Wed, March 29,2023
Lecture \# 28
MSS 6000
Announcements

- OH today, 4:30pm-5:30pm (Teams)
* HeW 4 due Mon, Apr 3
* Fri, Apr. 7 - no doss

Mon, Apr. 10 - no lecture (home work day) no OH

MH \#3 n-trial steepest ascent
$x=$ randan element of $S$
while True:
$\operatorname{temp}=x$
repeat $n$ times:
(temp) is the
$s=$ tweak $(x)$ beet of $n$
if score (s) $>$ score (temp): $\operatorname{tem} p=s$

$$
x=\text { temp }
$$

tweak $=a$ random thing in the nbhd,(2) and there are many different ways to do that

When $n=1$, this is called
"Hill Climbing"

MH \#4: Hill Climbing
$x=$ random element of $S$
while True:

$$
\begin{aligned}
& s=\text { tweak }(x) \\
& \text { if score }(s)>\text { score }(x) \text { : } \\
& x=s
\end{aligned}
$$

$\frac{\text { Hill Climbing Demo Results: }}{50 \text { cities swap } 2}$

Limitation of Hill-Climbing: never allows a worse move, so that can trap you in parts of the search space.

$$
\rightarrow\binom{\text { Exploration }}{\text { Diversification }} \text { vs. Exportation }
$$

looking in areas of the
search space that you haven seen before

Searching the area yourre in for better and better solutions
Maximally exploitative: Steepest Ascent $H C$
Maximally explorative: Random Search
We want MUs that have some balance between these twa

MHs = "the ort of going downhill in a
smart way"
Two versions of $H C$ that allow some downhill steps.
(1) Random Restarts

* Run HC for a while until you have not improved for some \# of attempts
* Dick a new randan starting place and start over

MH \#S: HC with Random Restarts
best $=$ random element of $S$
while True:
$x=$ random element of $S$
for some amount of time: $s=$ tweak $(x)$
if score $(s)>\operatorname{score}(x)$ :

$$
x=S
$$

if score $(x)>$ score $($ best $)$ :

$$
\text { best }=x
$$

a preset \# of tweaks
a preset amount of time
a preset \# of non-improving tweaks
(2) Probabilistic HC

Allow yourself to make a move that is downhill with some probability.
$\leftrightarrow$ fixed prob: okay,
but not great
Next lecture: probability that a downhill move is allowed will adjust over time

