

Table of Contents

Foreword	xv
Notes for Instructors	xix
Acknowledgements	xxi
Chapter 1. Multilevel Multidisciplinary Optimization in Airplane Design.	1
Michel RAVACHOL	
1.1. Introduction	1
1.2. Overview of the traditional airplane design process and expected MDO contributions	2
1.3. First step toward MDO: local dimensioning by mathematical optimization	4
1.4. Second step toward MDO: multilevel multidisciplinary dimensioning	4
1.5. Elements of an MDO process	7
1.6. Choice of optimizers	9
1.6.1. Deterministic algorithms	10
1.6.2. Stochastic algorithms	11
1.7. Coupling between levels	11
1.7.1. Reduction of mathematical models	12
1.7.2. Simplified physical models	13
1.8. Post-processing	13
1.8.1. Lagrange multipliers	14
1.8.2. Pareto fronts	14
1.8.3. Self-organizing maps	15
1.9. Conclusion	16

Chapter 2. Response Surface Methodology and Reduced Order Models . .	17
Manuel SAMUELIDES	
2.1. Introduction	17
2.2. Introducing some more notations	20
2.3. Linear regression	21
2.3.1. Introduction to linear regression	21
2.3.2. Leverage	22
2.3.3. Generalized linear regression	22
2.3.4. An implicit reduced order model: moving least-squares (MLS) method	23
2.3.5. Bias–variance trade-off	24
2.4. Non-linear regression	26
2.4.1. Neural networks as an example of non-linear models.	27
2.4.2. Another example of a non-linear model: parametrized RBFs.	29
2.4.3. Gradient algorithms.	29
2.4.4. Second-order methods	32
2.5. Kriging interpolation.	35
2.5.1. Recall on Gaussian regression	35
2.5.2. Basic principles of kriging algorithms	36
2.5.3. Trend estimation.	36
2.5.4. Covariance estimation	37
2.6. Non-parametric regression and kernel-based methods	37
2.6.1. Introduction to non-parametric methods.	37
2.6.2. Parzen window regression	38
2.6.3. Radial basis functions (RBFs)	39
2.6.4. EM estimation of a mixture	40
2.6.5. How RBFs are used in this book	45
2.7. Support vector regression.	45
2.7.1. Variational formulation of SVR	46
2.7.2. Dual formulation of SVR	47
2.7.3. Computation of SVR models	49
2.7.4. Self-reproducing Hilbert space	50
2.7.5. Regularizing properties of the kernel	51
2.7.6. Margin selection and ν -regression	54
2.7.7. Large databases and recursive learning	54
2.8. Model selection	56
2.8.1. Estimating generalization error	56
2.8.2. Cross-validation methods.	57
2.8.3. Leverage methods.	58
2.9. Introduction to design of computer experiments (DoCE)	59
2.9.1. Classical techniques	59
2.9.2. Input space sampling	60

2.9.3. Adaptive learning and sequential design	61
2.10. Bibliography	62
Chapter 3. PDE Metamodeling using Principal Component Analysis	65
Florian DE VUYST	
3.1. Principal component analysis (PCA)	68
3.2. Truncation rank and projector error	71
3.3. Application: POD reduction of velocity fields in an engine combustion chamber	74
3.4. Reduced-basis methods, numerical analysis	78
3.4.1. POD–Galerkin projection method	81
3.4.2. Dual approach POD–Petrov–Galerkin	84
3.5. Intrusive/non-intrusive aspects	86
3.6. Double reduction in both space and parameter dimensions.	87
3.7. The weighted residual method	88
3.8. Non-linear problems	90
3.8.1. Pure POD–Galerkin method	90
3.8.2. Approximate POD–Galerkin with metamodeling of the non-linear terms	91
3.8.3. Data-driven reduced-order model	91
3.8.4. Metamodel with PCA in both spatial and design dimensions.	92
3.8.5. Data-driven model with partition-of-unity in the parameter space (PU-ROM)	93
3.8.6. Hybrid physics-based surrogate	95
3.8.7. <i>In situ</i> adaptive tabulation (ISAT)	96
3.8.8. POD-based ISAT algorithm with local POD enrichment	97
3.9. General discussion and comparison of surrogates	99
3.10. A numerical example.	102
3.11. Time-dependent problems	107
3.11.1. Intrusive features and numerical complexity	109
3.12. Numerical analysis of a linear spatio-temporal PDE problem	110
3.13. Related works and complementary bibliography	114
3.14. Bibliography	115
Chapter 4. Reduced-order Models for Coupled Problems	119
Rajan FILOMENO COELHO, Manyu XIAO, Piotr BREITKOPF, Catherine KNOPF-LENOIR, Pierre VILLON and Maryan SIDORKIEWICZ	
4.1. Introduction	119
4.2. Model reduction methods for coupled problems	122
4.2.1. Problem presentation and formulation	122

4.2.2. Constrained proper orthogonal decomposition (CPOD)	124
4.2.3. Surrogate models on the (C)POD coefficients	127
4.3. Application 1: MDO of an aeroelastic 2D wing demonstrator	129
4.3.1. Presentation	129
4.3.2. Formulation of the optimization problem	131
4.3.3. Fluid models	134
4.3.4. Structural model	139
4.3.5. Multidisciplinary analysis	140
4.3.6. Model reduction for MDO	142
4.3.7. Multidisciplinary optimization with reduced models	151
4.4. Application 2: MDO of an aeroelastic 3D wing in transonic flow	156
4.4.1. Description of a 3D wing example for transonic flow	156
4.4.2. The <i>Free-form deformation</i> (FFD) parametrization	157
4.4.3. Discipline 1: the fluid model	159
4.4.4. Discipline 2: the structural model	160
4.4.5. Bilevel reduced models for shape optimization of the 3D wing	161
4.4.6. Discussion	172
4.5. Application 3: Multiobjective shape optimization of an intake port	173
4.5.1. General context and problem definition	173
4.5.2. Construction of the reduced models	176
4.5.3. Multiobjective optimization with reduced models	177
4.5.4. Parallel computing	190
4.5.5. Discussion	192
4.6. Conclusions	193
4.7. Bibliography	194
Chapter 5. Multilevel Modeling	199
Pierre-Alain BOUCARD, Sandrine BUYTET, Bruno SOULIER, Praveen CHANDRASHEKARAPPA and Régis DUVIGNEAU	
5.1. Introduction	199
5.2. Notations and vocabulary	200
5.2.1. Notations	200
5.2.2. Vocabulary	201
5.3. Parallel model optimization	204
5.4. Multilevel parameter optimization	205
5.4.1. Sequential optimization	206
5.4.2. Iterative optimization	207
5.5. Multilevel model optimization	210
5.5.1. Hierarchical optimization	210
5.5.2. Imbricated optimization	211
5.6. General resolution strategy	215
5.7. Use of the multiscale approach in multilevel optimization	218

5.7.1. The micro–macro approach	218
5.7.2. Behavior of the interfaces.	223
5.7.3. Resolution	225
5.7.4. The resolution algorithm	227
5.7.5. Relevance of the multiscale approach in the case of multilevel optimization	227
5.7.6. The multiresolution strategy	228
5.7.7. The X-FEM method	229
5.7.8. The level set method	230
5.8. A multilevel method for aerodynamics using an inexact pre-evaluation approach	231
5.8.1. Particle swarm optimization	233
5.8.2. Metamodel assisted PSO with inexact pre-evaluation (IPE)	235
5.9. Numerical examples	237
5.9.1. Example 1: optimization of the position of a hole	237
5.9.2. Example 2: optimization of the geometry of contact surfaces	239
5.9.3. Example 3: optimization of the tightening of a bolt	244
5.9.4. Example 4: multiresolution/metamodel coupling.	248
5.9.5. Example 5: supersonic business jet optimization.	253
5.9.6. Example 6: transonic wing optimization.	256
5.10. Conclusion	258
5.11. Bibliography	260
Chapter 6. Multiparameter Shape Optimization	265
Abderrahmane BENZAOUÏ and Régis DUVIGNEAU	
6.1. Introduction	265
6.2. Multilevel optimization	267
6.2.1. Description of the multilevel algorithm	267
6.2.2. Multilevel optimization using the multidirectional-search algorithm	268
6.3. Validation	270
6.3.1. Single level optimization	270
6.3.2. Multilevel optimization	271
6.4. Applications.	275
6.4.1. First application: shape reconstruction problem.	275
6.4.2. Second application: optimum design of a supersonic business jet	279
6.5. Conclusion.	283
6.6. Bibliography	284
Chapter 7. Two-discipline Optimization	287
Jean-Antoine DESIDERI	
7.1. Pareto optimality, game strategies, and split of territory in multiobjective optimization	288

7.2. Aerostructural shape optimization of a business-jet wing	306
7.3. Conclusions	315
7.4. Bibliography	318
Chapter 8. Collaborative Optimization	321
Yogesh PARTE, Didier AUROUX, Joël CLÉMENT, Mohamed MASMOUDI and Jean HERMETZ	
8.1. Introduction	321
8.2. Definition of parameters	322
8.2.1. Public parameters	322
8.2.2. Private parameters.	323
8.2.3. Definition of public parameters.	323
8.2.4. Creation of parameters.	324
8.3. Notations and terminology.	326
8.3.1. MDO problem	328
8.3.2. Multidisciplinary analysis (MDA).	329
8.3.3. Global sensitivity equations (GSE)	331
8.4. Different frameworks for multidisciplinary design optimization	332
8.4.1. Multidisciplinary feasible (MDF) method.	332
8.4.2. Individual discipline feasible (IDF) method	334
8.4.3. Disciplinary analysis optimization (DAO) method.	336
8.4.4. All-at-once (AAO) method.	339
8.4.5. Collaborative optimization (CO) method	341
8.4.6. Concurrent subspace optimization (CSSO) method	345
8.4.7. Bilevel integrated system synthesis (BLISS).	349
8.4.8. Disciplinary interaction variable elimination (DIVE) method	352
8.5. Reduced order models and approximations	355
8.6. Application of MDO to conceptual design of supersonic business jets (SSBJ).	356
8.6.1. Results obtained using different frameworks	359
8.7. Comments and conclusions	363
8.8. Bibliography	363
Chapter 9. An Empirical Study of the Use of Confidence Levels in RBDO with Monte-Carlo Simulations.	369
Daniel SALAZAR APONTE, Rodolphe LE RICHE, Gilles PUJOL and Xavier BAY	
9.1. Introduction	369
9.2. Accounting for uncertainties in optimization problem formulations.	370
9.2.1. Control/noise parametrization.	370
9.2.2. Including uncertainties in the optimization formulation	371
9.2.3. Robust design formulations	373

9.2.4. Reliability-based design optimization formulation	374
9.2.5. <i>A posteriori</i> uncertainty handling	374
9.3. Example: the two-bars test case	375
9.4. Monte-Carlo estimation of the design criteria	377
9.4.1. Crude versus Latin hypercube sampling	377
9.4.2. Pointwise estimators	378
9.4.3. Batch estimators	378
9.4.4. Confidence interval	379
9.4.5. Statistical hypothesis testing	379
9.5. A simple evolutionary optimizer for noisy functions: introducing the confidence level	382
9.5.1. An introduction to the (1+1)-ES optimizer	383
9.5.2. Risk-taking vs. risk-avoiding (1+1)-ES formulations	385
9.6. Effects of the step size, the Monte-Carlo budget and the confidence level on ES convergence	387
9.6.1. Empirical convergence study of analytical test functions	387
9.6.2. Application to the two-bars test case	396
9.7. Conclusions	401
9.8. Bibliography	403
Chapter 10. Uncertainty Quantification for Robust Design.	405
Régis DUVIGNEAU, Massimiliano MARTINELLI and Praveen CHANDRASHEKARAPPA	
10.1. Introduction	405
10.2. Problem statement	406
10.3. Estimation using the method of moments	407
10.3.1. Presentation of the method	407
10.3.2. Computation of the derivatives	408
10.3.3. Algorithm.	410
10.3.4. Use of automatic differentiation (AD)	410
10.4. Metamodel-based Monte-Carlo method	414
10.4.1. Presentation	414
10.5. Application to aerodynamics	415
10.5.1. A subsonic flow example	415
10.5.2. A transonic flow example.	420
10.6. Conclusion	423
10.7. Bibliography	424
Chapter 11. Reliability-based Design Optimization (RBDO).	425
Ghias KHARMANDA, Abdelkhalak EL HAMI and Eduardo SOUZA DE CURSI	
11.1. Introduction	425

11.2. Numerical methods in RBDO	432
11.2.1. Classical method (CM).	432
11.2.2. Hybrid method (HM) and improved hybrid method (IHM)	433
11.3. Semi-analytic methods in RBDO	435
11.3.1. Optimal safety factors (OSF)	435
11.3.2. Safest point method (SPM).	440
11.4. Academic applications.	441
11.4.1. Optimization of a hook: DDO and RBDO.	441
11.4.2. Hook optimization: CM and HM.	444
11.4.3. Optimization of a triangularly generated plate: HM and IHM	445
11.4.4. Optimization of a cantilever sandwich beam: HM and OSF	447
11.4.5. Optimization of a wing: HM and SP	448
11.5. An industrial application: RBDO of an intake port	450
11.5.1. Description.	450
11.5.2. RBDO of the port	451
11.6. An industrial application: RBDO of a simplified model of a supersonic jet.	453
11.6.1. Description.	453
11.7. Conclusions.	454
11.8 Bibliography.	456
Chapter 12. Multidisciplinary Optimization in the Design of Future Space Launchers	459
Guillaume COLLANGE, Nathalie DELATTRE, Nikolaus HANSEN, Isabelle QUINQUIS and Marc SCHOENAUER	
12.1. The space launcher problem	459
12.2. Launcher design	460
12.3. Multidisciplinary optimization in the launcher preliminary design phase.	462
12.4. Evolutionary optimization for space launcher design: an example	464
12.4.1. Constraint handling	464
12.4.2. Optimization.	466
12.5. Bibliography	468
Chapter 13. Industrial Applications of Design Optimization Tools in the Automotive Industry	469
Jean-Jacques MAISONNEUVE, Fabian PECOT, Antoine PAGES and Maryan SIDORKIEWICZ	
13.1. Introduction	469
13.2. Specific problems linked to manufacturing applications.	471
13.2.1. Complexity.	471
13.2.2. Cultural restraints	471

13.2.3. Reliability of modeling and simulation processes.	472
13.2.4. Intensive computation time.	472
13.2.5. Limitations of algorithms – specific problems.	473
13.2.6. Design environment constraints.	473
13.2.7. Multidisciplinary optimization	473
13.2.8. Accounting for uncertainties	474
13.3. Existing tools: objectives, functions and limitations.	475
13.3.1. Integration and formalization of the process	475
13.3.2. Operation tools	476
13.3.3. Answers to manufacturing problems – limitations	477
13.4. Using existing tools – Renault’s application	479
13.4.1. A manufacturing optimization example	479
13.4.2. Implementation of the problem with Catia v5	481
13.4.3. Implementation of the problem with Sculptor	485
13.4.4. Optimization strategy.	487
13.4.5. Results – comparison.	489
13.4.6. Conclusion of the exercise.	493
13.5. Expected developments	496
13.6. Conclusion.	496
13.7. Bibliography	497
Chapter 14. Object-oriented Programming of Optimizers – Examples in Scilab.	499
Yann COLLETTE, Nikolaus HANSEN, Gilles PUJOL, Daniel SALAZAR APONTE and Rodolphe LE RICHE	
14.1. Introduction	499
14.2. Decoupling the simulator from the optimizer	500
14.3. The “ask & tell” pattern.	502
14.4. Example: a “multistart” strategy	503
14.5. Programming an ask & tell optimizer: a tutorial	505
14.5.1. Example 1: random search	505
14.5.2. Example 2: $(\mu/\mu, \lambda)$ evolution strategy	508
14.5.3. Example 3: steepest descent	511
14.6. The simplex method	515
14.6.1. Principle.	515
14.6.2. Presentation of the method	515
14.6.3. Implementation.	516
14.6.4. Example.	521
14.7. Covariance matrix adaptation evolution strategy (CMA-ES).	522
14.7.1. Principle.	522
14.7.2. Implementation and interfaces.	523
14.7.3. Examples	524

14.8. Ask & tell formalism for uncertainty handling	529
14.8.1. The additional data created by simulation uncertainties	529
14.8.2. An ask & tell pattern accounting for simulation uncertainties . . .	532
14.9. Conclusions	536
14.10. Bibliography	537
List of Authors	539
Index	545