

## LOCAL SEARCH ALGORITHMS

CHAPTER 4, SECTIONS 3–4

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### Outline

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

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### 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

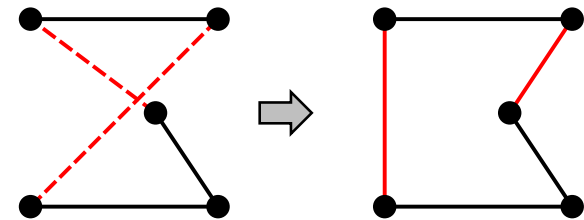
In such cases, can use **iterative improvement** algorithms;  
keep a single “current” state, try to improve it

Constant space, suitable for online as well as offline search

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### Example: Travelling Salesperson Problem

Start with any complete tour, perform pairwise exchanges



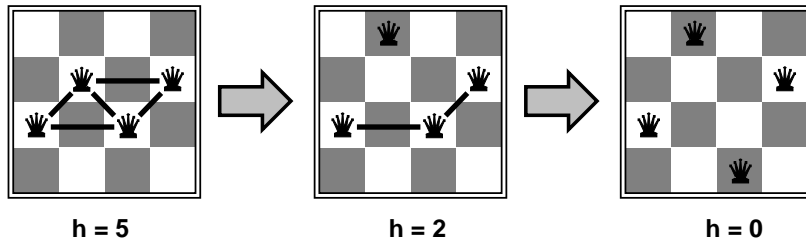
Variants of this approach get within 1% of optimal very quickly with thousands of cities

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## Example: $n$ -queens

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

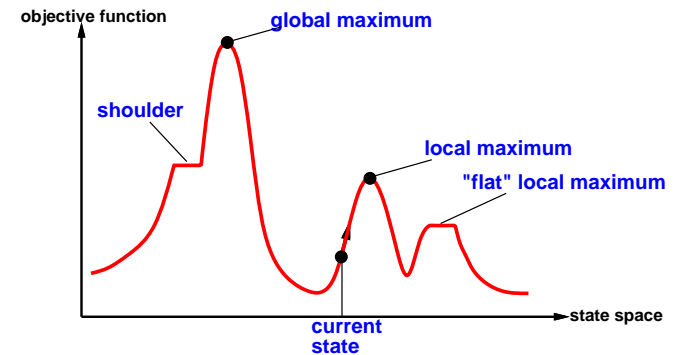
Move a queen to reduce number of conflicts



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

## Hill-climbing contd.

Useful to consider state space landscape



Ridges: Figure 4.13, p. 114.

Random-restart hill climbing overcomes local maxima—trivially complete  
 Random sideways moves 🤪 escape from shoulders 🌀 loop on flat maxima

## 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
    
```

## 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  $e^{\Delta E/T}$ 
    
```

## 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  $\implies$  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

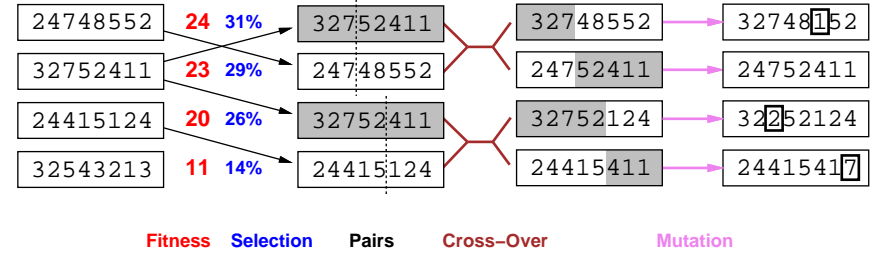
**Problem:** quite often, all  $k$  states end up on same local hill

Idea: choose  $k$  successors randomly, biased towards good ones

Observe the close analogy to natural selection!

## Genetic algorithms

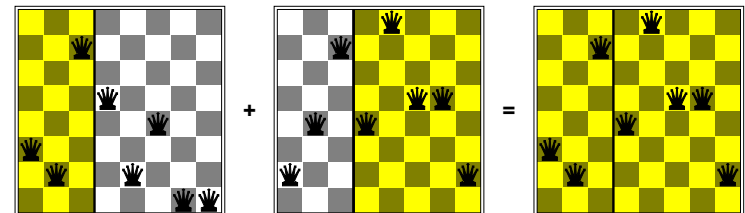
= stochastic local beam search + generate successors from **pairs** of states



## Genetic algorithms contd.

GAs require states encoded as strings (GPs use programs)

Crossover helps **iff substrings are meaningful components**



GAs  $\neq$  evolution: e.g., real genes encode replication machinery!

## Continuous state spaces

Suppose we want to site three airports in Romania:

- 6-D state space defined by  $(x_1, y_1), (x_2, y_2), (x_3, y_3)$
- objective function  $f(x_1, y_1, x_2, y_2, x_3, y_3) =$   
sum of squared distances from each city to nearest airport

Discretization methods turn continuous space into discrete space, e.g., empirical gradient considers  $\pm\delta$  change in each coordinate

Gradient methods compute

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

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

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  $\mathbf{H}_{ij} = \partial^2 f / \partial x_i \partial x_j$