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CS540 Introduction to Artificial Intelligence Lecture 19

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Based on lecture slides by Jerry Zhu, Yingyu Liang, and Charles Dyer

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Simulated Annealing

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Summary Discussion

Simulated Annealing

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Coordination Game

Admin

Simulated Annealing

Traveling Salesperson Example

Simulated Annealing

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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.

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Hill Climbing (Valley Finding)

- 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

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Boolean Satisfiability Example 1 Quiz

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Boolean Satisfiability Example 2 Quiz

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Random Restarts

• A simple modification is picking random initial states multiple times and finding the best among the local minima.

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First Choice Hill Climbing

Discussion

- If there are too many neighbors, randomly generate neighbors until a better neighbor is found.
- This method is called first choice hill climbing.

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Walk SAT Example

Discussion

- Pick a random unsatisfied clause.
- Select and flip a variable from that clause:
- With probability p, pick a random variable.
- **②** With probability 1 p, pick the variable that maximizes the number of satisfied clauses.
 - Repeat until the solution is found.
 - Walk SAT uses the idea of stochastic hill climbing.

Simulated Annealing

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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

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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.

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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).

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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

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Simulated Annealing Example 1

Simulated Annealing

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Simulated Annealing Example 2 Quiz

Simulated Annealing

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Simulated Annealing Performance

- 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.