

Team Brainiacs

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Week - 3 Lab Presentation

Learning Objectives

- **Deterministic Search** - Single path from input to output.
- **Non-Deterministic Search** - Can take many paths, with some arriving at the same outputs, and others arriving at different outputs. (*Used to find approximate solutions*).
Example- execution of concurrent algorithms with race conditions, which can exhibit different outputs on different runs.
- **Randomised Search** - It adds external data to the given input. It may not always produce the correct output. It's used when random inputs have a better chance of producing the correct output (brute force process).
- **Simulated Annealing** - It is multiobjective randomized search (with parameters like temperature, acceptance probability, neighbourhood)

Problem Statements

- **Travelling Salesman Problem:** Given a graph in which the nodes are locations of cities, and edges are labelled with the cost of travelling between cities, find a cycle containing each city exactly once, such that the total cost of the tour is as low as possible
- **Rajasthan Tour Planner:** For the state of Rajasthan, find out atleast 20 tourist locations. Suppose your relatives are about to visit you next week. Use Simulated Annealing to plan a cost effective tour of Rajasthan. It is reasonable to assume that the cost of travelling between two locations is proportional to the distance between them.

Travelling Salesman Problem (Deterministic)

- Given n cities there are $n!$ Combinations possible. Considering the tour to be a complete cycle, and graph to be directed the number of distinct tours becomes $(N-1)!/2$, which still in the order of $n!$
- **Brute Force** solution becomes of the order of $n!$
- Another Approach is **Dynamic Approach** of Time Complexity $O(n^2 \cdot 2^n)$, which is better than $n!$ Of brute approach, but still it is very costly.

Simulated Annealing

In Metallurgy annealing is the process used to temper or harden metals and glass by heating them to a high temperature and then gradually cooling them, thus allowing the material to reach a low-energy crystalline state.

The same concept is applied to optimization problem, in case of trapped into the local optima, we choose a point outside the minima region, and then we again reach out to minima.

In the Analogy –

- The state space points represent the possible states of the solid;
- The function to be minimized represents the energy of the solid.
- A control parameter c act as temperature.

Metropolis Algorithm

In the Iterated hill method if the current solution falls in local minima then algorithm remains trapped in the minima, unless you choose a solution outside the minima. That's where Metropolis algorithms comes to rescue:

It states that given two points i, j , if Energy Difference $\delta E = E_i - E_j$, is positive then State j , becomes new current state, if $\delta E \leq 0$, then the probability of state j becoming current state is given by:

$$P_r(\text{current} - \text{state} = j) = e^{\frac{E_i - E_j}{k_b T}}$$

T represents the temperature of the solid and k_B is the Boltzmann constant.

Ref. Simulated annealing: From basics to applications, Daniel Delahaye, Supatcha Chaimatanan, Marcel Mongeau

Simulated Annealing

The acceptance criterion for accepting solution j from the current solution i is given by the following probability:

$$Pr\{ \textit{accept } j \} = \begin{cases} 1 & \textit{if } f(j) < f(i) \\ e^{\left(\frac{f(i)-f(j)}{c}\right)} & \textit{else.} \end{cases}$$

Simulated Annealing

1. **Initialization** $i := i_{start}, k := 0, c_k = c_0, L_k := L_0$;
2. **Repeat**
3. **For** $l = 0$ **to** L_k **do**
 - **Generate a solution** j **from the neighborhood** S_i **of the current solution** i ;
 - **If** $f(j) < f(i)$ **then** $i := j$ (j **becomes the current solution**);
 - **Else,** j **becomes the current solution with probability** $e^{\left(\frac{f(i)-f(j)}{c_k}\right)}$;
4. $k := k + 1$;
5. **Compute** (L_k, c_k) ;
6. **Until** $c_k \simeq 0$

TSP Problem

shorturl.at/CGPR8

20 Cities

shorturl.at/jrzKS

DP Solution of TSP

shorturl.at/atwS8

A modified very fast Simulated Annealing

Authors : Mohammad-Taghi, Vakil-Baghmisheh, Alireza Navarbah

Link : <https://ieeexplore.ieee.org/document/4651272>

Thanks!

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