

Problem 2

For the ferry boat problem, find an optimal angle β with which the boat travels on the shortest path between the two banks. We assume $a=8$ miles, the flow speed $v_0=20$ mph and the boat's speed $v_B=30$ mph.

Python 3.9 was used for this program. I additionally use several Python libraries. This program can be run by running Test 3.py. I used Visual Studio Code to code and run.

Algorithm Description

I first generated a temporary beta which is the $E[X]$ +- a random number between $[-0.1, 0.1]$.

Then, solve the differential equation using forward euler:

$y[i+1] = y[i] + h * ((2/3) * (1 - ((x[i]**2) / (8**2)))) / \text{np.cos}(bTemp) + \text{np.sin}(bTemp) / \text{np.cos}(bTemp)$

$$\begin{cases} \frac{dy}{dx} = \frac{v_0}{v_B} \left(1 - \frac{x^2}{a^2}\right) \frac{1}{\cos \beta} + \frac{\sin \beta}{\cos \beta} \\ y(x = -a) = 0 \end{cases}$$

I calculate the distance of this path: $\text{distTemp} = \text{distTemp} + \text{np.sqrt}(h**2 + (y[i+1] - y[i])**2)$

I use an initial T value of 0.04, and then I do fast annealing: $T = 0.04 / \text{for loop idx}$

Then, I use the metropolis method to see if I will accept this new step.

$$P(Y) = \min\{1, \exp[-E(Y) - E(X)/T]\}$$

If the new state is better than the original, then I accept this state.

If not, I take it with the probability in the formula. I generate a random number from $[0,1]$. If this generated number is less than the probability, then I accept.

Results

Beta is around -0.43 radians, with the optimal distance being around 16.38.

Performance

There are no issues with performance.