

# Optimization

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## Optimization:

- choosing the best option from a set of options.
- local search → search algorithm that maintains a single node & searches by moving to a neighbouring node.
- General strategy in local search -
  - take a state, maintaining some current node, & move where we are looking at in this state-space landscape in order to try to find global max./global min. somehow.

## Hill climbing (pseudocode):

function HILL-CLIMB(problem):

    current = initial state of problem

    repeat:

        neighbour = highest valued neighbour of current

        if neighbour not better than current:

            return current

        Current = neighbour

Drawbacks of Hill-climb: Shoulder problem, not always find optimal global max/min.

## Hill climb variants:

variants	Definition
steepest-ascent	choose the highest valued neighbour.
stochastic	choose randomly from high-valued neighbours.
first-choice	choose the first higher-valued neighbours.
random-restart	conduct hill climbing multiple times
local beam search	choose the k-highest-valued neighbours

## Simulated Annealing:

- Early on, higher "temperature": more likely to accept neighbors that are worse than current state.
- Later on, lower "temperature": less likely to accept neighbors that are worse than current state.

pseudo code:

function SIMULATED-ANNEALING(problem, max):

    Current = initial state of problem

    for t = 1 to max:

        T = TEMPERATURE(t)

        neighbor = random neighbor of current

$\Delta E$  = how much better neighbor is than current

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if  $\Delta E \geq 0$ :

current = neighbor

with probability  $e^{\Delta E/T}$  set current = neighbor

- Linear programming: minimize a linear objective function subject to linear equality and inequality constraints.

- Goal:

- to minimize a cost function  $c_1x_1 + c_2x_2 + \dots + c_nx_n$
- with constraints of form  $a_{1n}x_1 + a_{2n}x_2 + \dots + a_{nn}x_n \leq b$
- with bounds for each variable  $l_i \leq x_i \leq u_i$

Example:

- Two machines  $X_1$  &  $X_2$ .  $X_1$  cost ₹ 50/h,  $X_2$  cost ₹ 80/h. Goal is to minimize the cost.
- $X_1$  requires 5 unit of labor/h,  $X_2$  requires 2 unit of labor/h. Total of 20 unit of labor to spend.
- $X_1$  produces 10 unit of output/h,  $X_2$  produces 12 unit of output/h. Company needs 90 unit of output.

Cost function:  $50x_1 + 80x_2 - \text{from(i)}$

Constraint:  $5x_1 + 2x_2 \leq 20 - \text{from(ii)}$

Constraint:  $10x_1 + 12x_2 \geq 90 - \text{from(iii)}$

$$\Rightarrow (-10x_1) + (-12x_2) \leq -90$$

Algorithms:

- Simplex
- Interior-Point

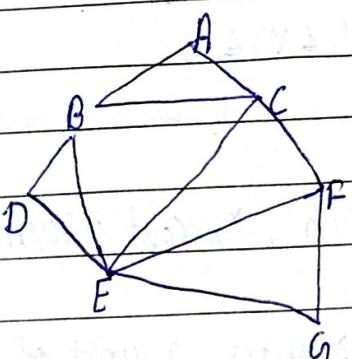
## Constraint Satisfaction:

- Student Taking classes

1	A B C
2	B D E
3	C E F
4	E F G

Exam slots:

Monday  
Tuesday  
Wednesday



Variable: {A, B, C, D, E, F, G}

Domains: {Monday, Tuesday, Wednesday}

constraints: {A ≠ B, A ≠ C, A ≠ D, B ≠ C, B ≠ E, C ≠ F, C ≠ G, E ≠ F, F ≠ G, F ≠ H, E ≠ H}

## constraint graph

- Set of variables  $\{x_1, x_2, \dots, x_n\}$
- Set of domains for each variable  $\{D_1, D_2, \dots, D_n\}$
- Set of constraints  $C$

- Sudoku Solving:

Variables: {(0,0), (1,0), (2,0), (0,1), (1,1), (2,1), (0,2), (1,2), (2,2)}

Domains: {1, 2, 3, 4, 5, 6, 7, 8, 9}

constraints: {(0,0) ≠ (1,0) ≠ (2,0) ..., (0,1) ≠ (1,1) ≠ (2,1) ...}

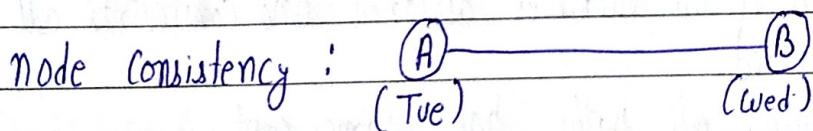
→ hard constraint: constraint that must be satisfied in a correct sol.

→ soft constraint: constraint that expresses some notion of which solution are preferred over others

- Unary constraint: constraint involving only one variable  
 $\{A \neq \text{Monday}\}$
- binary constraint: constraint involving two variables.  
 $\{A \neq B\}$
- node consistency → when all the values in a variable's domain satisfy the variable's unary constraints.
- arc consistency → when all the values in a variable's domain satisfy the variable's binary constraints.

• To make  $X$  arc-consistent with respect to  $Y$ , remove elements from  $X$ 's domain until every choice for  $X$  has a possible choice for  $Y$ .

Constraints:  $\{A \neq \text{Mon}, B \neq \text{Tue}, B \neq \text{Mon}, A \neq B\}$



• pseudocode:

function REVISE( $\text{esp}, X, Y$ ):

$\text{revised} = \text{false}$

for  $u$  in  $X.\text{domain}$ :

if no  $y$  in  $Y.\text{domain}$  satisfies constraint for  $(X, Y)$ :

delete  $u$  from  $X.\text{domain}$

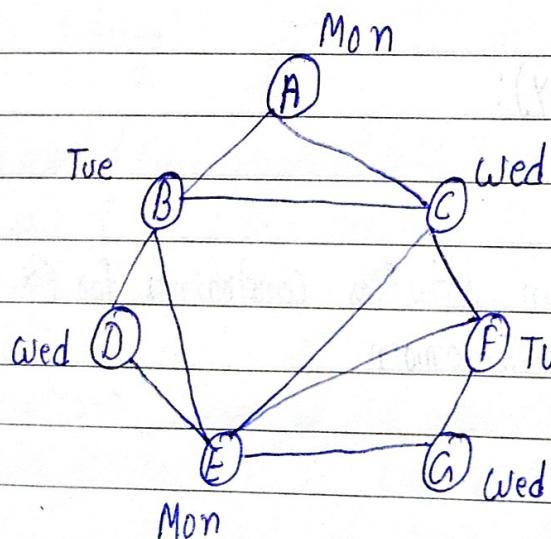
$\text{revised} = \text{true}$

return  $\text{revised}$

function AC-3(csp):  
 queue = all arcs in csp  
 while queue non-empty:  
 (x,y) = DEQUEUE(queue)  
 if REVISE(csp, x, y):  
 if size of X.domain = 0:  
 return false  
 for each Z in neighbors - {y}:  
 ENQUEUE(queue, (z,x))  
 return true

→ CSPs as Search Problems →

- initial state: empty assignment (no variable)
- actions: add a {variable = value} to assignment
- transition model: shows how adding an assignment changes the assignment.
- goal test: check if all variables assigned and constraints all satisfied.
- path cost function: all paths have same cost.



## Backtracking Search:

```
function BACKTRACK(assignment, csp):
    if assignment complete: return assignment
    var = SELECT-UNASSIGNED-VAR(assignment, csp)
    for value in DOMAIN-VALUES(var, assignment, csp):
        if value consistent with assignment:
            add {var = value} to assignment  $\rightarrow$  inferences = INFERENCE(assignment, csp)
            result = BACKTRACK(assignment, csp)  $\begin{array}{l} \text{if inferences} \neq \text{failure: add inference to} \\ \text{assignment} \end{array}$ 
            if result  $\neq$  failure: return result
            remove {var = value} from assignment
    return failure  $\begin{array}{l} \text{add inferences} \\ \text{and inferences} \end{array}$ 
```

- maintaining arc-consistency: algo. for enforcing arc-consistency everytime we make a new assignment.
- When we make a new assignment to X, calls AC-3, starting with a queue of all arcs(Y, X) where Y is a neighbor of X.

### $\rightarrow$ SELECT-UNASSIGNED-VAR :

- minimum remaining values (MRV) heuristic: select the variable that has the smallest domain.
- degree heuristic: select the variable that has the highest degree.

### $\rightarrow$ DOMAIN-VALUES :

- least-constraining values heuristic: return variable in order by no. of choices that are ruled out for neighboring variables.
- try least-containing values first