

组合优化算法

Agenda

- Knapsack Problem.
- Using Dynamic Programming.
- Travel Sales Man Problem (TSP)
- States and Value Space
- Ant Colony Algorithm (and Greedy Algorithm)

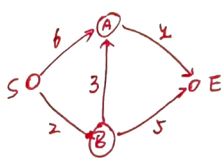
Knapsack Problem

Using $|Knapsack| = W$ to take ~~some~~ ^{some} of N things, to maximize $\sum_i v_i$
 $W = \{w_1, \dots, w_N\}$ $V = \{v_1, \dots, v_N\}$

DP: $f[i][C] = \max(f[i-1][C], v_i + f[i-1][C-w_i])$

$f(i, c) = \max(f(i-1, c), v_i + f(i-1, c-w_i))$

TSP:



for A

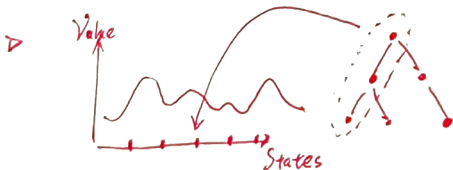
A	6
B	2
E	∞

for B

A	5
B	2
E	7

for A

A	5
B	2
E	6



- 2 策略
- ① 最优点更大概率产生于较优的点
 - ② 最优点, 有小孩产生在非最优附近

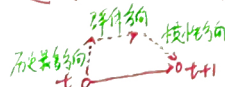
① (AC) 蚁群算法



② (GA) 遗传算法

① 遗传: 组合最优方案; ② 交叉: 尝试非最优方案;

③ (PSO) 粒子群算法



④ (SA) 模拟退火算法

以 $1/\exp(\Delta D/T)$ 接受更差结果.