Local search algorithms

Chapter 4, Sections 3–4

Outline

- ♢ Hill-climbing
- ♢ Simulated annealing
- ♢ Genetic algorithms (briefly)
- ♢ Local search in continuous spaces (very briefly)

Iterative improvement algorithms

In many optimization problems, **path** is irrelevant;
the goal state itself is the solution

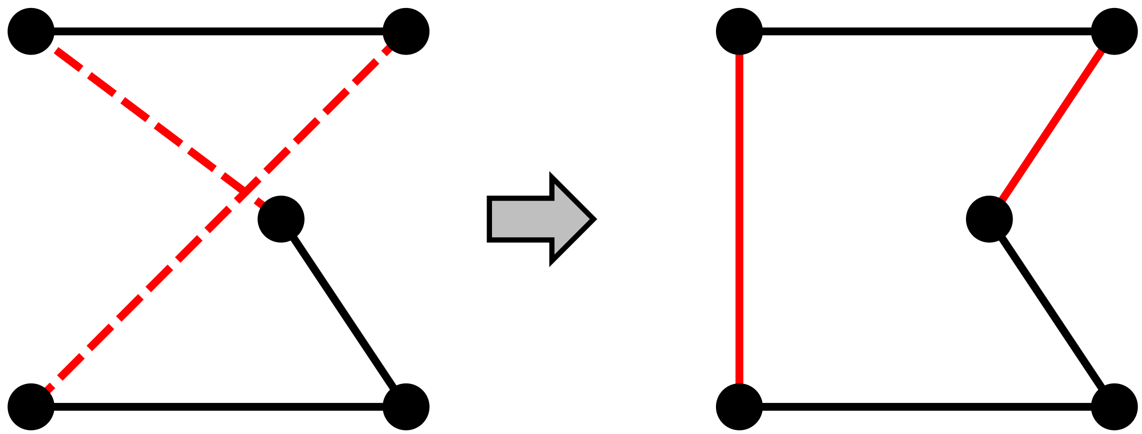
Then state space = set of "complete" configurations;
find **optimal** configuration, e.g., TSP
or, find configuration satisfying constraints, e.g., timetable

In such cases, can use iterative improvement algorithms;
keep a single "current" state, try to improve it

Constant space, suitable for online as well as offline search

Example: Travelling Salesperson Problem

Start with any complete tour, perform pairwise exchanges



Variants of this approach get within 1% of optimal very quickly with thousands of cities

Example: n-queens

Put n queens on an $n \times n$ board with no two queens on the same row, column, or diagonal

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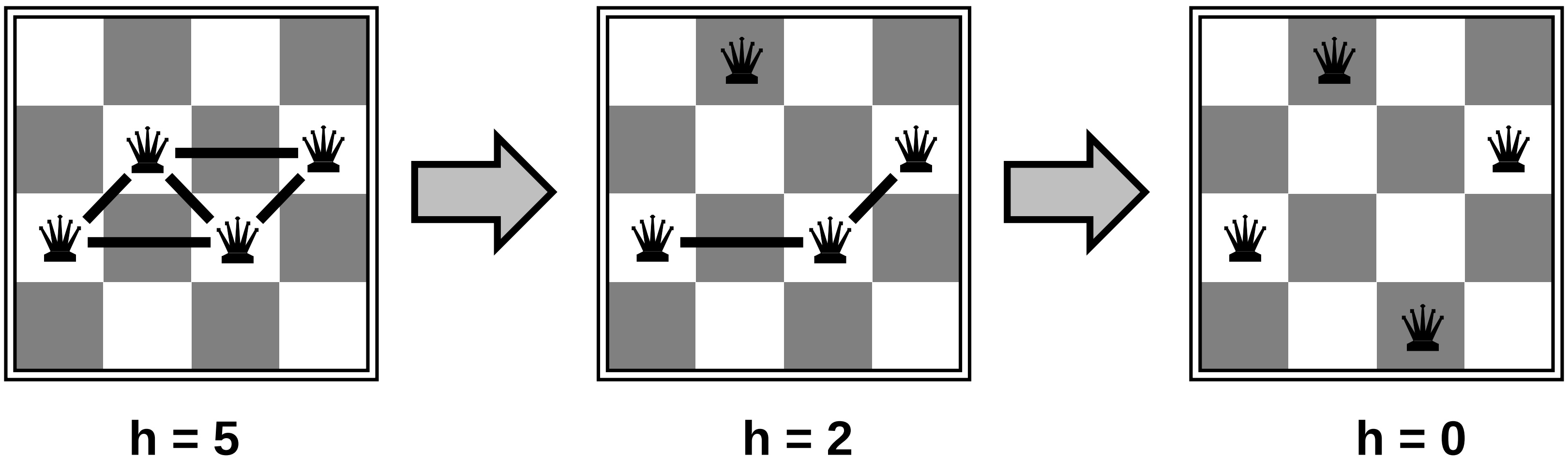
Move a queen to reduce number of conflicts



Almost always solves n-queens problems almost instantaneously for very large n, e.g., $n = 1 million$

Hill-climbing (or gradient ascent/descent)

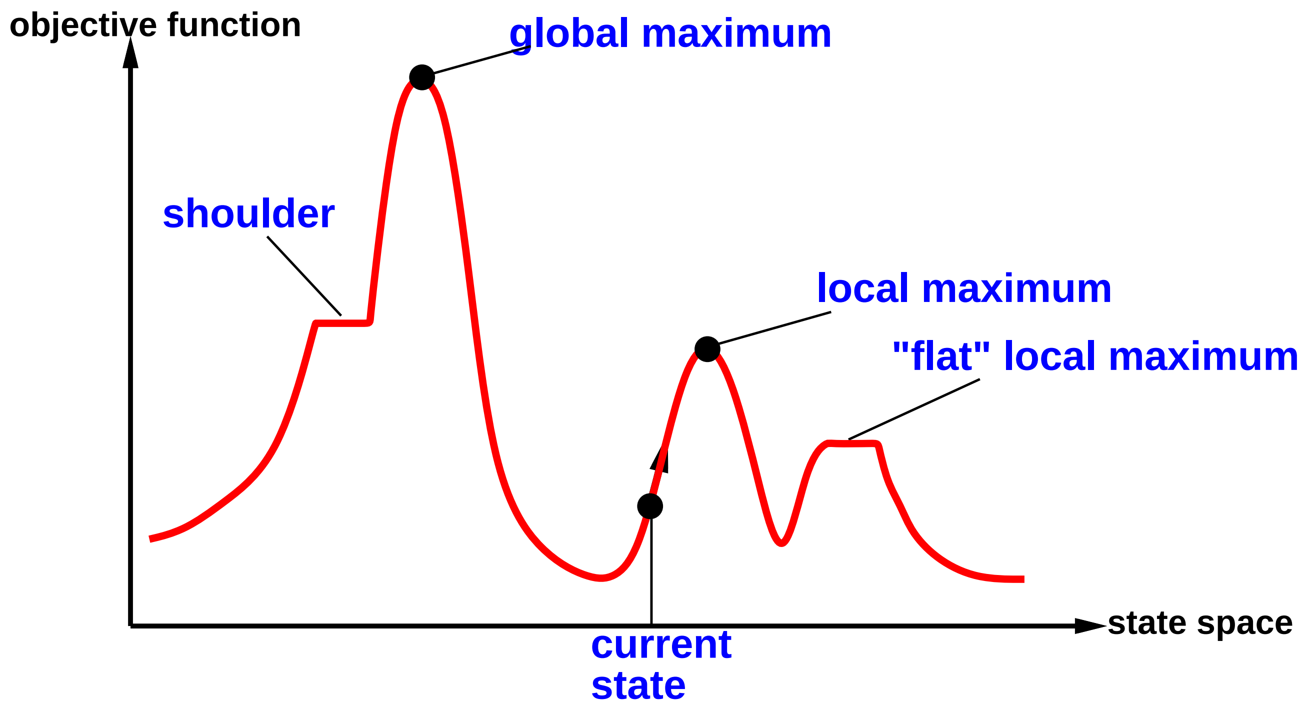
"Like climbing Everest in thick fog with amnesia"

```
function HILL-CLIMBING( problem) returns a state that is a local maximum
   inputs: problem, a problem
   local variables: current, a node
                    neighbor, a node

   current ← MAKE-NODE(INITIAL-STATE[problem])
   loop do
       neighbor ← a highest-valued successor of current
       if VALUE[neighbor] ≤ VALUE[current] then return STATE[current]
       current ← neighbor
   end
```

Hill-climbing contd.

Useful to consider state space landscape



Random-restart hill climbing overcomes local maxima—trivially complete

Random sideways moves 😈 escape from shoulders ☹ loop on flat maxima

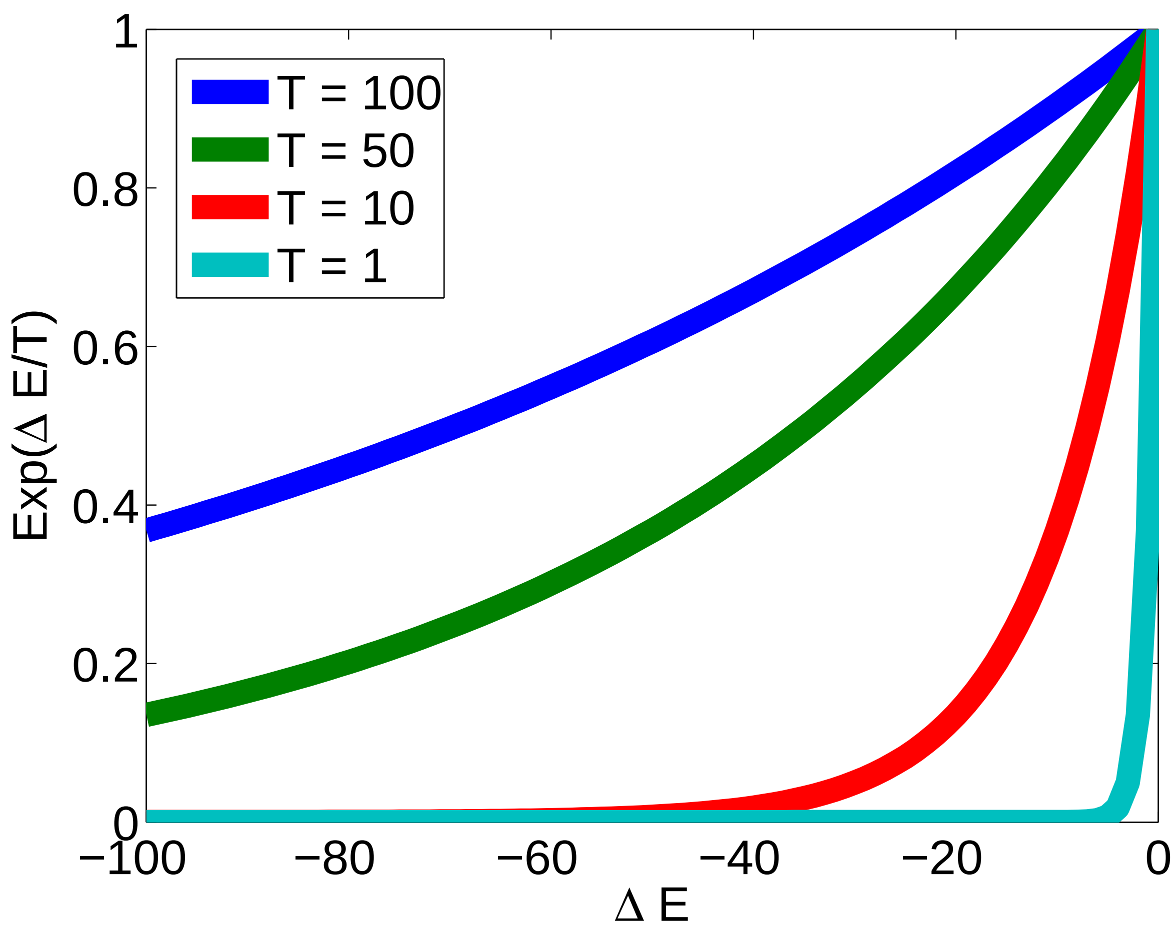
Simulated annealing

Idea: escape local maxima by allowing some "bad" moves
but gradually decrease their size and frequency

```
function SIMULATED-ANNEALING(problem, schedule) returns a solution state
   inputs: problem, a problem
           schedule, a mapping from time to "temperature"
   local variables: current, a node
                    next, a node
                    T, a "temperature" controlling prob. of downward steps

   current ← MAKE-NODE(INITIAL-STATE[problem])
   for t ← 1 to ∞ do
       T ← schedule[t]
       if T = 0 then return current
       next ← a randomly selected successor of current
       ΔE ← VALUE[next] – VALUE[current]
       if ΔE > 0 then current ← next
       else current ← next only with probability e^(Δ E/T)
```

Effect of temperature



Properties of simulated annealing

At fixed "temperature" T, state occupation probability reaches Boltzman distribution

$$p(x) = \alpha e^{\frac{E(x)}{kT}}$$

T decreased slowly enough $\Longrightarrow$ always reach best state x^* because $e^{\frac{E(x^*)}{kT}} / e^{\frac{E(x)}{kT}} = e^{\frac{E(x^*)-E(x)}{kT}} \gg 1$ for small T

Is this necessarily an interesting guarantee??

Devised by Metropolis et al., 1953, for physical process modelling

Widely used in VLSI layout, airline scheduling, etc.

Local beam search

Idea: keep k states instead of 1; choose top k of all their successors

Not the same as k searches run in parallel!
Searches that find good states recruit other searches to join them

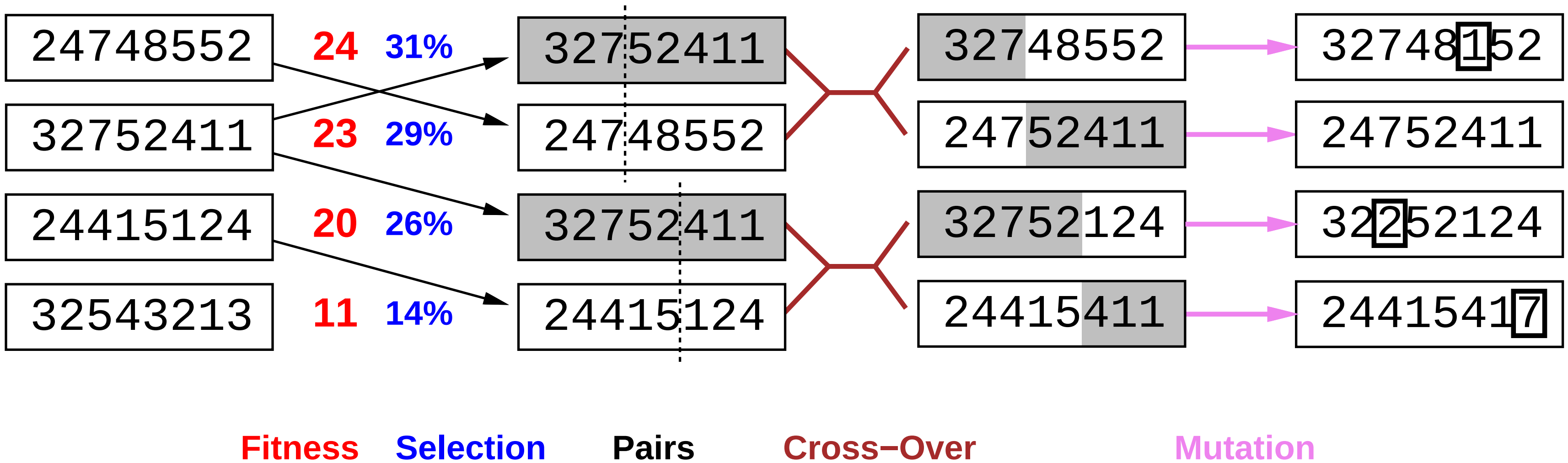
Problem: quite often, all k states end up on same local hill

Idea: choose k successors randomly, biased towards good ones

Observe the close analogy to natural selection!

Genetic algorithms

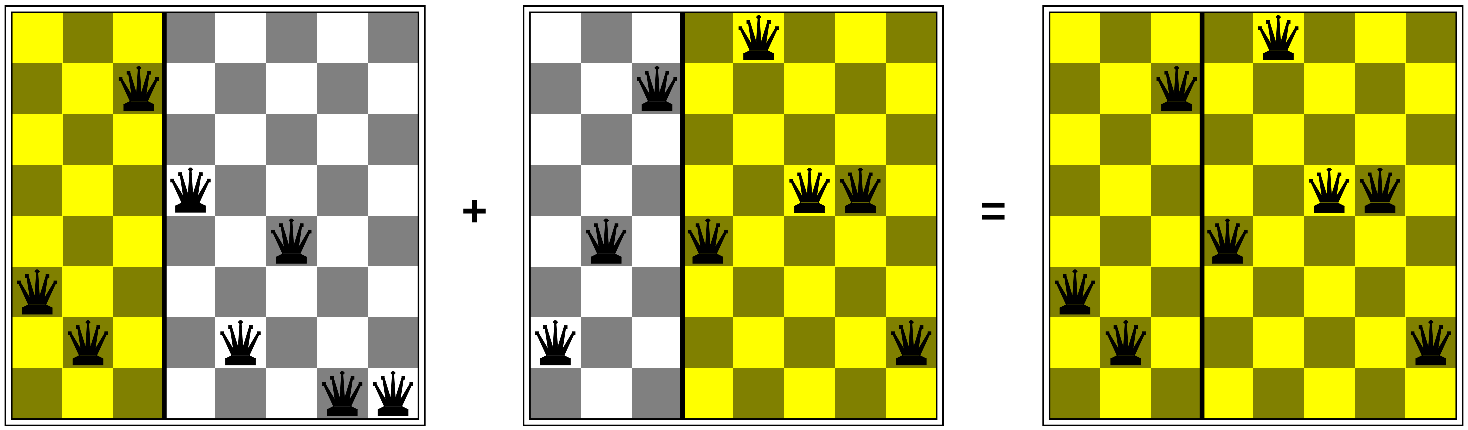
= stochastic local beam search + generate successors from **pairs** of states



Genetic algorithms contd.

GAs require states encoded as strings (GPs use programs)

Crossover helps **iff substrings are meaningful components**



Continuous state spaces

Suppose we want to site one airport in Romania:

– 2-D state space defined by (x, y)

– objective function $f(x, y) = \Sigma_i (x_i - x)^2 + (y_i - y)^2$

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$$\frac{\partial f}{\partial x} = -2\Sigma_i (x_i - x)$$

$$\frac{\partial f}{\partial y} = -2\Sigma_i (y_i - y)$$

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Suppose we want to site three airports in Romania:

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  sum of squared distances from each city to nearest airport

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$$\nabla f = \left(\frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial y_1}, \frac{\partial f}{\partial x_2}, \frac{\partial f}{\partial y_2}, \frac{\partial f}{\partial x_3}, \frac{\partial f}{\partial y_3}\right)$$

to increase/reduce f, e.g., by $\mathbf{x} \leftarrow \mathbf{x} + \alpha \nabla f(\mathbf{x})$

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Sometimes can solve for $\nabla f(\mathbf{x}) = 0$ exactly (e.g., with one city).
Newton–Raphson (1664, 1690) iterates $\mathbf{x} \leftarrow \mathbf{x} - \mathbf{H}_f^{-1}(\mathbf{x}) \nabla f(\mathbf{x})$
to solve $\nabla f(\mathbf{x}) = 0$, where $\mathbf{H}_{ij} = \partial^2 f / \partial x_i \partial x_j$