

Lab 5: Simulated Annealing algorithm

General Algorithm:

```
def annealing (init_sol, temp, cooling, final_temp):  
    current ← init_sol  
    new ← current  
    while temp > final_temp:  
        neighbor = getNeighbor (current)  
        if current < cost (neighbor)  
        new = getNeighbor (current)  
        if  $\Delta E \leftarrow \underset{\text{current}}{\text{cost (current)}} - \underset{\text{new}}{\text{cost (new)}}$  < 0:  
            current = new  
        else if  $\text{random}() < e^{(-\Delta E / \text{temp})}$ :  
            current ← new  
        temp *= cooling  
    return current
```

→ Utility functions:

```
def objective_function (x)  
    // Define any mathematical Objective  
    // function  
    return  $x^4 + 5 + \sin(x^5 + \pi + x)$ 
```

```
def cost (sol)  
    return objective_function (sol)
```

→ Initialization code:

```
initial_sol =
```

```
def getNeighbor (sol):
```

```
    return current sol + random (-1, 1)
```

```
# Adding a random perturbation to solution
```

→ Initialization Code:

```
initial-solution = random (-10, 10)
```

```
# Initial solution b/w -10, 10
```

```
initial-temperature = 10
```

```
final-temperature = 0.1
```

```
cooling-factor = 0.99
```

```
print (annealing (initial-solution, initial-temp, error  
cooling, final-temperature))
```

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→ Code:

```
import math
```

```
import random
```

```
class Annealing:
```

```
    def __init__(self): →
```

```
        self.initial-sol = random.uniform (-10, 10)
```

```
        self.temp = 10
```

```
        self.cooling = 0.99
```

```
        self.final = 0.01
```

```
        self.annealing()
```

```
    def cost (self, x):
```

```
        return  $x^2 + 4x + 5 + \text{math.sin}(x) + 5 * \text{math.pi} * x$ 
```

```
    def getNeighbors (self, sol):
```

```
        return sol + random.uniform (-1, 1)
```

```
def annealing(self):  
    current = self.initial_sol  
    new = current; best = current  
    while self.temp > self.final:  
        new = self.getNeighbors(current)  
        dE = self.cost(new) - self.cost(current)  
        print  
        if dE < 0 or random.random()  
            < math.exp(-dE/self.temp):  
            current = new  
        if self.cost(new) < self.cost(best):  
            best = new  
        self.temp *= self.cooling  
    print(f"Best sol: {best}")
```

c = Annealing()

Output:

Final Solution:

- 0.0977

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