

```
import numpy as np
import math

MAXIT = 400      # maximal iteration number
K = 1.0         # Boltzmann rate
DWEIL = 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
```

```
# 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 ====
```

```
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, ..., NUM_CITY-1 的一個隨機排列
x = np.random.permutation(range(NUM_CITY)) # ==== 有變更

# (2) 設定 xbest
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(DWEIL):
        # Step 2: 找鄰居 xnew # ==== 有變更
        # (1) 先令 xnew[] = x[]
        xnew = x.copy()

        # (2) 接著，任選兩個整數 j[0], j[1] (不可等於0)，互換xnew[j[0]]和xnew[j[1]]
        j = np.random.choice(NUM_CITY, 2)
        xnew[j[0]], xnew[j[1]] = xnew[j[1]], xnew[j[0]]

        ynew = SAfunc(xnew)
```

```
        if ynew < y: # keep xnew if energy is reduced
            x = xnew.copy()
            y = ynew

            if y < ybest: # 若新的成本比較小，取代最佳解
                xbest = x.copy()
                ybest = y

            else:
                # keep xnew with probability, p, if ynew is increased
                if np.random.uniform(0.0, 1.0) < math.exp( - (ynew - y) / (K * t) ):
                    x = xnew.copy()
                    y = ynew
```

```
        print('Estimated mininum at: ', xbest) # ==== 有變更
        print('\tfit = %d\n' %(ybest)) # ==== 有變更
```

```
    t *= T_scale
    num_it += 1
```