

```

import numpy as np
import math

MAXIT = 400      # maximal iteration number
K = 1.0          # Boltzmann rate
DWELL = 20        # 計算平衡狀態時需要的迴圈數目
T_high = 1000.0   # 初始溫度
T_scale = 0.9    # 演算法每階段降溫比率:  $t_0 \rightarrow t_0'$ 
T_low = 1.0       # 最終冷卻溫度溫度

# Step 0: 定義問題
NUM_CITY = 4      # ---- 城市數目 ----

# ---- 城市之間的cost ----
cost = [
    [ 0, 12,  1,  8 ],
    [ 12,  0,  2,  3 ],
    [  1,  2,  0, 10 ],
    [  8,  3, 10,  0 ]
]

# Step 3: 設定目標函式
def SAfunc(x):
    tmp_cost = 0

    for i in range(NUM_CITY-1) :
        tmp_cost += cost[x[i]][x[i+1]]

    tmp_cost += cost[x[NUM_CITY-1]][x[0]]

    return tmp_cost

```

===== 主程式 =====

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np.random.seed(0)  # 若要每次跑得都不一樣的結果，就把這行註解掉

```

Step 1: 找初始解 x

(1) 令 x 設定為 $0, \dots, \text{NUM_CITY}-1$ 的一個隨機排列

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x = np.random.permutation(range(NUM_CITY))      # ---- 有變更

```

(2) 設定 x_{best}

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xbest = x = x.copy()                          # ---- 有變更
ybest = y = SAfunc(x)                        # 算 cost function

```

執行 simulated annealing

```

num_it = 0
t = T_high;

while num_it < MAXIT and t > T_low:

```

for i in range(DWELL) :

Step 2: 找鄰居 x_{new} # ---- 有變更

(1) 先令 $x_{\text{new}}[] = x[[]]$

```

xnew = x.copy()

```

(2) 接著，任選兩個整數 $j[0], j[1]$ (不可等於0)，互換 $x_{\text{new}}[j[0]]$ 和 $x_{\text{new}}[j[1]]$

```

j = np.random.choice(NUM_CITY, 2)
xnew[j[0]], xnew[j[1]] = xnew[j[1]], xnew[j[0]]

```

$y_{\text{new}} = \text{SAfunc}(x_{\text{new}})$

if $y_{\text{new}} < y$: # keep x_{new} if energy is reduced

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x = xnew.copy()
y = ynew

```

if $y < y_{\text{best}}$: # 若新的成本比較小，取代最佳解

```

xbest = x.copy()
ybest = y

```

else:

keep x_{new} with probability, p , if y_{new} is increased

```

if np.random.uniform(0.0, 1.0) < math.exp( - (ynew - y) / (K * t) ):
    x = xnew.copy()
    y = ynew

```

print('Estimated minumum at: ', xbest) # ---- 有變更

print('\tfit = %d\n' %ybest) # ---- 有變更

```

t *= T_scale
num_it += 1

```