

Contents

Preface	
1	Introduction 1
2	Simulated annealing 7
2.1	Introduction of the algorithm 7
2.2	Mathematical model of the algorithm 12
3	Asymptotic convergence results 17
3.1	The homogeneous algorithm 17
3.1.1	Introduction 17
3.1.2	Existence of the stationary distribution 18
3.1.3	Convergence of the stationary distribution . . . 20
3.2	The inhomogeneous algorithm 27
3.2.1	Introduction 27
3.2.2	Sufficient conditions for convergence 28
3.2.3	Necessary and sufficient conditions for convergence 35
4	The relation with statistical physics 39
4.1	Introduction 39
4.2	Equilibrium dynamics 40
4.3	Typical behaviour of the simulated annealing algorithm 44
4.4	Phase transitions 48
4.5	Relation with spin glasses 50
5	Towards implementing the algorithm 55
5.1	Introduction 55
5.2	Conceptually simple cooling schedules 59

5.3	More elaborate cooling schedules	62
5.4	Improvements of the generation mechanism for transitions	71
6	Performance of the simulated annealing algorithm	77
6.1	Introduction	77
6.2	Worst-case performance results	79
6.3	Probabilistic value analysis	82
6.4	Performance on combinatorial optimization problems	88
7	Applications	99
7.1	Introduction	99
7.2	Applications in computer-aided circuit design	100
7.2.1	Introduction	100
7.2.2	Placement	101
7.2.3	Routing	110
7.2.4	Other applications in computer-aided circuit design	118
7.3	Applications in other areas	128
7.3.1	Image processing	128
7.3.2	Boltzmann machines	131
7.3.3	Miscellaneous applications	135
8	Some miscellaneous topics	139
8.1	Parallel implementations	139
8.1.1	General algorithms	140
8.1.2	Tailored algorithms	143
8.1.3	Special parallel implementations	147
8.2	Continuous optimization	148
8.2.1	Generalization of simulated annealing to continuous problems	148
8.2.2	Applications of simulated annealing to continuous problems	151
9	Summary and conclusions	153
	Bibliography	157
	Index	176