

Optimization Techniques of Multi-Cooperative Systems (MCTR 1021)

Tutorial (03) Simulated Annealing (SA)

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Outline

- Tutorial 1 Recap
- Metaheuristics
- Simulated Annealing
- Application to Function Optimization
- Case Study: Assembly Line Balancing Problem

Tutorial 1 Recap:

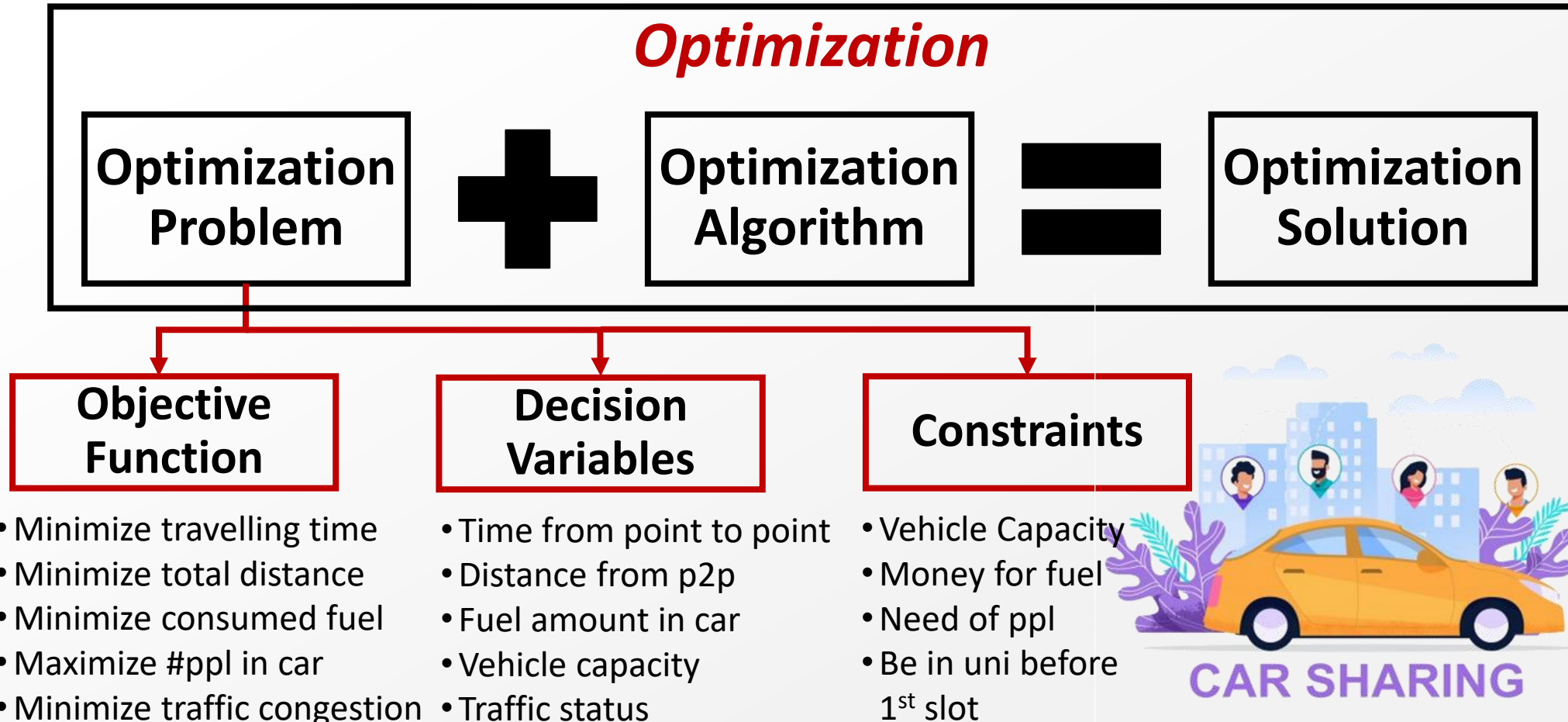
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Optimization Problem



Optimization Algorithm



Optimization Solution

Arithmetic

31	23	19	84	21
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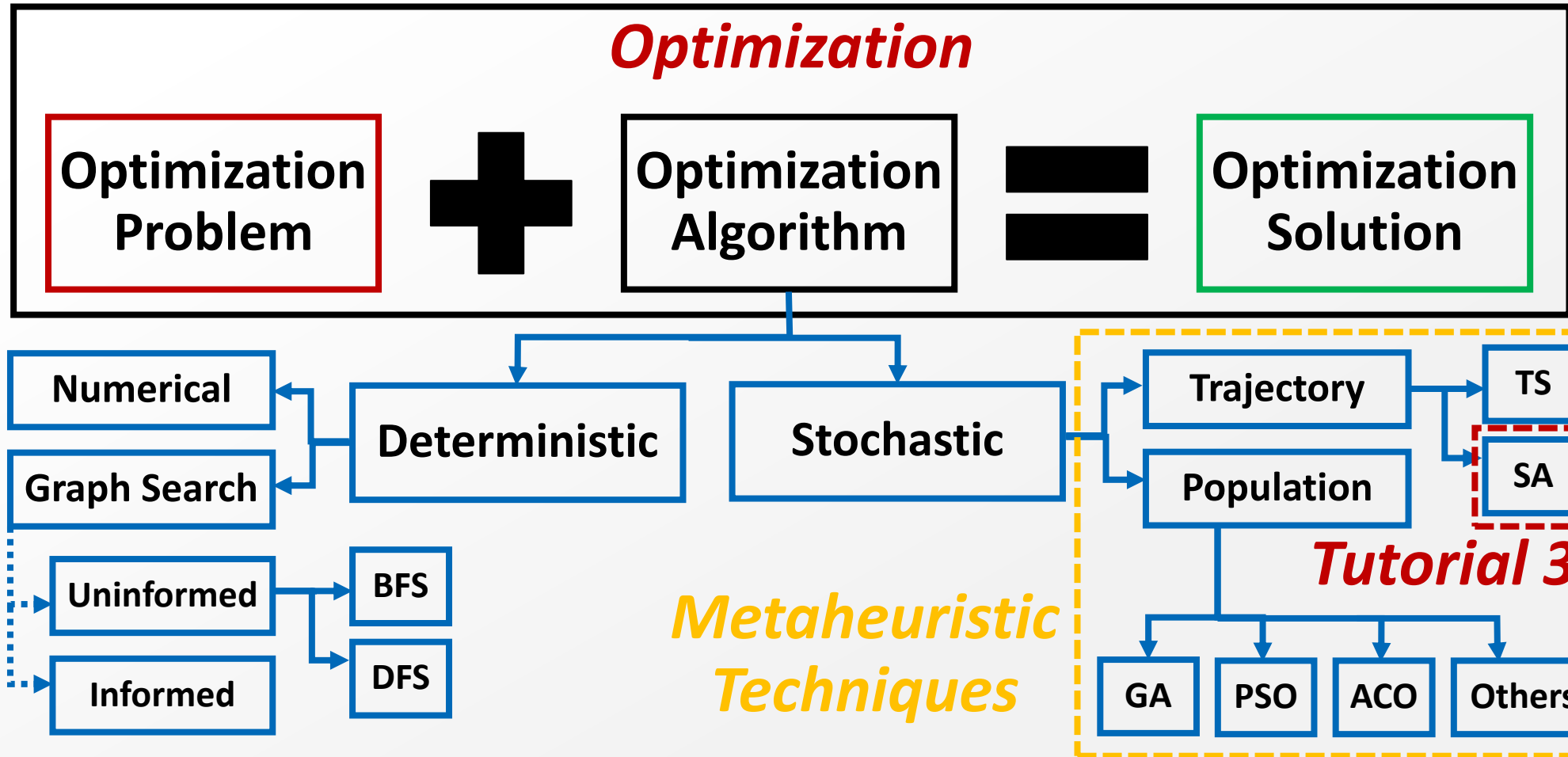
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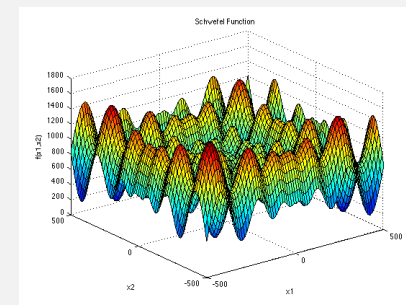
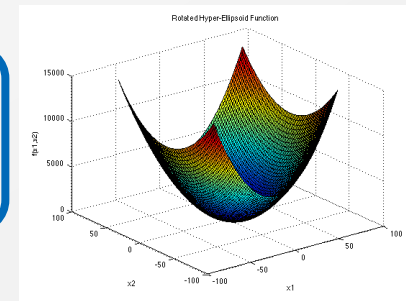
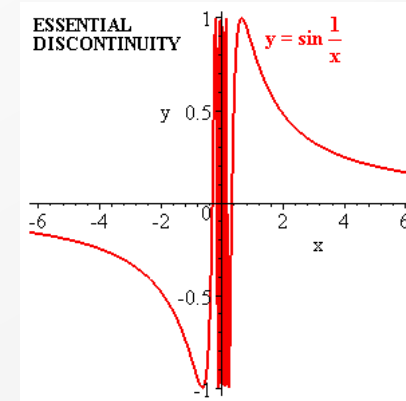
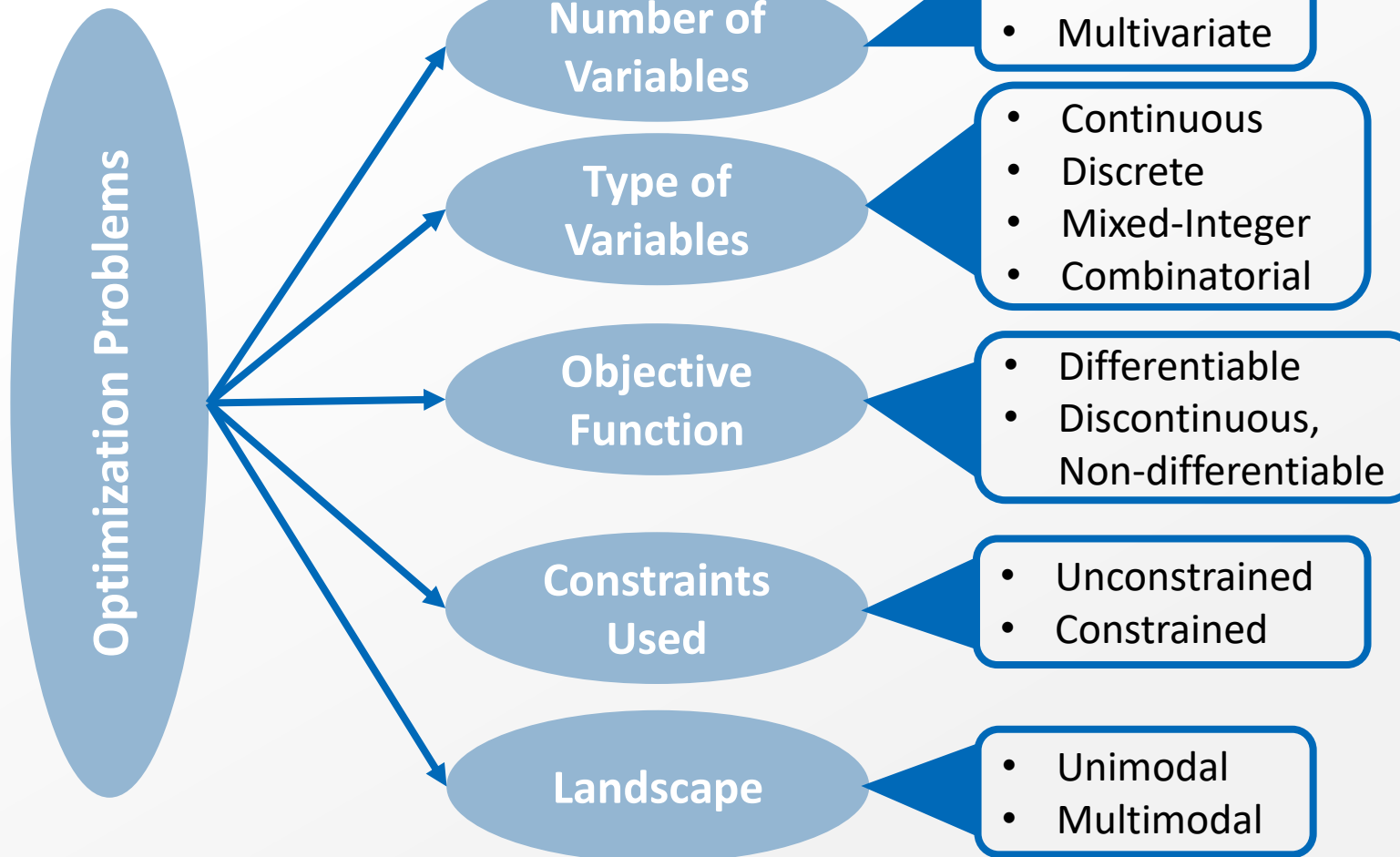
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Optimization Problems

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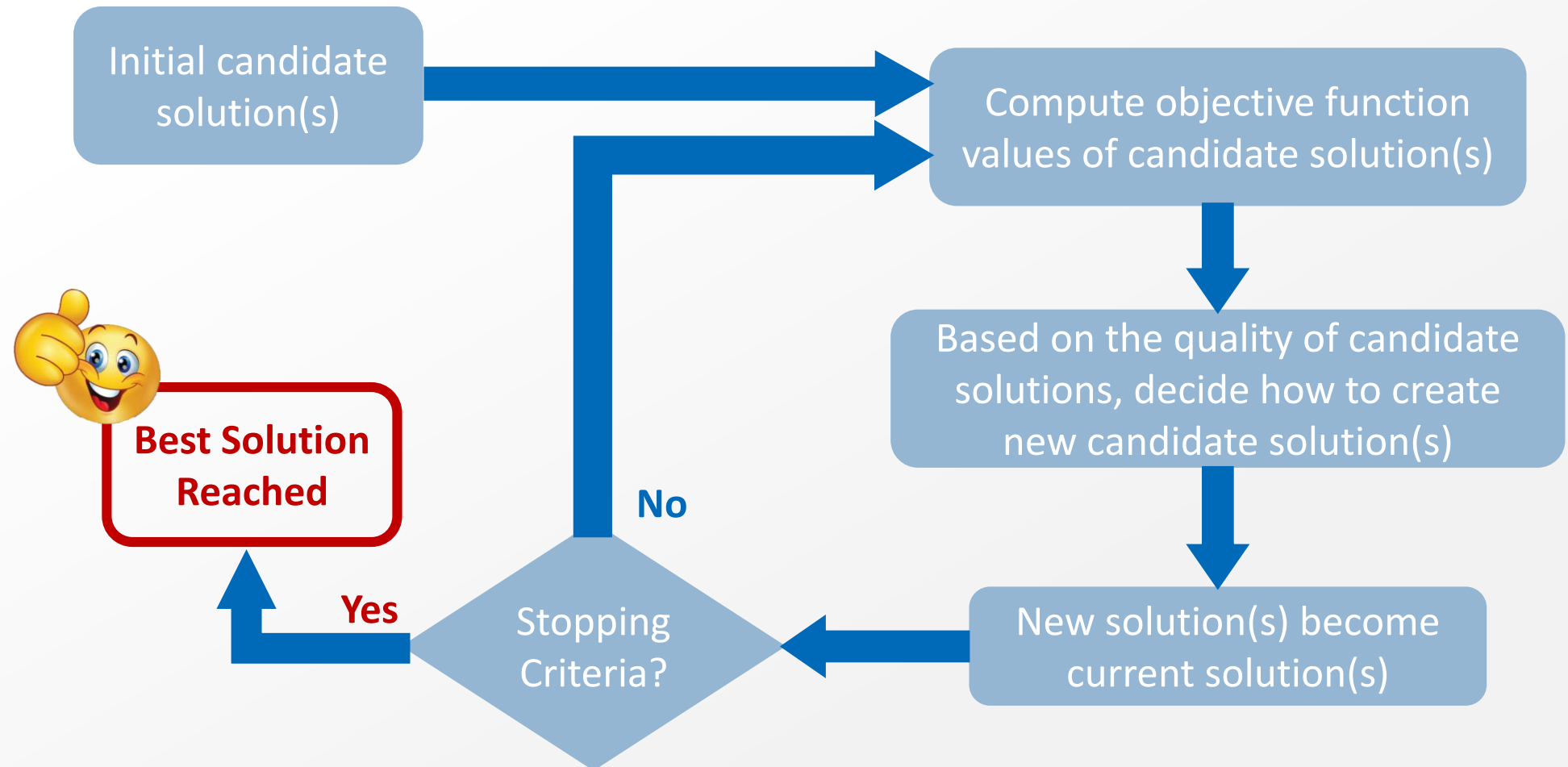


What is a Metaheuristic?

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- ***What is the situation?***
 - Extremely large solution space
 - Lack of algorithmic solutions (i.e. we don't know exactly what good features the best solutions have)
 - Non-differentiable mathematical model
- ***What can we do?***
 - We know the solution representation and the feasibility conditions
 - We can generate an initial random feasible solution
 - We can modify this solution to create a new solution instance
 - We can do this repetitively to improve our solution quality
- ***This is the idea behind all metaheuristics.***

What is a Metaheuristic?



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What is a Metaheuristic?

- It is a **higher-level procedure** to provide a **near-optimal solution** (i.e. sufficiently good) to an optimization problem – especially with incomplete/imperfect information or limited computational capacity.
- Metaheuristics **randomly sample** a subset of solutions which are otherwise too large to be explored.
- So, metaheuristics are like a **black box** that can be implemented on many problems to provide **good** solutions.
- Often, we need to add **domain-specific knowledge** to these metaheuristic algorithms to obtain **excellent** solutions.

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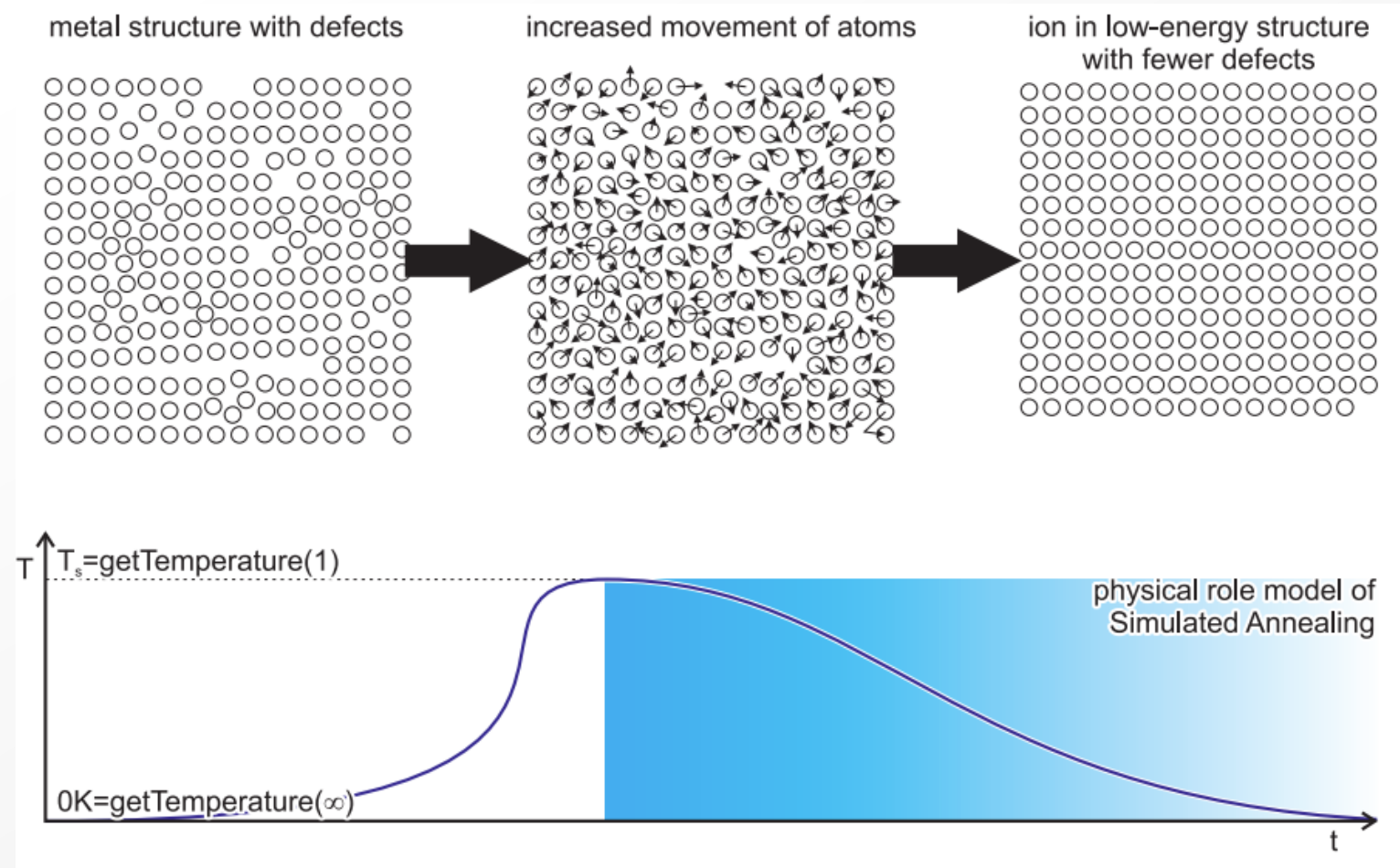
Physical Annealing

- **Physical Annealing** is a metal heat treatment that alters the microstructure of the material causing changes in properties (e.g. strength, hardness, ductility, ... etc)
- Physical Annealing Process:
 - Heat the metal beyond the recrystallization temperature for a suitable time.
 - Metal is cooled down slowly under a controlled rate.
- As the metal **cools down slowly**, the ions assume **minimum-energy** stable positions in the crystal. So, an initial brittle structure is transformed to a **better and more stable configuration** (e.g. refined grains, eliminate defects and residual stresses, improve ductility ... etc)

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Physical Annealing

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Simulated Annealing

- **Simulated Annealing (SA)** is a meta-heuristic optimization algorithm emulating the physical annealing process.
- Metropolis et al. (1953) proposed a Monte Carlo algorithm to simulate the physical annealing process. Then, Kirkpatrick (1982) applied SA to optimization problems to find near-optimal solutions in large solution spaces.'
- In the context of optimization, the **minimum of the objective function** represents the **minimum-energy state of the system**.

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Simulated Annealing

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Optimization Algorithm	Simulated Annealing Algorithm
Decision Variable	Position of molecule in the substance
Solution (i.e. vector of all decision variables)	State of the substance
Objective Function	Energy of the substance state
Generation of New Solutions	Random movement of molecules
Selection of Solutions	<ul style="list-style-type: none">• If new solution has a lower energy state, then it is always accepted.• Otherwise, solution is accepted probabilistically.

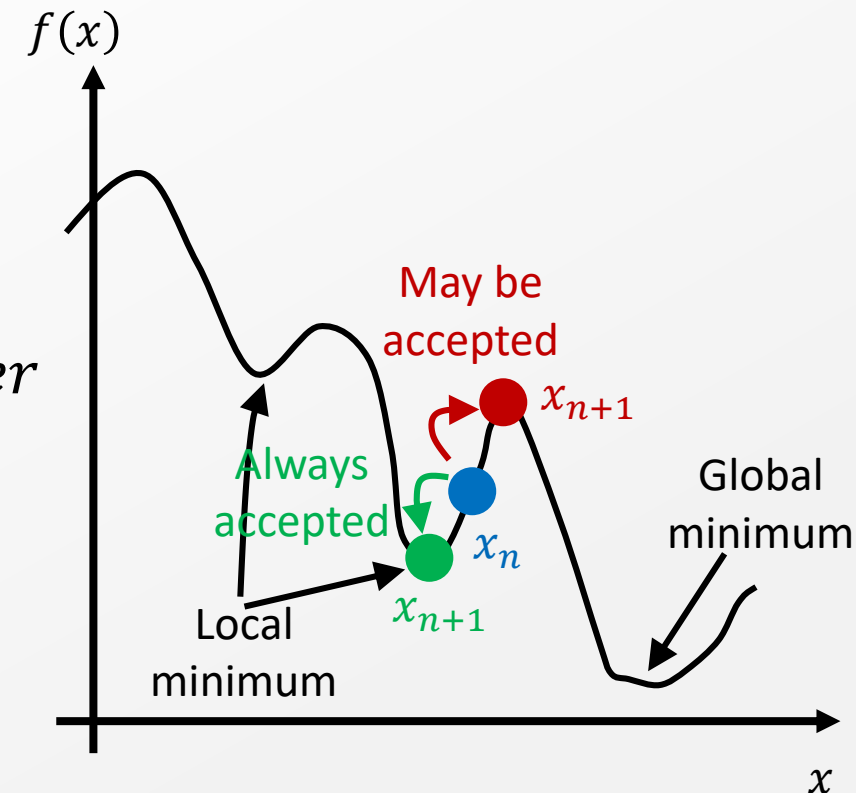
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Simulated Annealing

- **Transition Probability** is the probability of moving from the current solution x_i to a new solution x_j .

$$p_{ij} = \begin{cases} 1; & \text{if } f(x_j) < f(x_i) \text{ ... } \sim x_j \text{ is better} \\ e^{\frac{-\Delta E}{T}}; & \text{otherwise} \end{cases}$$

- This means that you always go to better solutions.
- However, worse solutions are accepted probabilistically based on the temperature. For high temperature initially, worse solutions are accepted more to explore search space. Also, this helps to get out of being stuck of local minima.



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Simulated Annealing

- **Linear Cooling Schedule:**

$$T_{cur} = T_0 - \beta i_{cur}$$
$$\text{where } \beta = \frac{T_f - T_0}{i_{max}}$$

Where β is the cooling rate and i_{cur} is the current iteration number .

- **Geometric Cooling Schedule:**

$$T_{cur} = T_0 \alpha^{i_{cur}}$$
$$\text{where } 0 < \alpha < 1 ; \alpha = 0.7 \sim 0.95$$

Where α is the cooling rate and i_{cur} is the current iteration number.

- You can have multiple iterations n_T per a single temperature.

Simulated Annealing

Random Movement(Examples)

Combination

Changing an element
in the combination

A	B	C	D	E
---	---	---	---	---

A	B	C	F	E
---	---	---	---	---

Permutation

Swapping two elements

A	B	C	D	E
---	---	---	---	---

A	D	C	B	E
---	---	---	---	---

Binary

Bit Flip

0	1	0	0	0
---	---	---	---	---

0	1	0	1	0
---	---	---	---	---

Arithmetic

Adding/Subtracting
a random number

$$X_{New} = X_{Old} \pm random$$

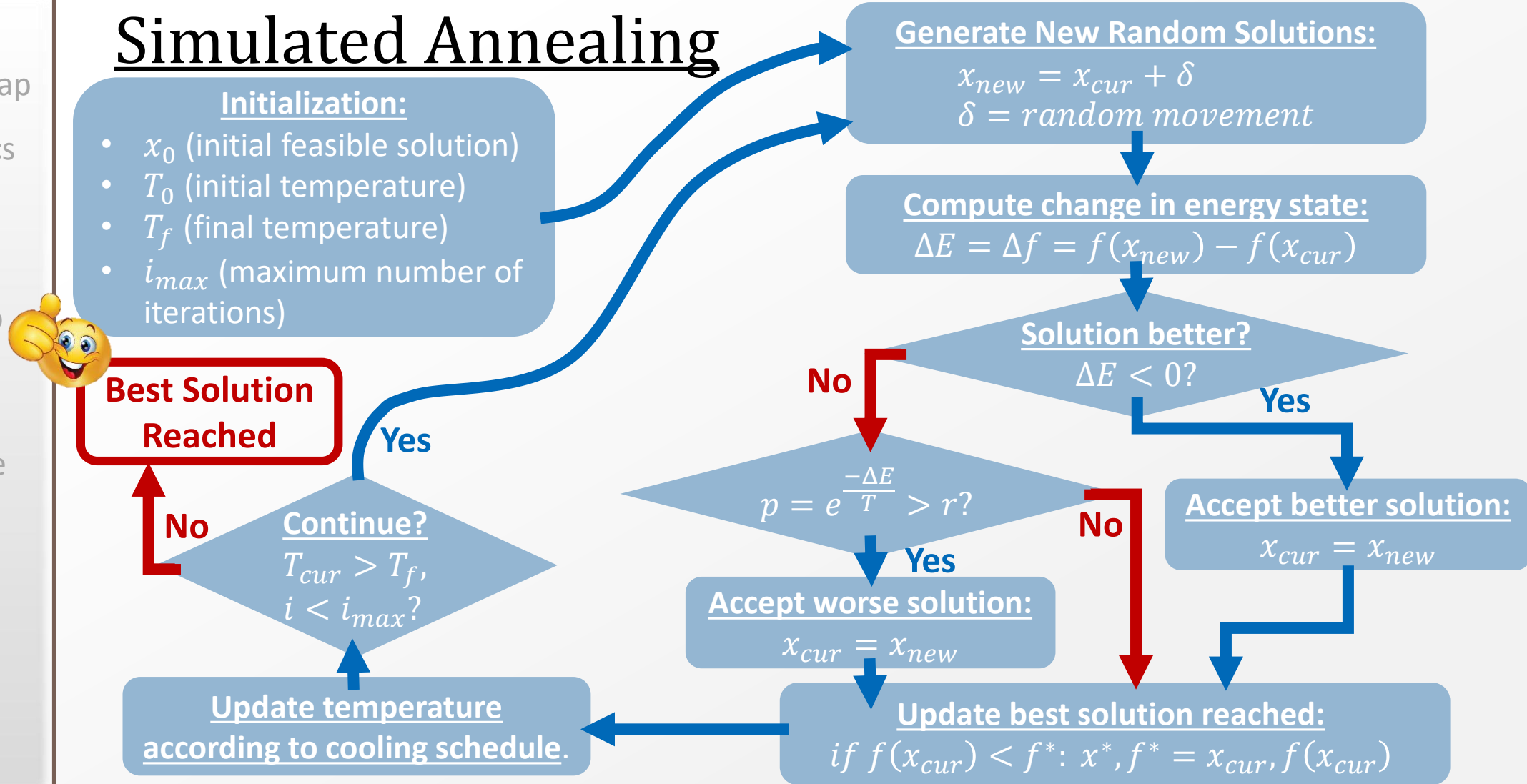
1	2	7	8	4
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1	2	7	3	4
---	---	---	---	---

Examples to possible random movements. There are more examples in the literature

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Simulated Annealing Algorithm

- Decision Variables: $\underline{x} = x_1, x_2, \dots, x_p$
- Objective Function: $f(\underline{x})$

Initialize $\underline{x}_0, T_0, T_f, i_{max}, x^*, f^*$

While $T_{cur} > T_f$ and $i \leq i_{max}$:

Repeat for n_T (iterations per temperature):

Generate random new **feasible** solutions: $x_{new} = x_{cur} + rand$

Compute change in energy: $\Delta E = \Delta f = f(x_{new}) - f(x_{cur})$

If $\Delta E < 0$:

Accept better solution: $f(x_{new})$

else if $r < p = e^{\frac{-\Delta E}{T}}$ (r is a random number 0~1):

Accept solution: $x_{cur} = x_{new}$

If $f(x_{cur}) < f^*$:

Update best reached solution: $x^*, f^* = x_{cur}, f(x_{cur})$

Update temperature according to cooling schedule.

Update iteration counter: $i = i + 1$

Output best reached solution x^*, f^*

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Function Minimization using SA

- **Problem Statement:**

Find the minimum point of the function:

$$f(x) = -x^3 + 60x^2 - 900x - 100$$

subject to: $0 \leq x \leq 32$

- Use SA with the following parameters:
 - $n_T = 2$ iterations per temperature
 - $T_0 = 1000$ (initial temperature)
 - $T_f = 0.01$ (final temperature)
 - $i_{max} = 200$ (maximum number of iterations)
 - Linear cooling schedule
 - Assume initial guess: $x_0 = 2$
- Perform 2 iterations only.

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Function Minimization using SA

- **Initialization:**

- Initial random **feasible** solution: $x_0 = 2$
- Initial objective function value:
$$f(x_0) = -2^3 + 60(2^2) - 900(2) - 100 = -1668$$
- Best Solution so far: $x^* = 2$ with $f^* = -1668$
- Initial temperature: $T = 1000$
- Linear cooling rate: $\beta = \frac{T_f - T_0}{i_{max}} = \frac{1000 - 0.01}{200} \approx 5$

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Function Minimization using SA

- **Iteration #1a:**

- Perform random movement:

$$x_1 = x_0 + rand(0 \sim 32) = 8.5$$

- Compute change in energy:

$$f(x_1) = -x^3 + 60x^2 - 900x - 100 = -4029$$

$$\Delta E = \Delta f = f(x_1) - f(x_0) = -4029 - (-1668) = -2361$$

- This is a better solution $\Delta E < 0$; so, it is accepted.

$$x_{cur} = x_1 = 8.5$$

- Update best solution so far (since $f(x_1) < f^*$):

$$x^* = 8.5 \text{ with } f^* = -4029$$

- This will be repeated again as we perform $n_T = 2$ iterations per temperature.

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Function Minimization using SA

- **Iteration #1b:**

- Perform random movement:

$$x_2 = x_{cur} + rand(0 \sim 32) = 12.8$$

- Compute change in energy:

$$f(x_1) = -x^3 + 60x^2 - 900x - 100 = -3887$$

$$\Delta E = \Delta f = f(x_1) - f(x_0) = -3887 - (-4029) = 142$$

- This is a worse solution $\Delta E > 0$; so, we calculate the transition probability.

$$p = e^{\frac{-\Delta E}{T}} = e^{\frac{-142}{1000}} = 0.868$$

- Generate a random number: $r = 0.4$

- Since $r < p$, then it is accepted:

$$x_{cur} = x_2 = 12.8$$

- Best solution so far is not updated.

- Update temperature:

$$T = T_0 - 5i_{cur} = 1000 - 5 = 995$$

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Function Minimization using SA

- **Iteration #2a:**

- Perform random movement:

$$x_3 = x_{cur} + rand(0 \sim 32) = 15$$

- Compute change in energy:

$$f(x_1) = -x^3 + 60x^2 - 900x - 100 = -3475$$

$$\Delta E = \Delta f = f(x_1) - f(x_0) = -3475 - (-3887) = 412$$

- This is a worse solution $\Delta E > 0$; so, we calculate the transition probability.

$$p = e^{\frac{-\Delta E}{T}} = e^{\frac{-412}{995}} = 0.661$$

- Generate a random number: $r = 0.8$

- Since $r > p$, then it is NOT accepted:

$$x_{cur} = x_2 = 12.8$$

- Best solution so far is not updated.

- This will be repeated again as we perform $n_T = 2$ iterations per temperature.

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Function Minimization using SA

- **Iteration #2b:**

- Perform random movement:

$$x_4 = x_{cur} + rand(0 \sim 32) = 10$$

- Compute change in energy:

$$f(x_1) = -x^3 + 60x^2 - 900x - 100 = -4100$$

$$\Delta E = \Delta f = f(x_1) - f(x_0) = -4100 - (-3887) = -213$$

- This is a better solution $\Delta E < 0$; so, it is accepted.

$$x_{cur} = x_4 = 10$$

- Update best solution so far (since $f(x_1) < f^*$):

$$x^* = 10 \text{ with } f^* = -4100$$

- Update temperature:

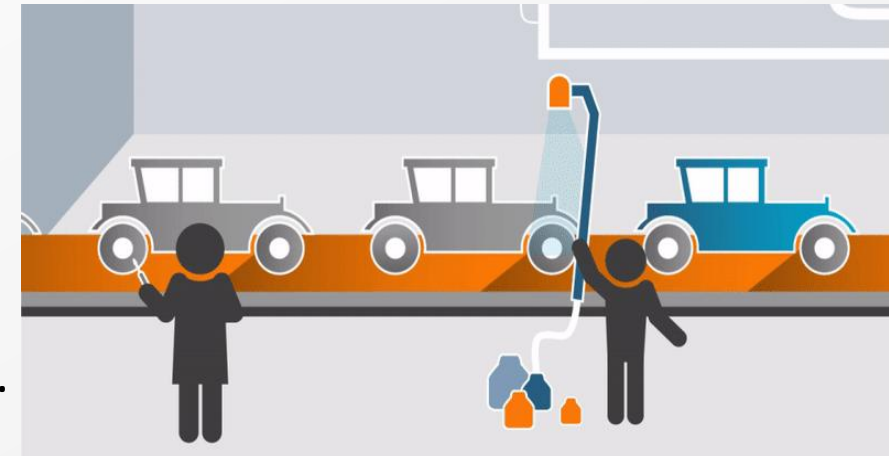
$$T = T_0 - 5i_{cur} = 1000 - 5(2) = 990$$

- And the iterations continue ...

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Case Study #3: Assembly Line Balancing

- Let there be n tasks (each with time requirement t_i) to be completed by m workstations with a predefined sequence.
- **Decision Variables:**
 - Which task i is done by which workstation j .
- **Objective Function:**
 - Minimize the number of used workstations.
- **Constraint Equation and Inequalities:**
 - Sequential order of tasks (i.e. precedence constraints).
 - Cycle time of the assembly line.
 - Maximum number of workstations.

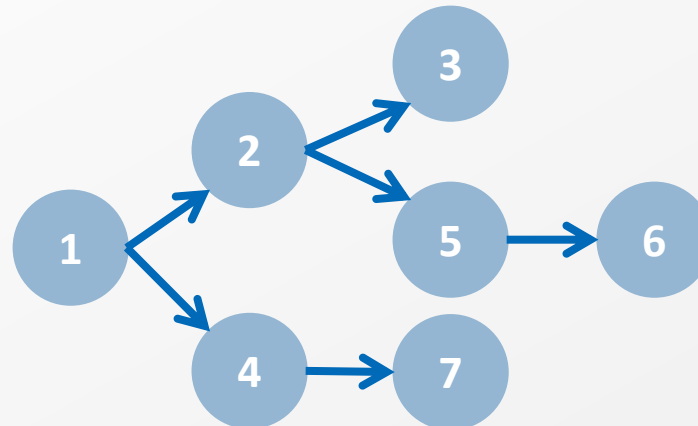


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Assembly Line Balancing: Formulation

• Given Data:

- Time Requirements of each task:
 $t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$
- Required cycle time: $C = 8$
- Precedence Constraints:
 - This can be represented as a vector of tuples.
 $P = [(1, 2), (1, 4), (2, 3), (2, 5), (4, 7), (5, 6)]$
 - Or it can be represented as a precedence matrix.



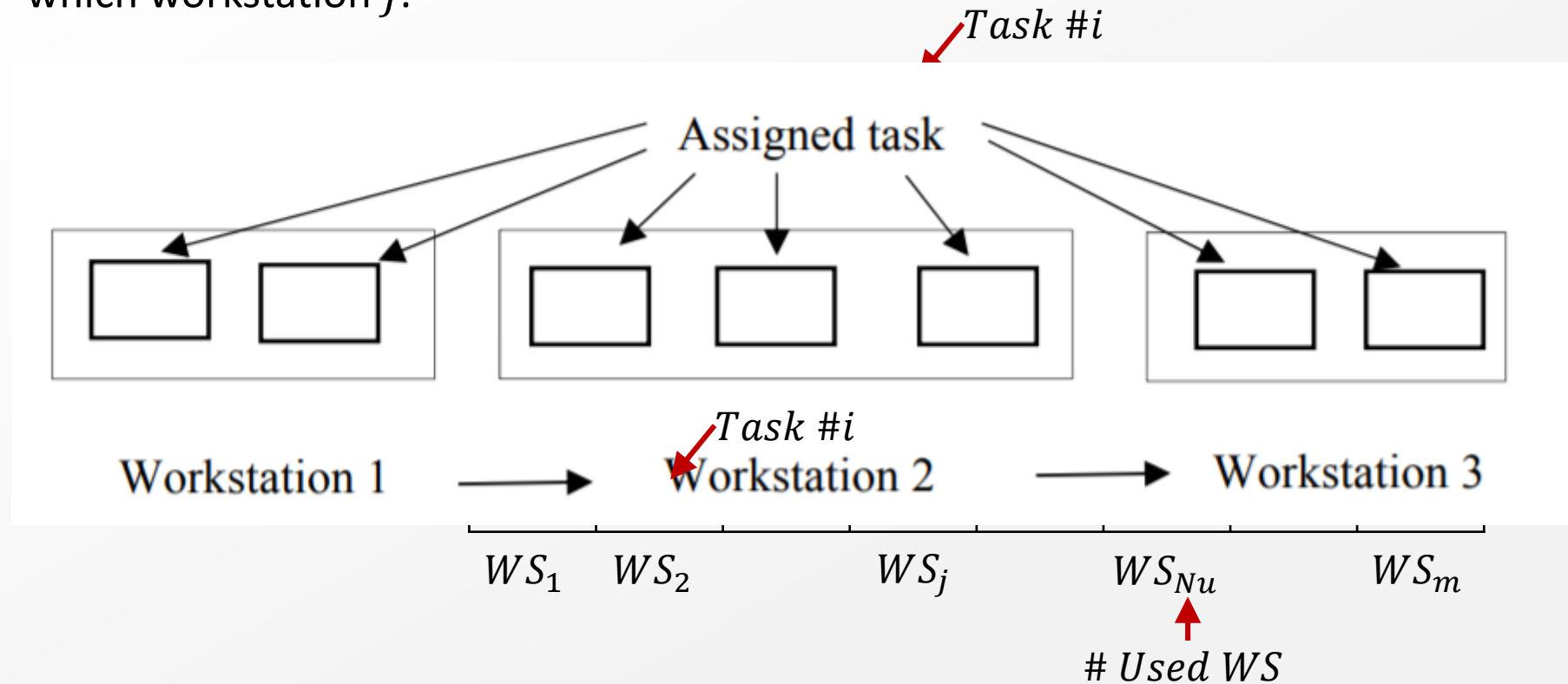
P_{ij} is whether task i has a precedence relation with task j .

	T1	T2	T3	T4	T5	T6	T7
T1	0	1	0	1	0	0	0
T2		0	1	0	1	0	0
T3			0	0	0	0	0
T4				0	0	0	1
T5					0	1	0
T6						0	0
T7							0

Assembly Line Balancing: Formulation

- Solution Representation:

- Which task i is done by which workstation j .



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Assembly Line Balancing: Formulation

- **Solution Representation:**

- Which task i is done by which workstation j .

Solution 1 →

1	2,4	3	5	6,7	-
WS_1	WS_2		WS_j		WS_6

$N_u = 5$

- **Objective Function:**

- Minimize the number of used workstations.
 $\min f = \min N_u$

- OR we can minimize the smoothing index (to make sure the workstations are equally loaded as well).

$$\min f = \min SI$$

$$SI = \sqrt{\frac{\sum_{i=1}^{N_u} (WL_i - WL_{max})^2}{N_u}}$$

Solution 2 →

1	2	3,4	6	5	7
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$N_u = 6$

N_u = number of used WS
 WL_i = work load of WS_i
 WL_{max} = maximum workload across all WS

Assembly Line Balancing: Formulation

• Solution Representation:

- Which task i is done by which workstation j .

Solution 1 →



1	2,4	3	5	6,7	7
WS_1	WS_2		WS_j		WS_6

$N_u = 6$

• Constraint Equation and Inequalities:

- Sequential order of tasks (i.e. precedence constraints).
- Cycle time of the assembly line.
- Maximum number of workstations.

$$WL_i \leq C = 8$$

$$WL_i = \sum t_j ; \text{if } T_j \text{ in } WS_i$$

$$N_u \leq m = 6$$

Time Requirements of each task:

$$t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$$

	T1	T2	T3	T4	T5	T6	T7
T1	0	1	0	1	0	0	0
T2		0	1	0	1	0	0
T3			0	0	0	0	0
T4				0	0	0	1
T5					0	1	0
T6						0	0
T7							0

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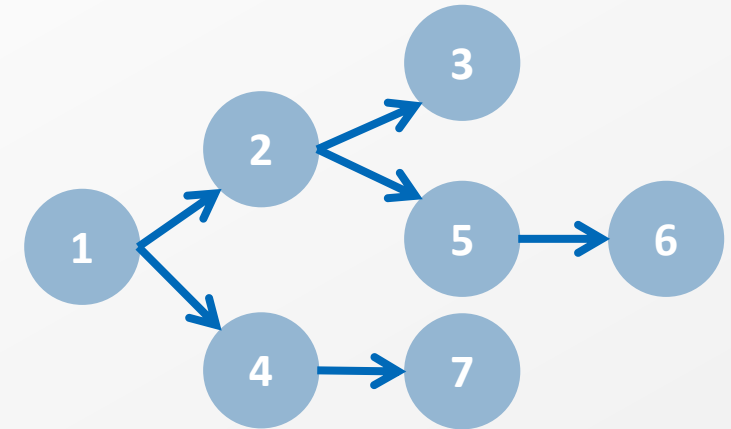
Assembly Line Balancing: SA

- Given Data:

- Time Requirements of each task:
 $t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$
- Required cycle time: $C = 8$
- Maximum number of workstations: $m = 6$
- Optimize the smoothing index of the AL.

- Use SA with the following parameters:

- $n_T = 1$ iteration per temperature
- $T_0 = 100$ (initial temperature)
- $T_f = 0.01$ (final temperature)
- $i_{max} = 200$ (maximum number of iterations)
- Geometric cooling schedule with $\alpha = 0.8$
- Perform 2 iterations only.



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Assembly Line Balancing: SA

- **Initialization:**

- Initial random **feasible** solution:

$$l_0 \rightarrow \begin{array}{|c|c|c|c|c|c|} \hline 1 & 2 & 3,4 & 5 & 6 & 7 \\ \hline \end{array}$$

$WS_1 \quad WS_2 \quad \quad \quad WS_6$

$WL_i \rightarrow 1 \quad 5 \quad 7 \quad 5 \quad 6 \quad 5$

- Initial objective function value:

$$SI(l_0) = \sqrt{\frac{\sum_{i=1}^{N_u} (WL_i - WL_{max})^2}{N_u}} = 2.86$$

- Best Solution so far: $x^* = l_0$ with $SI^* = 2.86$
- Initial temperature: $T = 100$

Cycle Time: $C = 8$

Max. workstations: $m = 6$

Time Requirements of each task:

$$t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$$

	T1	T2	T3	T4	T5	T6	T7
T1	0	1	0	1	0	0	0
T2		0	1	0	1	0	0
T3			0	0	0	0	0
T4				0	0	0	1
T5					0	1	0
T6						0	0
T7							0

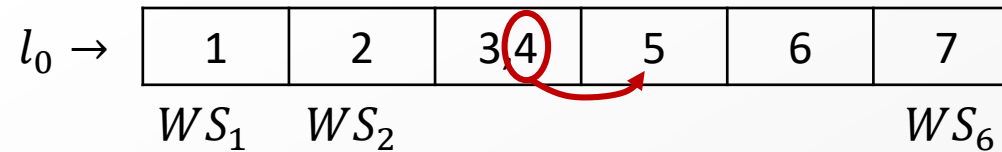
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Assembly Line Balancing: SA

• **Iteration #1:**

- Obtain new solution randomly (**remove and insert task**):



$WL_i \rightarrow$ 1 5 4 8 6 5

- New objective function value:

$$SI(l_1) = \sqrt{\frac{\sum_{i=1}^{N_u} (WL_i - WL_{max})^2}{N_u}} = 3.81$$

- Compute change in energy:

$$\Delta E = \Delta SI = 3.81 - 2.86 = 0.95$$

- This is a worse solution $\Delta E > 0$.

Cycle Time: $C = 8$

Max. workstations: $m = 6$

Time Requirements of each task:
 $t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$

	T1	T2	T3	T4	T5	T6	T7
T1	0	1	0	1	0	0	0
T2		0	1	0	1	0	0
T3			0	0	0	0	0
T4				0	0	0	1
T5					0	1	0
T6						0	0
T7							0

Assembly Line Balancing: SA

• **Iteration #1 (continued):**

- This is a worse solution $\Delta E > 0$; so, we calculate the transition probability.

$$p = e^{\frac{-\Delta E}{T}} = e^{\frac{-0.95}{100}} = 0.991$$

- Generate a random number: $r = 0.8$
- Since $r < p$, then it is accepted:

$$l_1 \rightarrow$$

1	2	3	4,5	6	7
---	---	---	-----	---	---

$$WL_i \rightarrow \quad 1 \quad 5 \quad 4 \quad 8 \quad 6 \quad 5$$

- Best solution so far is not updated.
 $x^* = l_0$ with $SI^* = 2.86$
- Update temperature:

$$T = T_0 \alpha^{l_{cur}} \text{ with } \alpha = 0.8$$

$$T = 100(0.8)^1 = 80$$

Cycle Time: $C = 8$

Max. workstations: $m = 6$

Time Requirements of each task:

$$t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$$

	T1	T2	T3	T4	T5	T6	T7
T1	0	1	0	1	0	0	0
T2		0	1	0	1	0	0
T3			0	0	0	0	0
T4				0	0	0	1
T5					0	1	0
T6						0	0
T7							0

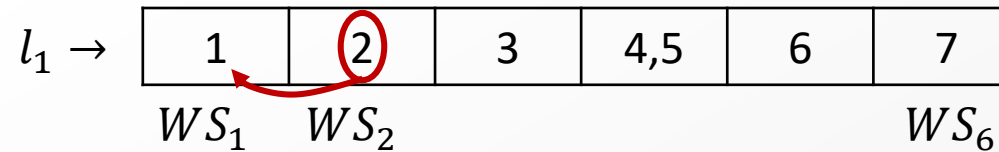
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Assembly Line Balancing: SA

• **Iteration #2:**

- Obtain new solution randomly (**remove and insert task**):



$WL_i \rightarrow$ 6 4 8 6 5 -

- New objective function value:

$$SI(l_2) = \sqrt{\frac{\sum_{i=1}^{N_u} (WL_i - WL_{max})^2}{N_u}} = 2.57$$

- Compute change in energy:

$$\Delta E = \Delta SI = 2.57 - 3.81 = -1.24$$

- This is a better solution $\Delta E < 0 \Rightarrow$ ACCEPTED!

Cycle Time: $C = 8$

Max. workstations: $m = 6$

Time Requirements of each task:
 $t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$

	T1	T2	T3	T4	T5	T6	T7
T1	0	1	0	1	0	0	0
T2		0	1	0	1	0	0
T3			0	0	0	0	0
T4				0	0	0	1
T5					0	1	0
T6						0	0
T7							0

Assembly Line Balancing: SA

- Iteration #2 (continued):**

- Best solution so far is updated: $x^* = l_2$ with $SI^* = 2.57$

$$l_2 \rightarrow$$

1,2	3	4,5	6	7	-
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$WL_i \rightarrow$ 6 4 8 6 5 -

- Update temperature:

$$T = T_0 \alpha^{i_{cur}} \text{ with } \alpha = 0.8$$

$$T = 100(0.8)^2 = 64$$

- And the iterations continue ...

Cycle Time: $C = 8$

Max. workstations: $m = 6$

Time Requirements of each task:
 $t = [t_i] = [1, 5, 4, 3, 5, 6, 5]$

	T1	T2	T3	T4	T5	T6	T7
T1	0	1	0	1	0	0	0
T2		0	1	0	1	0	0
T3			0	0	0	0	0
T4				0	0	0	1
T5					0	1	0
T6						0	0
T7							0

*Thank
you*



See you Next time ... 😊