

Sep 09, 14 5:43

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```

"""
Homework 2: The Fonseca Model
Last updated Sunday, Sep 7 17:51:42 2014
@author: Rahul Krishna
5 """

from __future__ import division
import sys, re, random, math, datetime, re, time
import numpy as np
10 import scipy as sp
sys.dont_write_bytecode = False

# Define some aliases.
rand=random.uniform
15 randi=random.randint
e=math.e
random.seed()

class simulatedAnnealing:
20
    def __init__(self):
        pass

    def energy(self, x, emax, emin):
25         f1, f2=(1-e*np.sum([(x[z]-1/(np.sqrt(z+1))) for z in xrange(3)])),\
        (1-e*np.sum([(x[z]+1/(np.sqrt(z+1))) for z in xrange(0,3)]))
        ener=f1-f2
        eNorm= (ener-emin)/(emax-emin)
        # print e_norm
30         return eNorm

    def neighbour(self, x, xmax, xmin):
        def __new(x, z):
            return xmin+(xmax-xmin)*rand(0,1) if rand(0,1)<0.5 else x[z]
35         x_new=[__new(x, z) for z in xrange(3)]
        return x_new

    def do_a_randJump(self, e, en, t, k):
        p=math.e**(-(e-en)/(t*k))<rand(0,1)
40         # print p
        return p

    def baselining(self):
        emax=-1;emin=1;
45         for x in xrange(int(1e3)):
            x_tmp=[randi(-4,4) for z in xrange(3)]
            ener=(1-e*np.sum([(x_tmp[z]-1/(np.sqrt(z+1))) for z in xrange(3)]))-\
            (1-e*np.sum([(x_tmp[z]+1/(np.sqrt(z+1))) for z in xrange(3)]))

50             if ener>emax:
                 emax=ener
            elif ener<emin:
                 emin=ener
            return emax,emin

55         f=open('log_sa_fonseca.txt','w')
        def say(self, x):
            self.f.write(str(x));
            sys.stdout.flush()

60         # Initial temperature

        class main:
65             k=1
            kmax=2000

            xmax=4;
            xmin=-4;

70             sa=simulatedAnnealing()
            emax, emin = sa.baselining()
            print emax, emin

```

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# Initial state and energy
sb=s=[rand(-4,4) for z in xrange(3)]
75 eb=e.sa.energy(s, emax, emin)
print e

print 'Initial Best', sb

80 for k in xrange(1, kmax):
    #print k
    sn=s.sa.neighbour(s, xmax, xmin)
    en=s.sa.energy(sn, emax, emin)
85     t=k/kmax

    if en<eb:
        eb, sb=en, sn; sa.say('!!')

90     if en<e:
        s, e = sn, en; sa.say('++')

        elif sa.do_a_randJump(en, e, k, 1e-5): # The cooling factor needs to be really low for some reason!!
            s, e=sn, en; sa.say('??')
95             sa.say('.')
            if k%40==0: sa.say('\n')# sa.say(Format(sb, '0.2F'))

            sa.say('\n'), sa.say('Best Value Found '), sa.say(sb)
100        # Print Energy and best value.
        print sb
    if __name__=='main':
        main()

```

[illegible]

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# -*- coding: utf-8 -*-

"""
Homework 2: THe Kursawe Model
Last updated Sunday, Sep 7 17:51:42 2014
@author: Rahul Krishna
"""

from __future__ import division
10 import sys, re, random, math, datetime, re, time
import numpy as np
import scipy as sp
sys.dont_write_bytecode = False

15 # Define some aliases.
rand=random.uniform
randi=random.randint
e=math.e
sin=math.sin
20 sqrt=math.sqrt
random.seed()

class simulatedAnnealing:

25     def __init__(self):
        pass

    def energy(self, x, emax, emin):
        a=0.8; b=3; xsize=3
        f1=np.sum([-10*e**(-0.2*sqrt(x[z]**2+x[z+1]**2)) for z in xrange(xsize-1)])
        f2=np.sum([abs(x[z])**a+5*sin(x[z]**b)])
        ener=f1+f2
        eMron= (ener-emin)/(emax-emin)
        return eMron

35     def neighbour(self, x, xmax, xmin):
        def __new(x, z):
            return xmin+(xmax-xmin)*rand(0,1) if rand(0,1)<0.33 else x[z]
        x_new=[__new(x, z) for z in xrange(3)]
        return x_new

    def do_a_randJump(self, e, en, t, k):
        p=math.e**(-(e-en)/(t*k))<rand(0,1)
        # print p
        return p

45     def baselining(self):
        emax=-1; emin=1; a=0.8; b=3; xsize=3;
        for x in xrange(int(1e3)):
            x_tmp=[randi(-5,5) for z in xrange(3)]
            ener=np.sum([-10*e**(-0.2*sqrt(x_tmp[z]**2+x_tmp[z+1]**2)) for z in xrange
(xsize-1)])+\
            np.sum([abs(x_tmp[z])**a+5*sin(x_tmp[z]**b)])
            if ener>=emax:
                emax=ener
55             elif ener<=emin:
                emin=ener
        return emax, emin

    f=open('log_sa_kursawe.txt', 'w')
60     def say(self, x):
        self.f.write(str(x));
        sys.stdout.flush()

# Initial temperature

65     class main:

        k=1
        kmax=2000

70         xmax=4;
        xmin=-4;

```

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```

sa=simulatedAnnealing()
75     emax, emin = sa.baselining()
    print emax, emin
    # Initial state and energy
    sb=s=[rand(-4,4) for z in xrange(3)]
    eb=e=sa.energy(s, emax, emin)
80     #print e

    print 'Initial Best', sb

    for k in xrange(1, kmax):
85         #print k
        sn=sa.neighbour(s, xmax, xmin)
        en=sa.energy(sn, emax, emin)
        t=k/kmax

90         if en<eb:
            eb, sb=en, sn; sa.say('!!')

            if en<e:
                s, e = sn, en; sa.say('+')

95         elif sa.do_a_randJump(en, e, k, 1e-2): # The cooling factor needs to be really l
ow for some reason!!
            s, e=sn, en; sa.say('?')

            sa.say('.')
100         if k%40==0: sa.say('\n')# sa.say(format(sb, '0.2f'))

        sa.say('\n'), sa.say('Best Value Found '), sa.say(sb)

# Print Energy and best value.
105     print sb
    if __name__=='main':
        main()

```

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. . . . + . . . . . . . . . ? . . . . + . + . . .
50 . + . . . + . . + . . . + . . . . . . . . . + . . . . .
Best Value Found [0.03791650803205027, -0.0019257947925197527, 0.004228682162317
199]
```

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```

# -*- coding: utf-8 -*-
"""
MaxWalkSat
Created on Mon Sep 08 02:15:42 2014

5 @author: Rahul

The Algorithm:

10 FOR i=1 to max-tries DO
    solution = random assignment
    FOR j=1 to max-changes DO
        IF score(solution) > threshold
            THEN RETURN solution
15     FI
    c = random part of solution
    IF p < random()
        THEN change a random setting in c
    ELSE change setting in c that maximizes score(solution)
20     FI
RETURN failure, best solution found

"""

25 ## Standard imports

from __future__ import division
import sys, re, random, math, datetime, re, time
import numpy as np
30 import scipy as sp
sys.dont_write_bytecode = False

## Define some aliases.
rand=random.uniform
35 randi=random.randint
e=math.e
sin=math.sin
sqrt=math.sqrt
random.seed()

40 maxTries=100
maxChanges=100

## Create a class that defines all definitions in MaxWalkSat
45 class mWalkSat:

    def __init__(self):
        pass

50 ## All we really need is a scoring function, which in our case would be the
## energy.

    def score(self, x, emax, emin):
60         f1, f2 = (1 - e**np.sum([(x[z]-1)/(np.sqrt(z+1)) for z in xrange(3)])) \
            (1 - e**np.sum([(x[z]+1)/(np.sqrt(z+1)) for z in xrange(0,3)]))
        ener = f1 - f2
        eNorm = (ener - emin) / (emax - emin)
        #print e_norm
        return eNorm

    def baselining(self):
        emax = -1; emin = 1;
        for x in xrange(int(1e3)):
65             x_tmp = [randi(-4,4) for z in xrange(3)]
            ener = (1 - e**np.sum([(x_tmp[z]-1)/(np.sqrt(z+1)) for z in xrange(3)])) \
                (1 - e**np.sum([(x_tmp[z]+1)/(np.sqrt(z+1)) for z in xrange(3)]))
            if ener > emax:
                emax = ener
70             elif ener < emin:
                emin = ener
        return emax, emin

```

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```

75     def neighbour(self, x, xmax, xmin):
        return xmin + (xmax - xmin) * rand(0,1)

    f = open('log_mwalksat.txt', 'w')
    def say(self, x):
        self.f.write(str(x));
        sys.stdout.flush()

80

    class main:
        # Create an instance of the maxWalkSAT class
        mwSAT = mWalkSat()
85        score = mwSAT.score # Create an alias for the score function (Not required)
        neighbour = mwSAT.neighbour
        say = mwSAT.say
        # Do a baselining study on the score function
        emax, emin = mwSAT.baselining()
90        # First define the limits of the independent the variables
        xmax, xmin = 4, -4
        for i in xrange(maxTries):
            # Lets create a random assignment, I'll use list comprehesions here.
            x = xn = xb = [rand(-4,4) for z in xrange(3)]
95            # Create a threshold for energy, let's say thresh=0.1% of emax (which is
            1) for starters
                thresh = 1e-7
                for j in xrange(maxChanges):
                    # Let's check if energy has gone below the threshold.
                    # If so, look no further.
100                    if score(xn, emax, emin) < thresh:
                        say('.')
                        break
                    else:
                        randIndx = randi(0,2) # Choose a random part of solution x
105                        if rand(0,1) < 0.25: # Probablity p=0.33
                            y = xn[randIndx]
                            xn[randIndx] = neighbour(y, xmax, xmin)
                            say('+')
                            #print 'Random change on', randIndx
110                        else:
                            # xTmp is a temporary variable
                            xTmp = xn; xTmp[randIndx] = rand(-4,4)
                            xBest = score(xTmp, emax, emin);
                            # Step from xmin to xmax, take 10 steps
                            Step = np.linspace(xmin, xmax, 10)
115                            say('!!')
                            for i in xrange(np.size(Step)):
                                xNew = xn; xNew[randIndx] = Step[i];
                                if score(xNew, emax, emin) < xBest:
                                    xBest = score(xNew, emax, emin)
                                    xn = xNew

120                            if j%40==0: say('\n')
                            say('\n')
                            for z in xrange(50): say('_')
                            say('\n')
                            if score(xn, emax, emin) < score(xb, emax, emin):
                                xb = xn
130                            say('Best solution found: '), say(xb)

```



Tuesday September 09, 2014

```

360  !
      ! ! ! + + ! ! ! + + ! ! ! + + ! ! ! + + ! ! ! + + + ! !
      ! ! + ! ! + ! ! + ! ! + ! ! ! + + ! ! + ! ! ! ! ! + ! + + ! !
      ! ! ! ! + ! + + ! ! + ! ! ! ! ! ! ! ! ! ! ! ! ! ! ! !

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```

# -*- coding: utf-8 -*-
"""
Created on Tue Sep  9 07:24:05 2014

5 @author: rahul
"""

Effect of changing the probability of random change
.....
10 The output file has 3 indicators:
    - '+' indicates a random change on a variable.
    - '!' indicates a local search on a variable.
    - Finally, a '.' indicates that a set threshold has been reached.

15 The probability of a local search is (1-p) and the probability of a random
    jump is p. Since, we are not sure if the system has to randomly change state
    of remain in its current state, we can logically make use of the principle of
    maximum indifference (or maximum entropy). In accordance to this, we can set
    p=(1-p)=0.5. This maximized the expanse of search.

20 Here's the sample of search at p=0.5:
    .....

    !
25 +++!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+
    !+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+
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30 At p=0.75 (P[local search]=0.25)
    .....

    !
35 +++!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+
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40 At p=0.25 (P[local search]=0.75)
    .....

    !
    !+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+
    !+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+
45 !+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+!+

Notice how at p=0.5 the '+' and '!' are almost equally distributed. At, p=0.75
the '+' is far more than '!', suggesting that local search is performed less
50 often. And at p=0.25 the number of local searches is very high.

```