[0.04592766 0.04592766 0.04592766 0.04592766 0.04597006 0.04263984
 0.0475301 0.04371989 0.04592766 0.04591616 0.04505213 0.04520991
 0.04592766 \ 0.04610995 \ 0.0451279 \ 0.04371989 \ 0.04590846 \ 0.04516803
 0.04592766 0.04592766]
 [0.04592766 \ 0.04592766 \ 0.04592766 \ 0.04592766 \ 0.04597006 \ 0.04263984
 0.0475301 \quad 0.04371989 \ 0.04592766 \ 0.04591616 \ 0.04505213 \ 0.04520991
 0.04592766 \ 0.04610995 \ 0.0451279 \ \ 0.04371989 \ 0.04590846 \ 0.04516803
 0.04592766 0.04592766]
 [0.04592766 0.04592766 0.04592766 0.04592766 0.04597006 0.04263984
 0.0475301 \quad 0.04371989 \ 0.04592766 \ 0.04591616 \ 0.04505213 \ 0.04520991
 0.04592766 \ 0.04610995 \ 0.0451279 \ 0.04371989 \ 0.04590846 \ 0.04516803
 0.04592766 0.04592766]
 [0.04592766 0.04592766 0.04592766 0.04592766 0.04597006 0.04263984
 0.0475301 0.04371989 0.04592766 0.04591616 0.04505213 0.04520991
 0.04592766 0.04610995 0.0451279 0.04371989 0.04590846 0.04516803
 0.04592766 0.04592766]
 [0.0459802 0.0459802 0.0459802 0.0459802 0.04602266 0.04268863
 0.04758448 0.04376991 0.0459802 0.04596869 0.04510367 0.04526164
 0.0459802 0.04616271 0.04517953 0.04376991 0.04596099 0.04521971
```

^{&#}x27;transition matrix Repeating 10 times'

```
0.0459802 0.0459802 ]
 \hbox{\tt [0.04425083\ 0.04425083\ 0.04425083\ 0.04425083\ 0.04429169\ 0.04108306] }
0.04579477 \ 0.04212367 \ 0.04425083 \ 0.04423975 \ 0.04340727 \ 0.04355929
0.04425083 0.04442647 0.04348027 0.04212367 0.04423234 0.04351894
0.04425083 0.04425083]
[0.04750658 0.04750658 0.04750658 0.04750658 0.04755044 0.04410573
0.04916411 \ 0.04522291 \ 0.04750658 \ 0.04749468 \ 0.04660095 \ 0.04676416
0.04750658 0.04769514 0.04667932 0.04522291 0.04748672 0.04672084
0.04750658 0.04750658]
[0.04371989 0.04371989 0.04371989 0.04371989 0.04376026 0.04059012
0.0452453 0.04161825 0.04371989 0.04370894 0.04288645 0.04303665
0.04371989 0.04389342 0.04295857 0.04161825 0.04370162 0.04299678
0.04371989 0.04371989]
[0.04592766 0.04592766 0.04592766 0.04592766 0.04597006 0.04263984
0.0475301 0.04371989 0.04592766 0.04591616 0.04505213 0.04520991
0.04592766 0.04610995 0.0451279 0.04371989 0.04590846 0.04516803
0.04592766 0.04592766]
[0.04592462 0.04592462 0.04592462 0.04592462 0.04596703 0.04263703
0.04752696 \ 0.043717 \ 0.04592462 \ 0.04591313 \ 0.04504915 \ 0.04520693
0.04592462 0.04610691 0.04512492 0.043717 0.04590543 0.04516505
0.04592462 0.04592462]
[0.04502795 \ 0.04502795 \ 0.04502795 \ 0.04502795 \ 0.04506952 \ 0.04180454
0.046599 0.04286343 0.04502795 0.04501668 0.04416957 0.04432427
0.04502795 0.04520667 0.04424386 0.04286343 0.04500913 0.04428321
0.04502795 0.04502795]
 \hbox{\tt [0.04369308 \ 0.04369308 \ 0.04369308 \ 0.04369308 \ 0.04373342 \ 0.04056523 } 
0.04521756 \ 0.04159272 \ 0.04369308 \ 0.04368214 \ 0.04286014 \ 0.04301025
0.04369308 \ 0.0438665 \ 0.04293223 \ 0.04159272 \ 0.04367482 \ 0.04297041
0.04369308 0.04369308]
[0.04592766 0.04592766 0.04592766 0.04592766 0.04597006 0.04263984
0.0475301 0.04371989 0.04592766 0.04591616 0.04505213 0.04520991
0.04592766 \ 0.04610995 \ 0.0451279 \ 0.04371989 \ 0.04590846 \ 0.04516803
0.04592766 0.04592766]
[0.04602527 \ 0.04602527 \ 0.04602527 \ 0.04602527 \ 0.04606776 \ 0.04273046
0.04763112\ 0.04381281\ 0.04602527\ 0.04601374\ 0.04514788\ 0.045306
0.04602527 \ 0.04620795 \ 0.04522381 \ 0.04381281 \ 0.04600603 \ 0.04526403
0.04602527 0.04602527]
[0.04673421 0.04673421 0.04673421 0.04673421 0.04677736 0.04338866
0.0483648 0.04448767 0.04673421 0.04672251 0.04584331 0.04600387
0.04673421 0.04691971 0.04592041 0.04448767 0.04671468 0.04596125
0.04673421 0.04673421]
[0.04371989 0.04371989 0.04371989 0.04371989 0.04376026 0.04059012
0.0452453 0.04161825 0.04371989 0.04370894 0.04288645 0.04303665
0.04371989 0.04389342 0.04295857 0.04161825 0.04370162 0.04299678
0.04371989 0.04371989]
[0.04592215 0.04592215 0.04592215 0.04592215 0.04596455 0.04263473
0.0475244 0.04371464 0.04592215 0.04591065 0.04504672 0.04520449
0.04592215 0.04610442 0.04512248 0.04371464 0.04590295 0.04516261
```

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0.04356767 0.0437406 0.04280901 0.04147335 0.04354946 0.04284708
0.04356767 0.04356767]
[0.04592766 0.04592766 0.04592766 0.04592766 0.04597006 0.04263984
0.0475301 0.04371989 0.04592766 0.04591616 0.04505213 0.04520991
0.04592766 0.04610995 0.0451279 0.04371989 0.04590846 0.04516803
0.04592766 0.04592766 0.04592766 0.04592766 0.04597006 0.04263984
0.0475301 0.04371989 0.04592766 0.04592766 0.04597006 0.04263984
0.0475301 0.04371989 0.04592766 0.04591616 0.04505213 0.04520991
0.04592766 0.04610995 0.04592766 0.04591616 0.04505213 0.04520991
0.04592766 0.04610995 0.0451279 0.04371989 0.04590846 0.04516803
```

0.04592766 0.04592766]]

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[[0.04137618 0.04137618 0.04137618 0.04137618 0.04141438 0.03841419
 0.04281982 \ 0.0393872 \ 0.04137618 \ 0.04136582 \ 0.04058741 \ 0.04072956
 0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
 0.04137618 0.04137618]
 [0.04137618 \ 0.04137618 \ 0.04137618 \ 0.04137618 \ 0.04141438 \ 0.03841419
 0.04281982 \ 0.0393872 \ 0.04137618 \ 0.04136582 \ 0.04058741 \ 0.04072956
 0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
 0.04137618 0.04137618]
 [0.04137618 0.04137618 0.04137618 0.04137618 0.04141438 0.03841419
 0.04281982\ 0.0393872\ 0.04137618\ 0.04136582\ 0.04058741\ 0.04072956
 0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
 0.04137618 0.04137618]
 [0.04137618 0.04137618 0.04137618 0.04137618 0.04141438 0.03841419
 0.04281982 \ 0.0393872 \ 0.04137618 \ 0.04136582 \ 0.04058741 \ 0.04072956
 0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
 0.04137618 0.04137618]
 [0.04142351 0.04142351 0.04142351 0.04142351 0.04146176 0.03845814
 0.04286881 \ 0.03943226 \ 0.04142351 \ 0.04141314 \ 0.04063385 \ 0.04077616
 0.04142351 0.04158793 0.04070219 0.03943226 0.0414062 0.04073839
 0.04142351 0.04142351]
 [0.03986553 0.03986553 0.03986553 0.03986553 0.03990234 0.03701168
 0.04125646 0.03794917 0.03986553 0.03985555 0.03910556 0.03924252
 0.03986553 0.04002376 0.03917133 0.03794917 0.03984887 0.03920617
 0.03986553 0.03986553]
 [0.04279862 0.04279862 0.04279862 0.04279862 0.04283814 0.03973481
 0.04429189 0.04074127 0.04279862 0.04278791 0.04198274 0.04212978
 0.04279862\ 0.0429685\ 0.04205335\ 0.04074127\ 0.04278074\ 0.04209075
 0.04279862 0.04279862]
 [0.0393872 0.0393872 0.0393872 0.0393872 0.03942357 0.0365676
 0.04076144 0.03749383 0.0393872 0.03937734 0.03863635 0.03877167
 0.0393872 0.03954354 0.03870133 0.03749383 0.03937074 0.03873575
 0.0393872 0.0393872 ]
```

^{&#}x27;transition matrix Repeating 20 times'

```
[0.04137618 0.04137618 0.04137618 0.04137618 0.04141438 0.03841419
0.04281982\ 0.0393872\ 0.04137618\ 0.04136582\ 0.04058741\ 0.04072956
0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
0.04137618 0.04137618]
[0.04137344 0.04137344 0.04137344 0.04137344 0.04141165 0.03841165
0.04281699\ 0.0393846 \quad 0.04137344\ 0.04136309\ 0.04058473\ 0.04072687
0.04137344 0.04153766 0.04065299 0.0393846 0.04135615 0.04068915
0.04137344 0.041373441
[0.04056563 0.04056563 0.04056563 0.04056563 0.04060309 0.03766167
0.04198099 0.03861562 0.04056563 0.04055547 0.03979232 0.03993168
0.04056563 0.04072664 0.03985924 0.03861562 0.04054868 0.03989469
0.04056563 0.04056563]
[0.03936305 0.03936305 0.03936305 0.03936305 0.03939939 0.03654517
0.04073645 0.03747084 0.03936305 0.03935319 0.03861266 0.03874789
0.03936305 0.03951928 0.0386776 0.03747084 0.0393466 0.038712
0.03936305 0.03936305]
[0.04137618 0.04137618 0.04137618 0.04137618 0.04141438 0.03841419
0.04281982 \ 0.0393872 \ 0.04137618 \ 0.04136582 \ 0.04058741 \ 0.04072956
0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
0.04137618 0.04137618
[0.04146411 0.04146411 0.04146411 0.04146411 0.0415024 0.03849583
0.04291082 0.03947091 0.04146411 0.04145373 0.04067367 0.04081613
0.04146411 0.04162869 0.04074208 0.03947091 0.04144679 0.04077831
0.04146411 0.04146411]
[0.0421028  0.0421028  0.0421028  0.0421028  0.04214168  0.0390888
0.0435718 \quad 0.0400789 \quad 0.0421028 \quad 0.04209226 \quad 0.04130019 \quad 0.04144483
0.0421028 \quad 0.04226992 \quad 0.04136965 \quad 0.0400789 \quad 0.04208521 \quad 0.04140644
0.0421028 0.0421028 ]
[0.0393872 0.0393872 0.0393872 0.0393872 0.03942357 0.0365676
0.04076144 0.03749383 0.0393872 0.03937734 0.03863635 0.03877167
0.0393872 0.03954354 0.03870133 0.03749383 0.03937074 0.03873575
0.0393872 0.0393872 ]
[0.04137121 0.04137121 0.04137121 0.04137121 0.04140941 0.03840958
0.04281468 \ 0.03938247 \ 0.04137121 \ 0.04136085 \ 0.04058254 \ 0.04072468
0.04137121 \ 0.04153542 \ 0.0406508 \ \ 0.03938247 \ 0.04135392 \ 0.04068695
0.04137121 0.04137121]
[0.03925007 0.03925007 0.03925007 0.03925007 0.03928631 0.03644028
0.04061953 0.03736329 0.03925007 0.03924024 0.03850183 0.03863668
0.03925007 0.03940586 0.03856659 0.03736329 0.03923366 0.03860089
0.03925007 0.039250071
[0.04137618 0.04137618 0.04137618 0.04137618 0.04141438 0.03841419
0.04281982 \ 0.0393872 \ 0.04137618 \ 0.04136582 \ 0.04058741 \ 0.04072956
0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
0.04137618 0.04137618]
[0.04137618 0.04137618 0.04137618 0.04137618 0.04141438 0.03841419
0.04281982 \ 0.0393872 \ 0.04137618 \ 0.04136582 \ 0.04058741 \ 0.04072956
0.04137618 0.04154041 0.04065567 0.0393872 0.04135889 0.04069183
0.04137618 0.04137618]]
```

```
[12]: display(' since all entries are approximately equal to 0.05, then we can prove

→the matrix A is reversible, and the pi[0.05,0.05,...,0.05]is the initial

→distribution')

display(' since all entries are greater than 0 after repeation(10,100

→times), then we can prove the matrix A is irreducible')
```

 $^{\prime}$ since all entries are approximately equal to 0.05, then we can prove the matrix A is reversible

' since all entries are greater than O after repeation(10,100 times), then we can prove the matri

```
[14]: #A_2 is new transition unver metropolis algorithm
      def travel_time(i):
          travel_1 = 0
           # start from 1 come back to 1
           #for i in range(0, 20, 1):
           for j in range(0, 20, 1):
                   #1 transit point i \rightarrow j \rightarrow i
                   travel_1 += A_2[i][j] * Q_2[i][j] + A_2[j][i] * Q_2[j][i] # distance_1
       →* probability
           return travel 1
      def travel_time_2(i):
           distance_2 = 0
           for j in range(0, 20, 1):
                    for k in range(0, 20, 1):
                        # 2 transit point i \rightarrow j \rightarrow k \rightarrow i
                            distance_2 += A_2[i][j] * Q_2[i][j] + A_2[j][k] * Q_2[j][k]_{\bot}
       \rightarrow+ A_2[k][i] * Q_2[k][i] # distance * probability
           return distance 2
      for i in range(0, 20, 1):
           print("the 1 iteration average time of city ", i," is ",travel_time(i) )
           print("the 2 iteration average time of city ", i," is ",travel_time_2(i) )
           print(travel_time)
```

the 1 iteration average time of city 0 is 72.6446240748816 the 2 iteration average time of city 0 is 2272.7862271537856 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 1 is 95.35328032721448 the 2 iteration average time of city 1 is 2726.9593522004375

<function travel time at 0x0000028421DA9280> the 1 iteration average time of city 2 is 68.2588816778353 the 2 iteration average time of city 2 is 2185.071379212859 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 3 is 76.31661958260571 the 2 iteration average time of city 3 is 2346.2261373082656 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 4 is 75.78655121649018 the 2 iteration average time of city 4 is 2335.6247699859578 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 5 is 71.23964828655951 the 2 iteration average time of city 5 is 2244.686711387343 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 6 is 97.48348762776247 the 2 iteration average time of city 6 is 2769.5634982114016 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 7 is 68.70277319958304 the 2 iteration average time of city 7 is 2193.9492096478143 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 8 is 80.99742037612431 the 2 iteration average time of city 8 is 2439.842153178639 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 9 is 88.6018916588495 the 2 iteration average time of city 9 is 2591.931578833141 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 10 is 88.21090683802635 the 2 iteration average time of city 10 2584.111882416681 is <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 11 is 96.03681534846473 the 2 iteration average time of city 11 2740.6300526254468 <function travel time at 0x0000028421DA9280> the 1 iteration average time of city 12 is 99.31336885362722 the 2 iteration average time of city 12 is 2806.1611227287003 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 13 is 89.27726524823913 the 2 iteration average time of city 13 is 2605.4390506209356 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 14 78.85350532408285 the 2 iteration average time of city 14 is 2396.9638521378106 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 15 is 68.41528893955049 the 2 iteration average time of city 15 is 2188.1995244471645 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 16 is 78.26742924471891 the 2 iteration average time of city 16 2385.24233055053 <function travel_time at 0x0000028421DA9280> the 1 iteration average time of city 17 is 89.74616552786652 the 2 iteration average time of city 17 is 2614.817056213483