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Федеральное государственное бюджетное образовательное учреждение
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ФАКУЛЬТЕТ «Информатика и системы управления» (ИУ)

КАФЕДРА «Информационная безопасность» (ИУ8)

Отчёт

по лабораторной работе № 3
по дисциплине «Теория систем и системный анализ»

Тема: «Исследование алгоритма имитации отжига»

Вариант 15

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Цель работы

Изучение алгоритма имитации отжига экстремума на примере унимодальной и мультимодальной функций одного переменного.

Условие задачи

1. На интервале $[9, 12]$ задана унимодальная функция одного переменного $f(x) = x^2 * \sin(x)$. Используя метод имитации отжига осуществить поиск минимума $f(x)$.
2. При аналогичных исходных условиях осуществить поиск минимума $f(x)$, модулированной сигналом $\sin(5x)$, т.е. мультимодальной функции $f(x) * \sin(5x)$.

Графики заданных функций

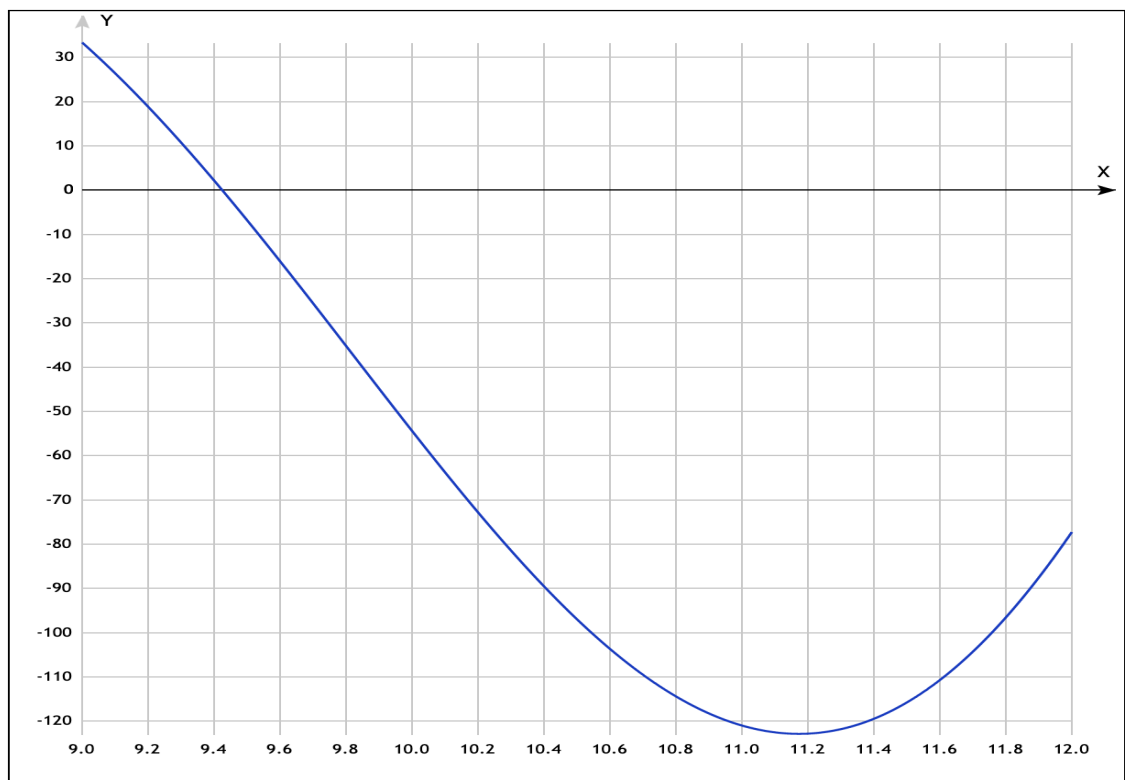


Рисунок 1 - $f(x) = x^2 * \sin(x)$

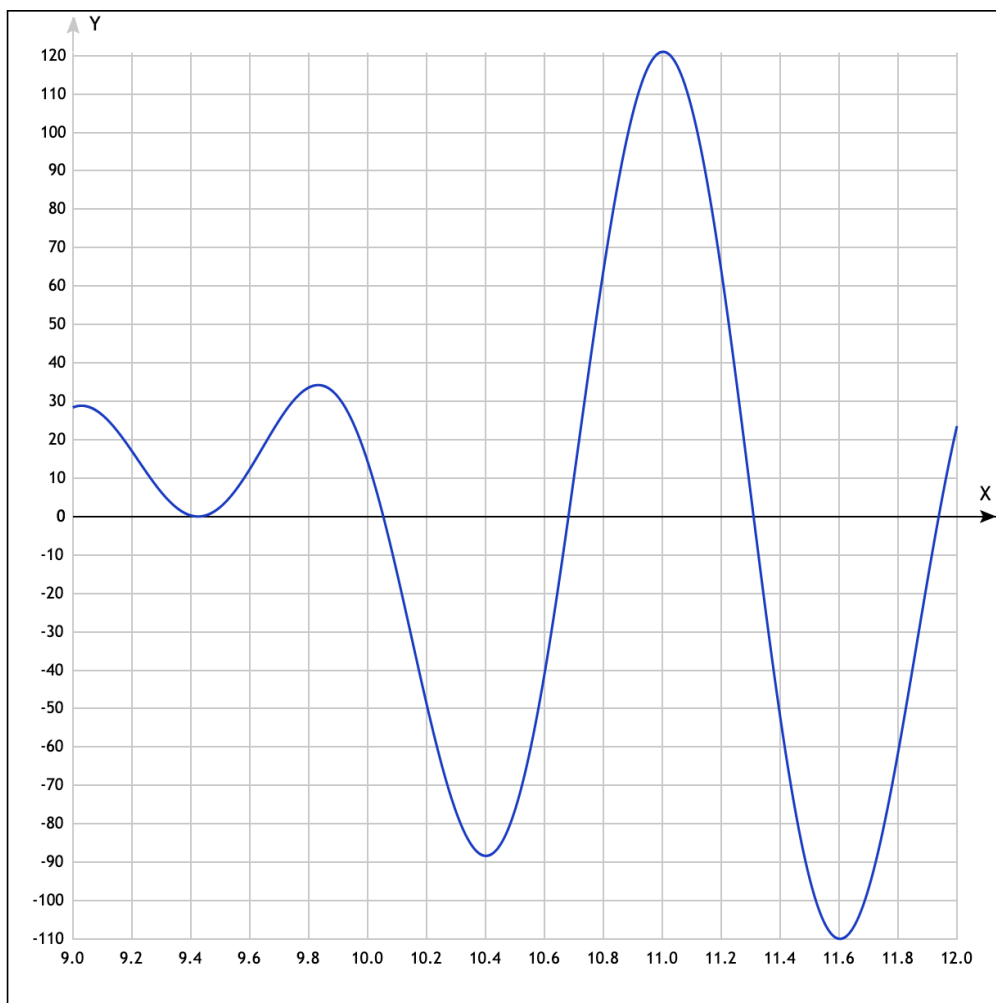


Рисунок 2 - $f(x) = x^2 * \sin(x) * \sin(5x)$

Результат алгоритма имитации отжига

Вариант 15

Функция $y = x^2 * \sin(x)$

Интервал [9, 12]

	N	T	x	f(x)

	1	10000	9.50556	-7.29139
	2	9500	9.48436	-5.35618
	3	9025	9.89946	-44.791
	4	8573.75	10.993	-120.846
	5	8145.06	10.8817	-117.645
	6	7737.81	11.0974	-122.515
	7	7350.92	11.9278	-84.8062

	8		6983.37		10.9528		-119.854
	9		6634.2		11.3397		-121.049
	10		6302.49		10.7902		-113.982
	11		5987.37		10.3758		-87.6321
	12		5688		9.95459		-50.0793
	13		5403.6		11.4948		-116.006
	14		5133.42		10.2527		-77.4189
	15		4876.75		10.667		-107.698
	16		4632.91		9.82938		-38.0334
	17		4401.27		9.41275		1.06591
	18		4181.2		11.4644		-117.253
	19		3972.14		9.43323		-0.751713
	20		3773.54		11.308		-121.681
	21		3584.86		9.14847		22.832
	22		3405.62		10.8343		-115.859
	23		3235.34		10.9211		-118.941
	24		3073.57		11.878		-89.634
	25		2919.89		11.6592		-107.088
	26		2773.9		10.413		-90.5444
	27		2635.2		10.0312		-57.3522
	28		2503.44		10.9879		-120.729
	29		2378.27		10.6162		-104.688
	30		2259.36		9.82503		-37.6136
	31		2146.39		10.9377		-119.433
	32		2039.07		10.4147		-90.6719
	33		1937.11		11.6698		-106.383
	34		1840.26		11.7744		-98.6709
	35		1748.25		11.5291		-114.446
	36		1660.83		11.1069		-122.599
	37		1577.79		9.62716		-18.6292
	38		1498.9		11.5844		-111.599
	39		1423.96		9.17665		20.681
	40		1352.76		10.4468		-93.1119

	41		1285.12		10.6578		-107.169
	42		1220.87		9.20445		18.5159
	43		1159.82		11.7476		-100.789
	44		1101.83		10.5526		-100.609
	45		1046.74		10.5837		-102.646
	46		994.403		10.5837		-102.646
	47		944.682		10.0596		-60.0119
	48		897.448		10.6538		-106.937
	49		852.576		11.4523		-117.712
	50		809.947		11.1901		-122.857
	51		769.45		10.5583		-100.987
	52		730.977		11.5772		-111.995
	53		694.428		11.9298		-84.597
	54		659.707		9.93596		-48.2958
	55		626.722		9.85458		-40.4658
	56		595.386		9.53431		-9.93703
	57		565.616		10.2153		-74.1635
	58		537.335		10.5121		-97.8371
	59		510.469		10.7973		-114.297
	60		484.945		9.11003		25.6927
	61		460.698		11.1055		-122.588
	62		437.663		11.4836		-116.476
	63		415.78		11.4836		-116.476
	64		394.991		11.7932		-97.138
	65		375.241		10.2877		-80.4132
	66		356.479		10.3899		-88.7491
	67		338.655		11.2657		-122.314
	68		321.723		10.5852		-102.744
	69		305.636		9.1146		25.3569
	70		290.355		10.248		-77.0148
	71		275.837		11.2578		-122.406
	72		262.045		10.2596		-78.0135
	73		248.943		9.33592		7.73479

	74		236.496		9.78169		-33.4294
	75		224.671		11.097		-122.51
	76		213.437		10.2704		-78.9373
	77		202.765		10.2704		-78.9373
	78		192.627		11.6384		-108.417
	79		182.996		11.0425		-121.802
	80		173.846		11.6088		-110.209
	81		165.154		11.361		-120.549
	82		156.896		11.361		-120.549
	83		149.051		11.361		-120.549
	84		141.599		11.2653		-122.318
	85		134.519		11.2283		-122.676
	86		127.793		11.2283		-122.676
	87		121.403		11.2283		-122.676
	88		115.333		9.47773		-4.75392
	89		109.566		11.066		-122.153
	90		104.088		11.4984		-115.847
	91		98.8836		11.4984		-115.847
	92		93.9395		11.6482		-107.8
	93		89.2425		11.2412		-122.572
	94		84.7804		10.2923		-80.7948
	95		80.5413		11.0235		-121.469
	96		76.5143		11.0235		-121.469
	97		72.6886		11.0235		-121.469
	98		69.0541		11.0235		-121.469
	99		65.6014		11.0235		-121.469
	100		62.3214		11.0235		-121.469
	101		59.2053		11.0235		-121.469
	102		56.245		10.3031		-81.704
	103		53.4328		11.1631		-122.87
	104		50.7611		11.1631		-122.87
	105		48.2231		11.0963		-122.503
	106		45.8119		11.0963		-122.503

	107		43.5213		11.0963		-122.503
	108		41.3453		10.7797		-113.504
	109		39.278		10.7797		-113.504
	110		37.3141		10.7797		-113.504
	111		35.4484		11.2692		-122.27
	112		33.676		11.2692		-122.27
	113		31.9922		11.2692		-122.27
	114		30.3926		11.2692		-122.27
	115		28.8729		11.2692		-122.27
	116		27.4293		10.6589		-107.232
	117		26.0578		10.7981		-114.335
	118		24.7549		10.7981		-114.335
	119		23.5172		10.7981		-114.335
	120		22.3413		11.775		-98.6223
	121		21.2243		11.1765		-122.875
	122		20.1631		11.1765		-122.875
	123		19.1549		11.1765		-122.875
	124		18.1972		11.1765		-122.875
	125		17.2873		11.1765		-122.875
	126		16.4229		10.8249		-115.475
	127		15.6018		10.8249		-115.475
	128		14.8217		10.8249		-115.475
	129		14.0806		11.8778		-89.6439
	130		13.3766		11.8778		-89.6439
	131		12.7078		11.8778		-89.6439
	132		12.0724		11.122		-122.712
	133		11.4687		11.122		-122.712
	134		10.8953		11.122		-122.712
	135		10.3505		11.122		-122.712
	136		9.83302		11.122		-122.712
	137		9.34136		11.1534		-122.852
	138		8.8743		11.1689		-122.875
	139		8.43058		11.1689		-122.875

	140		8.00905		11.1689		-122.875
	141		7.6086		11.1689		-122.875
	142		7.22817		11.1689		-122.875
	143		6.86676		11.3816		-120.008
	144		6.52342		11.3511		-120.789
	145		6.19725		11.3058		-121.72
	146		5.88739		11.3058		-121.72
	147		5.59302		11.3058		-121.72
	148		5.31337		11.3058		-121.72
	149		5.0477		11.3058		-121.72
	150		4.79532		11.3058		-121.72
	151		4.55555		11.3058		-121.72
	152		4.32777		11.3058		-121.72
	153		4.11138		11.3058		-121.72
	154		3.90581		11.3058		-121.72
	155		3.71052		11.3058		-121.72
	156		3.525		11.3879		-119.83
	157		3.34875		11.3879		-119.83
	158		3.18131		11.3879		-119.83
	159		3.02224		11.3879		-119.83
	160		2.87113		11.3879		-119.83
	161		2.72758		11.3879		-119.83
	162		2.5912		11.2992		-121.832
	163		2.46164		11.2992		-121.832
	164		2.33856		11.2992		-121.832
	165		2.22163		11.386		-119.885
	166		2.11055		11.386		-119.885
	167		2.00502		11.2976		-121.858
	168		1.90477		11.2976		-121.858
	169		1.80953		11.2976		-121.858
	170		1.71905		11.2976		-121.858
	171		1.6331		11.2976		-121.858
	172		1.55145		11.2976		-121.858

	173		1.47387		11.2976		-121.858
	174		1.40018		11.2976		-121.858
	175		1.33017		11.2976		-121.858
	176		1.26366		11.2976		-121.858
	177		1.20048		11.2976		-121.858
	178		1.14045		11.2976		-121.858
	179		1.08343		11.0674		-122.172
	180		1.02926		11.0674		-122.172
	181		0.977798		11.0674		-122.172
	182		0.928908		11.0674		-122.172
	183		0.882462		11.0674		-122.172
	184		0.838339		11.0674		-122.172
	185		0.796422		11.0674		-122.172
	186		0.756601		11.0674		-122.172
	187		0.718771		11.0674		-122.172
	188		0.682833		11.0674		-122.172
	189		0.648691		11.0674		-122.172
	190		0.616256		11.0674		-122.172
	191		0.585444		11.0674		-122.172
	192		0.556171		11.0674		-122.172
	193		0.528363		11.0674		-122.172
	194		0.501945		11.0674		-122.172
	195		0.476847		11.0674		-122.172
	196		0.453005		11.0674		-122.172
	197		0.430355		11.0674		-122.172
	198		0.408837		11.0674		-122.172
	199		0.388395		11.0674		-122.172
	200		0.368975		11.0674		-122.172
	201		0.350527		11.0674		-122.172
	202		0.333		11.0674		-122.172
	203		0.31635		11.0674		-122.172
	204		0.300533		11.0674		-122.172
	205		0.285506		11.0674		-122.172

	206		0.271231		11.0674		-122.172
	207		0.257669		11.0674		-122.172
	208		0.244786		11.0674		-122.172
	209		0.232547		11.0674		-122.172
	210		0.220919		11.0674		-122.172
	211		0.209873		11.0674		-122.172
	212		0.19938		11.0674		-122.172
	213		0.189411		11.0674		-122.172
	214		0.17994		11.0674		-122.172
	215		0.170943		11.0674		-122.172
	216		0.162396		11.0674		-122.172
	217		0.154276		11.0674		-122.172
	218		0.146562		11.0674		-122.172
	219		0.139234		11.0674		-122.172
	220		0.132272		11.0674		-122.172
	221		0.125659		11.0674		-122.172
	222		0.119376		11.0674		-122.172
	223		0.113407		11.0674		-122.172
	224		0.107737		11.0674		-122.172
	225		0.10235		11.0674		-122.172

Result: Xmin = 11.0674 | Fmin = -122.172

Функция $y = x^2 * \sin(x) * \sin(5 * x)$

Интервал [9, 12]

	N		T		x		f(x)

	1		10000		11.7355		-86.2717
	2		9500		9.74602		29.9719
	3		9025		10.3195		-80.7153
	4		8573.75		9.81776		34.0817

	5		8145.06		9.5879		10.8708
	6		7737.81		10.865		92.9567
	7		7350.92		11.9081		-12.9387
	8		6983.37		10.2355		-60.0398
	9		6634.2		9.09525		26.6903
	10		6302.49		11.1088		103.492
	11		5987.37		11.2288		48.313
	12		5688		10.6074		-37.6463
	13		5403.6		9.92181		28.647
	14		5133.42		9.53517		5.25235
	15		4876.75		10.8911		102.242
	16		4632.91		10.535		-66.4694
	17		4401.27		11.4071		-55.7932
	18		4181.2		10.6484		-17.5085
	19		3972.14		11.0402		118.748
	20		3773.54		10.1195		-21.3834
	21		3584.86		11.3219		-7.39371
	22		3405.62		11.2556		32.757
	23		3235.34		11.8503		-39.1492
	24		3073.57		9.15323		21.964
	25		2919.89		11.1455		89.8829
	26		2773.9		10.5764		-51.2007
	27		2635.2		11.9281		-4.20944
	28		2503.44		10.5664		-55.2205
	29		2378.27		10.3111		-79.1379
	30		2259.36		11.0812		111.296
	31		2146.39		10.7668		46.7432
	32		2039.07		11.3647		-32.7015
	33		1937.11		9.39126		0.492975
	34		1840.26		11.6448		-107.421
	35		1748.25		11.6448		-107.421
	36		1660.83		10.4104		-88.2508
	37		1577.79		11.6506		-106.691

	38		1498.9		11.739		-85.092
	39		1423.96		9.1661		20.6702
	40		1352.76		11.0178		120.615
	41		1285.12		10.8683		94.2233
	42		1220.87		9.122		24.7707
	43		1159.82		9.61868		14.7009
	44		1101.83		10.6434		-20.1002
	45		1046.74		11.942		1.64184
	46		994.403		9.76714		31.7079
	47		944.682		9.63015		16.1827
	48		897.448		9.97736		19.3175
	49		852.576		11.3765		-39.3896
	50		809.947		9.07248		27.8865
	51		769.45		10.6522		-15.539
	52		730.977		11.2526		34.4865
	53		694.428		11.4143		-59.4258
	54		659.707		11.4143		-59.4258
	55		626.722		11.1657		81.0152
	56		595.386		11.7634		-76.31
	57		565.616		10.8653		93.0699
	58		537.335		11.8859		-22.9014
	59		510.469		9.90474		30.6039
	60		484.945		10.8261		76.4546
	61		460.698		10.533		-67.1026
	62		437.663		11.3807		-41.6889
	63		415.78		11.4059		-55.1644
	64		394.991		9.93277		27.1625
	65		375.241		11.1115		102.598
	66		356.479		9.93248		27.2036
	67		338.655		9.02904		28.8482
	68		321.723		10.9409		115.078
	69		305.636		10.4804		-80.6931
	70		290.355		10.4804		-80.6931

	71		275.837		9.52316		4.20745
	72		262.045		9.36272		1.66004
	73		248.943		11.956		7.33837
	74		236.496		10.269		-69.491
	75		224.671		10.269		-69.491
	76		213.437		10.3099		-78.9016
	77		202.765		9.94468		25.3471
	78		192.627		9.76094		31.2384
	79		182.996		10.6485		-17.4586
	80		173.846		9.0039		28.5177
	81		165.154		9.1774		19.4843
	82		156.896		10.4619		-83.8697
	83		149.051		9.63231		16.4638
	84		141.599		9.67682		22.2356
	85		134.519		9.67682		22.2356
	86		127.793		10.4272		-87.5472
	87		121.403		11.4861		-89.8294
	88		115.333		11.4861		-89.8294
	89		109.566		10.4035		-88.3394
	90		104.088		9.892		31.7843
	91		98.8836		10.3784		-87.7066
	92		93.9395		10.3784		-87.7066
	93		89.2425		10.3784		-87.7066
	94		84.7804		10.347		-84.8871
	95		80.5413		10.347		-84.8871
	96		76.5143		11.5755		-108.823
	97		72.6886		11.4224		-63.4209
	98		69.0541		10.509		-74.1054
	99		65.6014		10.509		-74.1054
	100		62.3214		10.3607		-86.383
	101		59.2053		10.3607		-86.383
	102		56.245		10.3607		-86.383
	103		53.4328		9.90925		30.129

	104		50.7611		9.03093		28.8457
	105		48.2231		10.6503		-16.5588
	106		45.8119		10.6503		-16.5588
	107		43.5213		9.98597		17.4793
	108		41.3453		9.66139		20.2568
	109		39.278		10.5164		-72.1063
	110		37.3141		11.5542		-106.406
	111		35.4484		11.5542		-106.406
	112		33.676		11.5542		-106.406
	113		31.9922		11.5542		-106.406
	114		30.3926		11.5542		-106.406
	115		28.8729		11.5542		-106.406
	116		27.4293		11.5542		-106.406
	117		26.0578		11.5408		-104.184
	118		24.7549		11.5408		-104.184
	119		23.5172		11.5408		-104.184
	120		22.3413		11.5408		-104.184
	121		21.2243		11.5408		-104.184
	122		20.1631		11.5408		-104.184
	123		19.1549		11.5408		-104.184
	124		18.1972		11.5408		-104.184
	125		17.2873		11.5408		-104.184
	126		16.4229		11.5408		-104.184
	127		15.6018		11.5408		-104.184
	128		14.8217		11.5408		-104.184
	129		14.0806		11.5408		-104.184
	130		13.3766		11.5408		-104.184
	131		12.7078		11.5408		-104.184
	132		12.0724		11.5408		-104.184
	133		11.4687		11.5408		-104.184
	134		10.8953		11.5408		-104.184
	135		10.3505		11.5408		-104.184
	136		9.83302		11.5408		-104.184

	137		9.34136		11.5408		-104.184
	138		8.8743		11.5408		-104.184
	139		8.43058		11.5408		-104.184
	140		8.00905		11.5408		-104.184
	141		7.6086		11.5408		-104.184
	142		7.22817		11.5408		-104.184
	143		6.86676		11.5408		-104.184
	144		6.52342		11.5408		-104.184
	145		6.19725		11.5408		-104.184
	146		5.88739		11.5408		-104.184
	147		5.59302		11.5408		-104.184
	148		5.31337		11.5408		-104.184
	149		5.0477		11.5408		-104.184
	150		4.79532		11.5408		-104.184
	151		4.55555		11.5408		-104.184
	152		4.32777		11.5408		-104.184
	153		4.11138		11.5408		-104.184
	154		3.90581		11.5408		-104.184
	155		3.71052		11.5408		-104.184
	156		3.525		11.5408		-104.184
	157		3.34875		11.5408		-104.184
	158		3.18131		11.5408		-104.184
	159		3.02224		11.5408		-104.184
	160		2.87113		11.6271		-109.103
	161		2.72758		11.6271		-109.103
	162		2.5912		11.6271		-109.103
	163		2.46164		11.6271		-109.103
	164		2.33856		11.6271		-109.103
	165		2.22163		11.6271		-109.103
	166		2.11055		11.6271		-109.103
	167		2.00502		11.6271		-109.103
	168		1.90477		11.6271		-109.103
	169		1.80953		11.6271		-109.103

	170		1.71905		11.6271		-109.103
	171		1.6331		11.6271		-109.103
	172		1.55145		11.6271		-109.103
	173		1.47387		11.6271		-109.103
	174		1.40018		11.6271		-109.103
	175		1.33017		11.6271		-109.103
	176		1.26366		11.6271		-109.103
	177		1.20048		11.6271		-109.103
	178		1.14045		11.6271		-109.103
	179		1.08343		11.6271		-109.103
	180		1.02926		11.6271		-109.103
	181		0.977798		11.6271		-109.103
	182		0.928908		11.6271		-109.103
	183		0.882462		11.6271		-109.103
	184		0.838339		11.6271		-109.103
	185		0.796422		11.6271		-109.103
	186		0.756601		11.6271		-109.103
	187		0.718771		11.6271		-109.103
	188		0.682833		11.6271		-109.103
	189		0.648691		11.6271		-109.103
	190		0.616256		11.6271		-109.103
	191		0.585444		11.6271		-109.103
	192		0.556171		11.6271		-109.103
	193		0.528363		11.6271		-109.103
	194		0.501945		11.6271		-109.103
	195		0.476847		11.6271		-109.103
	196		0.453005		11.6271		-109.103
	197		0.430355		11.6271		-109.103
	198		0.408837		11.6271		-109.103
	199		0.388395		11.6271		-109.103
	200		0.368975		11.6271		-109.103
	201		0.350527		11.6271		-109.103
	202		0.333		11.6271		-109.103

	203		0.31635		11.6271		-109.103
	204		0.300533		11.6271		-109.103
	205		0.285506		11.6271		-109.103
	206		0.271231		11.6271		-109.103
	207		0.257669		11.6271		-109.103
	208		0.244786		11.6271		-109.103
	209		0.232547		11.6271		-109.103
	210		0.220919		11.6271		-109.103
	211		0.209873		11.6271		-109.103
	212		0.19938		11.6271		-109.103
	213		0.189411		11.5859		-109.508
	214		0.17994		11.5859		-109.508
	215		0.170943		11.5859		-109.508
	216		0.162396		11.5859		-109.508
	217		0.154276		11.5859		-109.508
	218		0.146562		11.5859		-109.508
	219		0.139234		11.5859		-109.508
	220		0.132272		11.5859		-109.508
	221		0.125659		11.5859		-109.508
	222		0.119376		11.5859		-109.508
	223		0.113407		11.5859		-109.508
	224		0.107737		11.5859		-109.508
	225		0.10235		11.5859		-109.508

Result: Xmin = 11.5859 | Fmin = -109.508

Выводы

Метод имитации отжига, как и метод случайного поиска, не зависит от унимодальности или мультимодальности функции. Преимущество этого метода над методом случайного поиска в его большей эффективности.

Приложение 1. Исходный код программы

Файл simulated_annealing.hpp:

```
#ifndef TSISA_LAB03_SIMULATED_ANNEALING_HPP
#define TSISA_LAB03_SIMULATED_ANNEALING_HPP
```

```

#include <iostream>
#include <map>
#include <cmath>
#include <random>
#include <iomanip>
#include <string>

using std::cout;
using std::endl;

auto f(const double x) noexcept -> double {
    return pow(x, 2) * sin(x);
}

auto f_m(const double x) noexcept -> double {
    return pow(x, 2) * sin(x) * sin(5 * x);
}

auto P(const double delta_f, const double t_i) noexcept -> double {
    return std::exp((-delta_f)/t_i);
}

auto random(double a, double b) -> double {
    if (a > b) throw std::invalid_argument("Invalid segment");
    std::random_device rd;
    std::mt19937_64 rng(rd());
    std::uniform_real_distribution<double> rand(a, b);
    return rand(rng);
}

auto simulated_annealing(const double a, const double b, const double
t_min, double t_max, double func(double))
                                noexcept ->
std::map<double, std::pair<double, double>> {
    std::map<double, std::pair<double, double>> result;
    auto x_min = random(a, b);
    while (t_max > t_min) {
        auto x_i = random(a, b);
        auto difference = func(x_i) - func(x_min);
        auto probability = 0.0;
        if (difference <= 0) {
            x_min = x_i;
            probability = 1;
        }
        else {
            auto temp = random(0, 1);
            probability = P(difference, t_max);
            if (temp < probability) {
                x_min = x_i;
            }
        }
    }
}

```

```

    }
    result[t_max] = {x_min, func(x_min)};
    t_max *= 0.95;
}

return result;
}

void print(const std::map<double, std::pair<double, double>>& result)
noexcept {
    size_t counter = 0;

    cout << std::string(45, '-') << endl;
    cout << "|" << std::setw(10) << "N" << " |" << std::setw(10) <<
    "T" << " |" << std::setw(10)
    << "x" << " |" << std::setw(8) << "f(x)" << endl;
    cout << std::string(45, '-') << endl;
    for(auto item = result.rbegin(); item != result.rend(); item++) {
        counter++;
        cout << "|" << std::setw(10) << counter << " |" <<
        std::setw(10) << item->first
        << " |" << std::setw(10) << item->second.first << " |" <<
        item->second.second << endl;
    }
    cout << std::string(45, '-') << endl;
    cout << "Result: Xmin = " << result.begin()->second.first << " |
    Fmin = " << result.begin() ->second.second << endl;
}

#endif //TSISA_LAB03_SIMULATED_ANNEALING_HPP

```

Файл main.cpp:

```

#include "simulated_annealing.hpp"
int main() {

    cout << "Вариант 15" << endl;
    cout << "Функция  $y = x^2 * \sin(x)$ " << endl;
    cout << "Интервал [9, 12]" << endl;
    auto result = simulated_annealing(9, 12, 0.1, 10000, f);
    print(result);

    cout << endl << endl;
    cout << "Функция  $y = x^2 * \sin(x) * \sin(5 * x)$ " << endl;
    cout << "Интервал [9, 12]" << endl;
    auto result_m = simulated_annealing(9, 12, 0.1, 10000, f_m);
    print(result_m);
    return 0;
}

```

Приложение 2. Контрольный вопрос

В чем состоит сущность метода имитации отжига? Какова область применимости данного метода?

В методе имитации отжига новое решение замещает текущее всегда, если оно лучше, и с некоторой вероятностью, зависящей от параметра, который принято называть температурой, если целевая функция на нем хуже.

Вероятность перехода к худшему решению обратно пропорциональна величине увеличения значения функционала на новом решении и прямо пропорциональна температуре.

Для сходимости метода на каждой последующей итерации вероятность перехода к худшему решению уменьшается. Это обеспечивается уменьшением температуры.

Метод имитации отжига применяется во множестве оптимизационных задач:

- Работа с финансами
- Компьютерная графика
- Комбинаторные задачи
- Обучение нейронных сетей