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File name : gurobi_tsp.py
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Python version: 3.7.3
DESCRIPTION: The purpose of this script is to solve the TSP (Traveling
        Salesman Problem) using integer programming.
        For sake of disclosure, I should note that I began this code by
        using the script provided by Gurobi here
        https://www.gurobi.com/documentation/8.1/examples/tsp_py.html
        I have elected to use the Gurobi interface with Python to do the
        60-city problem since the pulp package was only computationally
       efficient enough to do the 6-, 20-, and 40-city problems.
#==== IMPORT STATEMENTS
import datetime as dt
import itertools
import math
import matplotlib.pyplot as plt
import numpy as np
import random
import sys
from datetime import datetime
from gurobipy import *
#==== FUNCTION IMPLEMENTATIONS
def subtourelim(model, where):
  "This function is used to eliminate sub-tours from a given route.
  Parameters
  model: gurobipy.Model
    Stored model formulation (e.g. constraints, objective, dec. vars.)
  where: int
  Returns
  n/a: updates the gurobipy. Model by removing subtours (adding constraints)
  if where == GRB.Callback.MIPSOL:
    vals = model.cbGetSolution(model._vars)
    selected = tuplelist((i,j) for i,j in model._vars.keys() if vals[i,j] > 0.5)
    tour = subtour(selected)
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if len(tour) < n:

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model.cbLazy(quicksum(model._vars[i,j]
                      for i,j in itertools.combinations(tour, 2))
                <= len(tour)-1)
def subtour(edges):
  "This function accepts a tuplelist (data type that is specific to
  GurobiPy) and finds the shortest sub-tour for the given cities.
  Parameters
  edges: gurobipy.tuplelist
     Collection of cities (nodes) in the problem.
  Returns
  cycle: list
     List of the cities (nodes) that results in the shortest subtour.
  unvisited = list(range(n))
  cycle = range(n+1) # initial length has 1 more city
  while unvisited: # true if list is non-empty
     thiscycle = []
     neighbors = unvisited
     while neighbors:
       current = neighbors[0]
       thiscycle.append(current)
       unvisited.remove(current)
       neighbors = [j for i,j in edges.select(current, '*') if j in unvisited]
     if len(cycle) > len(thiscycle):
       cycle = thiscycle
  return cycle
#==== PROCEDURAL CODE
# How many cities are we dealing with?
n = 400
# Create labeled cities
cities = []
for i in range(n):
  cities_append(str(i))
random.seed(1)
points = [(random.randint(0,100),random.randint(0,100)) for i in range(n)]
cities_x = np.array(points)[:,0]
cities_y = np.array(points)[:,1]
fig, tsp_img = plt.subplots()
tsp_img.scatter(cities_x, cities_y)
for i, cityNum in enumerate(cities):
  tsp_img_annotate(cityNum, xy=(cities_x[i], cities_y[i]), xytext=(1,1),
             textcoords='offset points',
             fontsize=9)
dist = \{(i,j) :
  math.sqrt(sum((points[i][k]-points[j][k])**2 for k in range(2)))
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for i in range(n) for j in range(i)}
m = Model()
vars = m.addVars(dist.keys(), obj=dist, vtype=GRB.BINARY, name='e')
for i,j in vars.keys():
  vars[j,i] = vars[i,j] # edge in opposite direction
# Add "assignment constraints" (each city gets arrived at once, departed from
m.addConstrs(vars.sum(i, i*i) == 2 for i in range(n))
start_time = dt.datetime.now()
m._vars = vars
m.Params.lazyConstraints = 1
m.optimize(subtourelim) # this eliminates sub-tours from our route
vals = m.getAttr('x', vars)
selected = tuplelist((i,j) for i,j in vals.keys() if vals[i,j] > 0.5)
timed = str(dt.datetime.now() - start_time)
print("The solver took " + timed + " to run for " + str(n) + " cities.")
print("(time is in hours : minutes : seconds.frac of second)")
# Determine the order in which we visit the cities
tour = subtour(selected)
assert len(tour) == n
tour.append(0)
print(")
print('Optimal tour: %s' % str(tour))
print('Optimal cost: %g' % m.objVal)
print(")
# Plot the solution over top of the points
fig, tsp_img = plt_subplots()
tsp_img.scatter(cities_x, cities_y)
for i, cityNum in enumerate(cities):
  tsp_img.annotate(cityNum, xy=(cities_x[i], cities_y[i]), xytext=(1,1),
              textcoords='offset points',
              fontsize=7)
for i in range(len(tour)-1):
  plt.plot([cities_x[cities.index(str(tour[i]))],cities_x[cities.index(str(tour[i+1]))]],
               [cities_y[cities_index(str(tour[i]))],cities_y[cities_index(str(tour[i+1]))]], 'c')
plt.title('Solution for ' + str(n) + 'Randomly Created Cities. Total distance: ' + str(round(m.objVal, 3)) + 'units')
plt_xlabel('x coordinate of the city')
plt.ylabel('y coordinate of the city')
plt.show()
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