

March 24

- Lecture #25

Topic 12 - Hill Climbing

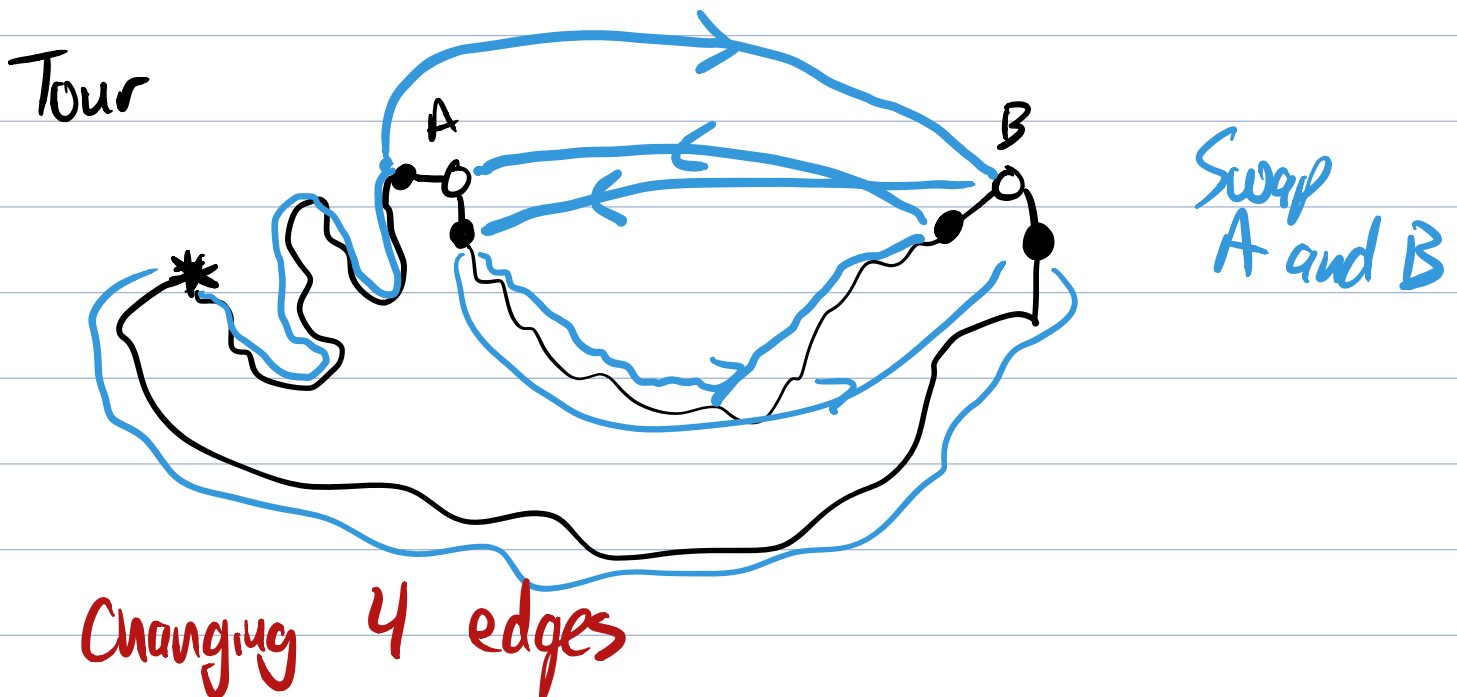
- (1) TSP
 - (2) optimizing a continuous function
- nbhd / tweak

→ pick any two cities (except the first) swap them

3 → 1 → 2 → 5 → 4 → 3



3 → 5 → 2 → 1 → 4 → 3



MH #1: Random Search

MH #2: Steepest Ascent Hill-Climbing
inspired by Grad. Ascent - discrete only

x = random element of S

while True:

$N = \text{nbhd}(x)$

s = element of N with the best
score

if $\text{score}(s) > \text{score}(x)$:

$x = s$

else:

quit

What does this do? Marches up the hill
you start on.

Pros

* Find a local opt.

Cons

* Unlikely to find a
global opt. unless
you get lucky
* only discrete

* can be very
slow

How can we adapt this to continuous space?

- * discretize the space

- * Check N things in the nbhd, and take the best.

MH #3: n -Trial Steepest Ascent

x = random element of S

while True:

temp = x

repeat n times:

$s = \text{tweak}(x)$

if $\text{score}(s) > \text{score}(\text{temp})$:

temp = s

$x = \text{temp}$

When $n=1$: called "Hill-Climbing"

try a random neighbor, if it's better, move there

MH #4 - Hill Climbing

$x = \text{random element of } S$

while True:

$s = \text{tweak}(x)$

 if $\text{score}(s) > \text{score}(x)$:

$x = s$