

Algorithm

- 1) First input math and input random.
- 2) Define a objective function $f(x)$ after that take a function for minimum $x=3$:

$$f(x) = (x-3)^2$$
- 3) Define a function simulated annealing with parameters objective function, initial solution, initial temperature, cooling rate, stopping temperature, max iterations.
- 4) Set the current solution to the initial solution.

$$\text{current_solution} = \text{initial_solution}$$

$$\text{current_value} = \text{objective_function}(\text{current_solution})$$
 track a best solution found so far.

$$\text{best_solution} = \text{current_solution}$$

$$\text{best_value} = \text{current_value}$$

$$\text{temperature} = \text{initial_temperature}$$

$$\text{iteration} = 0$$
- continue until the temperature stops belows the stopping conditions @ max iterations.
 while $\text{temperature} > \text{stopping_temperature}$ and
 $\text{iterations} < \text{max_iterations}$.
- 5) generate a new solution by randomly changing the current solution. this allows the exploration of solution space.
- 6) calculate the difference of objective function value to check how much better the @ worse the new solution.
- 7) decide whether to accept the new solution. if the new solution is better we accept it, if the new solution is worse we accept the probability based on the temperature.

current-solution = new-solution

current-value = new-value

8) Highest temperature allow worse solutions to accept more easily.

9) update a best solution found so far and cool down the temperature, if temp decreases the algorithm become less likely to accept.

10) temperature \propto cooling-rate.

10) Initialize a values for initial-solution, initial-temperature, max-iterations, cooling-rate, stopping-temperature.

best-solution, best-value = objective-function(initial-solution, initial-temperature, max-iterations, cooling-rate, stopping-temperature).

11) print the temperature, iterations, best-solution, value at last write print best-solution & value after all the iterations.

~~Done~~

initial-solution $x = 10$

initial-temperature: 1000

cooling-rate: 0.95

stopping-temperature: $1e-8$

Iteration 1:

current value: $f(10) = (10-3)^2 = 49$

New solution: 10 + random.uniform(-1, 1)

= 9.5

new value = $f(9.5) = (9.5-3)^2 = 42.25$

delta value = $\Delta f = 42.25 - 49 = -6.75$ (better solution)

Accept New solution $x = 9.5$

temperature: $1000 \times 0.95 = 950$

Iteration 2 :

current value $f(9.5) = 42.25$

new solution : $x_{\text{new}} = 9.5 + \text{random.uniform}(-1, 1)$

$x_{\text{new}} = 8.8$

new value : $f(8.8) = (8.8 - 2)^2 = 32.49$

delta value : $\Delta f = 32.49 - 42.25 = -9.76$ (better solution)

Accept new solution : $x = 8.8$

update temperature : $950 \times 0.95 = 902.5$

Program :

Input math

Input random

def objective_function(x):

return $(x - 2)^2 \times x^2$

def simulated_annealing(objective_function, initial_solution,
initial_temperature, cooling_rate, stopping_temperature,
max_iterations):

current_solution = initial_solution

current_value = objective_function(current_solution)

best_solution = current_solution

best_value = current_value

temperature = initial_temperature

iteration = 0

while temperature > stopping_temperature and

iteration < max_iterations:

new_solution = current_solution + random.uniform
(-1, 1)

new_value = objective_function(new_solution)

delta_value = new_value - current_value

if delta_value < 0:

current-solution = new-solution

current-value = new-value

else:

probability = $\text{math.exp}(-\text{delta-value} / \text{temperature})$

if random.random() < probability:

current-solution = new-solution

current-value = new-value

if current-value < best-value:

best-solution = current-solution

best-value = current-value

temperature *= cooling-rate

iteration += 1

print(f"Iteration: {iteration}, Temperature: {temperature}

{if 3, current solution: {current-solution: .4f},

Best solution: {best-solution: .4f}").

return best-solution, best-value

Initial-solution = 10

Initial-temperature = 1000

Cooling-rate = 0.95

Stopping-temperature = $1e-8$

max-iterations = 10

best-solution, best-value = simulated_annealing (objective-function,

Initial-solution, Initial-temperature, cooling-rate, stopping-tempera-

-ture, max-iterations)

print(f"Best solution found is x = {best-solution: .4f},

f(x) = {best-value: .4f}").

Output:

Iteration: 1, Temperature: 950.0, current solution: 10.98, B-so: 10.0

Iteration: 2, Temperature: 902.5, current solution: 11.32, B-so: 10.0

Iteration: 3, Temperature: 857.37, current solution: 10.37, b-so: 10.0
Iteration: 4, Temperature: 814.50, current solution: 10.12, b-so: 10.0
Iteration: 5, Temperature: 773.78, current solution: 10.80, b-so: 10.0
Iteration: 6, Temperature: 735.09, current solution: 11.44, b-so: 10.0
Iteration: 7, Temperature: 698.33, current solution: 12.27, b-so: 10.0
Iteration: 8, Temperature: 663.42, current solution: 12.16, b-so: 10.0
Iteration: 9, Temperature: 630.24, current solution: 12.99, b-so: 10.0
Iteration: 10, Temperature: 598.73, current solution: 13.37, b-so: 10.0

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