

22/10/24

## Simulated Annealing :

### Algorithm :

1. Initialize  $T = T_{\text{initial}}$ ;  $x_{\text{best}} = x_{\text{current}}$ ; and  $T_{\text{min}}$  with some minimum value near to global minimum.

2. While  $T > T_{\text{min}}$ :  
     for  $i = 1$  to  $\text{max\_iterations}$ :  
         // generate new solution  $x_{\text{new}}$  by modifying  $x_{\text{current}}$ .

$$\Delta E = f(x_{\text{new}}) - f(x_{\text{current}})$$

if  $\Delta E < 0$ :

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

else:

    // Probability

$$P = \exp(-\Delta E / T)$$

    if accepted, set

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

    if  $f(x_{\text{current}}) < f(x_{\text{best}})$ :

$$x_{\text{best}} = x_{\text{current}}$$

$$T = \alpha * T$$

    ↳ cooling rate.

3. // Return  $x_{\text{best}}$  as the final solution.

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CODE:

```
import random
import math
```

```
def objective_function(x):
    return x**2
```

```
def simulated_annealing(initial, initial_temp,
                        cooling_rate, max_iterations):
    current_solution = initial
    current_temp = initial_temp
```

```
    best_solution = current_solution
    best_value = objective_function(best_solution)
    current_value = best_value
```

```
    for i in range(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 or random.random()
            < math.exp(-delta_value / current_temp):
            current_solution = new_solution
            current_value = new_value
```

```
        if new_value < best_value:
            best_solution = new_solution
```

best-value = new-value

current-temp \* = cooling-rate

return best-solution, best-value

best-solution, best-value = simulated-annealing():  
 print ("The best x: { } , It's corresponding f(x):  
 {best-value} , Temperature: {temp}")

OUTPUT:

The best x: 0.0024631 , It's correspondly  
 $f(x) = 8.780101300 \times 10^{-6}$  Temperature:  $1.86375 \times 10^{-6}$ .

Ans  
 20/10/21