

* Simulated Annealing algorithm; -

- Algorithm

1. Initialize the temperature and a random solution
2. Evaluate the objective function
- This is to either minimize or maximize
3. Generate a new solution in the neighborhood of the current solution
- modification can be done by adding or subtracting a small random value from the current solution. This ensure that the new solution is closer to the current one.
4. compare the new solution to current one
 - a. if the new solution is better, accept it
 - b. if the new solution is worse, accept it with certain probability.

the acceptance probability is given by $p = e^{-\Delta f / T}$

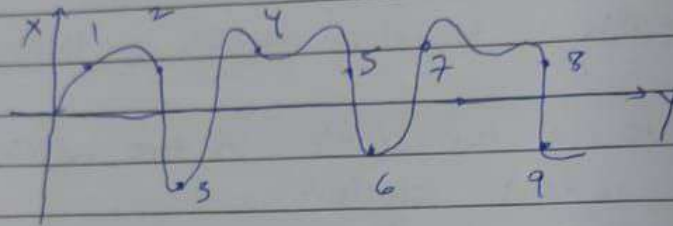
$$\Delta f = (new\ sol) - (curr\ sol)$$

$T = \text{Current temp.}$

5. Gradually lower the temperature - This process is known as cooling and it ensure that over time, the algorithm becomes more selective about which solutions to accept.
6. Repeat until the system reaches a stopping criterion.
 - if the temperature has reached a predefined threshold.
 - maximum iterations has been reached.

- change in the objective function is too small or almost negligible

* Example:



Pseudocode

```
func obj(x)
```

```
  return  $x^2$ 
```

```
END FUNC
```

```
func sa (sit, e, m)
```

```
  SET  $cs = 3$ 
```

```
  SET  $bs = cs$ 
```

```
  SET  $bs = obj(cs)$ 
```

```
  FOR i FROM 1 TO  $MD0$ 
```

```
    SET  $ns = cs + \text{Random}(-1, 1)$ 
```

```
    SET  $nc = obj(ns)$ 
```

```
    SET  $cd = nc - bc$ 
```

```
  IF  $cd < 0$  OR  $\text{Random}(0, 1) >$ 
```

```
     $\text{Exp}(-cd/t)$ 
```

```
    SET  $cs = ns$ 
```

```
    SET  $bs = cs$  IF  $nc < bc$ 
```

```
  END IF
```

```
  SET  $t = t * e$ 
```

```
  PRINT  $i, cs, nc, t$ 
```

```
END FOR
```

```
RETURN  $bs, bc$ 
```

```
END FUNC
```


BEGIN

READ S, t, C, M

IF $C \leq 0$ OR $C \geq 1$, THEN

PRINT "Invalid, wrong value"

EXIT

END IF

$bs, bc = sa(S, t, C, m)$

PRINT bs, bc

END

Output:

Enter the initial state (starting point) = 1.0

Enter the initial temperature = 12

Enter the cooling rate (between 0 to 1) = 0.2

Enter the number of iterations : 2.5

1.0 : $CS = 9.27$, $CC = 85.99$, Temp = 2.400

1.2 : $CS = 9.25$, $CC = 88.61$, Temp = 0.4800

1.5 : $CS = 8.5$, $CC = 12.83$, Temp = 0.000

But state : 3.58 best energy : -12.83

[Signature]
26/11/24

LAB 05:

Stimulated Annealing Algorithm

code:-

```
import numpy as np
```

```
import math
```

```
import random
```

```
def objective_function(x):
```

```
    """Objective function to minimize:  $f(x) = x^2$ """
```

```
    return x ** 2
```

```
def simulated_annealing(initial_state, initial_temp, cooling_rate, max_iterations):
```

```
    """Simulated Annealing algorithm to find the minimum of the objective function."""
```

```
    current_state = initial_state
```

```
    current_energy = objective_function(current_state)
```

```
    best_state = current_state
```

```
    best_energy = current_energy
```

```
    temp = initial_temp
```

```
    for iteration in range(max_iterations):
```

```
        # Generate a new candidate state by perturbing the current state
```

```
        candidate_state = current_state + random.uniform(-1, 1)
```

```
        candidate_energy = objective_function(candidate_state)
```

```

# Calculate energy difference

energy_diff = candidate_energy - current_energy


# If the candidate state is better, or accepted with a certain probability
if energy_diff < 0 or random.uniform(0, 1) < math.exp(-energy_diff / temp):

    current_state = candidate_state

    current_energy = candidate_energy


# Update best state found
if current_energy < best_energy:

    best_state = current_state

    best_energy = current_energy


# Cool down the temperature

temp *= cooling_rate


# Print the current state and temperature for debugging

print(f"Iteration {iteration + 1}: Current State = {current_state:.4f}, Current Energy = {current_energy:.4f}, Temperature = {temp:.4f}")


return best_state, best_energy


# Get user input for parameters

try:

    initial_state = float(input("Enter the initial state (starting point): "))

```

```
initial_temp = float(input("Enter the initial temperature: "))

cooling_rate = float(input("Enter the cooling rate (between 0 and 1): "))

max_iterations = int(input("Enter the number of iterations: "))


# Validate cooling rate

if cooling_rate <= 0 or cooling_rate >= 1:

    raise ValueError("Cooling rate must be between 0 and 1.")


# Execute the simulated annealing algorithm

best_state, best_energy = simulated_annealing(initial_state, initial_temp, cooling_rate,
max_iterations)


# Output the best state and energy found

print(f"Best State: {best_state:.4f}, Best Energy: {best_energy:.4f}")


except ValueError as e:

    print(f"Invalid input: {e}")
output:-
```



```
Enter the initial state (starting point): 10
Enter the initial temperature: 12
Enter the cooling rate (between 0 and 1): 0.2
Enter the number of iterations: 25
Iteration 1: Current State = 9.2736, Current Energy = 85.9995, Temperature = 2.4000
Iteration 2: Current State = 9.2528, Current Energy = 85.6140, Temperature = 0.4800
Iteration 3: Current State = 8.4448, Current Energy = 71.3150, Temperature = 0.0960
Iteration 4: Current State = 8.0267, Current Energy = 64.4277, Temperature = 0.0192
Iteration 5: Current State = 8.0267, Current Energy = 64.4277, Temperature = 0.0038
Iteration 6: Current State = 7.1132, Current Energy = 50.5978, Temperature = 0.0008
Iteration 7: Current State = 7.0877, Current Energy = 50.2356, Temperature = 0.0002
Iteration 8: Current State = 7.0877, Current Energy = 50.2356, Temperature = 0.0000
Iteration 9: Current State = 6.8309, Current Energy = 46.6618, Temperature = 0.0000
Iteration 10: Current State = 6.8309, Current Energy = 46.6618, Temperature = 0.0000
Iteration 11: Current State = 6.8309, Current Energy = 46.6618, Temperature = 0.0000
Iteration 12: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 13: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 14: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 15: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 16: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 17: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 18: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 19: Current State = 6.1567, Current Energy = 37.9046, Temperature = 0.0000
Iteration 20: Current State = 5.2467, Current Energy = 27.5274, Temperature = 0.0000
Iteration 21: Current State = 5.2467, Current Energy = 27.5274, Temperature = 0.0000
Iteration 22: Current State = 5.2467, Current Energy = 27.5274, Temperature = 0.0000
Iteration 23: Current State = 4.5909, Current Energy = 21.0761, Temperature = 0.0000
Iteration 24: Current State = 4.3835, Current Energy = 19.2152, Temperature = 0.0000
Iteration 25: Current State = 3.5823, Current Energy = 12.8326, Temperature = 0.0000
Best State: 3.5823, Best Energy: 12.8326
```