Introduction to Metaheuristics - Local Search

DrC. Alejandro Piad Morffis

Review: Why optimization is hard

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- Most interesting problems are NP-Hard
- Weak global structure.
- Disparate attraction basins.
- Most real-life functions are black-box.
- Function evaluation can be very costly.

Review: What can we do

Just search, but with common sense!

- **Assume there is some local structure**: Near good solutions we can find other good solutions.
- **Approximate gradients:** Follow steps that improve the function fitness.
- **Avoid local optima:** Take measures to prevent getting stuck.

Any search method must balance between:

- **exploration** steps that lead you to discover new (and potentially better) attraction basins, and
- **exploitation** steps that lead you to improve your estimate of the best attraction basin.

Back to the basics

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Hill-climbing

- start with a random solution $x_i = x_0$
- while not finished:
  - sample a random solution x_j *close to* x_i
  - if $F(x_j) > F(x_i)$ then $x_{i+1} = x_j$
  - else $x_{i+1} = x_i$
- return x_n

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The devil is in the details

- When do we know we're done?
- What is *close enough*?

Analyzing hill climbing

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How likely is to get stuck?

Theorem: For any *fixed* value of closeness, hill climbing will eventually get stuck. (Why?)

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How to avoid geting stuck?

Fixing hill climbing

- start with a random solution $x_i = x_0$
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  - if $F(x_j) > F(x_i)$ then $x_{i+1} = x_j$
  - else if $U(0,1) < \beta$ then $x_{i+1} = x_j$ **<− here**
  - else $x_{i+1} = x_i$
- return x^* *(best ever seen)* **<− and here**

How to avoid geting stuck?

Sometimes, take non-exploitative steps.

What is the best value for β

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What is the best value for β

A changing value. . .

Fixing hill climbing = Simulated annealing

- start with a random solution $x_i = x_0$
- set $\beta = \beta_0$ relatively high
- while not finished:
  - sample a random solution x_j *close to* x_i
  - if $F(x_j) > F(x_i)$ then $x_{i+1} = x_j$
  - else if $U(0,1) < \beta$ then $x_{i+1} = x_j$
  - else $x_{i+1} = x_i$
  - decrease β a little bit **<– here**
- return x^*

Ways to decrease β:

Fixing hill climbing = Simulated annealing

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Ways to decrease β:

- Linearly
- Exponentially
- Only if no improvement
- . . .

Simulated annealing

How good is this?

- If the probability of sampling any solution x_j from the current x_i is never zero
- And the "cooling schedule" is *sufficiently slow*
- Then SA converges to a global optima *eventually*!

Simulated annealing

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Improvements

- Decrease the size of the vicinity iteratively
- Make the probability of choosing a solution x_j proportional to how good it is compared to x_i
- Restart β after some iterations stuck