Lecture Note of Design Theories of Ship and Offshore Plant

# Design Theories of Ship and Offshore Plant Part II. Optimum Design

**Ch. 2 Unconstrained Optimization Method** 

Fall 2017

#### Myung-II Roh

Department of Naval Architecture and Ocean Engineering Seoul National University

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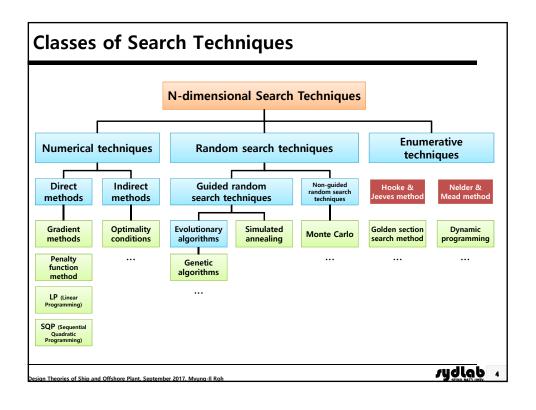
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# **Ch. 2 Unconstrained Optimization Method: Enumerative Method**

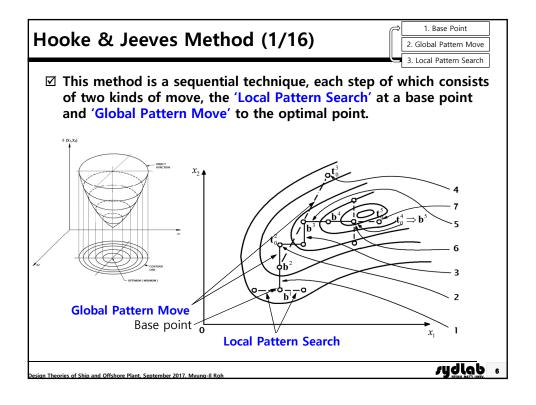
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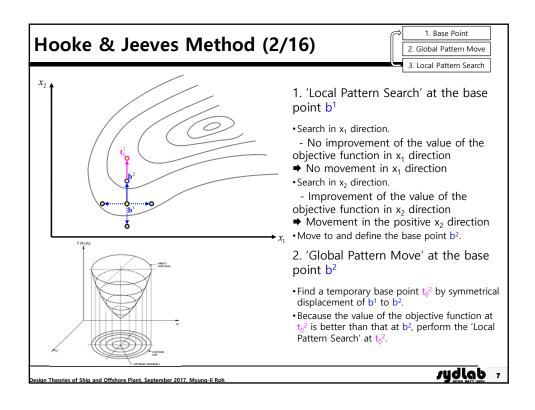
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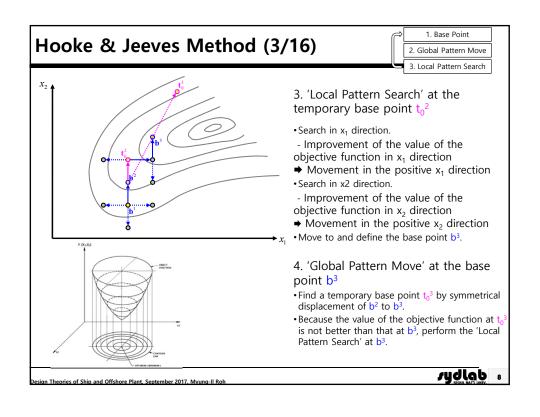


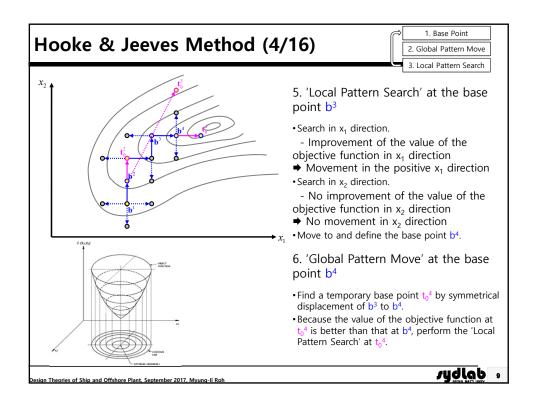
# 2.1 Hooke & Jeeves Method

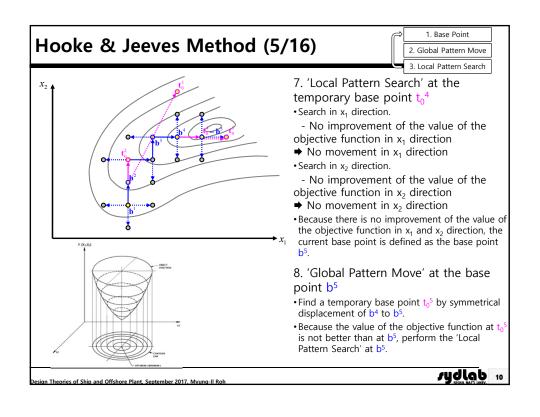
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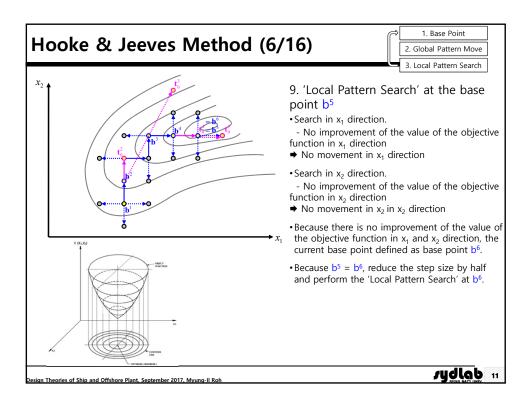


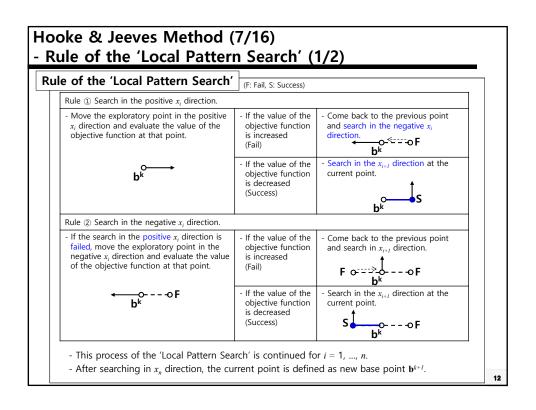








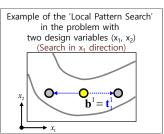


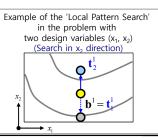


# Hooke & Jeeves Method (8/16) - Rule of the 'Local Pattern Search' (2/2) \*\*Super script 'k' means the number of step. \*\*Rule of the Local Pattern Search (F: Fail, S: Success) \*\*Case 1> \$ < Case 2> \$ < Case 3> F \*\*Design Theories of Ship and Offshore Plant, September 2017, Myung ill Roh \*\*Design Theories of Ship and Offshore Plant, September 2017, Myung ill Roh \*\*Design Theories of Ship and Offshore Plant, September 2017, Myung ill Roh \*\*Judical Pattern Search (2/2) \*\*Design Theories of Ship and Offshore Plant, September 2017, Myung ill Roh \*\*Judical Pattern Search (2/2) \*\*Design Theories of Ship and Offshore Plant, September 2017, Myung ill Roh \*\*Judical Pattern Search (2/2) \*\*Design Theories of Ship and Offshore Plant, September 2017, Myung ill Roh \*\*Judical Pattern Search (2/2) \*\*Design Theories of Ship and Offshore Plant, September 2017, Myung ill Roh \*\*Judical Pattern Search (2/2) \*\*Judical Pat

# Hooke & Jeeves Method (9/16) - Algorithm Summary (1/4)

- 1) Local Pattern Search (Problem with n design variables)
- 1. Compute the value of the objective function at the starting base point **b**<sup>1</sup>.
- 2. Compute the value of the objective function at  $\mathbf{b}^1 \pm \mathbf{\delta}_1$ , where  $\mathbf{\delta}_1$  is input step size and a vector with n elements ( $\mathbf{\delta}_1 = [\delta_1, 0, 0, ..., 0]^T$ ). If the value of the objective function is decreased,  $\mathbf{b}^1 \pm \mathbf{\delta}_1$  is adopted as  $\mathbf{t}_1^{-1}$  and the search is continued.
- 3. Compute the value of the objective function at  $\mathbf{t}_1^{1} \pm \mathbf{\delta}_2$ , where  $\mathbf{\delta}_2$  is also input step size and a vector with n elements ( $\mathbf{\delta}_2 = [0, \delta_2, 0, ..., 0]^T$ ). If the value of the function is decreased,  $\mathbf{t}_1^{1} \pm \delta_2$  is adopted as  $\mathbf{t}_2^{1}$ .





#### Hooke & Jeeves Method (10/16)

#### Algorithm Summary (2/4)

#### 1) Local Pattern Search (Problem with n design variables)

- 4. After the 'Local Pattern Search' for all design variables, new base point is defined. (new base point  $\mathbf{b}^2 = \mathbf{t}_n^1$ )
- 5. Perform the 'Global Pattern Move' from the previous base point along the line from the previous to current base point.

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#### Hooke & Jeeves Method (11/16)

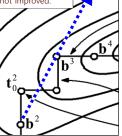
## - Algorithm Summary (3/4)

#### 2) Global Pattern Move

1. Define the temporary base point located the same distance between the previous and current base point (obtained from 'Local Pattern Search') from the current base point ('Global Pattern Move'), and calculate the value of the objective function at this point. The temporary base point is calculated by 'Global Pattern Move' as follows.

Example of the 'Global Pattern Move' in the  $\mathbf{t}_0^{k+1} = \mathbf{b}^k + 2(\mathbf{b}^{k+1} - \mathbf{b}^k) = 2\mathbf{b}^{k+1} - \mathbf{b}^k$  and the value of the objective function at the

2. If the result of the temporary base point is a better point than the previous base point, perform the 'Local Pattern Search' at the temporary base point. Otherwise, come back to the previous base point and perform the 'Local Pattern Search'.



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#### Hooke & Jeeves Method (12/16)

#### - Algorithm Summary (4/4)

#### 3) Closing Condition (Stopping Criterion)

1. When even this 'Local Pattern Search' fails ( $\mathbf{b}^{k+1} = \mathbf{b}^k$ , there is no improvement), reduce the step sizes  $\boldsymbol{\delta}_i$  by half,  $\boldsymbol{\delta}_i/2$ , and resume the 'Local Pattern Search'.

Example of the 'Global Pattern Move' in the problem with two design variables (x<sub>1</sub>, x<sub>2</sub>) when the value of the objective function at the temporary base point is not improved.

op the iteration point.

2. If the step size  $\pmb{\delta}_i$  is smaller than  $\pmb{\epsilon}_{i \prime}$  stop the iteration and current base point is the optimal point.

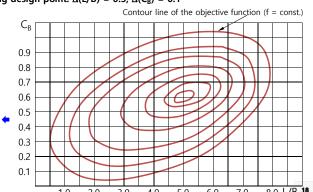
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#### Hooke & Jeeves Method (13/16)

#### - Example (1/4)

- ☑ If the contour line of the objective function of shipbuilding cost with two design variables, L/B and C<sub>B</sub>, is given as shown in the Figure, find the optimal value of the L/B and C<sub>B</sub> to minimize the shipbuilding cost by using the 'Hooke & Jeeves Direct Search Method' and plot the procedures in the graph.
  - Hooke & Jeeves Direct Search Method
    - Starting design point: L/B = 7.0, C<sub>B</sub> = 0.2
    - Step size at the starting design point:  $\Delta(L/B) = 0.5$ ,  $\Delta(C_B) = 0.1$



Optimization problem • with two unknown variables

#### Hooke & Jeeves Method (14/16)

#### Example (2/4)

$$x_1 = L/B, x_2 = C_B$$

• Iteration 1: Local Pattern Search 1

$$\mathbf{b}^0 = (7, 0.2), \Delta x_1 = 0.5, \Delta x_2 = 0.1,$$
  
 $\mathbf{t}_0^1 = \mathbf{b}^0$ 

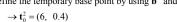
Search from  $\mathbf{t}_0^1$  in  $-x_1$  direction  $\rightarrow \mathbf{t}_1^1 = (6.5, 0.2)$ Search from  $\mathbf{t}_1^1$  in +  $x_2$  direction  $\rightarrow \mathbf{t}_2^1 = (6.5, 0.3)$ 

Because the value of the objective function at  $\mathbf{t}_2^1$  is improved, this point is adopted as a new base point.

$$\mathbf{b}^1 = \mathbf{t}_2^1$$

• Iteration 2: Global Pattern Move 1

Define the temporary base point by using  $\mathbf{b}^0$  and  $\mathbf{b}^1$ 



Because the value of the objective function at  $\mathbf{t}_0^2$  is improved, perform the 'Local Pattern Search' at this point.

3.0 4.0 5.0

0.9

8.0

0.7

0.6

0.5 0.4

0.3 0.2





# Hooke & Jeeves Method (15/16)

## Example (3/4)

• Iteration 3: Local Pattern Search 2

Search from  $\mathbf{t}_0^2$  in  $-x_1$  direction  $\rightarrow \mathbf{t}_1^2 = (5.5, 0.4)$ 

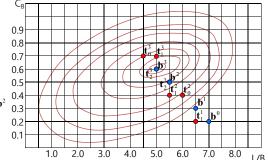
Search from  $\mathbf{t}_1^2$  in  $+x_2$  direction  $\rightarrow \mathbf{t}_2^2 = (5.5, 0.5)$ 

Because the value of the objective function at  $\mathbf{t}_2^2$  is improved, this point is adopted as a new base point.

$$\mathbf{b}^2 = \mathbf{t}_2^2$$

• Iteration 4: Global Pattern Move 2

Define the temporary base point by using  $\mathbf{b}^1$  and  $\mathbf{b}^2$  $\rightarrow$   $\mathbf{t}_0^3 = (4.5, 0.7)$ 



• Iteration 5: Local Pattern Search 3

Search from  $\mathbf{t}_0^3$  in  $+x_1$  direction  $\rightarrow \mathbf{t}_1^0 = (5, 0.7)$ 

Search from  $\mathbf{t}_1^3$  in  $-x_2$  direction  $\rightarrow \mathbf{t}_2^3 = (5, 0.6)$ 

Because the value of the objective function at  $t_2^3$  is improved, this point is adopted as a new base point.

$$\mathbf{b}^3 = \mathbf{t}_2^3$$

#### Hooke & Jeeves Method (16/16)

#### - Example (4/4)

• Iteration 6: Global Pattern Move 3

Define the temporary base point by using  $\boldsymbol{b}^2$  and  $~\boldsymbol{b}^3$ 

$$\rightarrow$$
  $\mathbf{t}_0^4 = (4.5, 0.7)$ 

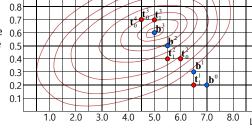
Because the value of the objective function at  $\mathbf{t}_0^4$  is not improved,

$$\mathbf{t}_0^4 = \mathbf{b}^3$$

• Iteration 7: Local Pattern Search 4
Because there is no improvement of the value of the objective function from the temporary base design point  $t_0^4$  in  $x_1$  direction and  $x_2$  direction,  $t_0^4$ 

ection and 
$$x_2$$
 direction  $\mathbf{t}_2^4 = \mathbf{t}_1^4 = \mathbf{t}_0^4$ 

• Iteration 8: Global Pattern Move 4  $\mathbf{b}^4 = \mathbf{b}^3 \rightarrow \Delta x_1 = 0.25, \ \Delta x_2 = 0.05,$  $\mathbf{t}_0^5 = \mathbf{b}^4$ 



• Iteration 9: Stopping the Iteration of Search

Because there is no improvement of the value of the objective function from base design point  $(x_1, x_2) = (L/B, C_B) = (5.0, 0.6)$  in  $x_1$  direction and  $x_2$  direction by performing the 'Local Pattern Search' and 'Global Pattern Move', the optimal point is L/B = 5.0,  $C_B = 0.6$ .

0.9

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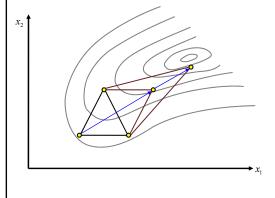
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# 2.2 Nelder & Mead Simplex Method

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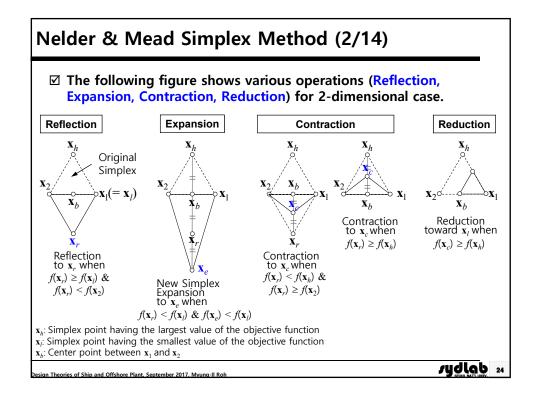
#### **Nelder & Mead Simplex Method (1/14)**

☑ This method is used to find optimal point by successively reflecting, expanding, contracting, and reducing the simplex with (n+1) corners in the function of n design variables.



- This method uses n+1 points in the function of n design variables.
   If the number of the design variables is two, this method use three points, i.e., triangle.
- The simplex is reflected in the direction where the value of the objective function is improved.
- 3. If the value of the objective function is improved, the simplex is expanded. Otherwise, the simplex is reduced.

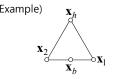
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#### Nelder & Mead Simplex Method (3/14)

- ☑ Step 1: Calculate the value of the objective function f at the n+1 corners of the simplex.
- $\square$  Step 2: Establish the corners which yield the highest,  $x_h$ , and lowest,  $x_h$ , of f(x) in the current simplex.

$$\mathbf{x}_b = \frac{1}{n} \sum_{i=1}^{n+1} \mathbf{x}_i \text{ (with } \mathbf{x}_h \text{ excluded)}$$



$$\mathbf{x}_b = \frac{\mathbf{x}_1 + \mathbf{x}_2}{2}$$

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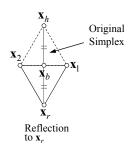
# Nelder & Mead Simplex Method (4/14)

☑ Step 4: Test stopping criterion:

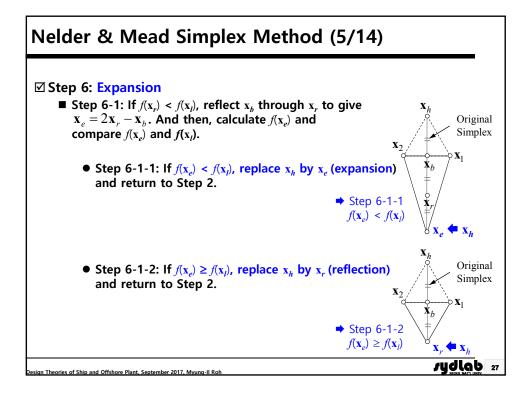
$$\left\{\frac{1}{n+1}\sum_{i=1}^{n+1}[f(\mathbf{x}_i)-f(\mathbf{x}_b)]^2\right\}^{1/2} \le \varepsilon$$

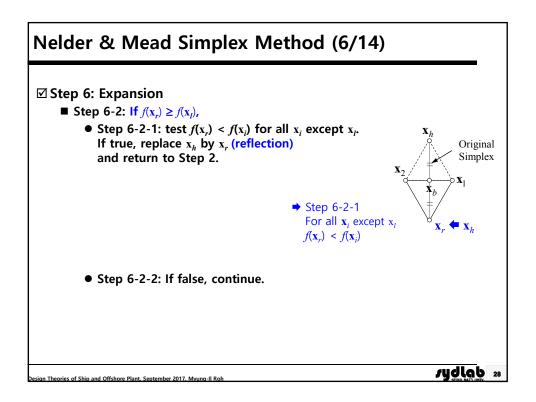
 $\mathbf{x}_h$  Average of the distance between each corner and  $\mathbf{x}_b$   $\mathbf{x}_1 (= \mathbf{x}_l)$ 

- If the stopping criterion is satisfied, stop and return  $f(\mathbf{x}_l)$  as minimum. Otherwise, continue.
- ☑ Step 5: Reflection
  - Reflect  $\mathbf{x}_h$  through  $\mathbf{x}_b$  to give  $\mathbf{x}_r = 2\mathbf{x}_b \mathbf{x}_h$ . Calculate the value of the objective function f at  $\mathbf{x}_r$  and change the simplex as following conditions.



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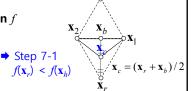




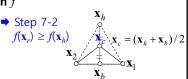
# Nelder & Mead Simplex Method (7/14)

#### **☑** Step 7: Contraction

■ Step 7-1: If  $f(\mathbf{x}_r) < f(\mathbf{x}_h)$ , calculate the value of the objective function f at  $\mathbf{x}_c = (\mathbf{x}_r + \mathbf{x}_b)/2$ .



■ Step 7-2: If  $f(\mathbf{x}_r) \ge f(\mathbf{x}_h)$ , calculate the value of the objective function f at  $\mathbf{x}_c = (\mathbf{x}_h + \mathbf{x}_b)/2$ .



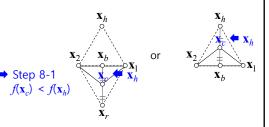
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# Nelder & Mead Simplex Method (8/14)

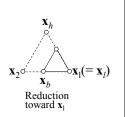
#### ☑ Step 8: Reduction

■ Step 8-1: If  $f(\mathbf{x}_c) < f(\mathbf{x}_h)$ , replace  $\mathbf{x}_h$  by  $\mathbf{x}_c$  (contraction) and return to Step 2.



 $f(\mathbf{x}_c) \ge f(\mathbf{x}_h)$ 

■ Step 8-2: If  $f(\mathbf{x}_c) \ge f(\mathbf{x}_h)$ , reduce the simplex toward  $\mathbf{x}_l$  using  $\mathbf{x}_i = (\mathbf{x}_i + \mathbf{x}_l)/2$  (reduction) and return to Step 2.



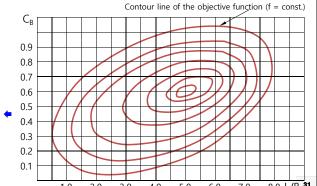
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#### Nelder & Mead Simplex Method (9/14)

#### Example (1/6)

- ☑ If the contour line of the objective function of shipbuilding cost with two design variables, L/B and  $C_{\text{B}}$ , is given as shown in Fig, find the value of the L/B and C<sub>B</sub> to minimize the shipbuilding cost by using the 'Nelder & Mead Simplex Method' and plot the procedures in the graph.
  - Nelder & Mead Simplex Method
    - Starting corners of the simplex: (L/B, CB) = (7, 0.1), (7.5, 0.1), (7.5, 0.2)
    - Stopping criterion: 0.01



Optimization problem + with two unknown variables

#### Nelder & Mead Simplex Method (10/14) - Example (2/6)

$$x_1 = L/B, x_2 = C_B$$

Triangle 1:  $x_1$ ,  $x_2$ ,  $x_3$ 

Iteration 1:Because  $x_2$  is  $x_h$ , reflect  $x_2$ through the center between  $x_1$  and  $x_3$ .  $\rightarrow x_r$ 

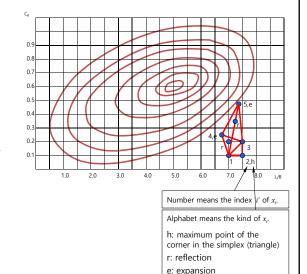
Because  $f(x_r) \le f(x_1)$  and  $f(x_3)$ , perform the expansion.  $\rightarrow x_{4,e}$ 

 $\rightarrow$  Triangle 2:  $x_1$ ,  $x_3$ ,  $x_4$ 

Iteration 2: Because  $x_1$  is  $x_h$ , reflect  $x_1$ through the center between  $x_1$  and  $x_4$ .  $\rightarrow x_4$ Because  $f(x_r) \le f(x_3)$  and  $f(x_4)$ ,

perform the expansion.  $\rightarrow x_{5,e}$ 

 $\rightarrow$  Triangle 3:  $x_3$ ,  $x_4$ ,  $x_5$ 



c: contraction

# Nelder & Mead Simplex Method (11/14)

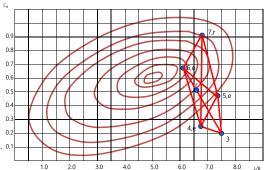
#### - Example (3/6)

$$x_1 = L/B, x_2 = C_R$$

Iteration 3: Because  $x_3$  is  $x_h$ , reflect  $x_3$  through the center between  $x_4$  and  $x_5$ .  $\to x_r$  Because  $f(x_r) < f(x_4)$  and  $f(x_5)$ , perform the expansion.  $\to x_{6,e}$ 

 $\rightarrow$  Triangle 4:  $x_4$ ,  $x_5$ ,  $x_6$ 

Iteration 4: Because  $x_4$  is  $x_h$ , reflect  $x_4$  03
through the center between  $x_5$  and  $x_6 o x_{7,r}$  02
Because  $f(x_{7,r}) > f(x_6)$ , go to the next iteration. 01  $\rightarrow$  Triangle 5:  $x_5$ ,  $x_6$ ,  $x_7$ 



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# Nelder & Mead Simplex Method (12/14)

# - Example (4/6)

$$x_1 = L/B, \ x_2 = C_B$$

Iteration 5: Because  $x_5$  is  $x_h$ , reflect  $x_5$  through the center between  $x_6$  and  $x_7 o x_r$  Because  $f(x_r) > f(x_5)$ ,  $f(x_6)$ , and  $f(x_7)$ , perform the construction.  $\to x_{8,c}$ 

 $\rightarrow$  Triangle 6:  $x_6$ ,  $x_7$ ,  $x_8$ 

 $\rightarrow$  Triangle 7:  $x_6$ ,  $x_8$ ,  $x_9$ 

Iteration 6:Because  $x_7$  is  $x_h$ , reflect  $x_7$  through the center between  $x_6$  and  $x_8$ .  $\rightarrow x_r$  Because  $f(x_r) > f(x_6)$  and  $f(x_8)$ , and  $f(x_r) < f(x_7)$ , contract the simplex toward  $x_r \rightarrow x_{9,c}$ 

0.9 0.8 0.7 0.6 0.5 0.4 0.3 0.2 0.1 1.0 2.0 3.0 4.0 5.0 6.0 7.0 8.0 L/8

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# Nelder & Mead Simplex Method (13/14)

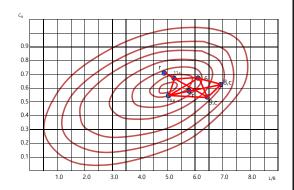
#### Example (5/6)

$$x_1 = L/B, x_2 = C_R$$

Iteration 7: Because  $x_8$  is  $x_h$ , reflect  $x_8$ through the center between  $x_6$  and  $x_9 o x_8$ Because  $f(x_r) < f(x_6)$  and  $f(x_9)$ , preforme the expansion.  $\rightarrow x_{10,c}$  $\rightarrow$  Triangle 8:  $x_6$ ,  $x_9$ ,  $x_{10}$ 

Iteration 8: Because  $x_{9,c}$  is  $x_h$ , reflect  $x_{9,c}$ through the center between  $x_6$  and  $x_{10}$ .  $\rightarrow x_r$ Because  $f(x_r) > f(x_6)$  and  $f(x_{10})$ , and  $f(x_r) < f(x_9)$ , contract the simplex toward  $x_r \rightarrow x_{11,c}$ 

 $\rightarrow$  Triangle 9:  $x_6$ ,  $x_{10}$ ,  $x_{11}$ 



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# Nelder & Mead Simplex Method (14/14)

#### - Example (6/6)

Iteration 9:Because  $x_6$  is  $x_h$ , reflect  $x_6$ through the center between  $x_{10}$  and  $x_{11} \rightarrow x_r$ Because  $f(x_r) > f(x_{10})$  and  $f(x_{11})$ ,

and  $f(x_r) < f(x_6)$ ,

contract the simplex toward  $x_r o x_{12,c}$ 

 $\rightarrow$  Triangle 10:  $x_{10}$ ,  $x_{11}$ ,  $x_{12}$ 

 $x_1(7, 0.1)$ 

 $x_2(7.5, 0.1)$ 

 $x_3(7.5, 0.2)$ 

 $x_4(6.75, 0.25)$ 

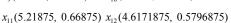
 $x_5(7.375, 0.475)$ 

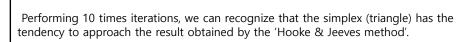
 $x_6(6.1875, 0.6875)$ 

 $x_7(6.8125, 0.9125)$   $x_8(6.9375, 0.6375)$ 

 $x_9(6.4375, 0.5375)$ 

 $x_{10}(5.0625, 0.5625)$ 





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