Graduate Seminar in Mathematics

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**Thursday, February 11, 2016
HH-3017, 1:00p.m.**

*Optimization via simulated
annealing and simulated quenching*

Abstract:

Simulated Annealing (SA) is an optimization technique whose most salient feature is the possibility of delivering an optimal solution in general optimization problems. In practice, it is often spurned to use a modified version to speed up computations, the simulated quenching (SQ). This presentation will include an intuitive derivation of SA, convergence and pros and cons of SQ.