Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三 のへぐ

### CS540 Introduction to Artificial Intelligence Lecture 20

#### Young Wu

#### Based on lecture slides by Jerry Zhu and Yingyu Liang

August 7, 2022

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Pirate Game Example

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Pirate Game Example Diagram

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

### Summary Discussion

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ●の00

### Local Search Motivation

- Local search is about searching through a state space by iteratively improving the cost to find an optimal or near-optimal state.
- The successor states are called the neighbors (sometimes move set).
- The assumption is that similar (nearby) solutions have similar costs.

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

### Local Search Application Motivation

- Optimization problems (gradient descent methods are all local search methods)
- Traveling salesman
- Boolean satisfiability (SAT)
- Scheduling

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ●の00

### Hill Climbing (Valley Finding) Description

- Start at a random state.
- Move to the best neighbor state (one of the successors).
- Stop when all neighbors are worse than the current state.
- The idea is similar to gradient descent.

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

### Simulated Annealing Description

- Each time, a random neighbor is generated.
- If the neighbor has a lower cost, move to the neighbor.
- If the neighbor has a higher cost, move to the neighbor with a small probability.
- Stop until bored.
- It is a version of Metropolis-Hastings Algorithm.

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

### Annealing Definition

- The annealing process of heated solids.
- Anneal: to subject (glass or metal) to a process of heating and slow cooling to toughen and reduce brittleness.
- Alloys manage to find a near global minimum energy state when heated and then slowly cooled.

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ●の00

### Acceptance Probability

- The probability of moving to a state with a higher cost should be small.
- Constant: p = 0.1
- 2 Decreases with time:  $p = \frac{1}{t}$
- Obcreases with time and as the energy difference increases:  $p = \exp\left(-\frac{|f(s') - f(s)|}{T(t)}\right)$
- The algorithm corresponding to the third idea is called simulated annealing. The Temperature function T(t) should be a decreasing in time t (iteration number).

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

### Temperature Definition

• *T* represents temperature which decreases over time. For example, the temperature can change arithmetically or geometrically.

$$T(t + 1) = \max \{T(t) - 1, 1\}, T(0) = \text{ large}$$
  
 $T(t + 1) = 0.9T(t), T(0) = \text{ large}$ 

- High temperature: almost always accept any s'.
- Low temperature: first choice hill climbing.

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Simulated Annealing Example 1

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

### Simulated Annealing Example 2 Quiz

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

# Simulated Annealing Performance Discussion

- Use hill-climbing first.
- Neighborhood design is the most important.
- In theory, with infinitely slow cooling rate, Simulated Annealing finds global minimum with probability 1.

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ □▶ ▲ □▶ □ のへぐ

## Genetic Algorithm

- Start with a fixed population of initial states.
- Find the successors by:
- Cross over.
- Ø Mutation.

Simulated Annealing

Genetic Algorithm

## Reproduction Probability

• Each state in the population has probability of reproduction proportional to the fitness. Fitness is the opposite of the cost: higher cost means lower fitness. Use *F* to denote the fitness

function, for example,  $F(s) = \frac{1}{f(s)}$  is a valid fitness function.

$$p_{i} = \frac{F(s_{i})}{\sum_{j=1}^{N} F(s_{j})}, i = 1, 2, ..., N$$

• A pair of states are selected according to the reproduction probabilities (using CDF inversion).

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

### Cross Over Definition

- The states need to be encoded by strings.
- Cross over means swapping substrings.
- For example, the children of 10101 and 01010 could be the same as the parents or one of the following variations.

(11010, 00101), (10010, 01101)(10110, 01001), (10100, 01011)

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

### Mutation Definition

- The states need to be encoded by strings.
- Mutation means randomly updating substrings. Each character is changed with small probability *q*, called the mutation rate.
- For example, the mutated state from 000 could stay the same or be one of the following.

one of 001, 010, 100, with probability  $q (1-q)^2$ one of 011, 101, 110, with probability  $q^2 (1-q)$ and 111, with probability  $q^3$ 

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

# Cross Over, Modifications

- The previous cross over method is called 1 point cross over.
- It is also possible to divide the string into N parts. The method is called N point cross over.
- It is also possible to choose each character from one of the parents randomly. The method is called uniform cross over.

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

## Mutation, Modifications

- For specific problems, there are ways other than flipping bits to mutate a state.
- Two-swap: ABCDE to EBCDA
- Two-interchange: ABCDE to EDCBA

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Genetic Algorithm TSP Example

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Fitness Example 1

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

## Fitness Example 2

Simulated Annealing

Genetic Algorithm

### Variations Discussion

- Parents can survive.
- Use ranking instead of *F* (*s*) to compute reproduction probabilities.
- Cross over random bits instead of chunks.

Simulated Annealing

Genetic Algorithm

▲ロ ▶ ▲周 ▶ ▲ 国 ▶ ▲ 国 ▶ ● の Q @

## Genetic Algorithm Performance

- Use hill-climbing first.
- State design is the most important.
- In theory, cross over is much more efficient than mutation.

Simulated Annealing

Genetic Algorithm

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

### Summary Discussion