## Optimization Methodologies In Conceptual Design

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### Abstract

There are still considerable cost benefits to be derived from improving aircraft designs both by better searches in current design spaces and by improved design space definition. The fastest way to perform a constrained optimization is probably using a classical quadratic programming (QP) However, it has been found difficult to meet a large number of constraints in a future concepts design program which consists of a combination of engineering modules and using a gradient based QP method. It was thought that a genetic algorithm might ameliorate these problems. Additionally, it is of interest to compare the QPmethod's performance with another gradient based algorithm, with different constraint handling. This paper therefore, compares QP, simplex (SIMPLEX)and genetic algorithm (GA) search methods in a future concepts design environment. The aim is to compare both the quality of feasible solutions and the search for new feasible parts of the design space prior to running gradient search algorithms. Reasons for the method choices and details of the particular implementations used are given.

Four optimization methods (including a hypersurface fitting technique) were tested on two sample problems. These are a 4-dimensional and 34-dimensional conceptual design for a high capacity, long range transport aircraft, with 52 constraints in both cases. Objective function evaluation time is rapid for all the test cases used.

As preliminary visualization showed that the design space was not fundamentally multi-modal, the primary reason for resorting to use of the genetic algorithm was to overcome non-linearities in the data, the superposition of which resulted in small local

optima. Therefore a radial basis function (RBF) hypersurface fitting algorithm was applied to each of the constraints and objective function and the SIMPLEX method was used to optimise the resulting design space. Although this worked well in 4-dimensions, getting the right combination of an accurate curve fit while still smoothing out the local minima was too difficult to achieve in 34-dimensions.

Comparison with the QP for known feasible and design of experiment (DoE) starts on a 34-dimensional problem shows that QP is quicker and achieves a better optimum when a feasible point is known. However, QP appears to have difficulty in obtaining a feasible point when starting outside the constraint boundaries. The hybrid GA demonstrates potential for tackling this problem, although a heavily constrained 34-dimensional space is a difficult problem, requiring a large number of evaluations. Such searches may still be the quickest way of generating a feasible design, however.

A deeper understanding of the relationship between the objective function, penalty function and design variables in the problem would enable better solving of the problem constraints. Extensive testing of different weightings within the penalty terms was not undertaken here. At present design space interior terms (i.e. terms involving satisfied constraints) have only been tested in the hybrid GA and were not utilized in the SIMPLEX method. In the first instance it is thought that further experimentation should take place with the constraint weightings by modifying the scaling in the optimization problems and by modifying the form of the penalty functions used. Further experimentation with the curve fitting algorithms may also be productive.

### 1 Introduction

In a conceptual design, in which an iterative search is performed to find optimal aircraft layouts, there are a large number of optimization methods (or algorithms) that could be adopted. Roughly speaking these methods can be divided into two. Those which undertake a local search of the design space and methods that use a global search. Typically the local methods rely upon obtaining the gradient of the design space about a particular point and then iterating from this point using the gradient information to find the nearest local optima. These methods are limited. In particular:

- the methods are usually unable to escape local sub-optima in the design space.
- depending upon the nature of the problem, the result obtained from these methods may be very dependent on the start point of the optimization process (i.e. the initial design).

Global methods on the other hand are not as susceptible to these problems. These methods may be further divided into two classes.

- Those which make approximations to the design space, as, for instance, in the DACE kriging literature, see for example, Jones et al [7] and [8] and the Space mapping literature, for example Bandler et al [1] and combined approximation and optimization, see for example the work of Toropov et al [19, 20, 21].
- Those which probabilistically search the design space. These are the stochastic methods such as Simulated Annealing [12] and Genetic Algorithms [3, 24].

The methodologies to be employed in a future concepts design scenario need to robustly find optima in a highly constrained multi-dimensional design space. Recent work by Ong and Keane at South-ampton University has considered the application of a number of optimization strategies [15, 16] from Keane's OPTIONS suite [9]. Both the Genetic Algorithm and Simplex method score highly in terms of robustness and neither use gradients per se, although the Simplex method is a local search. Cases for which the evaluation calculation fails before completion can have a poor\* value set for the fitness, and either of these methods is robust to encountering such a point.

### 2 Methods Utilized

Four optimization procedures were used:

• The simplex algorithm (SIMPLEX) used was the minimizing method of Nelder and Mead [14] and [23] with restarts in conjunction with decreasing penalty function relaxation parameter.

Var.	Prob.	Prob.	Starting	Lower	Upper
No.	1	2	value	bound	bound
1.	1	1	0.6158320 × 10 <sup>6</sup>	0.5200000 × 10 <sup>6</sup>	0.7000000 × 10 <sup>6</sup>
2	1	1	$0.8535750 \times 10^3$	$0.7500000 \times 10^3$	0.1000000 × 10 <sup>4</sup>
3	×	1	7.718800	7.000000	0.1100000 × 10 <sup>2</sup>
4	×	~	0.6420070	0.4000000	0.8000000
5	×	1	0.3094997	0.2000000	0.5000000
6	×	<b>✓</b>	0.1505300	0.1100000	0.1600000
7	×	<b>V</b>	0.1022190	0.9000000 × 10 <sup>-1</sup>	0.1200000
8	×	· 🗸	$0.9390000 \times 10^{-1}$	0.90000000 × 10 <sup>-1</sup>	0.1200000
9	×	✓	$0.3850677 \times 10^2$	0.2500000	$0.4500000 \times 10^{2}$
10	×	<b>V</b>	$0.3850677 \times 10^{2}$	0.2500000	$0.4500000 \times 10^{2}$
11	×	/	5.525351	$-0.10000000 \times 10^{2}$	0.1500000 × 10 <sup>2</sup>
12	×	✓	0.1634801	0.0000000	0.2000000
13	×	✓.	0.2577800	0.2000000	0.4000000
14	×	\ \	0.4130500	0.2000000	0.4500000
15	×	<b>✓</b>	0.3299698	0.1000000	0.3500000
16 17	×	×	0.7650000 0.7500000	0.6500000 0.4000000	0.8500001 1.000000
18	×		$0.2300000 \times 10^2$	0.0000000	0.2300000 × 10 <sup>2</sup>
1.9		<b>√</b>	$0.3200000 \times 10^{2}$	0.0000000	$0.3200000 \times 10^{-2}$
20	×	√ ×	1.000000	0.0000000	1.000000
21	×	Î Î	4.017500	1.000000	6.000000
22	×	V	0.2542000	0.2500000	0.5000000
23	×	\ \ \	$0.1204770 \times 10^3$	0.30000000 × 10 <sup>2</sup>	$0.30000000 \times 10^3$
24	×	×	3.901000	0.0000000	5.000000
25	×	· 🗸	$0.1986480 \times 10^3$	0.60000000 x 10 <sup>2</sup>	$0.30000000 \times 10^{3}$
26	×	×	2.832000	0.0000000	5.000000
27	×	×	0.0000000	- 1000000	1.000000
28	×	×	0.0000000	1000000	1.000000
29	×	×	$0.1852000 \times 10^3$	$0.90000000 \times 10^2$	$0.20000000 \times 10^3$
30	×	×	0.8900000	0.3000000	0.9000000
31	×	×	0.8397100 × 10 <sup>4</sup>	0.50000000 × 10 <sup>4</sup>	0.10000000 × 10 <sup>5</sup>
32	×	×	0.8500000	0.7200000	0.8500000
33	×	✓	$0.3716750 \times 10^6$	0.2500000 × 10 <sup>6</sup>	0.5000000 × 10 <sup>6</sup>
34	×	×	$0.1371600 \times 10^{5}$	0.0000000	0.1400000 × 10 <sup>5</sup>
35 36	×	×	$0.1543333 \times 10^3$ $0.8400000$	0.5000000 × 10 <sup>2</sup> 0.2000000	0.2000000 × 10 <sup>3</sup> 0.8700000
37	×	×	$0.1543333 \times 10^3$	0.5000000 × 10 <sup>2</sup>	0.2000000 × 10 <sup>3</sup>
38	×	×	0.1545555 X 10 0.8500000	0.2000000	0.8700000
39	ŷ	2 I	0.3850400 × 10 <sup>6</sup>	0.3200000 × 10 <sup>6</sup>	0.4200000 × 10 <sup>6</sup>
40	×	×	0.1066800 × 10 <sup>5</sup>	0.1000000 × 10 <sup>4</sup>	0.1200000 × 10 <sup>5</sup>
41	- x	· x	0.8500000	0.8000000	0.9000000
42	×	V	0.5752550	$0.50000000 \times 10^{-1}$	1.000000
43	×	×	$0.1188720 \times 10^{5}$	$0.9450000 \times 10^4$	0.1200000 × 10 <sup>5</sup>
44	×	×	0.8500000	0.8000000	0.9000000
45	×	×	0.9496400	0.8000000	0.9500000
46	×	×	$0.1188720 \times 10^{5}$	0.9450000 x 10 <sup>4</sup>	$0.1400000 \times 10^{5}$
47	×	×	0.8500000	0.8000000	0.9000000
48	✓	✓	$0.5290600 \times 10^{6}$	0.4000000 x 10 <sup>6</sup>	$0.60000000 \times 10^{6}$
49	×	- √ I	0.6524800	0.1000000	0.9000000
50	×	×	0.8980800	0.1000000	0.9000000
51	×	· <	$0.3915600 \times 10^6$		0.4500000 × 106
52	×	✓	$0.2300000 \times 10^{2}$		0.2300000 × 10 <sup>2</sup>
53	×	✓.	$0.2007360 \times 10^{2}$		0.3200000 × 10 <sup>2</sup>
54	×	√ 1	$0.23000000 \times 10^{2}$		0.2300000 × 10 <sup>2</sup>
55	×	V	$0.2535807 \times 10^{2}$		$0.3200000 \times 10^{2}$
56	×	✓	$0.1220400 \times 10^3$		$0.30000000 \times 10^3$
57	×	✓	$0.1205400 \times 10^3$		$0.2000000 \times 10^3$
58	×	×	0.6096000 × 104		$0.70000000 \times 10^4$
59	×	✓	$0.1830030 \times 10^3$	$0.80000000 \times 10^{2}$	0.2500000 × 10 <sup>3</sup>

Table 1: Starting values and bounds for *Problems 1*  $\mathcal{E}$  2. Variable scaling was by reference to the upper and lower design variable bounds. A tick  $(\sqrt{})$  indicates the design variables in the specified problem.

• A classical quadratic programming (QP) method, which utilizes both Gauss-Newton and quasi-Newton optimization, the latter for the case when the optimization is at a point distant from the feasible set ([18]).

<sup>\*</sup>Poor here refers to a low value for a maximizing or hill climbing optimization method and a high value for a minimizing or downhill optimization strategy.

- A Genetic Algorithm (GA). The features of this approach are detailed in Appendix B and its performance was tested on a well understood analytical problem. In general it performs as expected and well, although (of course) is not guaranteed to find the global optimum. As the number of dimensions increases the harder it becomes to find the global optimum with any optimization method.
- A linear radial basis function (RBF) (see for example [8]) was used to fit a design of experiments (DoE) of the objective function and constraints separately. Then the SIMPLEX method was used to optimize the model. A final evaluation of the objective function and constraints is then required to be sure that the curve fit is accurate in the region of the optimum. If the result is inaccurate a new model may be created including the previously found optimum point.

### 3 The Conceptual Design Problem

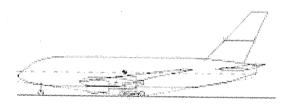


Figure 1: Side view of a typical aircraft design.

The following test cases were utilized:

- 1. A conceptual design problem in 4 dimensions.
- 2. A conceptual design problem in 34 dimensions.

The measure of efficiency utilized is the number of objective function and constraint evaluations as the cost of the rest of the optimization is relatively small compared to these.

The conceptual design of a high capacity aircraft considered here uses up to a total of 59 possible design variables. Many conceptual design optimizations are difficult, non-linear, optimization problems because the large number of constraints in the problem give a heavily constrained design space, with

small pockets of feasibility. The optimizations were performed using QP, the SIMPLEX method alone and a hybrid SIMPLEX/GA on subsets of these. The design variables used for both the 4 and 34 dimensional problems were as shown in Table 1. The problem has 52 active constraints in all cases, including equalities and inequalities. From a large number of possible alternatives, the objective function chosen for these test cases was direct operating cost (DOC). The objective function calculation is invoked in the conceptual design program by calling the subroutine design. A sketch of a side view of a typical aircraft design is shown in Figure 1.

In all cases the hybrid GA was used with SIMPLEX evaluations at the first,  $100^{th}$ ,  $200^{th}$  and  $400^{th}$  evaluations, see Appendix B. There are 200 members in the population at each generation unless otherwise stated. Where the number of members in the population is reduced, the convergence criteria of the SIMPLEX method is increased so that fewer evaluations take place when running the SIMPLEX method part of the hybrid GA.

# 3.1 The conceptual design problem in four dimensions. (*Test problem* 1.)

Prob. No.	Var. No.	Starting value	Final value	Movement
la.	1	615832.0000	615485.4375	- 0.1 %
la	2	853.5750	852.8229	- 0.1 %
1a	39	385040.0000	384897.9375	- 0.0 %
1a	48	529060.0000	528791.6875	- 0.1 %
Ιb	1	615832.0000	615804.9375	- 0.0 %
1 b	2	853.5750	852.7921	- 0.1 %
1b	39	385040.0000	384980.3438	- 0.0 %
1Ъ	48	529060.0000	529049.9375	- 0.0 %
1 c	1	615832.0000	615483.5625	- 0.1 %
lc	2	853.5750	852.7855	- 0.1 %
1 c	39	385040.0000	384895.1562	- 0.0 %
1c	48	529060.0000	528789.8125	- 0.1 %
1d	1	615832.0000	615434.5000	- 0.1 %
1d	2	853.5750	853.1151	- 0.1 %
1d	39	385040.0000	384919.8750	- 0.0 %
1d	48	529060.0000	528845.0625	- 0.0 %

Table 2: Test result 1a: GA Results after 104657 calls to design from a DoE of 200 points including a specified start, which meets all 52 constraints. Test result 1b: QP Results after 54 calls to design from the same specified start, which meets all 52 constraints. Test result 1c: GA Results after 114078 calls to design starting from a DoE of 200 points. Here, the starting point shown is for comparison purposes and was not used to obtain the solution. Test result 1d: RBF & QP Results after 10 calls to design from the specified start, which meets all 52 constraints.

Four results were obtained for the 4 design variable problem. The first, result 1a, from the hybrid GA

with a start from a DoE of 199 points<sup>†</sup> and the point which satisfies the constraints given in Table 1. The second, result 1b, from QP with a start from the point which satisfies the constraints given in Table 1. The third, result 1c, from the hybrid GA from a DoE of 200 points excluding the point which satisfies the constraints. The fourth result was obtained by fitting the objective function and constraints with an RBF and using the SIMPLEX method to optimise the derived design space. The final values of the design variables and constraints for problem 1 are given in Tables 2 and 3 respectively and a comparison between the achieved values of the objective function, DOC is given in Table 4.

Constraint	Constraint	Constraint	Constraint	Constraint
No. & Type	value -1a	value -1b	value -1c	value -1d
Initial 1#	0.3360	0.3359	0.3359	0.3362
Initial 4#	1.3604	1.3604	1.3604	1.3608
Initial 6#	1.4072	1.4072	1.4072	1.4073
Initial 7#	0.2676	0.2676	0.2676	0.2676
Initial 9#	0.1946	0.1946	0.1946	0.1947
Initial 20=	0.0000	0.0000	0.0000	0.0000
Initial 27#	0.0068	0.0068	0.0068	0.0068
Initial 29#	4.5762	4.5762	4.5762	4.5762
Initial 32#	-38.4687	.0.0000	-38.4062	-28.3437
Initial 33#	0.0006	0.0006	0.0006	0.0006
Initial 34#	0.0984	0.0984	0.0984	0.0984
Initial 36#	0.0077	0.0077	0.0077	0.0077
Commonality 45#	0.0549	0.0549	0.0549	0.0550
Commonality 46#	0.6876	0.6875	0.6875	0.6879
Longit. S&C 64#	0.0000	0.0000	0.0000	0.0002
Longit. S&C 67#	0.2077	0.2077	0.2077	0.2078
Longit. S&C 71#	0.0300	0.0300	0.0300	0.0302
Longit. S&C 73#	0.1934	0.1935	0.1935	0.1932
Longit. S&C 74#	0.2077	0.2077	0.2077	0.2078
Longit. S&C 76#	0.0008	0.0008	0.0008	0.0007
Longit. S&C 78#	0.0671	0.0671	0.0670	0.0673
Longit. S&C 79#	0.0164	0.0163	0.0164	0.0162
Longit. S&C 80#	0.1934	0.1935	0.1935	0.1932
Longit. S&C 81#	0.2077	0.2077	0.2077	0.2078
Longit. S&C 82#	0.0427	0.0427	0.0427	0.0427
Longit. S&C 84#	0.0929	0.0929	0.0930	0.0927
Longit. S&C 85#	0.0591	0.0591	0.0590	0.0593
Longit. S&C 87#	0.2680	0.2680	0.2680	0.2678
Longit. S&C 88#	0.2827	0.2827	0.2827	0.2828
Longit. S&C 89#	0.0306	0.0306	0.0306	0.0306
Longit. S&C 90#	0.0088	0.0308	0.0308	0.0307
Lateral S & C 94#	0.2141	0.2218	0.2234	0.1418
Engine Out 112#	0.0165	0.0165	0.0165	0.0165
Takeoff 113# Takeoff 114#	0.0001 210.0	0.0000 206.9	0.0001 209.9	0.0000
Takeoff 114#	-61.2	0.0	-61.2	-165.6
Climb 118#	4.234	4.209	4.234	4.231
Climb 118#	1.1604	1.1511	1.1602	1.1604
Climb 119# Climb 127#	2.0558	2.0485	2.0558	2.0548
Cruise 121#	0.7708	0.7613	0.7706	0.7714
Cruise 121# Cruise 129#	2.0955	2.0883	2.0954	2.0947
Hold 150#	0.01	0.01	0.01	0.01
Overall Mission 151#	10820.2	10679.5	10798.6	10970.1
Overall Mission 152#	-51.4	0.0	-52.4	-24.0
Climb 159#	6.2746	6.2746	6.2746	6.2747
Cruise 161#	5.6330	5.6330	5.6330	4.4326
Climb 167#	4.4325	4.4324	4.4324	0.2195
Cruise 169#	4.5556	4.5556	4.5555	4.5559
Climb 176#	0.2193	0.2193	0.2193	5.63331
Cruise 190#	0.00	0.00	0.00	0.00
Overall Mission 192#	148.5	66.1	151.3	126.9
Low speed Perf. 193#	0.0293	0.0203	0.0280	0.0396

Table 3: Results for *Test Problem 1.* # - inequality constraint, = - equality constraint, S&C - stability and control, *Longit.* - *Longitudinal* and *Perf.* - *Performance*.

The two results from the GA were very similar, both in terms of modification to design variables, values of the constraints and the final value of DOC obtained. This indicates that the GA is searching well in a design space for which prior knowledge is unavailable. QP converged, after just 54 evaluations having a smaller reduction in *DOC*. In fact the reduction in *DOC* was small for all three cases, indicating that the design space is tightly confined by the constraints in the problem and that the initial design was of high quality.

Figure 2 shows a contour plot of the sum of the constraint functions for design variables 1 and 39 for a reduced portion of the design space. Although the individual constraint functions are linear with some noise, the space is complicated as there are 52 design variables in total. The plane of symmetry in the plot is caused by the equality constraints in the problem. Figure 3 shows a Hierarchical Axes Technique (HAT) plot [13] of a reduced portion of the 4-dimensional design space. Viewing this domain more closely and in just one dimension shows that local minima can be created due to superposition of constraints when slight deviations from the linear occur in some individual constraint evaluations. The problem with these is that they generally stop the gradient search method before it can reach the true optimum.

RBF's can be used to perform regression on the conceptual design space to try to eliminate these local minima. However, a balance is required between smoothing the data and not being so far away from the original data that the design point located no longer satisfies the constraints. This is easily possible in four dimensional space, as found in result 1d shown in Tables 2 to 4, but results satisfying all the constraints were not achieved in higher dimensions.

Start	Result	no. of	Start	Final	Movement
	1	evals			
specified (GA)	la	104657	119784.22	119768.36	-0.013%
specified (QP)	1 b	54	119784.22	119779.52	-0.004%
from DoE (GA)	1c	114078	-	119768.12	-0.013%
specified (RBF&QP)	1d	10	119784.22	119769.24	-0.013%

Table 4: GA and QP Results for test problem 1.

### 3.2 The conceptual design problem in 34-dimensions. (*Test problem 2.*)

Five sets of results are presented for this problem. The first (result 2a) is for a specified start, using the hybrid GA. These results are compared to those from QP (result 2b). Then a DoE is used to provide all the starting points for both the hybrid GA (result 2c) and QP (result 2d). Finally, a larger run of the hybrid GA using the DoE to provide all the starting points is performed (result 2e).

result 2a in which the starting point specified in Table 5 and a DoE of 99 points is optimized using the GA and gives just a 0.1% improvement in DOC

 $<sup>^{\</sup>dagger}$ See McKay [11] for a description of the DoE used.

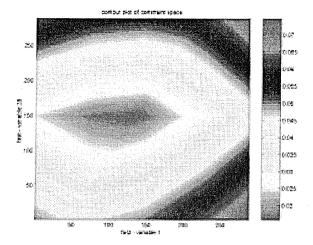


Figure 2: Contour plot of two design variables in the Four Dimensional Design Space. Variables 2 and 48 are held fixed. (The numbers on the axes denote pixel number (289 in total)).

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Figure 3: HAT plot of the sum of the constraints in the Four Dimensional Design Space. The tile one in from the right and six tiles from the top is detailed in Figure 2. In an individual tile the slow variables (2 and 48) remain fixed. Going from tile to tile in the x-direction represents a change in design variable 2 and in the y-direction a change in design variable 48.

Νo.	Scaling	Starting	Lower	Upper
	factor	value	bound	bound
1	$0.50000000 \times 10^{6}$		0.520000 × 10 <sup>6</sup>	$0.700000 \times 10^{6}$
2	$0.8000000 \times 10^{3}$	$0.8535750 \times 10^{3}$	$0.750000 \times 10^3$	$0.100000 \times 10^4$
3	$0.1000000 \times 10^{2}$	0.7718800 × 10	0.700000 × 10	0.110000 × 10 <sup>2</sup>
4	0.600000	0.6420070	0.400000	0.800000
5	0.300000	0.3094997	0.200000	0.500000
6	0.100000	0.1505300	0.110000	0.160000
7	0.100000	0.1022190	0.900000 × 10 <sup>-1</sup>	0.120000
8	0.100000	0.939000 × 10 <sup>-1</sup>	$0.900000 \times 10^{-1}$	0.120000
9	$0.3000000 \times 10^{2}$	$0.3850677 \times 10^{2}$	0.250000	0.450000 × 10 <sup>2</sup>
10	$0.3000000 \times 10^{2}$	$0.3850677 \times 10^{2}$	0.250000	0.450000 × 10 <sup>2</sup>
11	5.00000	0.5525351 × 10	-0.100000 × 10 <sup>2</sup>	-0.150000 x 10 <sup>2</sup>
12	0.150000	0.1634801	0.000000	0.200000
13	0.300000	0.2577800	0.200000	0.400000
14	0.400000	0.4130500	0.200000	0.450000
15	0.200000	0.3299698	0.100000	0.350000
18	$0.200000 \times 10^2$	$0.230000 \times 10^{2}$	0.000000	0.230000 × 10 <sup>2</sup>
19	$0.3000000 \times 10^{2}$	$0.320000 \times 10^{2}$	0.000000	0.320000 × 10 <sup>2</sup>
21	0.500000	0.4017500 × 10	0.100000 × 10	0.600000 × 10
22	0.300000	0.2542000	0.250000	0.500000
23	$0.200000 \times 10^3$	$0.1204770 \times 10^3$	$0.3000000 \times 10^{2}$	0.300000 × 10 <sup>3</sup>
25	$0.2000000 \times 10^3$	$0.1986480 \times 10^3$	$0.6000000 \times 10^{2}$	$0.300000 \times 10^3$
33	$0.3000000 \times 10^6$	$0.3716750 \times 10^{6}$	$0.250000 \times 10^{6}$	0.500000 × 10 <sup>6</sup>
39	$0.2000000 \times 10^{6}$	$0.3850400 \times 10^{6}$	0.320000 × 10 <sup>6</sup>	0.420000 × 10 <sup>6</sup>
42	0.500000	0.5752550	0.500000 × 10 <sup>-1</sup>	0.100000 × 10
48	$0.1000000 \times 10^{6}$	$0.5290600 \times 10^{6}$	0.400000 × 10 <sup>6</sup>	$0.6000000 \times 10^{6}$
49	0.100000	0.6524800	0.100000	0.900000
51	$0.1000000 \times 10^{6}$	$0.3915600 \times 10^{6}$	0.300000 × 10 <sup>6</sup>	$0.450000 \times 10^{6}$
52	$0.2000000 \times 10^{2}$	$0.230000 \times 10^{2}$	0.000000	$0.230000 \times 10^{2}$
53	$0.2000000 \times 10^{2}$	$0.2007360 \times 10^{2}$	0.000000	$0.320000 \times 10^{2}$
54	$0.2000000 \times 10^{2}$	$0.230000 \times 10^{2}$	0.000000	$0.230000 \times 10^{2}$
55	$0.2000000 \times 10^{2}$	$0.2535807 \times 10^{2}$	0.000000	0.320000 × 10 <sup>2</sup>
56	0.200000 × 10 <sup>2</sup>	0.1220400 × 10 <sup>3</sup>	0.000000	0.300000 × 10 <sup>3</sup>
57	0.200000 × 10 <sup>2</sup>	0.1205400 × 10 <sup>3</sup>	0.000000	0.200000 × 10 <sup>3</sup>
	0.100000 × 10 <sup>3</sup>	0.1830030 × 10 <sup>3</sup>	0.800000 × 10 <sup>2</sup>	0.250000 × 10 <sup>3</sup>

Table 5: Starting values, bounds and description for results 2a and 2b. Variable scaling by reference to the upper and lower design variable bounds for the hybrid GA result 2a. The scaling values shown were used for QP result 2b.

from the specified start in 71747 evaluations, with a population size of 100 per generation. However, no constraints were violated in this result. This can be compared directly to  $result\ 2b$ , in which a run with QP having 39878 calls to design gives a 3.941% improvement in DOC from the specified start, again with no violations. Clearly the GA explored the wider design space to no effect while a concentrated search by QP produced better results.

In result 2c, which uses a Latin hypercube DoE and hybrid GA without a specified start, after 71039 evaluations the optimum still violates constraint 32 significantly. The final DOC is 113811.23, which is 4.986% better than the specified start used in results 2a and 2b.

An alternative to this strategy, for comparison purposes is performed in result 2d. Here, a DoE with 200 points and QP was started from the best 5 points in the DoE. In all cases two or more constraints were violated. The GA software was easily adapted to perform the DoE and select the 5 best solutions ready for input to QP. This complete process uses a similar number of evaluations to running the hybrid GA. These results are compared in Table 6

As a final comparison a larger GA run was under-

Res-	Start	start	final	% imp-	no.	violated	no. of
	point	DOC	DOC	roved	viols	constraints	evals
2c	GA	-	113811.23	4.986%	1	32	71039
2d	1	117436.58	115288.80	1.829%	3	32, 94, 113	3157
2d	2	117440.81	111277.48	5.248%	4	27, 32, 94, 114	25520
2d	3	117445.05	113885.16	3.031%	4	27, 32, 64, 113	9907
2d	4	117449.00	111412.09	5.140%	9	27.32,64.76.94,113,114	20764
2d	5	117453.53	113245.39	3.583%	2	32.76	9121

Table 6: Test result 2d used a DoE with 200 points and started QP from the best 5 of these. The total number of evaluations for result 2d was 68669. result 2c is also shown, in which a DoE with 200 points was used to start a hybrid GA.

taken (result 2e). This used a starting population consisting of a DoE of 200 points. The results are given in Tables 7 and 8. This optimization used a total of 161094 evaluations in all. Only constraint 152 is outside the tolerance for this result and this has a scaled value of  $2.0 \times 10^{-3}$  compared to the value of  $1.0 \times 10^{-4}$  which was the set tolerance. It is likely that this value would be improved by changing the relative scaling of this parameter in the problem and tuning the other parameters. (Extensive testing of relative scalings and parameter settings lies outside the scope of this work.)

Variable	Starting	Final	Movement
No.	value	value	1
1	615832.0000	599900.6250	-2.6%
2	853.5750	922.8808	+8.1%
3	7.7188	7.2042	-6.7%
4	0.6420	0.6105	-4.9%
5	0.3095	0.3821	+23.5%
6	0.1505	0.1347	-10.5%
7	0.1022	0.0910	-10.9%
8	0.0939	0.0909	-3.2%
9	38.5068	38.9042	+1.0%
10	38.5068	38.9002	+1.0%
11	5.5254	5.2000	-5.9%
12	0.1635	0.1719	+5.1%
13	0.2578	0.3046	+18.1%
14	0.4130	0.3455	-16.3%
15	0.3300	0.3409	+3.3%
18	23.0000	21.3569	-7.1%
19	32.0000	29.4349	-8.0%
21	4.0175	3.9786	-1.0%
22	0.2542	0.2530	-0.5%
23	120.4770	134.4109	+11.6%
25	198.6480	259.1774	+30.5%
33	371675.0000	350576.0312	-5.7%
39	385040.0000	386229.0938	+0.3%
42	0.5753	0.4474	-22.2%
48	529060.0000	513187.2812	-3.0%
49	0.6525	0.6899	+5.7%
51	391560.0000	403604.5000	+3.1%
52	23.0000	21.5397	-6.3%
53	20.0736	6.0470	-69.9%
54	23.0000	20.6249	-10.3%
55	25.3581	6.3736	-74.9%
56	122.0400	118.1193	-3.2%
57	120.5400	192.0125	+59.3%
59	183.0030	157.5098	-13.9%

Table 7: GA Results after 161094 calls to design from a DoE of 200 points, excluding the specified start (shown here for comparison purposes). Only design variables which are varied are shown in this table. Test result 2e.

It seems that the best application for the GA here is in the search for feasible points and not to optimize once in the vicinity of an optimum, a task that gradient methods, such as QP seem better suited for (they require fewer evaluations to reach a better

optimum). However, QP has significant difficulty in finding solutions where all the constraints are satisfied; this is typical of gradient based optimizations in general. However, the number of evaluations using the GA to perform this task are significantly more than the designers have been using to date. Even so such searches may still be quicker than manual methods, in which solutions from QP are adjusted manually until the constraints are solved and then QP is used to improve the result. The known starting point that yields  $result\ 2a$  is such a case and the final answer from QP remains the best result seen for this problem. Without this information, QP alone is unable to yield a feasible solution.

# 4 Comparison between the Simplex and *QP* Methods

C	Constraint	Constraint		
	c. & Type	value		
	Initial 1#	0.1652		
	Initial 4#		0.5358	
	Initial 6#		1.3595	
	Initial 7#		0.2057	
	Initial 9#		0.1469	
	nitial 20=		0.0040	
	nitial 27#		0.2412	
	nitial 29#		0.1366	
	nitial 32#		38.4687	
	nitial 33#		0.0077	
	nitial 34#		0.0114	
	nitial 36#		0.0017	
	monality 45#		0.1342	
	monality 46#		1.0015	
	it. S&C 79#		0.0235	
	&C 73# 80# 87#	0.2129	0.2129 0.2874	
	C 67# 74# 81# 88#	0.2009 0.2009 0.2009 0.2759		
	S&C 82# 89#		34 0.0267	
	&C 76# 83* 90#	0.0002 0.0082 0.0302		
	it. S&C 84#	0.0802		
	C 64# 71# 78# 85#	0.0004 0.0304 0.0798 0.0718		
Long	it. S&C 94#	0.1386		
Engi	ne Out 112#	0.0141		
Ta	keoff 113#	0.0135		
Ta	keoff 114#		1.9	
Ta	keoff 116=		-41.6	
C	limb 118#		2.221	
Climb	119#127#135*	1.0988 0	.5535 -1.5240	
Cruis	se 121#129#	1.32	41 1.0323	
H	old 150#	f	0.00	
	l Mission 151#	2	8515.4	
Overal	Mission 152#	-	1240.7	
Clim	b 159#167#	4.53	15 3.0266	
	e 161#169#		43 3.3488	
	imb 176#	0.2845		
	old 190#		0.45	
	Mission 192#	5796.6		
	eed Perf. 193#		1930	
Objective	Start	Final	Movement	
DOC	119784.22	118253.27	-1.278%	

Table 8: GA Results after 161094 calls to design. # - inequality constraint, = - equality constraint, S&C - stability and control, Longit. - Longitudinal and Perf. - Performance. Test result 2e.

A test case was also chosen to compare the relative performance of SIMPLEX and QP. The input for both the SIMPLEX and QP methods in this test case is given in Table 9. In each case the input deck has been adjusted by the designers to best suit the individual optimization technique, as would be done ordinarily during their optimization procedure.

The final values of the design variables and constraints are given in Tables 10 and 12 for the methods and a comparison between the final values of DOC achieved are given in Table 13. These results show that the two methods probably give an equally good optimum, but one that is different in each case. However, the SIMPLEX method requires 2.5 times the number of evaluations as QP and therefore takes 2.5 times as long to run. These numbers of evaluations may be decreased by judicious reduction of the number of evaluations in the individual SIMPLEX method iterations and the number of SIMPLEX iterations used.

It is interesting to note that none of the SIMPLEX method resulting design variables sit on the boundary, whereas the QP results do. The SIMPLEX method penalty function currently does not drive the optimizer to the boundary, whereas the QP algorithm solves the problem at the boundary (although it too does not contain penalty function terms for satisfied constraints).

Var.	Scaling	Starting	Starting	Lower	Upper
No.	factor	value	value	bound	bound
1		(QP)	(SIMPLEX)		
1	$0.5000 \times 10^{6}$	$0.6148240 \times 10^{6}$	$0.6158320 \times 10^{6}$	$0.52 \times 10^{6}$	$0.70 \times 10^{6}$
	$0.8000 \times 10^{3}$	$0.8600500 \times 10^3$	$0.8535750 \times 10^3$	$0.75 \times 10^{3}$	$0.10 \times 10^{4}$
3	$0.1000 \times 10^{2}$	7.718800	7.718800	7.000	$0.11 \times 10^{2}$
4	0.6000	0.6420070	0.6420070	0.4000	0.8000
- 5	0.3000	0.3094997	0.3094997	0.2000	0.5000
6	0.1000	0.1505300	0.1505300	0.11000	0.16000
7	0.1000	0.1022190	0.1022190	$0.90 \times 10^{-1}$	0.12000
8			0.939000 × 10 <sup>-1</sup>	$0.90 \times 10^{-1}$	0.12000
9	$0.3000 \times 10^{2}$	$0.3850677 \times 10^{2}$	$0.3850677 \times 10^{2}$		$0.45 \times 10^{2}$
10	$0.3000 \times 10^{2}$	$0.3850677 \times 10^2$	$0.3850677 \times 10^2$	0.25000	$0.45 \times 10^{2}$
11	5.000	5.525351	5.525351		$0.15 \times 10^{2}$
12	0.15000	0.1634801	0.1634801	0.0000	0.2000
13	0.3000	0.2577800	0.2577800	0.2000	0.4000
14	0.4000	0.4130500	0.4130500	0.2000 0.1000	0.45000 0.35000
15	0.2000	0.3299698	0.3299698		$0.33000$ $0.23 \times 10^{2}$
18	$0.2000 \times 10^{2}$	$0.23000 \times 10^2$	$0.23000 \times 10^2$	0.0000	$0.23 \times 10^{-1}$ $0.32 \times 10^{2}$
	$0.3000 \times 10^{2}$	$0.32000 \times 10^2$	$0.32000 \times 10^{2}$ $4.017500$	0.0000	6.000
21 22	0.5000 0.3000	4.017500 0.2527000	0.2542000	0.25000	0.5000
		$0.2527000$ $0.1217730 \times 10^3$	$0.2342000$ $0.1204770 \times 10^3$		$0.30 \times 10^{3}$
23	$0.2000 \times 10^3$	0.1217730 × 10 <sup>3</sup>	$0.1204770 \times 10^{-3}$ $0.1986480 \times 10^{3}$	$0.50 \times 10^{2}$	$0.30 \times 10^{3}$
25	$0.2000 \times 10^3$			$0.80 \times 10^{-6}$ $0.25 \times 10^{6}$	$0.50 \times 10^{6}$
33	$0.3000 \times 10^{6}$	$0.3707500 \times 10^{6}$	$0.3716750 \times 10^{6}$		
	0.2000 × 10 <sup>6</sup>	$0.3852800 \times 10^6$	$0.3850400 \times 10^6$	$0.32 \times 10^{6}$	$0.42 \times 10^{6}$
42	0.5000	0.6053700	0.5752550	$0.50 \times 10^{-1}$	1.000
	$0.1000 \times 10^{6}$	$0.5280600 \times 10^6$	0.5290600 × 10 <sup>6</sup>	$0.40 \times 10^{6}$	$0.60 \times 10^6$ 0.9000
49	0.1000	0.6524800	0.6524800	0.1000	
	$0.1000 \times 10^{6}$	0.3917250 × 10 <sup>6</sup>	$0.3915600 \times 10^{6}$	$0.30 \times 10^{6}$	$0.45 \times 10^{6}$
	$0.2000 \times 10^{2}$	$0.23000 \times 10^2$	$0.23000 \times 10^{2}$		$0.23 \times 10^{2}$
	$0.2000 \times 10^{2}$	$0.2007360 \times 10^{2}$	$0.2007360 \times 10^{2}$	0.0000	$0.32 \times 10^{2}$
	$0.2000 \times 10^{2}$	$0.23000 \times 10^{2}$	$0.23000 \times 10^{2}$	0.0000	$0.23 \times 10^{2}$
55		$0.2535807 \times 10^{2}$	$0.2535807 \times 10^{2}$	0.0000	$0.32 \times 10^{2}$
56		$0.1220400 \times 10^{3}$	$0.1220400 \times 10^{3}$	0.0000	$0.30 \times 10^{3}$
57		$0.1205400 \times 10^{3}$	$0.1205400 \times 10^{3}$	0.0000	$0.20 \times 10^{3}$
59	$0.1000 \times 10^3$	$0.1830030 \times 10^3$	$0.1830030 \times 10^3$	$0.8000 \times 10^{2}$	$0.25 \times 10^{3}$

Table 9: QP and SIMPLEX starting values and bounds. Variable scaling utilized in the SIMPLEX was determined by reference to the upper and lower design variable bounds and for the QP method by use of the values shown.

### 5 Conclusions

A comparison has been made between a quadratic programming method, a stand alone SIMPLEX

method and a hybrid SIMPLEX/GA with constraint handling capabilities and clustering. The hybrid GA includes a Latin hypercube DoE to obtain an initial starting population rather than the random population that is used more usually. It is thought that this DoE gives better coverage through the design space. The hybrid GA also uses a SIMPLEX method to converge to local peaks in the population at generations specified by the user.

The slight non-linearities in some of the constraints in the problem and interaction between these constraints causes the design space to be too complicated to be solved directly using gradient based methods without a starting solution which satisfies the constraints. The actual design space seems to be small as are the numbers of solutions obtained which satisfied all the constraints. It is clear that real problems contain more difficulties than may be imagined at the outset.

Var.	Starting	Final	Move-
No.	value	value	ment
1	615832.0	578306.5625	- 6.1 %
2	853.5750	838.6968	- 1.7 %
. 3	7.7188	7.5173	- 2.6 %
4	0.6420	0.6047	- 5.8 %
5	0.3095	0.3770	+21.8 %
. 6	0.1505	0.1447	- 3.9 %
7	0.1022	0.0981	- 4.1 %
8	0.0939	0.0991	+ 5.5 %
9	38.5068	38.8596	+ 0.9 %
10	38.5068	38.8533	+ 0.9 %
11	5.5254	5.4566	- 1.2 %
12	0.1635	0.1971	+20.5 %
13	0.2578	0.3209	+24.5 %
14	0.4130	0.3455	-16.4 %
15	0.3300	0.3483	+ 5.6 %
18	23.0000	22.8644	- 0.6 %
19	32.0000	20.6856	-35.4 %
21	4.0175	3.7738	- 6.1 %
22	0.2542	0.2609	+ 2.6 %
23	120.4770	117.7440	- 2.3 %
25	198.6480	207.8923	+ 4.7 %
33	371675.0	326765.8125	-12.1 %
39	385040.0	371247.1250	- 3.6 %
42	0.5753	0.5960	+ 3.6 %
48	529060.0	491671.0312	- 7.1 %
49	0.6525	0.8862	+35.8 %
51	391560.0	387539.2812	- 1.0 %
52	23.0000	22.9185	- 0.4 %
53	20.0736	9.3408	-53.5 %
54	23.0000	0.1569	-99.3 %
55	25.3581	2.7812	-89.0 %
56	122.04	119.6032	- 2.0 %
57	120.54	166.4054	+38.0 %
59	183.00	154.5911	-15.5 %

Table 10: SIMPLEX method results after 5 iterations and 43436 calls to design.

Comparison with the gradient based method, QP, on the 4- dimensional conceptual design problem demonstrates that the hybrid GA can perform better than QP and that performance does not necessarily depend on starting point. However, a very large number of evaluations are required by the hybrid GA for a small improvement in DOC during local searches.

Comparison with the QP for known feasible and DoE starts in 34-dimensions shows that QP is quicker and achieves a better optimum for a feasible starting point. However, QP appears to have

Var.	Starting	Final	Movement
No.	value	value	
1	614824.0000	579744.1250	- 5.7 %
2 3	860.0500	878.3734	+ 2.1 %
3	7.7188	7.7997	+ 1.0 %
4	0.6420	0.6472	+ 0.8 %
5	0.3095	0.3315	+ 7.1 %
6	0.1505	0.1432	- 4.9 %
7	0.1022	0.0900	*LOWER*
8	0.0939	0.0900	*LOWER*
9	38.5068	38.2133	- 0.8 %
10	38.5068	38.2133	- 0.8 %
11	5.5254	5.2120	- 5.7 %
12	0.1635	0.1438	-12.1 %
13	0.2578	0.2149	-16.6 %
14	0.4130	0.4351	+ 5.3 %
15	0.3300	0.3418	+ 3.6 %
18	23.0000	23.0000	*UPPER*
19	32.0000	31.5136	- 1.5 %
21	4.0175	4.0283	+ 0.3 %
22	0.2527	0.2542	+ 0.6 %
23	121.7730	128.0341	+ 5.1 %
25	199.2000	209.6489	+ 5.2 %
33	370750.0000	327129.6250	-11.8 %
39	385280.0000	375586.4375	- 2.5 %
42	0.6054	0.6188	+ 2.2 %
48	528060.0000	492989.1250	- 6.6 %
49	0.6525	0.6561	+ 0.6 %
51	391725.0000	375523.7500	- 4.1 %
52	23.0000	20.3109	-11.7 %
53	20.0736	18.7838	- 6.4 %
54	23.0000	23.0000	*UPPER*
55	25.3581	25.9294	+ 2.3 %
56	122.0400	122.5491	+ 0.4 %
57	120.5400	121.0918	+ 0.5 %
59	183.0030	185.6261	+ 1.4 %

Table 11: QP Results after 226 iterations and 17118 calls to design.

difficulty in obtaining a feasible point when starting outside the constraint boundaries. The hybrid GA demonstrates potential for tackling this problem, although the heavily constrained 34-dimensional design space proves to be a difficult problem, requiring a large number of evaluations. However, such searches may still be the quickest way of generating a feasible design. The DoE part of the hybrid GA was used successfully to provide useful multiple starts for QP.

As visualization showed that the design space was not fundamentally multi-modal, the primary reason for resorting to use of the genetic algorithm was to overcome non-linearities in the data which resulted in small local optima. Therefore an RBF hypersurface fitting algorithm was applied to each of the constraints and objective function and the SIMPLEX method was used to optimise the resulting design space. Although this worked well in four dimensions, the right combination of an accurate curve fit and smoothed local minima was too difficult to achieve in 34-dimensions for this problem with 52 constraints.

Comparison between QP and the SIMPLEX method alone show that QP is faster and is more likely to obtain an answer on the design boundary. However, preliminary speeds of the SIMPLEX method may be significantly improved by judicious trimming of the number of evaluations per iteration and iterations per optimization.

It is thought that the application for the hybrid GA will not be to simply optimize designs, but rather to

find feasible starting points for input to a gradient search technique, such as the SIMPLEX method in isolation or QP.

It is clear that the performance of the SIMPLEX method alone and hybrid GA will improve with use and tuning of the multiple input parameters and design variable and constraint scaling factors.

Constraint	Constraint	Constraint
No. & Type	Value - SIMPLEX	Value - QP
Initial 1#	0.1461	0.4805
Initial 4#	0.3557	1.8577
Initial 6#	1.2126	1.3894
Initial 7#	0.1791	0.2334
Initial 9#	0.0000	0.1768
Initial 20=	-0.0064	0.0000
Initial 27#	-0.0006	0.0000
Initial 29#	1.1465	6.0820
Initial 32#	-170.5625	-0.0156 0.1192 0.0098
Initial 33#	0.0035	
Initial 34#	-0.0001	
Initial 36#	0.0007	0.0084
Commonality 45#	0.1331	0.0626
Commonality 46#	0.6077	1.0839
Longit. S&C 64#	0.0028	0.0000
Longit. S&C 67#	0.2437	0.2122
Longit. S&C 71#	0.0328	0.0300
Longit. S&C 73#	0.2601	0.2188
Longit. S&C 74#	0,2437	0.2122
Longit. S&C 76#	0.0001	0.0000
Longit. S&C 78#	0.0829	0.0739
Longit. S&C 79#	0.0366	0.0299
Longit. S&C 80#	0.2601	0.2188
Longit. S&C 81#	0.2437	0.2122
Longit. S&C 82#	0.0083	0.0287
Longit. S&C 84#	0.0771	0.0861
Longit. S&C 85#	0.0749	0.0659
Longit. S&C 87#	0.3347	0.2934
Longit. S&C 88#	0.3187	0.2872
Longit. S&C 89#	0.0004	0.0225
Longit. S&C 90#	0.0301	0.0300
Longit. S&C 94#	0.1647	0.0000
Engine Out 112#	0.0116	0.0132
Take off 113#	0.0000	0.0000
Take off 114#	40.4	0.00
Take off 116=	-119.4	0.0
Climb 118#	0.000	0.855
Climb 119#	0.5011	0.8345
Cruise 121#	0.6373	1.0312
Climb 127#	1.0906	1.3511
Cruise 129#	1.4592	1.7555
Hold 150#	0.00	
Overall Mission 151#	-15.9	0.04 37296.7
Overall Mission 151#	-363.6	
Climb 159#	3.8644	-0.2
Cruise 161#	3.6482	4.5057
Climb 167#	3.0482	4.1867
		2.8977
Cruise 169#	3.4219	3.2038
Climb 176# Hold 190#	0.2153 0.29	0.3017
		0.04
Overall Mission 192#	11055.7	0.0
Approach/Air-drop speed 193#	0.0056	0.5344

Table 12: SIMPLEX method results after 5 iterations and 43436 calls to  $design.\ QP$  results after 226 iterations and 17118 calls to  $design.\ \#$  - inequality constraint, = - equality constraint and S&C - stability and control.

	Objective	Start			no. of evals
1	SIMPLEX DOC	119784.19	113892.76	-4.918%	43436
ı	QP DOC	119699.53	113613.52	-5.084%	17118

Table 13: Comparison of QP and SIMPLEX method final DOC values.

#### 6 Future Work

This report highlights a number of topics for future work. The first is that understanding of the design space to be optimized is limited due to the large number of design variables and constraints utilized and the complexity of the objective functions to be optimized. This sort of understanding would help the set up of the optimization problem to be solved. A number of visualization techniques, such as hierarchical axes techniques [5] and [13] and Kohonen's Self-Organizing Maps (SOM's) [10] have been proposed although they may not extend well into 34 dimensional design spaces. Future work will use techniques such as these to derive an understanding of the interplay between the design variables and constraints. It is expected that this type of visualization would provide insight in addition to the viewing of aircraft general arrangements that currently takes place in aircraft conceptual design teams.

A deeper understanding of the relationship between the objective function, penalty function and design variables in the problem would enable better solving of the problem constraints. Extensive testing of different weightings within the penalty terms was not undertaken here. At present design space interior terms (i.e. terms involving satisfied constraints) have only been tested in the hybrid GA and were not utilized in the stand alone SIMPLEX method. In the first instance it is thought that further experimentation should take place with the constraint weightings by modifying the scaling in the optimization problems and by modifying the form of the penalty functions used. Further experimentation with the curve fitting algorithms may also be productive.

It is also clear that a considerable amount of user knowledge goes into the optimizations which is not being fully brought to bear in the automated process described here. In an improved process the knowledge capture activities being undertaken by the University Technology Partnership (UTP, see for instance Wallace  $et\ al\ [22]$ ) may also be implemented to good effect.

Finally, it is good optimization practice to remove equality constraints completely from the problem, by elimination of design variables. The conceptual design problem has a number of equality constraints the elimination of which, if possible, should improve the GA results in particular.

### 7 Acknowledgements

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### A Definition of Terms Used

The nature of the terms *penalty function*, *fitness*, *objective*, *constraints* and *penalty* and are all somewhat arbitrarily defined in the optimization literature. Therefore to clarify, for the purposes of this paper the definitions used are as follows:

• The term penalty function is applied to the function used to calculate the fitness, including terms for the objective and constraints. The penalty function used in the Genetic Algorithm and SIMPLEX method used in this paper is given in equation 1, and further description of this and other examples are provided and discussed in Siddall's book, [17].

$$p(\mathbf{x}) = Obj(\mathbf{x}) + \frac{1}{r} \sum_{j=1}^{L} c_j^V(\mathbf{x})^2 + r^2 \sum_{j=1}^{L} \frac{1}{c_j^S(\mathbf{x})}$$
(1)

The quadratic programming method utilizes:

$$p(\mathbf{x}) = Obj(\mathbf{x}) + \sum_{j=1}^{L} \lambda_j c_j^A(\mathbf{x}) + \nu \sum_{j=1}^{Q} (c_j^A(\mathbf{x}))^2.$$
(2)

where superscript A indicates an "active" constraint as determined by the quadratic programming method.

- The term *fitness* is chosen to denote the single figure of merit for an individual in the population including contributions from the objective and constraints. Any single number numerical result from equation 1 would be a *fitness*.
- The term objective and objective function is applied to the cost, to be maximized or minimized, excluding the constraints. In equation 1,  $Obj(\mathbf{x})$  is the objective.
- The term constraints is applied to those functions which limit the extent or range of the objective. These are to be satisfied during the optimisation and may include design variable bounds which may be included in the problem in the same or different ways. The terms  $c_i^V(\mathbf{x})$

and  $c_j^S(\mathbf{x})$  are the violated and satisfied constraints, respectively, in equation 1.

• The term *penalty* is applied to the terms associated with the *constraints and their weightings* in the *penalty function*. In equation 1 the terms:

$$\frac{1}{r} \sum_{j=1}^{L} c_j^V(\mathbf{x})^2 \text{ and } r^2 \sum_{j=1}^{L} \frac{1}{c_j^S(\mathbf{x})}$$

are the penalty terms.

### B The Genetic Algorithm

A more detailed description of the Genetic Algorithm (GA) method can be found in Davis [2] and Holland [6]. The procedure for the GA used in this paper is summarized in Figure 4.

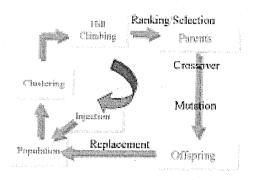


Figure 4: Schematic to show the constituents of the proposed hybrid GA. The hill climbing does not necessarily take place at every generation.

Genetic algorithms are usually started using an initial population randomly selected from the design space. This population provides an initial sample of the design space. However, the quality of the statistical sample of the data is improved by using a Latin hypercube DoE (from McKay [11]). The design space is evenly divided into a number of levels corresponding to the number of design variables in the problem and on each level of every design variable one point is placed at random.

This Genetic Algorithm provides design variable encoding in terms of a variable number of decimal digits. This is thought to be a compromise between binary coding which is not as efficient or often as accurate (although this depends on the number of digits used) and real number coding which can spend to long searching irrelevant regions of the design space.

The Genetic Algorithm uses a set of operators on the current population of solutions to create a new generation of candidate solutions. At the basic level there are two main operators. These operators are *crossover*, which combines the information between two solution strings, and *mutation*, which is the random perturbation of the digits in the solution string.

The Genetic Algorithm used here also uses a clustering or niche forming algorithm to delay the convergence of the algorithm, so that more widely spaced global optima are located as opposed to similar local ones [24]. To effect this, the fitness is modified so as to penalize population members in large clusters and those close to the cluster centroid. This encourages the formation of new clusters. The new fitness is given by:

$$f_i' = \frac{f_i}{m_i'} \tag{3}$$

where:

$$m_i' = n_c - n_c \times \left(\frac{d_{ic}}{2d_{max}}\right)^{\alpha}$$

 $\alpha$  is a constant

 $d_{ic}$  is the distance between the

individual i and its niche's centroid

 $d_{max}$  is the maximal distance that clusters can be apart

 $n_c$  is the number of individuals in the cluster

and the individual  $x_i$  belongs to the cluster C.

Constraint penalty functions are used to drive the result of the optimization away from the constraint boundaries. Strings are selected for crossover randomly on a basis of their *fitness*. That is a more fit string is more likely to be selected as a parent, for combination with another string. The intention here is to propagate aspects of the fit solutions into the next generation such that as the algorithm iterates from one generation to the next the *fitness* of the solutions increases, hopefully converging to the optimal solution. So called 'roulette wheel' parental selection is utilized in this algorithm to achieve this.

The literature shows that so called hybrid methods potentially give better solutions than genetic algorithms in isolation, see for instance [4]. In the hybrid method, once promising regions have been located, an efficient local technique (e.g. the SIMPLEX method) can be used to converge on precise minima.

In keeping with the Darwinian idea of survival of the fittest, the GA is a maximizing optimization algorithm. The GA also does not recalculate *objective* or *constraint* values already known from the previous generation, but uses the previously calculated value, the *fitness* itself is though always recalculated.