

SIMULATED ANNEALING ALGORITHM

RECALL: We want to minimize a function on a state space

currState = random initial state

repeat many times:

propState = random transition from currState (proposed transition)

$dFunc = f(\text{propState}) - f(\text{currState})$
function that we want to minimize

$\rho = \exp(-dFunc/\sigma^2)$

accept the proposed transition with probability ρ

decrease σ^2 a little bit

output currState

DISTANCE FUNCTIONS FOR TRAVELING SALESPERSON PROBLEM

distPair (tour, i, j):

compute the distance from the i^{th} point to the j^{th} point along the tour

$x1 = \text{points}[\text{tour}[i], 0]$

$y1 = \dots$

distTour (tour):

add up distances along the entire tour

dist. from tour[0] to tour[1]

+ dist from tour[1] to tour[2]

+ ... + dist. from tour[N-2] to tour[N-1]

+ dist. from tour[N-1] to tour[0]