

Assignment 1

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Question 1

Solution:

$$\begin{aligned} \max \quad & 50x_1 + 20x_2 + 25x_3 \\ \text{s.t.} \quad & 9x_1 + 3x_2 + 5x_3 \leq 500 \\ & 5x_1 + 4x_2 + 0x_3 \leq 350 \\ & 3x_1 + 0x_2 + 2x_3 \leq 150 \\ & x_1 \geq 0, x_1 \in N \\ & x_2 \geq 0, x_2 \in N \\ & 0 \leq x_3 \leq 20, x_3 \in N \end{aligned}$$

Maximized profit = 2900 dollars

Product 1 = 26 units

Product 2 = 55 units

Product 3 = 20 units

The Python code part is *Function “Assignment1Question1”*.

Question 2

Solution:

- 1) Create ten instances of TSP problems with different numbers of cities, ranging from 5 to 14 with 1 step (and two bigger numbers: 20 and 50). *Function “GenerateCoordinate”* is for generating coordinates of cities randomly.
- 2) Copy mainly the code provided in the class. But we need to change the input C (distance matrix) into coordinate matrix. *Function “Coordinate2Distance”* can do this. In this question, ten distance matrixes are symmetric. You can refer to *Function “Assignment1Question2Method1”*.
- 3) To finish with all subtour elimination constraints, we need to add extra constraints which are contained in the following formula. We can use *Function “CombineSubtour”* (need to import a basic *Package “itertools”*) to list all subtours. The key codes are from Line 147 to Line 154.

You can refer to *Function “Assignment1Question2Method2”*.

$$\sum_{i \in S} \sum_{j \in S} x_{ij} \leq |S| - 1 \quad \forall S \subset V, |S| \geq 2$$

- 4) The difference between Method1 and Method2 is time complexity. Method 1 is faster. Method 2 can solve TSP with less cities (nodes), because listing all subtours will cause exponential explosion. The following table shows the two methods' efficiency.

Number of Cities Time/(s) Method	Method 1	Method 2	Comment
5	0.00	0.00	So fast
6	0.00	0.01	
7	0.00	0.01	
8	0.00	0.01	
9	0.01	0.03	
10	0.01	0.06	Method 2 processes more slowly.
11	0.01	0.13	
12	0.01	0.30	
13	0.01	0.71	
14	0.01	1.78	
20	0.02	---	Method 2 is hard to exit the debug process.
50	0.07	---	Method 2 can not get the result.