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SetOptions[$FrontEnd, DynamicEvaluationTimeout → Infinity];
(* Initial position of the tile x *)
initPosition[x_] := QuotientRemainder[x, 4] + {1, 1};

(* Heuristic function used to estimate how far is
some state from the goal. More about it in README.md *)
h[state_] := Total[Table[(state[[i, j]] + 1) *
    ManhattanDistance[initPosition[state[[i, j]]], {i, j}], {i, 4}, {j, 4}], 2];

(* Function to determine where the space can be moved *)
possibleDirs[pos_] := {If[pos[[2]] > 1, {0, -1}, Nothing],
    If[pos[[2]] < 4, {0, 1}, Nothing],
    If[pos[[1]] > 1, {-1, 0}, Nothing],
    If[pos[[1]] < 4, {1, 0}, Nothing]
};

(* Takes the current gameField and moves the
tile from the position a in specified direction *)
move[gameField_, a_, dir_] := Block[{b, gf},
    b = a + dir;
    gf = gameField;
    {gf[[Sequence @@ a]], gf[[Sequence @@ b]]} = {gf[[Sequence @@ b]], gf[[Sequence @@ a]]};
    gf
];

DynamicModule[
{sortedState, gameField, spacePos, solution, solve, displaySolution, shuffle},
sortedState = Table[4 * i + j - 5, {i, 4}, {j, 4}];
gameField = sortedState;
spacePos = {1, 1};

shuffle[] := Block[{moves, m},
    Do[
        moves = possibleDirs[spacePos];
        m = RandomChoice[moves];
        gameField = move[gameField, spacePos, m];
        spacePos += m
    , 2000];
];

solve[] := Block[{startState, currentState, currentSpacePos, neighbors,
    state, newCost, ans, doRandomMoves, frontier, cameFrom, cost},

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ans = {};
startState = gameField;

(* Does 50 random moves. It is useful in hard states and allows
us to reach "average" state solvable by the main algorithm *)
doRandomMoves[] := Block[{moves, sp, prev},
  sp = FirstPosition[startState, 0];
  prev = Null;
  NestList[(
    prev = RandomChoice[possibleDirs[sp] // DeleteCases[-prev]];
    sp += prev;
    move[#, sp - prev, prev]) &, startState, 50]
];

While[True,
  frontier =
    CreateDataStructure["PriorityQueue", {{0, startState}}, First[#1] > First[#2] &];
  cameFrom = <|startState → Null|>;
  cost = <|startState → 0|>;

  (* A* algorithm with 10 sec time limit. When time limit reached,
  we do random moves and restart. *)
  TimeConstrained[
    While[True,
      currentState = Last@frontier["Pop"];
      If[currentState == sortedState, Break[], Null];
      currentSpacePos = FirstPosition[currentState, 0];
      neighbors =
        move[currentState, currentSpacePos, #] & /@ possibleDirs[currentSpacePos];

      newCost = cost[currentState] + 1;
      Scan[(
        If[newCost < Lookup[cost, Key[#, 1]^18],
          cost[#] = newCost;
          frontier["Push", {newCost + h[#, #]};
          cameFrom[#] = currentState,
          Null];
        ) &, neighbors];
    ];

  ans = Join[ans, Reverse@NestWhile[Append[#, cameFrom[Last@#]] &,
    {sortedState}, (cameFrom[Last@#] != Null) &]];
  Break[],

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10,
ans = Join[ans, doRandomMoves[]];
startState = Last@ans;
ans = ans[[;; -2]];
];
];

Return[ans];
];

(* Animated solution *)
displaySolution[] := Block[{},
  Scan[SessionSubmit[ScheduledTask[gameField = solution[[#]],
    {Quantity[## * 0.3, "Seconds"]}]] &, Range@Length[solution]];
  spacePos = {1, 1};
];

(* Front-end *)
EventHandler[Column[{
  Dynamic[Grid[gameField /. {0 → Null}, Frame → All,
    ItemSize → {3, 3}, ItemStyle → Directive[FontSize → 20]]],
  InputField[],
  Button["Shuffle", shuffle[]],
  Button["Solve", solution = solve[]; displaySolution[]]
}],
{"RightArrowKeyDown" →
  If[spacePos[[2]] > 1, gameField = move[gameField, spacePos, {0, -1}];
  spacePos += {0, -1}, Null],
"LeftArrowKeyDown" →
  If[spacePos[[2]] < 4, gameField = move[gameField, spacePos, {0, 1}];
  spacePos += {0, 1}, Null],
"DownArrowKeyDown" →
  If[spacePos[[1]] > 1, gameField = move[gameField, spacePos, {-1, 0}];
  spacePos += {-1, 0}, Null],
"UpArrowKeyDown" → If[spacePos[[1]] < 4, gameField = move[gameField, spacePos, {1, 0}];
  spacePos += {1, 0}, Null]
}]
]

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Out[18]=

13	10	14	4
7	5	3	15
9	6		1
11	8	12	2

The tiles can be moved by arrows. To not lose the focus, you can use the input field. You can press any of the buttons at any time:

- Shuffle makes a large number of random movements starting from the current position.
- Solve searches for and displays the solution to the puzzle.