

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 2015

**Myung-II Roh**

Department of Naval Architecture and Ocean Engineering  
Seoul National University

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh



1

## Contents

---

- Ch. 1 Introduction to Optimum Design
- Ch. 2 Enumerative Method**
- Ch. 3 Penalty Function Method
- Ch. 4 Linear Programming Method
- Ch. 5 Applications to Design of Ship and Offshore Plant

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh



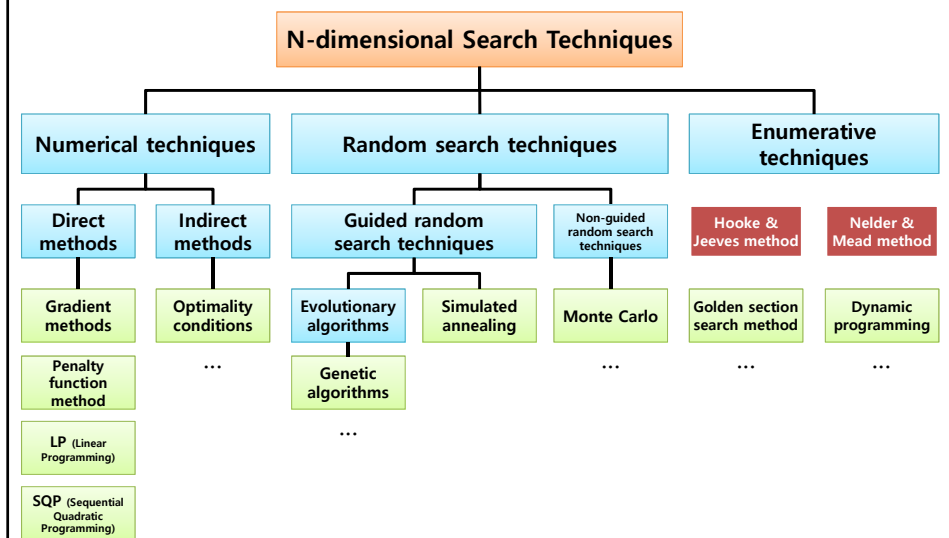
2

# Ch. 2 Enumerative Method

2.1 Hooke & Jeeves Method

2.2 Nelder & Mead Simplex Method

## Classes of Search Techniques

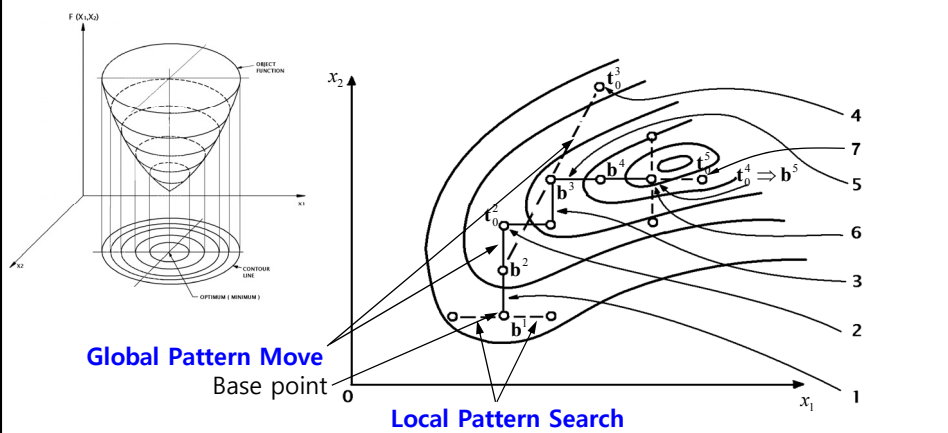


## 2.1 Hooke & Jeeves Method

### Hooke & Jeeves Method (1/16)

- 1. Base Point
- 2. Global Pattern Move
- 3. Local Pattern Search

☑ This method is a sequential technique, each step of which consists of two kinds of move, the 'Local Pattern Search' at a base point and 'Global Pattern Move' to the optimal point.



## Hooke & Jeeves Method (2/16)

1. Base Point
2. Global Pattern Move
3. Local Pattern Search

1. 'Local Pattern Search' at the base point  $b^1$

- Search in  $x_1$  direction.
  - No improvement of the value of the objective function in  $x_1$  direction
  - ➔ No movement in  $x_1$  direction
- Search in  $x_2$  direction.
  - Improvement of the value of the objective function in  $x_2$  direction
  - ➔ Movement in the positive  $x_2$  direction
- Move to and define the base point  $b^2$ .

2. 'Global Pattern Move' at the base point  $b^2$

- Find a temporary base point  $t_0^2$  by symmetrical displacement of  $b^1$  to  $b^2$ .
- Because the value of the objective function at  $t_0^2$  is better than that at  $b^2$ , perform the 'Local Pattern Search' at  $t_0^2$ .

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

7

## Hooke & Jeeves Method (3/16)

1. Base Point
2. Global Pattern Move
3. Local Pattern Search

3. 'Local Pattern Search' at the temporary base point  $t_0^2$

- Search in  $x_1$  direction.
  - Improvement of the value of the objective function in  $x_1$  direction
  - ➔ Movement in the positive  $x_1$  direction
- Search in  $x_2$  direction.
  - Improvement of the value of the objective function in  $x_2$  direction
  - ➔ Movement in the positive  $x_2$  direction
- Move to and define the base point  $b^3$ .

4. 'Global Pattern Move' at the base point  $b^3$

- Find a temporary base point  $t_0^3$  by symmetrical displacement of  $b^2$  to  $b^3$ .
- Because the value of the objective function at  $t_0^3$  is not better than that at  $b^3$ , perform the 'Local Pattern Search' at  $b^3$ .

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

8

## Hooke & Jeeves Method (4/16)

1. Base Point
2. Global Pattern Move
3. Local Pattern Search

5. 'Local Pattern Search' at the base point  $b^3$

- Search in  $x_1$  direction.
  - Improvement of the value of the objective function in  $x_1$  direction
  - ➔ Movement in the positive  $x_1$  direction
- Search in  $x_2$  direction.
  - No improvement of the value of the objective function in  $x_2$  direction
  - ➔ No movement in  $x_2$  direction
- Move to and define the base point  $b^4$ .

6. 'Global Pattern Move' at the base point  $b^4$

- Find a temporary base point  $t_0^4$  by symmetrical displacement of  $b^3$  to  $b^4$ .
- Because the value of the objective function at  $t_0^4$  is better than that at  $b^4$ , perform the 'Local Pattern Search' at  $t_0^4$ .

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

9

## Hooke & Jeeves Method (5/16)

1. Base Point
2. Global Pattern Move
3. Local Pattern Search

7. 'Local Pattern Search' at the temporary base point  $t_0^4$

- Search in  $x_1$  direction.
  - No improvement of the value of the objective function in  $x_1$  direction
  - ➔ No movement in  $x_1$  direction
- Search in  $x_2$  direction.
  - No improvement of the value of the objective function in  $x_2$  direction
  - ➔ No movement in  $x_2$  direction
- Because there is no improvement of the value of the objective function in  $x_1$  and  $x_2$  direction, the current base point is defined as the base point  $b^5$ .

8. 'Global Pattern Move' at the base point  $b^5$

- Find a temporary base point  $t_0^5$  by symmetrical displacement of  $b^4$  to  $b^5$ .
- Because the value of the objective function at  $t_0^5$  is not better than at  $b^5$ , perform the 'Local Pattern Search' at  $b^5$ .

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

10

## Hooke & Jeeves Method (6/16)

1. Base Point  
 2. Global Pattern Move  
 3. Local Pattern Search

9. 'Local Pattern Search' at the base point  $b^5$

- Search in  $x_1$  direction.
  - No improvement of the value of the objective function in  $x_1$  direction
  - ➔ No movement in  $x_1$  direction
- Search in  $x_2$  direction.
  - No improvement of the value of the objective function in  $x_2$  direction
  - ➔ No movement in  $x_2$  direction
- Because there is no improvement of the value of the objective function in  $x_1$  and  $x_2$  direction, the current base point defined as base point  $b^6$ .
- Because  $b^5 = b^6$ , reduce the step size by half and perform the 'Local Pattern Search' at  $b^6$ .

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

11

## Hooke & Jeeves Method (7/16)

### - Rule of the 'Local Pattern Search' (1/2)

**Rule of the 'Local Pattern Search'** (F: Fail, S: Success)

<p>Rule ① Search in the positive <math>x_i</math> direction.</p> <p>- Move the exploratory point in the positive <math>x_i</math> direction and evaluate the value of the objective function at that point.</p> <div style="text-align: center; margin-top: 10px;"> </div>	<p>- If the value of the objective function is increased (Fail)</p> <p>- If the value of the objective function is decreased (Success)</p>	<p>- Come back to the previous point and search in the negative <math>x_i</math> direction.</p> <div style="text-align: center; margin-top: 10px;"> </div> <p>- Search in the <math>x_{i+1}</math> direction at the current point.</p> <div style="text-align: center; margin-top: 10px;"> </div>
<p>Rule ② Search in the negative <math>x_i</math> direction.</p> <p>- If the search in the positive <math>x_i</math> direction is failed, move the exploratory point in the negative <math>x_i</math> direction and evaluate the value of the objective function at that point.</p> <div style="text-align: center; margin-top: 10px;"> </div>	<p>- If the value of the objective function is increased (Fail)</p> <p>- If the value of the objective function is decreased (Success)</p>	<p>- Come back to the previous point and search in <math>x_{i+1}</math> direction.</p> <div style="text-align: center; margin-top: 10px;"> </div> <p>- Search in the <math>x_{i+1}</math> direction at the current point.</p> <div style="text-align: center; margin-top: 10px;"> </div>

- This process of the 'Local Pattern Search' is continued for  $i = 1, \dots, n$ .

- After searching in  $x_n$  direction, the current point is defined as new base point  $b^{k+1}$ .

12

### 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> S     <Case 2> S     <Case 3> F

F — o — b<sup>k</sup> — o — F     b<sup>k</sup> — o — S     F — o — b<sup>k</sup> — o — F

Step/2     F — o — b<sup>k+1</sup> — o — F

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh sydlab 13

### 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  $\mathbf{b}^1$ .
2. Compute the value of the objective function at  $\mathbf{b}^1 \pm \boldsymbol{\delta}_1$ , where  $\boldsymbol{\delta}_1$  is input step size and a vector with  $n$  elements ( $\boldsymbol{\delta}_1 = [\delta_1, 0, 0, \dots, 0]^T$ ). If the value of the objective function is decreased,  $\mathbf{b}^1 \pm \boldsymbol{\delta}_1$  is adopted as  $\mathbf{t}_1^1$  and the search is continued.
3. Compute the value of the objective function at  $\mathbf{t}_1^1 \pm \boldsymbol{\delta}_2$ , where  $\boldsymbol{\delta}_2$  is also input step size and a vector with  $n$  elements ( $\boldsymbol{\delta}_2 = [0, \delta_2, 0, \dots, 0]^T$ ). If the value of the function is decreased,  $\mathbf{t}_1^1 \pm \boldsymbol{\delta}_2$  is adopted as  $\mathbf{t}_2^1$ .

Example of the 'Local Pattern Search' in the problem with two design variables ( $x_1, x_2$ ) (Search in  $x_1$  direction)

Example of the 'Local Pattern Search' in the problem with two design variables ( $x_1, x_2$ ) (Search in  $x_2$  direction)

## 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.

## Hooke & Jeeves Method (11/16)

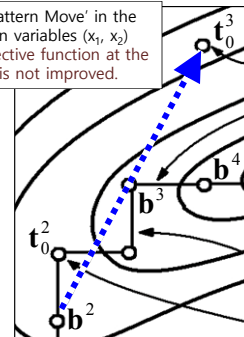
### - Algorithm Summary (3/4)

#### 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.

$$\mathbf{t}_0^{k+1} = \mathbf{b}^k + 2(\mathbf{b}^{k+1} - \mathbf{b}^k) = 2\mathbf{b}^{k+1} - \mathbf{b}^k$$

Example of the 'Global Pattern Move' in the problem with two design variables ( $x_1, x_2$ ) when the value of the objective function at the temporary base point is not improved.



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'.



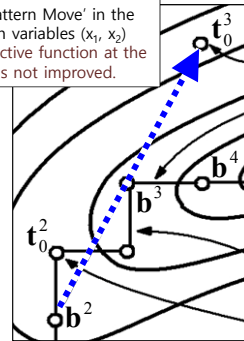
## Hooke & Jeeves Method (12/16) - Algorithm Summary (4/4)

### 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  $\delta_i$  by half,  $\delta_i/2$ , and resume the 'Local Pattern Search'.

Example of the 'Global Pattern Move' in the problem with two design variables ( $x_1, x_2$ ) when the value of the objective function at the temporary base point is not improved.

2. If the step size  $\delta_i$  is smaller than  $\epsilon_{iv}$ , stop the iteration and current base point is the optimal point.



## Hooke & Jeeves Method (13/16) - Example (1/4)

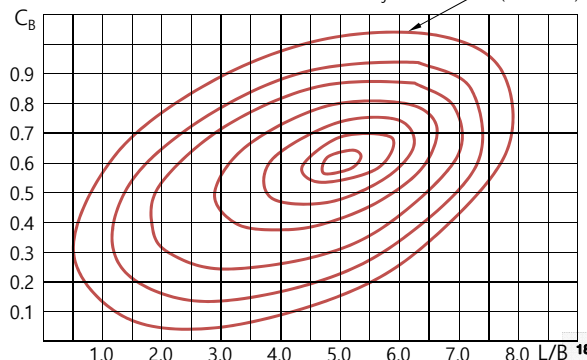
- ☑ If the contour line of the objective function of shipbuilding cost with two design variables,  $L/B$  and  $C_B$ , is given as shown in the Figure, find the optimal value of the  $L/B$  and  $C_B$  to minimize the shipbuilding cost by using the 'Hooke & Jeeves Direct Search Method' and plot the procedures in the graph.

#### ■ Hooke & Jeeves Direct Search Method

- Starting design point:  $L/B = 7.0, C_B = 0.2$
- Step size at the starting design point:  $\Delta(L/B) = 0.5, \Delta(C_B) = 0.1$

Contour line of the objective function ( $f = \text{const.}$ )

Optimization problem with two unknown variables



## Hooke & Jeeves Method (14/16)

### - Example (2/4)

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

- Iteration 1: Local Pattern Search 1

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

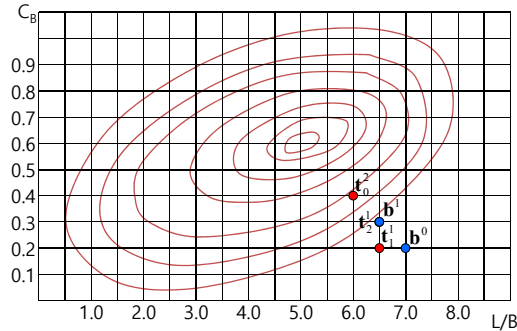
$$\mathbf{t}_0^1 = \mathbf{b}^0$$

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  $\mathbf{b}^1$

$$\rightarrow \mathbf{t}_0^2 = (6, 0.4)$$

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

## 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  $\mathbf{b}^2$

$$\rightarrow \mathbf{t}_0^3 = (4.5, 0.7)$$

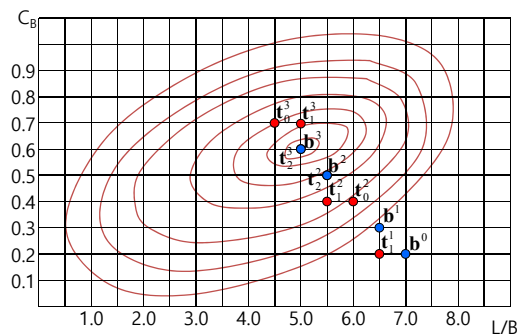
- Iteration 5: Local Pattern Search 3

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

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  $\mathbf{t}_2^3$  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  $\mathbf{b}^2$  and  $\mathbf{b}^3$

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

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

$\mathbf{t}_0^4$  in  $x_1$  direction and  $x_2$  direction,

$$\mathbf{t}_2^4 = \mathbf{t}_1^4 = \mathbf{t}_0^4$$

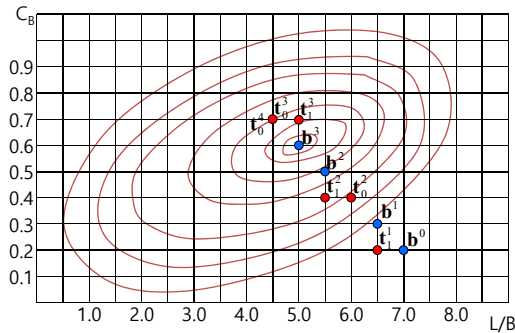
- Iteration 8: Global Pattern Move 4

$$\mathbf{b}^4 = \mathbf{b}^3 \rightarrow \Delta x_1 = 0.25, \Delta x_2 = 0.05,$$

$$\mathbf{t}_0^5 = \mathbf{b}^4$$

- Iteration 9: Stopping the Iteration of Search

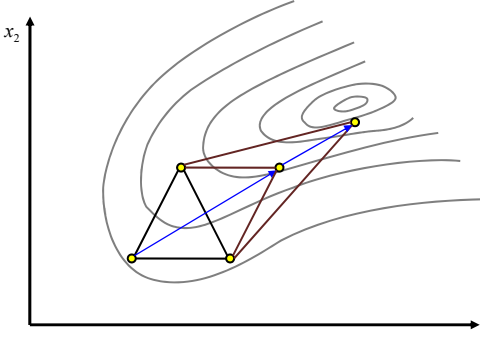
Because there is no improvement of the value of the objective function from base design point  $(x_1, x_2) = (L/B, C_B) = (5.0, 0.6)$  in  $x_1$  direction and  $x_2$  direction by performing the 'Local Pattern Search' and 'Global Pattern Move', the optimal point is  $L/B = 5.0, C_B = 0.6$ .



## 2.2 Nelder & Mead Simplex Method

## 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.



1. This method uses  $n+1$  points in the function of  $n$  design variables. Ex) If the number of the design variables is two, this method use three points, i.e., triangle.
2. 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.

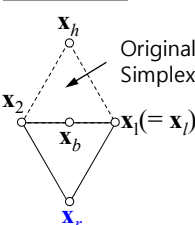
**sydlab** 23  
SEOUL NATION UNIVERSITY

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

## Nelder & Mead Simplex Method (2/14)

☑ The following figure shows various operations (**Reflection, Expansion, Contraction, Reduction**) for 2-dimensional case.

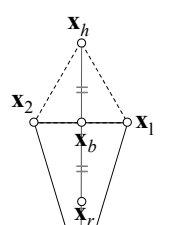
**Reflection**



Original Simplex

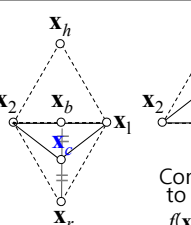
Reflection to  $x_r$  when  
 $f(x_r) \geq f(x_1)$  &  
 $f(x_r) < f(x_2)$

**Expansion**



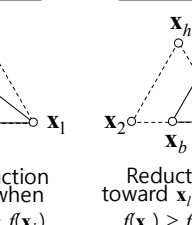
New Simplex Expansion to  $x_e$  when  
 $f(x_r) < f(x_1)$  &  $f(x_r) < f(x_2)$

**Contraction**



Contraction to  $x_c$  when  
 $f(x_r) < f(x_h)$  &  
 $f(x_r) \geq f(x_2)$

**Reduction**



Reduction toward  $x_1$  when  
 $f(x_c) \geq f(x_h)$

$x_h$ : Simplex point having the largest value of the objective function  
 $x_1$ : Simplex point having the smallest value of the objective function  
 $x_2$ : Simplex point having the smallest value of the objective function  
 $x_b$ : Center point between  $x_1$  and  $x_2$

**sydlab** 24  
SEOUL NATION UNIVERSITY

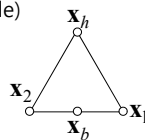
Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

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

- ☑ **Step 1:** Calculate the value of the objective function  $f$  at the  $n+1$  corners of the simplex.
- ☑ **Step 2:** Establish the corners which yield **the highest**,  $x_h$ , and **lowest**,  $x_l$ , of  $f(x)$  in the current simplex.
- ☑ **Step 3:** Calculate the value of the objective function  $f$  at **the centroid** ( $x_b$ ) of all  $x_i$  except  $x_h$ , i.e.,

$$x_b = \frac{1}{n} \sum_{i=1}^{n+1} x_i \text{ (with } x_h \text{ excluded)}$$

Example)

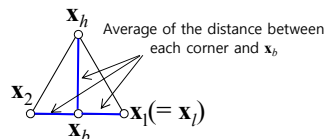


$$x_b = \frac{x_1 + x_2}{2}$$

## Nelder & Mead Simplex Method (4/14)

- ☑ **Step 4: Test stopping criterion:**

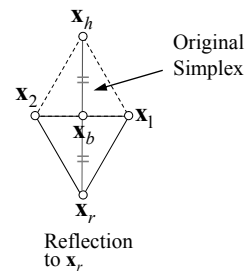
$$\left\{ \frac{1}{n+1} \sum_{i=1}^{n+1} [f(x_i) - f(x_b)]^2 \right\}^{1/2} \leq \varepsilon$$



- If the stopping criterion is satisfied, stop and return  $f(x_l)$  as minimum. Otherwise, continue.

- ☑ **Step 5: Reflection**

- Reflect  $x_h$  through  $x_b$  to give  $x_r = 2x_b - x_h$ . Calculate the value of the objective function  $f$  at  $x_r$  and change the simplex as following conditions.

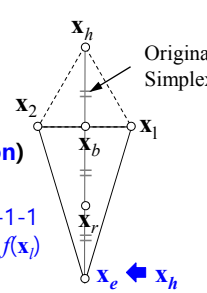


## Nelder & Mead Simplex Method (5/14)

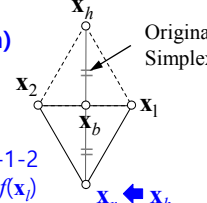
---

☑ Step 6: **Expansion**

- Step 6-1: If  $f(x_r) < f(x_l)$ , reflect  $x_b$  through  $x_r$  to give  $x_e = 2x_r - x_b$ . And then, calculate  $f(x_e)$  and compare  $f(x_e)$  and  $f(x_l)$ .
  - Step 6-1-1: If  $f(x_e) < f(x_l)$ , replace  $x_h$  by  $x_e$  (expansion) and return to Step 2.
    - ➔ Step 6-1-1  
 $f(x_e) < f(x_l)$
  - Step 6-1-2: If  $f(x_e) \geq f(x_l)$ , replace  $x_h$  by  $x_r$  (reflection) and return to Step 2.
    - ➔ Step 6-1-2  
 $f(x_e) \geq f(x_l)$




Original Simplex



Original Simplex

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

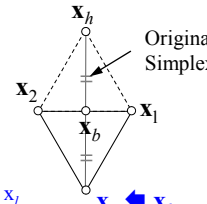
 27

## Nelder & Mead Simplex Method (6/14)

---


☑ Step 6: **Expansion**

- Step 6-2: If  $f(x_r) \geq f(x_l)$ ,
  - Step 6-2-1: test  $f(x_r) < f(x_i)$  for all  $x_i$  except  $x_r$ . If true, replace  $x_h$  by  $x_r$  (reflection) and return to Step 2.
    - ➔ Step 6-2-1  
For all  $x_i$  except  $x_r$   
 $f(x_r) < f(x_i)$
  - Step 6-2-2: If false, continue.



Original Simplex

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh

 28

## Nelder & Mead Simplex Method (7/14)

---

☑ **Step 7: Contraction**

- **Step 7-1:** If  $f(x_r) < f(x_h)$ , calculate the value of the objective function  $f$  at  $x_c = (x_r + x_b) / 2$ .
 

➔ Step 7-1  
 $f(x_r) < f(x_h)$
  
- **Step 7-2:** If  $f(x_r) \geq f(x_h)$ , calculate the value of the objective function  $f$  at  $x_c = (x_h + x_b) / 2$ .
 

➔ Step 7-2  
 $f(x_r) \geq f(x_h)$

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh **sydlab** 29

## Nelder & Mead Simplex Method (8/14)

---

☑ **Step 8: Reduction**

- **Step 8-1:** If  $f(x_c) < f(x_h)$ , replace  $x_h$  by  $x_c$  (**contraction**) and return to Step 2.
 

➔ Step 8-1  
 $f(x_c) < f(x_h)$
  
- **Step 8-2:** If  $f(x_c) \geq f(x_h)$ , reduce the simplex toward  $x_l$  using  $x_i = (x_i + x_l) / 2$  (**reduction**) and return to Step 2.
 

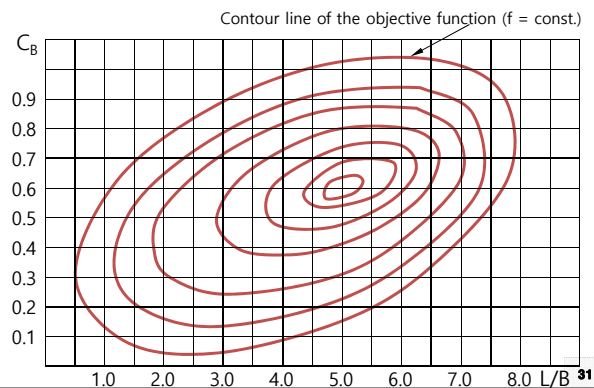
➔ Step 8-2  
 $f(x_c) \geq f(x_h)$

Design Theories of Ship and Offshore Plant, September 2015, Myung-II Roh **sydlab** 30

### 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  $C_B$ , is given as shown in Fig, find the value of the  $L/B$  and  $C_B$  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:  $(L/B, C_B) = (7, 0.1), (7.5, 0.1), (7.5, 0.2)$
    - Stopping criterion: 0.01

Optimization problem with two unknown variables



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

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

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  $f(x_r) < f(x_1)$  and  $f(x_3)$ ,

perform the expansion.  $\rightarrow x_{4,e}$

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

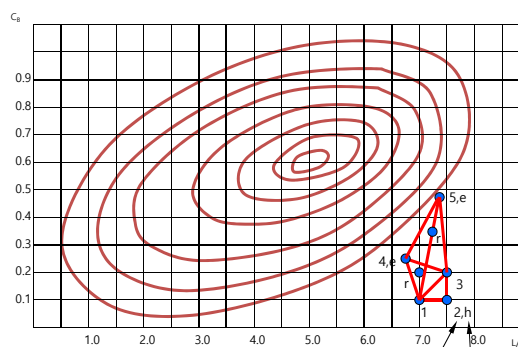
Iteration 2: Because  $x_1$  is  $x_h$ , reflect  $x_1$

through the center between  $x_3$  and  $x_4$ .  $\rightarrow x_r$

Because  $f(x_r) < f(x_3)$  and  $f(x_4)$ ,

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

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



Number means the index  $i$  of  $x_i$ .

Alphabet means the kind of  $x_i$ .

h: maximum point of the corner in the simplex (triangle)

r: reflection

e: expansion

c: contraction

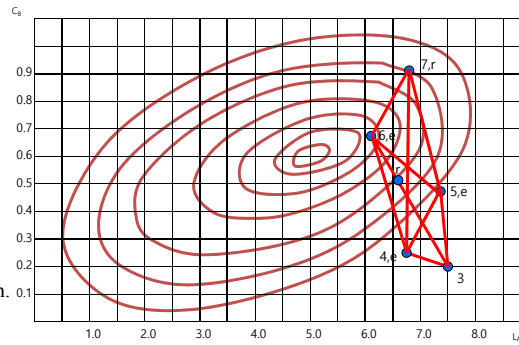


### Nelder & Mead Simplex Method (11/14) - Example (3/6)

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

Iteration 3: Because  $x_3$  is  $x_h$ , reflect  $x_3$  through the center between  $x_4$  and  $x_5$ ,  $\rightarrow x_r$ .  
Because  $f(x_r) < f(x_4)$  and  $f(x_5)$ , perform the expansion.  $\rightarrow x_{6,e}$   
 $\rightarrow$  Triangle 4:  $x_4, x_5, x_6$

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

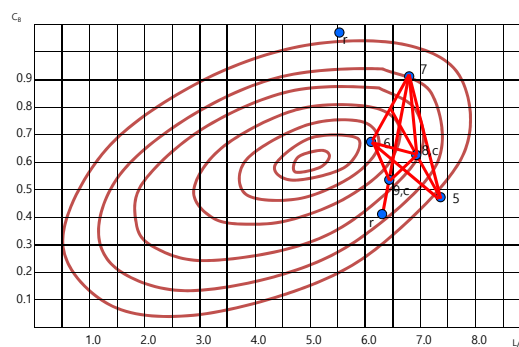


### Nelder & Mead Simplex Method (12/14) - Example (4/6)

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

Iteration 5: Because  $x_5$  is  $x_h$ , reflect  $x_5$  through the center between  $x_6$  and  $x_7$ ,  $\rightarrow x_r$ .  
Because  $f(x_r) > f(x_6)$ ,  $f(x_7)$ , and  $f(x_8)$ , perform the contraction.  $\rightarrow x_{8,c}$   
 $\rightarrow$  Triangle 6:  $x_6, x_7, x_8$

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  $x_r$ .  $\rightarrow x_{9,c}$   
 $\rightarrow$  Triangle 7:  $x_6, x_8, x_9$

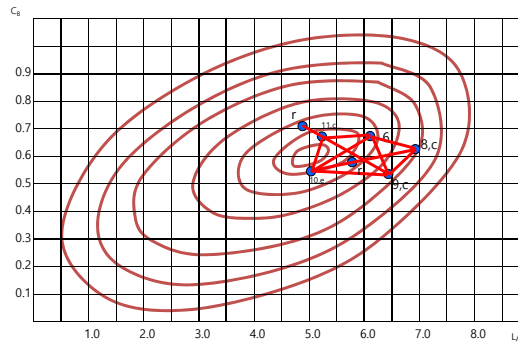


### Nelder & Mead Simplex Method (13/14) - Example (5/6)

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

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

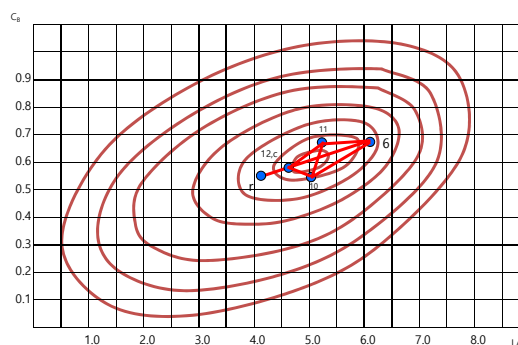
Iteration 8: Because  $x_{9,c}$  is  $x_h$ , reflect  $x_{9,c}$  through the center between  $x_6$  and  $x_{10}$ .  $\rightarrow x_r$   
 Because  $f(x_r) > f(x_6)$  and  $f(x_{10})$ , and  $f(x_r) < f(x_9)$ , contract the simplex toward  $x_r$ .  $\rightarrow x_{11,c}$   
 $\rightarrow$  Triangle 9: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



### 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  $f(x_r) < f(x_9)$ , contract the simplex toward  $x_r$ .  $\rightarrow x_{12,c}$   
 $\rightarrow$  Triangle 10:  $x_{10}, x_{11}, x_{12}$

- |                            |                                |
|----------------------------|--------------------------------|
| $x_1(7, 0.1)$              | $x_2(7.5, 0.1)$                |
| $x_3(7.5, 0.2)$            | $x_4(6.75, 0.25)$              |
| $x_5(7.375, 0.475)$        | $x_6(6.1875, 0.6875)$          |
| $x_7(6.8125, 0.9125)$      | $x_8(6.9375, 0.6375)$          |
| $x_9(6.4375, 0.5375)$      | $x_{10}(5.0625, 0.5625)$       |
| $x_{11}(5.21875, 0.66875)$ | $x_{12}(4.6171875, 0.5796875)$ |



Performing 10 times iterations, we can recognize that the simplex (triangle) has the tendency to approach the result obtained by the 'Hooke & Jeeves method'.