

Simulated Annealing

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the following algorithm presents the simulated annealing heuristic:

① Initialize parameters

- set the initial solutions
- set the initial temperature T
- Define cooling rate α ($0 < \alpha < 1$)
- set the stopping criterion

② Iterate:

- Repeat until a stopping condition (like a low temperature or a certain no of iteration) is met
- Generate a neighboring state: slightly modify the current state to explore new solutions
- Evaluate energy: calculate the energy (objective function) of the new state.

Acceptance Decision

- If the new state has lower energy than the previous accept it
- If the higher energy is found accept it with probability that it is and how much worse the new state it

metropolis's criteria

- ## ③ Cool down: ~~Gradually~~ reduce the temperature according to the cooling schedule.

- ## ④ STOP: Once the temperature is low or after a set number of iteration stop & return the best solution found.

Code :-

```
import numpy as np
import matplotlib.pyplot as plt

def rastigrin(x)
    A = 10
    return A * len(x) + sin((1/2 * x) + 1/2 - A * np.cos(
        2 * np.pi * x))
    for xi in x]
```

```
def simulated_annealing(start, initial_temp,
    cooling_rate, max_iter)
```

```
    current_solution = start
```

```
    current_energy = rastigrin(current_solution)
```

```
    best_solution = current_solution
```

```
    best_energy = current_energy
```

```
    temp = initial_temp
```

```
    energies = [current_energy]
```

```
    for i in range(max_iter):
```

```
        candidate_solution = current_solution
```

```
        + np.random.uniform(-1, 1, size=
            len(start))
```

```
        candidate_solution = np.clip(candidate
            solution, -5.12, 5.12)
```

```
        candidate_energy = rastigrin(candidate
            solution)
```

```
        delta_energy = candidate_energy - current_energy
```

```
        if delta_energy > 0:
```

```
            current_solution = candidate_solution
```

```
            current_energy = candidate_energy
```


else :

acceptance-prob = $\text{np.exp}(\text{delta_energy} / \text{temp})$

if $\text{np.random.rand}() < \text{acceptance_prob}$

current-solution = candidate-solution

best-energy = current-energy

temp += cooling-rate

energies.append(current-energy)

return best-solution, best-energy, energies.

Output :-

Best solution : [4.540... 4.519...]

Best energy : 80.642.