

Simulated Annealing Demo 3

April 7, 2019

1 Simulated annealing Demo 3

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In [1]: import numpy as np
import matplotlib.pyplot as plt

In [2]: import sys

sys.path.insert(0, "../src")

In [3]: from env.light_grid import LightGrid
from walker.light_walker import LightWalker
from walker.simulated_annealing import SimulatedAnnealing

In [4]: x_l, x_r = -10, 10
y_l, y_r = -10, 10

In [5]: def global_optimizer(x, y):
return 1 / 1000 * (10 - x * np.sin(0.01 * x + y) + y ** 2 * np.cos(x) + x * y * np

In [6]: xx = np.linspace(x_l, x_r, 100)
yy = np.linspace(y_l, y_r, 100)

X, Y = np.meshgrid(xx, yy)

In [7]: cmap = plt.get_cmap('hot')

levels = np.linspace(-0.19, 0.18, 100)

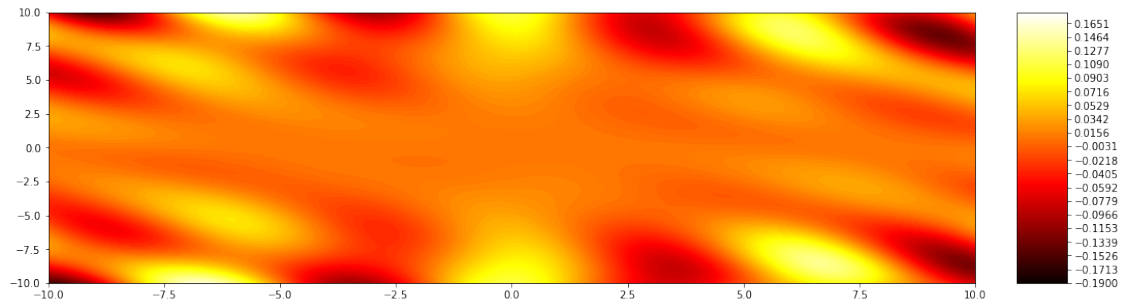
fig, ax = plt.subplots(constrained_layout = True)

fig.set_figwidth(15)

cs = ax.contourf(X, Y, global_optimizer(X, Y), levels, cmap = cmap)
c_bar = fig.colorbar(cs, ticks = levels[::5])

ax.set_xlim(-10, 10)
ax.set_ylim(-10, 10)

plt.show()
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In [8]: annealing = SimulatedAnnealing(initial_temperature = 1000, temperature_decay = 0.99)

In [9]: grid = LightGrid(bounded = True, bounds = [(x_l, x_r), (y_l, y_r)], dr = np.ones(2) * 1.0)
        grid.add_processor(global_optimizer, name = "optimizer")

In [10]: no_of_walkers = 100
         no_of_steps = int(1e3)

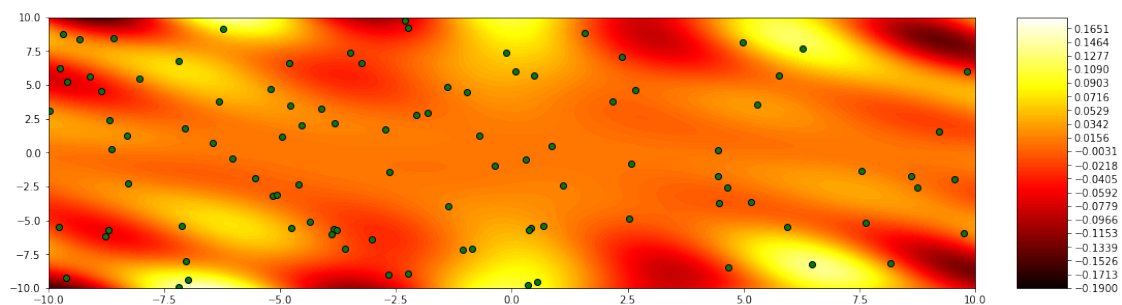
         def get_initial_coordinates(no, x_bounds, y_bounds):
             return np.random.uniform(low = x_bounds[0], high = x_bounds[1], size = no), \
                    np.random.uniform(low = y_bounds[0], high = y_bounds[1], size = no)

In [11]: walkers = []

In [12]: coordinates = get_initial_coordinates(no_of_walkers, (-10, 10), (-10, 10))

In [13]: ax.scatter(coordinates[0], coordinates[1], c = 'g', edgecolor = 'k')
         fig
```

Out [13]:



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In [14]: for i in range(no_of_walkers):
         wlk = LightWalker(dim = 2, \
                           data_collection_keys = ['optimizer'], \
```

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        max_no_of_steps = no_of_steps, \
        initial_position = np.array([coordinates[0][i], coordinates[1][i]]),
        next_step_processor = annealing)
walkers.append(wlk)

In [15]: drs = [np.ones(2, dtype = np.float64) * 1e-1, \
               np.ones(2, dtype = np.float64) * 1e-2, \
               np.ones(2, dtype = np.float64) * 1e-3, \
               np.ones(2, dtype = np.float64) * 1e-4]

In [16]: from random import choice

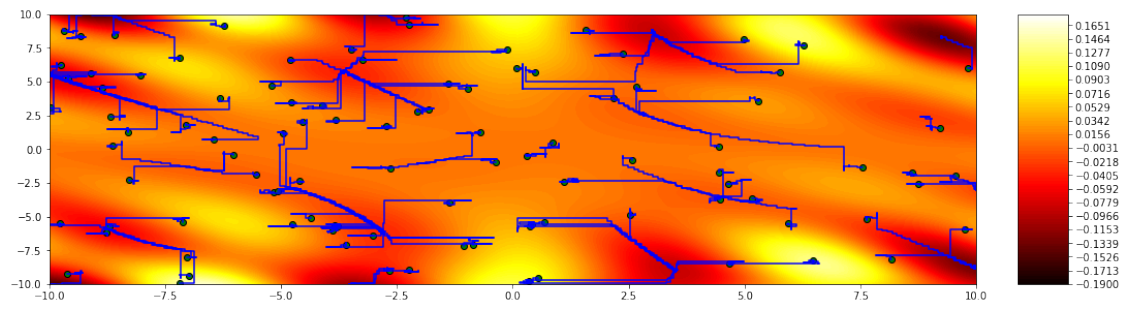
In [17]: for i in range(no_of_steps):
        next_positions = 0
        for walker in walkers:
            curr = walker.get_current_position()
            data_collector = list(key for key in walker.data.keys())[0]
            dr = choice(drs)
            next_positions = grid._next(curr, dr = dr)
            eng_curr = grid.processors[data_collector](curr[0], curr[1])
            eng_next = np.array([grid.processors[data_collector](next_pos[0], next_pos[1])
                                for next_pos in next_positions])
            walker.walk(possible_states = next_positions, energies = eng_next, current_eng = eng_curr)
        if i % 50 == 0:
            print(i)

0
50
100
150
200
250
300
350
400
450
500
550
600
650
700
750
800
850
900
950

In [18]: for wlk in walkers:
        ax.plot(wlk.visited[:, 0], wlk.visited[:, 1], c = 'b')
fig

```

Out [18]:



In []:

In []: