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In [1]: import time
import random
import math
import numpy as np
import matplotlib.pyplot as plt
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In [2]: # Customization section:
initial_temperature = 100
cooling = 0.1 # cooling coefficient
number_variables = 3
upper_bounds = [10,10,10]
lower_bounds = [-10, -10,-10]
computing_time = 1 # second(s)
pi = 3.14
```

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In [3]: def objective_function(X):
    x=X[0]
    y=X[1]
    z = X[2]
    value = (x)**4 + 4*(x)**3 + 4*(x)**2 + z**2 - 2*z - 20*math.exp(-0.2*y) -
    math.exp(math.cos(pi*y)) + 21
    return value
```

```
In [4]: # Simulated Annealing Algorithm:
initial_solution=np.zeros((number_variables))
for v in range(number_variables):
    initial_solution[v] = random.uniform(lower_bounds[v],upper_bounds[v])
```

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In [5]: current_solution = initial_solution
best_solution = initial_solution
n = 1 # no of solutions accepted
best_fitness = objective_function(best_solution)
current_temperature = initial_temperature # current temperature
start = time.time()
no_attempts = 100 # number of attempts in each level of temperature
record_best_fitness = []
```

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In [6]: for i in range(9999999):
        for j in range(no_attempts):

            for k in range(number_variables):
                current_solution[k] = best_solution[k] + 0.1*(random.uniform(lower
_bounds[k],upper_bounds[k]))
                current_solution[k] = max(min(current_solution[k],upper_bounds[k
]),lower_bounds[k]) # repair the solution respecting the bounds

            current_fitness = objective_function(current_solution)
            E = abs(current_fitness - best_fitness)
            if i == 0 and j == 0:
                EA = E

            if current_fitness < best_fitness:
                p = math.exp(-E/(EA*current_temperature))
                # make a decision to accept the worse solution or not
                if random.random()<p:
                    accept = True # this worse solution is accepted
                else:
                    accept = False # this worse solution is not accepted
            else:
                accept = True # accept better solution
            if accept==True:
                best_solution = current_solution # update the best solution
                best_fitness = objective_function(best_solution)
                n = n + 1 # count the solutions accepted
                EA = (EA *(n-1) + E)/n # update EA

            print('iteration: {}, best_solution: {}, best_fitness: {}'.format(i, best
_solution, best_fitness))
            record_best_fitness.append(best_fitness)
            # Cooling the temperature
            current_temperature = current_temperature*cooling
            # Stop by computing time
            end = time.time()
            if end-start >= computing_time:
                break

```

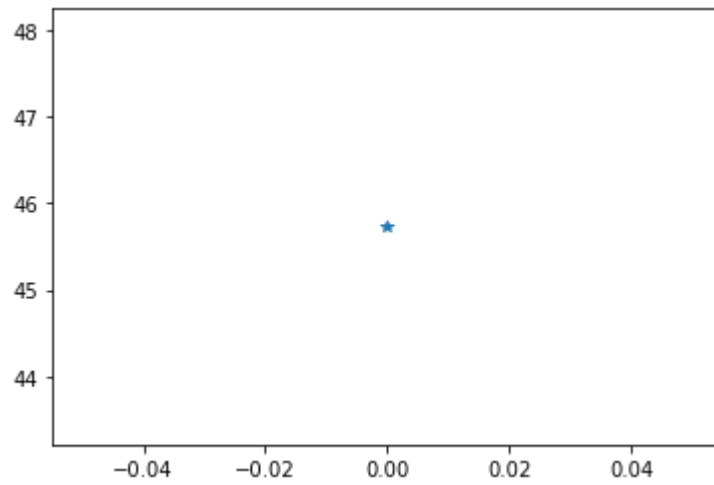
```

iteration: 0, best_solution: [-0.07576368 10.          -4.57972042], best_fit
ness: 45.72989105378121

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In [7]: plt.plot(record_best_fitness , '*')
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Out[7]: [<matplotlib.lines.Line2D at 0x27d2db061f0>]
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In [ ]:
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