

APPENDIX
PSEUDO-CODE FOR THE SIMULATED ANNEALING
ALGORITHM

Data: $T_{start}, T_{min}, maxtimes, T_{descent}, \lambda$
Result: X_{result}
Initialization;
 $X_{result}=[0 \ 0 \ 0 \ 0]$;
 $x=[1 \ 0 \ 0 \ 0]$;
while $((T > T_{min}) \& (times < maxtimes))$ **do**
 $X_1=S(j,:)$;
 if $(j=a)$ **then**
 $x=change(x, \lambda)$;
 $adjust(x,s,j)$;
 end
 $d_f=F(M,M1,M2,M3,M4,X_1)-F(M,M1,M2,M3,M4,X)$;
 if $(if(d_f < 0))$ **then**
 $X = X_1$;
 if $(F(M,M1,M2,M3,M4,X_1)-F(M,M1,M2,M3,M4,X_{result})) < 0$
 then
 $X_{result}=X_1$;
 end
 $X_1=S(j+1,:)$;
 $times=0$;
 else
 if $(rand() < e^{d_f/t})$ **then**
 $X = X_1$;
 $X_1=S(j+1,:)$;
 $times=0$
 end
 end
 $times=times+1$;
 $T = T_{descent} * T$
end

Algorithm 1: Simulated annealing algorithm