

. Keller & F. Pommerening (University of B Foundations of Artificial Intelligence

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21. Combinatorial Optimization: Advanced Techniques

Dealing with Local Optima

21.1 Dealing with Local Optima

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Example: Local Minimum in the 8 Queens Problem

local minimum:

- candidate has 1 conflict
- all neighbors have at least 2



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Weaknesses of Local Search Algorithms

difficult situations for hill climbing:

- local optima: all neighbors worse than current candidate
- plateaus: many neighbors equally good as current candidate; none better

consequence:

algorithm gets stuck at current candidate

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Dealing with Local Optima

Allowing Stagnation

allowing stagnation:

- do not terminate when no neighbor is an improvement
- limit number of steps to guarantee termination
- ▶ at end, return best visited candidate
 - pure search problems: terminate as soon as solution found

Example 8 queens problem:

- ▶ with a bound of 100 steps solution found in 96% of the cases
- on average 22 steps until solution found
- \rightsquigarrow works very well for this problem; for more difficult problems often not good enough

Dealing with Local Optima

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Dealing with Local Optima

Random Aspects in the Search Neighborhood

a possible variation of hill climbing for 8 queens: Randomly select a file; move queen in this file to square with minimal number of conflicts (null move possible).

→ Good local search approaches often combine
 randomness (exploration) with heuristic guidance (exploitation).

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Outlook: Simulated Annealing

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Simulated Annealing

Simulated annealing is a local search algorithm that systematically injects noise, beginning with high noise, then lowering it over time.

- ▶ walk with fixed number of steps *N* (variations possible)
- initially it is "hot", and the walk is mostly random
- over time temperature drops (controlled by a schedule)
- ► as it gets colder, moves to worse neighbors become less likely very successful in some applications, e.g., VLSI layout

21.2 Outlook: Simulated Annealing

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Simulated Annealing: Pseudo-Code

Simulated Annealing (for Maximization Problems) curr := a random candidate best := none for each $t \in \{1, ..., N\}$: if is_solution(curr) and (best is none or v(curr) > v(best)): best := curr T := schedule(t) next := a random neighbor of curr $\Delta E := h(next) - h(curr)$ if $\Delta E \ge 0$ or with probability $e^{\frac{\Delta E}{T}}$: curr := nextreturn best

21.3 Outlook: Genetic Algorithms

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Genetic Algorithm: Example

example 8 queens problem:

- genome: encode candidate as string of 8 numbers
- fitness: number of non-attacking queen pairs
- use population of 100 candidates

Genetic Algorithms

Evolution often finds good solutions.

idea: simulate evolution by selection, crossover and mutation of individuals

ingredients:

- encode each candidate as a string of symbols (genome)
- fitness function: evaluates strength of candidates (= heuristic)
- **•** population of k (e.g. 10–1000) individuals (candidates)

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21. Combinatorial Optimization: Advanced Techniques Outlook: Genetic Algorithms Selection, Mutation and Crossover many variants: How to select? How to perform crossover? Population How to mutate? selection select according to fitness function, followed by pairing cross-over 1444444444 determine crossover points, then recombine नवबनबनमाँ। तबदकबनकबबव mutation mutation: randomly modify each string position with [बब ब में ब र म ।] a certain probability

Outlook: Genetic Algorithms

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Summary

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