

Simulated Annealing

Objective Function: $x^2 + 5 \sin x$

function simulated Annealing (initial state,
initial temperature, cooling, state iterations)

current state = initial state

best state = current state

best cost = objective function (current state)

temperature = initial temperature

while temp > 1:

for i ← 1 to iterations

new state = Neighbour (current state)

current cost = objective function (curr state)

new cost = objective function (new state)

if AP (curr cost, new cost, temp) >

Random (0, 1)

current state = new state

if new cost < best cost

best state = new state

best cost = new cost

temp* = cooling rate

return (best state, best cost)

Function objective function (state):

cost = 0

for elem in state

cost += $x^2 + 5 \sin x$

return cost

function neighbour (state)

new state = state copy()

index = Random (0, length(state)-1)

new state [index] += Random (-1, 1)

state
iteration)

current state)

current state)

current state)

state)

}

```

return new state
function A f Neighbour A P (curr - state,
new - cost, temp)
if (new - cost < curr - cost);
return 1
else
return e(curr - cost - new - cost) / temp

```

```

def main():
    initial - temp = 1000
    cooling - rate = 0.9
    iteration = 1000
    initial - state = [random, uniform (-10,
10) for i in range (7)]
    best - state, best - cost = min (initial - state,
initial - temp, cooling - rate, iteration)
    print ("Best state : { best state }")
    print ("Best cost : { best - cost }")

```

Output

Best state = [-0.2587, -0.13911, -0.1005,
-0.0901, -0.2483, 0.0074, -0.1024]
Best cost = 0.17660