

Simulated annealing

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- n-queens heuristics function
 - Also known-as the fast heuristic algo
 - Place queen in random position on the first row
 - For each subsequent row, place queen in the column that minimizes the number of conflicts with existing queens
 - repeat until all N queens are on the board
 - Goal is zero attacks
 - Minimizing v. Maximizing the objective function
 - If you want to minimize $f(x)$ and your optimizer program seeks to maximize the objective function then define $g(x) = -f(x)$ and find $\max(g(x)) = \max(-f(x)) = \min(f(x))$
 - If your optimization problem needs to maximize $f(x)$ and your optimizer program seeks to minimize the objective function, define $g(x) = -f(x)$ and find $\min(g(x)) = \max(f(x))$
 - Do lots of random restarts, hill climb until we reach the local peak, then take the max of all the iterations
 - How do you know if you have done enough examples?
 - Keep track of all the places on the graph you've been before and restart the sample whenever you see you've gotten to the same place - taboo search - its taboo to go to where you have been before
 - Keep list of all local maxima and try to predict where a new maximum might be given areas not yet explored - stage algorithm
 - With a large step size can miss hills entirely
 - The algorithm could get into an infinite loop and never terminate - algorithm can oscillate and not converge on an answer
 - If you see oscillation, do smaller steps
 - Can start with a large size step and decrease overtime to better ensure that we reach the global maximum - can get same result with simulated annealing

- Use idea of cooling and heating to help us get out of local minima and find global minimum
- High temperature equates to more randomness and gradual cooling will decrease randomness
- Simulated annealing
 - Select point near us randomly
 - If new position is better, we take it
 - However if the new position isn't better, we are still going to take it with a probability of-
 - When $T \rightarrow \text{infinity (high)}$, $\Delta E / T$ goes to 0
 - No matter what E is - even negative. $E_0 = 1$
 - Local beam search:
 - Use particle-to represent a position - k-particles - at each time frame look at randomly generated neighbors of each of these particles and keep K- best ones for the next iteration
 - If any particles reach a goal you terminate
 - Different than random restart because we-are comparing all the neighbors of all the particles to each other. There is information being passed to each position -normal random restart doesn't share information between iterations.
 - Stochastic beam search - similar but successor particles are chosen not just based on their fitness but with some randomness that ensures we don't get stuck in a local maximum - related to simulated kneeling
 - This is a heuristic search algorithms that explores a graph by expanding the most optimistic node in a limited set - optimization of best-first search that reduces its memory requirements
 - Builds a search tree
 - At each level of the tree it generates all successors of the states at the current level, sorting them in increasing order of heuristic cost.
 - Only stores a predetermined number of best states at each level called beam width- only these states are expanded next
 - Genetic algorithms:
 - Analogy to natural selection in biology-uses breeding and mutation to find the optimal answer to a problem