

Artificial Intelligence Principles

6G7V0011 - 1CWK100

Dr. Peng Wang

Email: p.wang@mmu.ac.uk

Department of Computing and Mathematics

Tuesday, Nov. 25th, 2024

Outline

Quiz

Search Algorithms

Simulate Annealing

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Quiz

- Q1.** Time and space complexity of BFS and DFS.
- Q2.** Pros and cons of hill climbing.
- Q3.** The advantages of Simulated annealing compared to hill climbing.

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Simulate Annealing



Figure 1: Annealing example, [image credits](#)

'In metallurgy, annealing is the process used to temper or harden metals and glass by heating them to a high temperature and then gradually cooling them, thus allowing the material to reach a low-energy crystalline state.'

Note: From **hill climbing** to **gradient descent**. Essentially the same, a '-' difference, i.e., $\min f(x) \iff \max -f(x)$

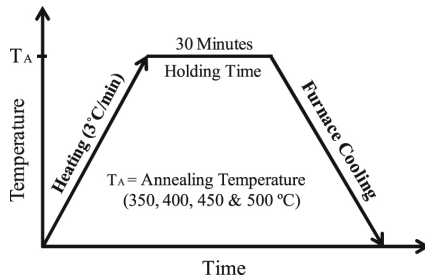


Figure 2: Annealing temperature, [image credits](#)

Takeaway from annealing

- A cool section is not good enough (otherwise why bother to reheat it?)
- Reheat it with a strategy
- Cool it down
- A better section (the same one, but good quality)

Sometimes one
needs to
temporarily step
back in order to
move forward.

=

Sometimes one
needs to move to an
inferior neighbor in
order to escape a
local optimum.

Figure 3: Revisited history for a brighter future (Xiaojin Zhu)

Heated → Cool → Bad → **Reheated** → **Cool** → **Better** → ...

Algorithm 1: Pseudocode of the simulated annealing algorithm

Input: Initial temperature **Temp**, cost function f , scheduling function
 $schedule(current.state, neighbor.state, T) = \exp(-\frac{|\Delta E|}{T})$, time t

Output: A local maximum state **g**

```
1: current  $\leftarrow$  initial node with s as state
2: for  $t \in [1, sys.maxsize]$  do
3:    $T = Temp * \exp(-\lambda * t)$ ,  $k = 20$ ,  $\lambda = 0.05$ 
4:   if  $T \simeq 0$  then
5:     return current.state
6:   end if
7:   neighbor  $\leftarrow$  random choice from neighbors
8:    $\Delta E = f(current.state) - f(neighbor.state)$ 
9:   if  $\Delta E > 0$  then
10:    current  $\leftarrow$  neighbor    neighbor is better, always accept.
11:  else
```



```
12:   if  $\exp(-\frac{|\Delta E|}{T}) \geq \text{random}(0, 1)$  then
13:       current  $\leftarrow$  neighbor   neighbor is worse, accept with a probability.
14:   else
15:       current  $\leftarrow$  current
16:   end if
17: end if
18: end for
```

On choosing temperature T

- High: almost always accept any new state
- Low: First-choice hill climbing

Tricks: Determine them via experiments!

Understanding Scheduling

Codes on Moodle!

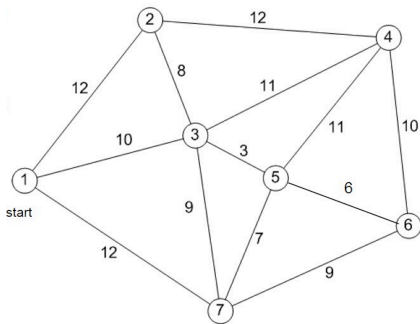


Figure 4: Nodes are places, arcs are accessibility, and numbers on arcs are costs.

- Starting from city 1, the salesman must travel to all cities once before returning home
- The distance between each city is given, and is assumed to be the same in both directions
- Only the links shown are to be used
- Objective - Minimise the total distance to be travelled
- Current state: **1234567**
Neighbors: **1254367**, **1256347**, etc.

[Wikipedia](#) has some interesting applications!

Have look at this [video](#) on how simulated annealing works!

Pros

- Not much to say theoretically
 - With infinitely slow cooling rate, finds global optimum with **probability 1**
 - Proposed by Metropolis in 1953 based on the analogy that alloys manage to find a near global minimum energy state, when annealed slowly.
- Easy to implement.

Cons

- Cooling scheme important
- Neighborhood design is the real ingenuity, not the decision to use SA
 1. Permutation
 2. Combinatorial problem
 3. E.g. TSP

Summary

- Local search in general
- Hill climbing
 1. Maximise **objective** function
 2. Could stuck in local optima, variants are less efficient
- Simulated annealing
 1. Minimise **cost** function
 2. Annealing guarantees to find global optima with probability 1