



IE 400
Principles of Engineering Management
2019-2020 Spring

PROJECT REPORT

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1. IP MODEL

$$\min \sum_{i=0}^N \sum_{j=0}^N D_{ij} x_{ij} + \sum_{i=1}^N y_i$$

$$s.t \quad \forall 0 \leq i \leq N \quad \sum_{j=0}^N x_{ij} = \sum_{j=0}^N x_{ji} = 1, \quad x_i \in \{0, 1\},$$

$$u_0 = 1, \quad u_i - u_j \leq (N+1)(1 - x_{ij}), \quad u_i, u_j \in \mathbb{N} \quad \forall 1 \leq i, j \leq N$$

Decision variables are x_{ij} 's and u_{ij} 's ($0 \leq i, j \leq N$)

Parameters are D_{ij} 's (Distance between node i and node j),
 y_i 's (waiting time for student i for $1 \leq i \leq N$)

2. DP MODEL

Let the minimum cost starting from node 0 and ending from node i by travelling all the nodes exactly once in set S is $C(S, i)$ and the recursive relation is like in the below :

$$\begin{cases} dist(0, i), |S| = 2 & \text{else} \\ \min \{C(S - \{i\}, j) + dist(i, j) \text{ for all values of } j \\ \text{s.t } j \neq 0, j \neq i\} \end{cases}$$

After $C(S, i)$ is found, the optimal path length can be found by finding $\min \{C(S, i) \text{ for the } i \text{ values } 1 \leq i \leq N\}$.

Then the answer will be $\min \{C(S, i)\} + \sum_{i=1}^N x_i$ where x_i 's are the waiting times of students.

Parameters are $dist(i, j)$ values and x_i 's.

Decision variables are i values for every step, which is the next node to be arrived.

3. RUNNING TIME ANALYSIS

CPLEX Optimizer is used for solving IP.

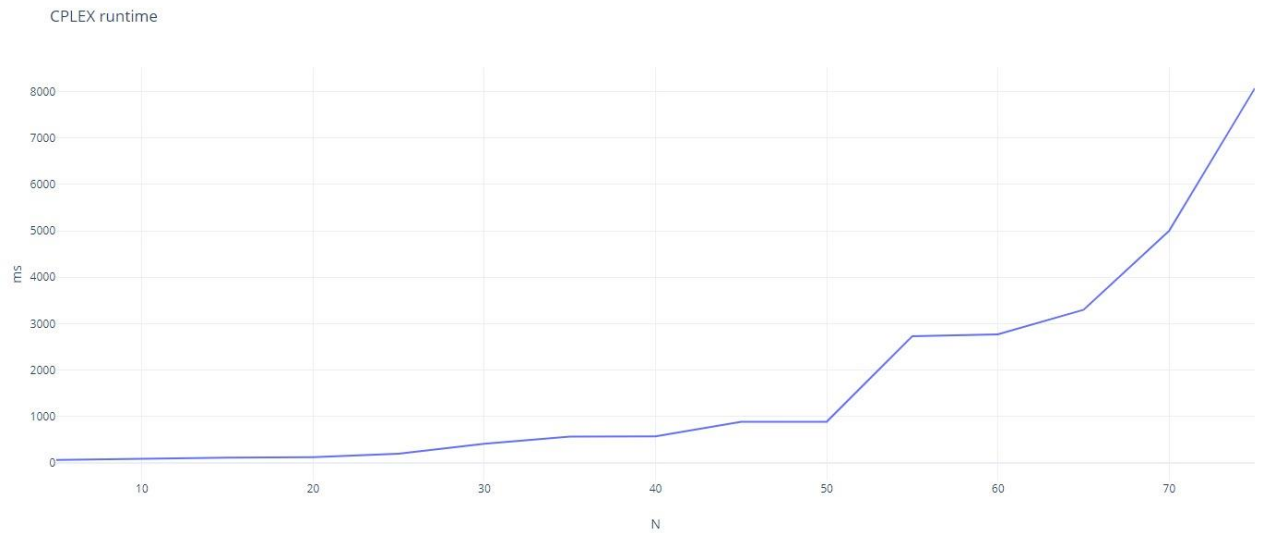
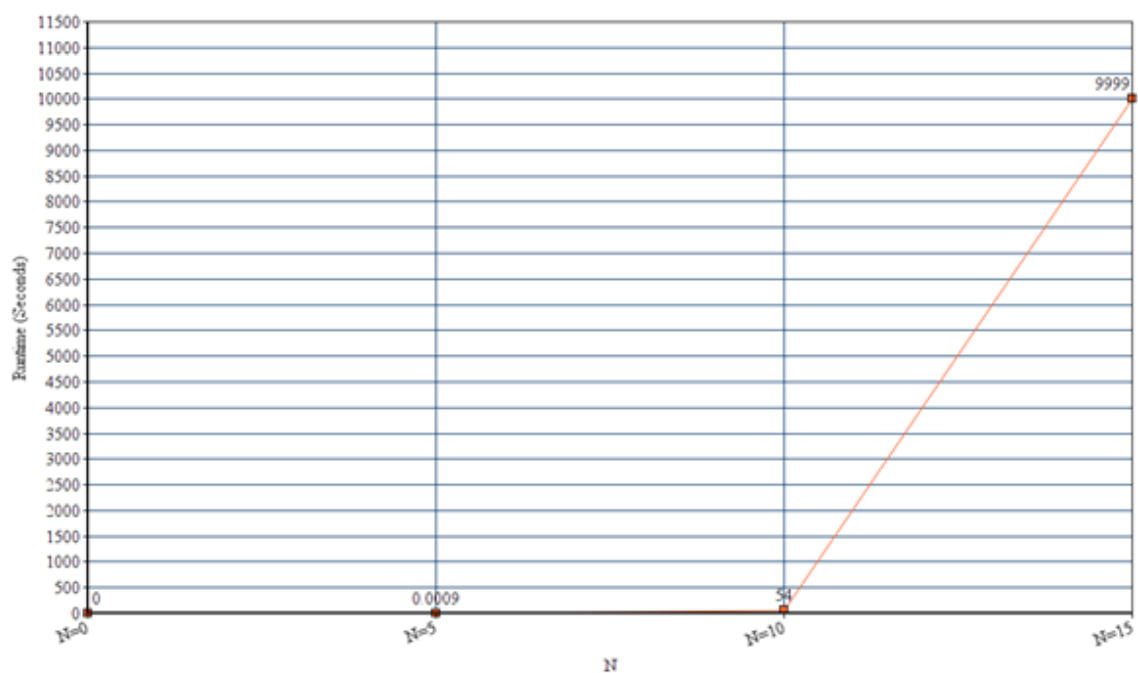


Figure 1: Run time results of CPLEX

Until the value of $N=50$ there is a linear trend in terms of running time but after $N=50$ graph trend turns in to exponential.

The code written for solving DP is in Python language.



Running time for DP code is $O(n!)$ which is the worst case. So after the passing the $N=10$, problems become unsolvable. 9999 value is given to $N=15$ just for showing this situation. Our code couldn't solve an $N=15$ problem in an hour.

Results of CPLEX and Python codes are very different. Already CPLEX is an optimizer and it can work more efficient in average case. However Python code depends on the developer. If developer can have an algorithm with $O(2^n)$ better, it would provide better results. Because of the higher growing rate of our algorithm, this kind of a difference between running time occurred.

*Codes of CPLEX & Python and dataset are in the project folder.