

Simulation of Annealing:Objective fun: $x^2 + 5 \sin x$

Step 1: define function called "simulation annealing"

def simulation_annealing(initial_state, initial_temp, cooling_rate, i):

current = initial_state

best = current

best = objective(current)

temp = initial_temp

while temp > 1:

for i = 1 to 10:

new = neighbour(current)

curr = objective(current)

[new_cost = objective(new)]

if Function(curr, new_cost, temp) -> Range(0, 1):

current = new

if new < best:

best = new

temp = temp * cooling_rate

return (best, best_cost)

Step 2: how define is objective function to change the state

def objective(state):

cost = 0

for ele in state:

cost += ele + 5 * sin(ele)

return cost

Step 3: next function is to check search for neighbour

def neighbour(state):

new = state.copy()

ind = Rand(0, len(state)-1)

new[ind] += Rand(-1, 1)

return new

Step 4. a fn for acceptance probability
 def funcn (curr_cost, new_cost, temp)
 if (new_cost < curr_cost) :
 return 1

else:
 return $e^{\frac{(new_cost - curr_cost)}{temp}}$

Code:

def main():

initialTemp = 1000

coolingRate = 0.9

iterations = 1000

initialState = [rd.uniform(a, b) for a, b in range(1)]

bestState, bestCost = SimulatedAnnealing(initialState, iterations, coolingRate, iteration)

print("Best state: ", bestState)

print("Best cost: ", bestCost)

if __name__ == "__main__":
 main()

Output:

Best state: [-0.52671, -0.39996, -0.51576, -0.30521, 0.42202]

Best cost: -1.127671