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## Cross-Entropy Method: Theory with Applications

By Uri Dubin

LAP Lambert Academic Publishing Dez 2013, 2013.

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The goal of this work is to study the application of the Cross-

Entropy (CE) algorithm to problems in combinatorial

optimization. This relatively new algorithm has been

successfully applied to the Maximum Cut, the Travelling

Salesperson, the Shortest Path problems, to Networks, Graph

Coloring and other types of hard optimization problems. The

CE method is based on an adaptive generic randomized

algorithm. It employs an auxiliary random mechanism (a

distribution function) equipped with a set of parameters, which

transforms the deterministic problem into a stochastic one.

The CE algorithm is a multiple iteration procedure, where each

iteration involves two phases: 1. Generation of random

solutions using a parametric auxiliary distribution followed by

a calculation of the associated objective function. 2. Updating

the parameter vector, on the basis of the best scoring solutions

generated. In the first part the question of convergence of the

CE procedure is explored. Using tools from Information

Geometry. The second part is more experimental. New

applications of the CE for real-life problems are described. 148

pp. Englisch.



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