

Contents

Preface	v
I Simulated Annealing	1
1 Combinatorial Optimization	3
1.1 Combinatorial Optimization Problems	5
1.2 Local Search	6
2 Simulated Annealing	13
2.1 The Metropolis Algorithm	13
2.2 The Simulated Annealing Algorithm	15
2.3 Equilibrium Statistics	17
2.4 Characteristic Features	23
2.5 A Quantitative Analysis	27
3 Asymptotic Convergence	33
3.1 Markov Theory	33
3.2 The Stationary Distribution	36
3.3 Inhomogeneous Markov Chains	43
3.4 Convergence in Distribution	46
3.5 Asymptotic Behaviour	52
4 Finite-Time Approximation	57
4.1 Cooling Schedules	57
4.2 A Polynomial-Time Cooling Schedule	60
4.3 Empirical Performance Analysis	68
5 Simulated Annealing in Practice	77
5.1 Implementing the Algorithm	77

5.1.1	The Travelling Salesman Problem	79
5.1.2	The Max Cut Problem	80
5.1.3	The Independent Set Problem	81
5.1.4	The Graph Colouring Problem	82
5.1.5	The Placement Problem	86
5.2	A Survey of Applications	88
5.2.1	Basic Problems	89
5.2.2	Engineering Problems	90
5.3	General Performance Experiences	91
6	Parallel Simulated Annealing Algorithms	95
6.1	Speeding up the Simulated Annealing Algorithm	95
6.2	Parallel-Machine Models	98
6.3	Designing Parallel Annealing Algorithms	100
6.4	General Algorithms	106
6.4.1	The Division Algorithm	107
6.4.2	The Clustering Algorithm	108
6.4.3	The Error Algorithm	109
6.4.4	Parallel Implementation and Numerical Results	111
II	Boltzmann Machines	115
7	Neural Computing	117
7.1	Man versus Machine	119
7.2	Connectionist Models	120
7.3	A Historical Overview	125
7.4	The Boltzmann Machine	126
8	Boltzmann Machines	129
8.1	Structural Description	129
8.2	Sequential Boltzmann Machines	131
8.3	Parallel Boltzmann Machines	136
8.3.1	Synchronous Parallelism	137
8.3.2	Asynchronous Parallelism	147
8.3.3	A Parallel Cooling Schedule	150
8.4	A Taxonomy	151

9	Combinatorial Optimization and Boltzmann Machines	153
9.1	General Strategy	153
9.2	The Max Cut Problem	155
9.3	The Independent Set Problem	157
9.4	The Graph Colouring Problem	159
9.5	The Clique Partitioning and Clique Covering Problems . . .	163
9.6	The Travelling Salesman Problem	165
9.7	Numerical Results	169
9.7.1	Graph Problems	169
9.7.2	The Travelling Salesman Problem	173
9.8	Discussion	175
10	Classification and Boltzmann Machines	179
10.1	Classification Problems	180
10.2	Extension of the Structural Description	181
10.3	Examples	183
10.3.1	Classification without Hidden Units	184
10.3.2	Classification with Hidden Units	190
10.4	Discussion	195
10.4.1	Association	196
10.4.2	Fault Tolerance	196
10.4.3	Open problems	197
11	Learning and Boltzmann Machines	203
11.1	Learning from Examples	205
11.2	Equilibrium Properties	206
11.3	Learning without Hidden Units	216
11.3.1	Outline of the Learning Algorithm	217
11.3.2	Estimation of Activation Probabilities	219
11.4	Learning with Hidden Units	221
11.5	Variants of the Learning Algorithm	228
11.6	Learning in Practice	230
11.6.1	Choosing a Desired Visible Behaviour	230
11.6.2	Convergence Properties	231
11.6.3	Estimation of the Activation Probabilities	232
11.6.4	Termination of the Learning Algorithm	232
11.7	Robustness Aspects	234
11.7.1	Internal Representations	235
11.7.2	Relearning	236

11.8 Discussion	237
Appendix: The EUR100 Problem Instance	241
Bibliography	243
List of Symbols	259
Author Index	261
Subject Index	267