Appendix - R Code

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# Information
# 14D006 Stochastic Models and Optimization
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# (Date)
# Loading data
# -----
# house cleaning
rm( list=ls() )
# set working directory
interactive <- TRUE
if (interactive) {
    setwd("/Users/Hans-Peter/Documents/Masters/14D006/problemsets/problemset2/code")
}
# load data
data <- as.data.frame(read.table("../data/TSM_Uruguay.txt", header=FALSE, sep=" "))</pre>
N <- nrow(data)</pre>
# Compute distance matrix
distance.matrix <- function(data) {</pre>
    # use high dummy value for distance to itself
    dm <- matrix(10000, N, N)</pre>
    for (i in 1:\mathbb{N}) {
        for (j in 1:N) {
            if (i != j)
                 # Euclidian distance
                 dm[i,j] <- round(sqrt((data[i,2] - data[j,2])**2 +</pre>
                                        (data[i,3] - data[j,3])**2),3)
        }
    }
    return(dm)
}
dm <- distance.matrix(data)</pre>
# Compute path length
path.length <- function(dm, path) {</pre>
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length <- 0</pre>
   N <- length(path)
   # walk through path and add up distance
   for (i in 2:N) {
       length <- length + dm[path[i-1],path[i]]</pre>
   }
   # add distance back to origin
   length <- length + dm[path[N],path[1]]</pre>
   return(length)
}
# -----
# Plot path
# -----
plot.path <- function(data, path, color="red") {</pre>
   N <- length(path)</pre>
   # plot cities
   par( mar=c(0.5,0.5,0.5,0.5), mfrow=c(1,1) )
   plot(-data[,3:2], type='p', pch=16, cex=0.5, asp=1, xaxt='n', yaxt='n')
   # plot path through cities
   for (i in 2:N) {
       segments(-data[path[i-1],3], -data[path[i-1],2],
                -data[path[i],3], -data[path[i],2], col=color)
   }
    segments(-data[path[N],3], -data[path[N],2],
            -data[path[1],3], -data[path[1],2], col=color)
# Nearest neighbor algorithm
# -----
nn.path <- function(dm) {</pre>
   visited <- rep(0,N)</pre>
   path \leftarrow rep(0,N)
   # starting point
   city <- 1
   visited[city] <- TRUE</pre>
   path[1] <- 1
   # repeatedly visit nearest not-yet visited neighbor
   for (i in 2:N) {
       leg <- min(dm[city, !visited])</pre>
       # find index of nearest city and add it to path
       potentials <- which(dm[city,] == leg)</pre>
       for (j in 1:length(potentials)) {
           if (!visited[potentials[j]]) {
               city <- potentials[j]</pre>
```

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# Insertion Heuristics
insertion.path <- function(dm) {</pre>
    visited <- rep(0,N)</pre>
    # start with initial subtour
    visited[1] <- visited[2] <- visited[3] <- TRUE</pre>
    path <- c(1,2,3,1)
    while (0 %in% visited){
        # find closest unvisited city to subtour
        leg <- min(dm[!!visited, !visited])</pre>
        # find index of closest unvisited city
        potentials <- which(dm[,] == leg, arr.ind=TRUE)</pre>
        for (k in 1:nrow(potentials)) {
             if (!!visited[potentials[k,1]] & !visited[potentials[k,2]]) {
                 city <- as.numeric(potentials[k,2])</pre>
                 visited[city] <- TRUE</pre>
                 break
            }
        }
        # find shortest detour to new city
        detour <- list(len=1000000, from=0, to=0)
        for (i in 1:(length(path)-1)) {
             pot.detour.len <- dm[path[i],city] + dm[path[i+1],city] - dm[path[i],path[i+1]]</pre>
             if (pot.detour.len < detour$len) {</pre>
                 detour$len <- pot.detour.len</pre>
                 detour$from <- i
                 detour$to <- i+1
        }
        # add detour to new path
        path <- c(path[1:detour$from], city, path[detour$to:length(path)])</pre>
    return(path[1:N])
}
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# ------
# 2-opt path improvement
# -----
two.opt.path <- function(dm, path) {
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# (temp) add return to start
    path <- c(path, path[1])</pre>
    N <- length(path)</pre>
    changes <- TRUE
    # keep updating path until it is 2-opt path
    while (changes) {
        changes <- FALSE
        for (i in 1:(N-3)) {
            for (j in (i+2):(N-1)) {
                 # if alternative path segment is shorter than current segment
                 curr.len <- dm[path[i],path[i+1]] + dm[path[j], path[j+1]]</pre>
                 new.len <- dm[path[i],path[j]] + dm[path[i+1],path[j+1]]</pre>
                 if (new.len < curr.len) {</pre>
                     # swap positions and reverse in-between segment
                     path[(i+1):j] <- path[j:(i+1)]</pre>
                     changes <- TRUE
            }
        }
    }
    # return final path (without return to start)
    return(path[1:(N-1)])
}
# Run path computations and plot solutions
# compute distance matrix
dm <- distance.matrix(data)</pre>
# compute nearest neighbor path
path.nn <- nn.path(dm)</pre>
path.length(dm, path.nn)
plot.path(data, path.nn, color="red")
# compute insertion heuristics path
path.insert <- insertion.path(dm)</pre>
path.length(dm, path.insert)
plot.path(data, path.insert, color="blue")
# compute 2-opt improved nearest neighbor path
path.nn.2opt <- two.opt.path(dm, path.nn)</pre>
path.length(dm, path.nn.2opt)
plot.path(data, path.nn.2opt, color="red")
# compute 2-opt improved insertion heuristics path
path.insert.2opt <- two.opt.path(dm, path.insert)</pre>
path.length(dm, path.insert.2opt)
plot.path(data, path.insert.2opt, color="blue")
```