ENGINEERING OPTIMIZATION

Theory and Practice Third Edition

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PREFACE

The ever-increasing demand on engineers to lower production costs to withstand competition has prompted engineers to look for rigorous methods of decision making, such as optimization methods, to design and produce products both economically and efficiently. Optimization techniques, having reached a degree of maturity over the past several years, are being used in a wide spectrum of industries, including aerospace, automotive, chemical, electrical, and manufacturing industries. With rapidly advancing computer technology, computers are becoming more powerful, and correspondingly, the size and the complexity of the problems being solved using optimization techniques are also increasing. Optimization methods, coupled with modern tools of computer-aided design, are also being used to enhance the creative process of conceptual and detailed design of engineering systems.

The purpose of this textbook is to present the techniques and applications of engineering optimization in a simple manner. Essential proofs and explanations of the various techniques are given in a simple manner without sacrificing accuracy. New concepts are illustrated with the help of numerical examples. Although most engineering design problems can be solved using nonlinear programming techniques, there are a variety of engineering applications for which other optimization methods, such as linear, geometric, dynamic, integer, and stochastic programming techniques, are most suitable. This book presents the theory and applications of all optimization techniques in a comprehensive manner. Some of the recently developed methods of optimization, such as genetic algorithms, simulated annealing, neural-network-based methods, and fuzzy optimization, are also discussed in the book.

A large number of solved examples, review questions, problems, figures, and references are included to enhance the presentation of the material. Al-

viii PREFACE

though emphasis is placed on engineering design problems, examples and problems are taken from several fields of engineering to make the subject appealing to all branches of engineering.

This book can be used either at the junior/senior or first-year-graduate-level optimum design or engineering optimization courses. At Purdue University. I cover Chapters 1, 2, 3, 5, 6, and 7 and parts of Chapters 8, 10, 12, and 13 in a dual-level course entitled Optimal Design: Theory with Practice. In this course, a design project is also assigned to each student in which the student identifies, formulates, and solves a practical engineering problem of his or her interest by applying or modifying an optimization technique. This design project gives the student a feeling for ways that optimization methods work in practice. The book can also be used, with some supplementary material, for a second course on engineering optimization or optimum design or structural optimization. The relative simplicity with which the various topics are presented makes the book useful both to students and to practicing engineers for purposes of self-study. The book also serves as reference source for different engineering optimization applications. Although the emphasis of the book is on engineering applications, it would also be useful to other areas, such as operations research and economics. A knowledge of matrix theory and differential calculus is assumed on the part of the reader.

The book consists of thirteen chapters and two appendices. Chapter 1 provides an introduction to engineering optimization and optimum design and an overview of optimization methods. The concepts of design space, constraint surfaces, and contours of objective function are introduced here. In addition, the formulation of various types of optimization problems is illustrated through a variety of examples taken from various fields of engineering. Chapter 2 reviews the essentials of differential calculus useful in finding the maxima and minima of functions of several variables. The methods of constrained variation and Lagrange multipliers are presented for solving problems with equality constraints. The Kuhn–Tucker conditions for inequality-constrained problems are given along with a discussion of convex programming problems.

Chapters 3 and 4 deal with the solution of linear programming problems. The characteristics of a general linear programming problem and the development of the simplex method of solution are given in Chapter 3. Some advanced topics in linear programming, such as the revised simplex method, duality theory, the decomposition principle, and postoptimality analysis, are discussed in Chapter 4. The extension of linear programming to solve quadratic programming problems is also considered in Chapter 4.

Chapters 5 through 7 deal with the solution of nonlinear programming problems. In Chapter 5, numerical methods of finding the optimum solution of a function of a single variable are given. Chapter 6 deals with the methods of unconstrained optimization. The algorithms for various zeroth-, first-, and second-order techniques are discussed along with their computational aspects. Chapter 7 is concerned with the solution of nonlinear optimization problems in the presence of inequality and equality constraints. Both the direct and inPREFACE ix

direct methods of optimization are discussed. The methods presented in this chapter can be treated as the most general techniques for the solution of any optimization problem.

Chapter 8 presents the techniques of geometric programming. The solution techniques for problems with mixed inequality constraints and complementary geometric programming are also considered. In Chapter 9, computational procedures for solving discrete and continuous dynamic programming problems are presented. The problem of dimensionality is also discussed. Chapter 10 introduces integer programming and gives several algorithms for solving integer and discrete linear and nonlinear optimization problems. Chapter 11 reviews the basic probability theory and presents techniques of stochastic linear. nonlinear, geometric, and dynamic programming. The theory and applications of calculus of variations, optimal control theory, multiple objective optimization, optimality criteria methods, genetic algorithms, simulated annealing, neural-network-based methods, and fuzzy system optimization are discussed briefly in Chapter 12. The various approximation techniques used to speed up the convergence of practical mechanical and structural optimization problems are outlined in Chapter 13. Appendix A presents the definitions and properties of convex and concave functions. Finally, a brief discussion of the computational aspects and some of the commercial optimization programs is given in Appendix B.

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Contents

Pre	eface			Vii
Acı	knowl	edgmer	nts	xi
1.	Intro	ductio	n to Optimization	1
	1.1	Introdu	iction	1
	1.2	Historia	cal Development	3
	1.3	Engine	eering Applications of Optimization	4
	1.4	Statem	nent of an Optimization Problem	5
		1.4.1	Design Vector	6
		1.4.2	Design Constraints	7
		1.4.3	Constraint Surface	8
		1.4.4	Objective Function	9
		1.4.5	Objective Function Surfaces	10
	1.5	Classif	ication of Optimization Problems	15
		1.5.1	Classification Based on the Existence of	
			Constraints	15
		1.5.2	Classification Based on the Nature of the	
			Design Variables	15
		1.5.3	Classification Based on the Physical	
			Structure of the Problem	17
		1.5.4	Classification Based on the Nature of the	
			Equations Involved	20

xiv Contents

		1.5.5	Classification Based on the Permissible	
			Values of the Design Variables	31
		1.5.6	Classification Based on the Deterministic	
			Nature of the Variables	32
		1.5.7	Classification Based on the Separability of	
			the Functions	34
		1.5.8	Classification Based on the Number of	
			Objective Functions	36
	1.6	•	zation Techniques	38
	1.7	•	ering Optimization Literature	39
			nd Bibliography	40
			tions	44
	Probl	ems		46
2.	Clas	sical O	ptimization Techniques	65
	2.1	Introdu	ction	65
	2.2	Single-	Variable Optimization	65
	2.3	Multiva	riable Optimization with No Constraints	71
		2.3.1	Semidefinite Case	77
		2.3.2	Saddle Point	77
	2.4	Multiva	riable Optimization with Equality Constraints	80
		2.4.1	Solution by Direct Substitution	80
		2.4.2	Solution by the Method of Constrained	
			Variation	82
		2.4.3.	Solution by the Method of Lagrange	
			Multipliers	91
	2.5		riable Optimization with Inequality	
			aints	100
		2.5.1	Kuhn-Tucker Conditions	105
		2.5.2	Constraint Qualification	105
	26	Convey	y Programming Problem	112

			Con	tents	X
	Refer	ences a	nd Bibliography		112
	Revie	ew Ques	tions		113
	Probl	ems			114
3.	Line	ar Prog	ramming I: Simplex Method		129
	3.1	Introdu	ction		129
	3.2	Applica	ations of Linear Programming		130
	3.3	Standa	rd Form of a Linear Programming Problem		132
	3.4	Geome	etry of Linear Programming Problems		135
	3.5	Definiti	ons and Theorems		139
	3.6	Solutio	n of a System of Linear Simultaneous		
		•	ons		146
	3.7		Reduction of a General System of		
		•	ons		148
	3.8		tion of the Simplex Method		152
	3.9	•	x Algorithm		153
		3.9.1	, , ,		154
		3.9.2	Improving a Nonoptimal Basic Feasible		454
	0.40	T DI	Solution		154
			nases of the Simplex Method		164
			nd Bibliography		172
			tions		172
	Probl	ems			174
ŀ.	Line	ar Prog	ramming II: Additional Topics and		
	Exte	nsions			193
	4.1	Introdu	ction		193
	4.2	Revise	d Simplex Method		194
	4.3	Duality	in Linear Programming		210
		4.3.1	Symmetric Primal-Dual Relations		211
		432	General Primal-Dual Relations		211

xvi Contents

		4.3.3	Primal-Dual Relations When the Primal Is	
			in Standard Form	212
		4.3.4	Duality Theorems	214
		4.3.5	Dual Simplex Method	214
	4.4	Decom	position Principle	219
	4.5	Sensiti	vity or Postoptimality Analysis	228
		4.5.1	Changes in the Right-Hand-Side Constants <i>b_i</i>	229
		4.5.2	Changes in the Cost Coefficients c_i	235
		4.5.3	Addition of New Variables	237
		4.5.4	Changes in the Constraint Coefficients a_{ij}	238
		4.5.5	Addition of Constraints	241
	4.6	Transp	ortation Problem	243
	4.7	Karma	rkar's Method	246
		4.7.1	Statement of the Problem	248
		4.7.2	Conversion of an LP Problem into the	
			Required Form	248
		4.7.3	Algorithm	25′
	4.8	Quadra	atic Programming	254
	Refer	ences a	nd Bibliography	26
	Revie	w Ques	tions	262
	Proble	ems		263
5.	Nonl	ingar B	Programming I: One-Dimensional	
J.			n Methods	272
	5.1	Introdu	ction	272
	5.2		dal Function	278
	_		lethods	279
	5.3		ricted Search	279
		5.3.1	Search with Fixed Step Size	
			Search with Accelerated Step Size	

		Contents	xvii
5.4	Exhaus	tive Search	281
5.5	Dichoto	mous Search	283
5.6	Interval	Halving Method	286
5.7	Fibona	cci Method	289
5.8	Golden	Section Method	296
5.9	Compa	rison of Elimination Methods	298
Interp	olation I	Methods	299
5.10	Quadra	tic Interpolation Method	301
5.11	Cubic I	nterpolation Method	308
5.12	Direct F	Root Methods	316
	5.12.1	Newton Method	316
	5.12.2	Quasi-Newton Method	319
	5.12.3	Secant Method	321
5.13	Practica	al Considerations	324
	5.13.1	How to Make the Methods Efficient and	
		More Reliable	324
	5.13.2	Implementation in Multivariable	225
	E 12 2	Optimization Problems	325 325
Dofor		Comparison of Methods nd Bibliography	326
		ions	326
			327
FIODR	:1115		321
Nonl	inear P	rogramming II: Unconstrained	
Optir	nizatio	n Techniques	333
6.1	Introduc	ction	333
	6.1.1	Classification of Unconstrained	
		Minimization Methods	336
	6.1.2	General Approach	337
	6.1.3	Rate of Convergence	337
	6.1.4	Scaling of Design Variables	339

6.

xviii Contents

Direc	t Search	Methods	343
6.2	Randor	n Search Methods	343
	6.2.1	Random Jumping Method	343
	6.2.2	Random Walk Method	345
	6.2.3	Random Walk Method with Direction	
		Exploitation	347
6.3	Grid Se	arch Method	348
6.4	Univaria	ate Method	350
6.5	Pattern	Directions	353
6.6	Hooke	and Jeeves' Method	354
6.7	Powell's	s Method	357
	6.7.1	Conjugate Directions	358
	6.7.2	Algorithm	362
6.8	Rosenb	prock's Method of Rotating Coordinates	368
6.9	Simplex	Method	368
	6.9.1	Reflection	369
	6.9.2	Expansion	372
	6.9.3	Contraction	373
Indire	ct Searc	th (Descent) Methods	376
6.10	Gradier	nt of a Function	376
	6.10.1	Evaluation of the Gradient	379
	6.10.2	Rate of Change of a Function Along a	
		Direction	380
6.11	Steepe	st Descent (Cauchy) Method	381
6.12	Conjuga	ate Gradient (Fletcher-Reeves) Method	383
	6.12.1	Development of the Fletcher-Reeves	
		Method	384
	6.12.2	Fletcher-Reeves Method	386
6.13	Newton	's Method	389
6.14	Marqua	rdt Method	392
6.15	Quasi-N	Newton Methods	394

			Contents) AI
		6.15.1	Rank 1 Updates	. 395
		6.15.2	Rank 2 Updates	. 397
	6.16	Davido	n-Fletcher-Powell Method	. 399
	6.17	Broydo	n-Fletcher-Goldfarb-Shanno Method	. 405
	6.18	Test Fu	ınctions	. 408
	Refer	ences ar	nd Bibliography	. 411
	Revie	w Quest	tions	. 413
	Proble	ems		. 415
7.	Nonl	ingar D	rogramming III: Constrained	
•			n Techniques	428
	7.1	Introduc	ction	. 428
	7.2	Charac	teristics of a Constrained Problem	. 428
	Direc	t Method	ds	. 432
	7.3	Randor	m Search Methods	. 432
	7.4	Comple	ex Method	. 433
	7.5	Sequer	ntial Linear Programming	. 436
	7.6	Basic A	pproach in the Methods of Feasible	
		Directio	ons	. 443
	7.7	Zouten	dijk's Method of Feasible Directions	
		7.7.1	Direction-Finding Problem	
		7.7.2		
		7.7.3		
	7.8	Rosen's	s Gradient Projection Method	
		7.8.1	Determination of Step Length	
	7.9		lized Reduced Gradient Method	
	7.10	· ·	ntial Quadratic Programming	
		7.10.1	Derivation	
			Solution Procedure	
			ods	
	7.11	Transfo	ormation Techniques	. 485

xx Contents

7.12	Basic A	pproach of the Penalty Function Method	487
7.13	Interior	Penalty Function Method	489
7.14	Convex	Programming Problem	501
7.15	Exterior	Penalty Function Method	502
7.16	Extrapo	plation Technique in the Interior Penalty	
	Functio	n Method	507
	7.16.1	Extrapolation of the Design Vector X	508
	7.16.2	Extrapolation of the Function <i>f</i>	510
7.17	Extende	ed Interior Penalty Function Methods	512
	7.17.1	Linear Extended Penalty Function	
		Method	512
	7.17.2	Quadratic Extended Penalty Function	
		Method	513
7.18	•	Function Method for Problems with Mixed	- 45
	•	y and Inequality Constraints	515
	7.18.1	Interior Penalty Function Method	515
		Exterior Penalty Function Method	517
7.19	•	Function Method for Parametric	- 4-
		aints	517
	7.19.1	Parametric Constraint	517
	7.19.2	Handling Parametric Constraints	519
7.20	•	nted Lagrange Multiplier Method	521
	7.20.1	Equality-Constrained Problems	521
	7.20.2	Inequality-Constrained Problems	523
	7.20.3	Mixed Equality-Inequality Constrained	
	_	Problems	525
7.21		ng Convergence of Constrained Optimization	- 0-
		ns	527
	7.21.1	Perturbing the Design Vector	527
	7.21.2	Testing the Kuhn-Tucker Conditions	528

		Content	S XX
	7.22	Test Problems	529
		7.22.1 Design of a Three-Bar Truss	530
		7.22.2 Design of a Twenty-Five-Bar Space	
		Truss	
		7.22.3 Welded Beam Design	
		7.22.4 Speed Reducer (Gear Train) Design	
		7.22.5 Heat Exchanger Design	
		rences and Bibliography	
		ew Questions	
	Proble	ems	543
8.	Geor	metric Programming	. 556
	8.1	Introduction	556
	8.2	Posynomial	556
	8.3	Unconstrained Minimization Problem	557
	8.4	Solution of an Unconstrained Geometric	
		Programming Problem Using Differential Calculus	558
	8.5	Solution of an Unconstrained Geometric	
		Programming Problem Using Arithmetic-Geometric	
		Inequality	566
	8.6	Primal-Dual Relationship and Sufficiency Conditions	507
	0.7	in the Unconstrained Case	
	8.7	Constrained Minimization	575
	8.8	Solution of a Constrained Geometric Programming Problem	576
	8.9	Primal and Dual Programs in the Case of Less-Than	
		Inequalities	577
	8.10	Geometric Programming with Mixed Inequality	
		Constraints	
	8.11	Complementary Geometric Programming	
	8.12	Applications of Geometric Programming	594

xxii Contents

	References and Bibliography			
	Revie	w Quest	tions	611
	Probl	ems		612
9.	Dyna	amic Pr	ogramming	616
	9.1	Introdu	ction	616
	9.2	Multista	age Decision Processes	617
		9.2.1	Definition and Examples	617
		9.2.2	Representation of a Multistage Decision Process	618
		9.2.3	Conversion of a Nonserial System to a Serial System	620
		9.2.4	Types of Multistage Decision Problems	621
	9.3	Concep	ot of Suboptimization and the Principle of	
		Optima	lity	622
	9.4	Compu	tational Procedure in Dynamic	
		Progran	mming	626
	9.5	Exampl	le Illustrating the Calculus Method of	
		Solution	n	630
	9.6	Exampl	le Illustrating the Tabular Method of Solution	635
	9.7		sion of a Final Value Problem into an Initial	
		Value F	Problem	641
	9.8		Programming as a Case of Dynamic	
		•	mming	644
	9.9		uous Dynamic Programming	649
	9.10	Addition	nal Applications	653
		9.10.1	Design of Continuous Beams	653
		9.10.2	1 3 (37	
		9.10.3	Optimal Design of a Gear Train	655
		9.10.4	Design of a Minimum-Cost Drainage	
			System	656

			Contents	XXII
	Refer	ences ar	nd Bibliography	658
	Revie	w Quest	tions	659
	Probl	ems		660
١٥.	Integ	jer Prog	gramming	667
	10.1	Introdu	ction	667
	Integ	er Linear	r Programming	668
	10.2	Graphic	cal Representation	668
	10.3	Gomor	y's Cutting Plane Method	670
		10.3.1	Concept of a Cutting Plane	670
		10.3.2	Gomory's Method for All-Integer	
			Programming Problems	672
		10.3.3	Gomory's Method for Mixed-Integer	
			Programming Problems	679
	10.4		Algorithm for Zero-One Programming	
			ms	
	_		near Programming	
	10.5		Polynomial Programming	687
		10.5.1	Representation of an Integer Variable by	
			an Equivalent System of Binary Variables	688
		10.5.2		000
		10.5.2	Programming Problem into a Zero-One LP	
			Problem	689
	10.6	Branch	-and-Bound Method	690
	10.7	Sequer	ntial Linear Discrete Programming	697
	10.8	Genera	alized Penalty Function Method	701
	Refer	ences ar	nd Bibliography	707
	Revie	w Quest	tions	708
	Probl	ems		709

xxiv Contents

11.	Stoc	hastic I	Programming	715
	11.1	Introdu	ction	715
	11.2	Basic C	Concepts of Probability Theory	716
		11.2.1	Definition of Probability	716
		11.2.2	Random Variables and Probability Density	
			Functions	717
		11.2.3	Mean and Standard Deviation	719
		11.2.4	Function of a Random Variable	722
		11.2.5	Jointly Distributed Random Variables	723
		11.2.6	Covariance and Correlation	724
		11.2.7	Functions of Several Random	
			Variables	725
		11.2.8	Probability Distributions	727
		11.2.9	Central Limit Theorem	732
	11.3		stic Linear Programming	732
	11.4	Stochas	stic Nonlinear Programming	738
		11.4.1	Objective Function	738
		11.4.2	Constraints	739
	11.5	Stochas	stic Geometric Programming	746
	11.6	Stochas	stic Dynamic Programming	748
		11.6.1	Optimality Criterion	748
		11.6.2	Multistage Optimization	749
		11.6.3	Stochastic Nature of the Optimum	
			Decisions	753
			nd Bibliography	758
			tions	759
	Proble	ems		761
12.	Furth	ner Top	ics in Optimization	768
	12.1	Introdu	otion	769

		Contents	XX	
12.2	Separable Programming			
	12.2.1	Transformation of a Nonlinear Function to Separable Form	770	
	12.2.2	Piecewise Linear Approximation of a Nonlinear Function	772	
	12.2.3	Formulation of a Separable Nonlinear Programming Problem	774	
12.3	Multiob	jective Optimization	779	
	12.3.1	Utility Function Method	780	
	12.3.2	Inverted Utility Function Method	781	
	12.3.3	Global Criterion Method	781	
	12.3.4	Bounded Objective Function Method	781	
	12.3.5	Lexicographic Method	782	
	12.3.6	Goal Programming Method	782	
12.4	Calculu	s of Variations	783	
	12.4.1	Introduction	783	
	12.4.2	Problem of Calculus of Variations	784	
	12.4.3	Lagrange Multipliers and Constraints	791	
	12.4.4	Generalization	795	
12.5	Optimal Control Theory			
	12.5.1	Necessary Conditions for Optimal Control	796	
	12.5.2	Necessary Conditions for a General Problem	799	
12.6	Optimality Criteria Methods			
	12.6.1	Optimality Criteria with a Single Displacement Constraint	801	
	12.6.2	Optimality Criteria with Multiple Displacement Constraints	802	
	12.6.3	Reciprocal Approximations	803	

xxvi Contents

12.7	Geneuc	7 Algoritims	800			
	12.7.1	Introduction	806			
	12.7.2	Representation of Design Variables	808			
	12.7.3	Representation of Objective Function and				
		Constraints	809			
	12.7.4	Genetic Operators	810			
	12.7.5	Numerical Results	811			
12.8	Simulat	ted Annealing	811			
12.9	Network-Based Optimization	814				
12.10	Optimiz	ration of Fuzzy Systems	818			
	12.10.1	Fuzzy Set Theory	818			
	12.10.2	2 Optimization of Fuzzy Systems	821			
	12.10.3	Computational Procedure	823			
Review Questions						
Revie	w Quest	ions	827			
		tions	827 829			
Proble	ems					
Proble	ems tical As		829			
Proble Prac	ems tical As Introduc	spects of Optimization	829 836			
Proble Prac	ems tical As Introduc Reducti	spects of Optimization	829 836 836			
Proble Prac	ems tical As Introduc Reducti	spects of Optimization ction	829 836 836 836			
Proble Prac	tical As Introducti Reducti 13.2.1 13.2.2	spects of Optimization ction ion of Size of an Optimization Problem Reduced Basis Technique	829 836 836 836			
Proble 13.1 13.2	tical As Introducti Reducti 13.2.1 13.2.2	spects of Optimization ction ion of Size of an Optimization Problem Reduced Basis Technique Design Variable Linking Technique	829 836 836 836 837			
Proble 13.1 13.2	tical As Introduction 13.2.1 13.2.2 Fast Ref. 13.3.1	spects of Optimization ction ion of Size of an Optimization Problem Reduced Basis Technique Design Variable Linking Technique eanalysis Techniques Incremental Response Approach	829 836 836 836 837 839			
Proble 13.1 13.2	tical As Introduction 13.2.1 13.2.2 Fast Refinance 13.3.1 13.3.2	spects of Optimization ction ion of Size of an Optimization Problem Reduced Basis Technique Design Variable Linking Technique	829 836 836 836 837 839 839			
Proble 13.1 13.2 13.3	tical As Introducti 13.2.1 13.2.2 Fast Re 13.3.1 13.3.2 Derivati	spects of Optimization ction ion of Size of an Optimization Problem Reduced Basis Technique Design Variable Linking Technique eanalysis Techniques Incremental Response Approach Basis Vector Approach	829 836 836 836 837 839 845			
Proble 13.1 13.2 13.3	tical As Introducti 13.2.1 13.2.2 Fast Re 13.3.1 13.3.2 Derivati	spects of Optimization ction ion of Size of an Optimization Problem Reduced Basis Technique Design Variable Linking Technique eanalysis Techniques Incremental Response Approach Basis Vector Approach ives of Static Displacements and Stresses	829 836 836 836 837 839 845 847			
Proble 13.1 13.2 13.3	tical As Introduct Reducti 13.2.1 13.2.2 Fast Re 13.3.1 13.3.2 Derivati	spects of Optimization ction ction Reduced Basis Technique Design Variable Linking Technique eanalysis Techniques Incremental Response Approach Basis Vector Approach ives of Static Displacements and Stresses ives of Eigenvalues and Eigenvectors	829 836 836 836 837 839 845 847 848			
	12.8 12.9 12.10	12.7.1 12.7.2 12.7.3 12.7.4 12.7.5 12.8 Simulat 12.9 Neural- 12.10 Optimiz 12.10.1 12.10.2	12.7.1 Introduction 12.7.2 Representation of Design Variables 12.7.3 Representation of Objective Function and Constraints 12.7.4 Genetic Operators 12.7.5 Numerical Results 12.8 Simulated Annealing			

				Contents	XXVII			
	13.7	Sensitivity of Optimum Solution to Problem						
		Parame	eters		854			
		13.7.1	Sensitivity Equations Using Kuhn-T					
			Conditions		854			
		13.7.2	Sensitivity Equations Using the Cor	ncept of				
			Feasible Direction		857			
	13.8	Multilev	el Optimization		858			
		13.8.1	Basic Idea		858			
		13.8.2	Method		859			
	13.9	Parallel	Processing		864			
	References and BibliographyReview Questions							
	Problems							
Appendices								
	Appei	ndix A: C	Convex and Concave Functions		876			
			Some Computational Aspects of Optim		882			
Answers to Selected Problems					888			
Ind	0 V				295			

ENGINEERING OPTIMIZATION

Theory and Practice Third Edition

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PREFACE

The ever-increasing demand on engineers to lower production costs to withstand competition has prompted engineers to look for rigorous methods of decision making, such as optimization methods, to design and produce products both economically and efficiently. Optimization techniques, having reached a degree of maturity over the past several years, are being used in a wide spectrum of industries, including aerospace, automotive, chemical, electrical, and manufacturing industries. With rapidly advancing computer technology, computers are becoming more powerful, and correspondingly, the size and the complexity of the problems being solved using optimization techniques are also increasing. Optimization methods, coupled with modern tools of computer-aided design, are also being used to enhance the creative process of conceptual and detailed design of engineering systems.

The purpose of this textbook is to present the techniques and applications of engineering optimization in a simple manner. Essential proofs and explanations of the various techniques are given in a simple manner without sacrificing accuracy. New concepts are illustrated with the help of numerical examples. Although most engineering design problems can be solved using nonlinear programming techniques, there are a variety of engineering applications for which other optimization methods, such as linear, geometric, dynamic, integer, and stochastic programming techniques, are most suitable. This book presents the theory and applications of all optimization techniques in a comprehensive manner. Some of the recently developed methods of optimization, such as genetic algorithms, simulated annealing, neural-network-based methods, and fuzzy optimization, are also discussed in the book.

A large number of solved examples, review questions, problems, figures, and references are included to enhance the presentation of the material. Al-

viii PREFACE

though emphasis is placed on engineering design problems, examples and problems are taken from several fields of engineering to make the subject appealing to all branches of engineering.

This book can be used either at the junior/senior or first-year-graduate-level optimum design or engineering optimization courses. At Purdue University. I cover Chapters 1, 2, 3, 5, 6, and 7 and parts of Chapters 8, 10, 12, and 13 in a dual-level course entitled Optimal Design: Theory with Practice. In this course, a design project is also assigned to each student in which the student identifies, formulates, and solves a practical engineering problem of his or her interest by applying or modifying an optimization technique. This design project gives the student a feeling for ways that optimization methods work in practice. The book can also be used, with some supplementary material, for a second course on engineering optimization or optimum design or structural optimization. The relative simplicity with which the various topics are presented makes the book useful both to students and to practicing engineers for purposes of self-study. The book also serves as reference source for different engineering optimization applications. Although the emphasis of the book is on engineering applications, it would also be useful to other areas, such as operations research and economics. A knowledge of matrix theory and differential calculus is assumed on the part of the reader.

The book consists of thirteen chapters and two appendices. Chapter 1 provides an introduction to engineering optimization and optimum design and an overview of optimization methods. The concepts of design space, constraint surfaces, and contours of objective function are introduced here. In addition, the formulation of various types of optimization problems is illustrated through a variety of examples taken from various fields of engineering. Chapter 2 reviews the essentials of differential calculus useful in finding the maxima and minima of functions of several variables. The methods of constrained variation and Lagrange multipliers are presented for solving problems with equality constraints. The Kuhn–Tucker conditions for inequality-constrained problems are given along with a discussion of convex programming problems.

Chapters 3 and 4 deal with the solution of linear programming problems. The characteristics of a general linear programming problem and the development of the simplex method of solution are given in Chapter 3. Some advanced topics in linear programming, such as the revised simplex method, duality theory, the decomposition principle, and postoptimality analysis, are discussed in Chapter 4. The extension of linear programming to solve quadratic programming problems is also considered in Chapter 4.

Chapters 5 through 7 deal with the solution of nonlinear programming problems. In Chapter 5, numerical methods of finding the optimum solution of a function of a single variable are given. Chapter 6 deals with the methods of unconstrained optimization. The algorithms for various zeroth-, first-, and second-order techniques are discussed along with their computational aspects. Chapter 7 is concerned with the solution of nonlinear optimization problems in the presence of inequality and equality constraints. Both the direct and inPREFACE ix

direct methods of optimization are discussed. The methods presented in this chapter can be treated as the most general techniques for the solution of any optimization problem.

Chapter 8 presents the techniques of geometric programming. The solution techniques for problems with mixed inequality constraints and complementary geometric programming are also considered. In Chapter 9, computational procedures for solving discrete and continuous dynamic programming problems are presented. The problem of dimensionality is also discussed. Chapter 10 introduces integer programming and gives several algorithms for solving integer and discrete linear and nonlinear optimization problems. Chapter 11 reviews the basic probability theory and presents techniques of stochastic linear. nonlinear, geometric, and dynamic programming. The theory and applications of calculus of variations, optimal control theory, multiple objective optimization, optimality criteria methods, genetic algorithms, simulated annealing, neural-network-based methods, and fuzzy system optimization are discussed briefly in Chapter 12. The various approximation techniques used to speed up the convergence of practical mechanical and structural optimization problems are outlined in Chapter 13. Appendix A presents the definitions and properties of convex and concave functions. Finally, a brief discussion of the computational aspects and some of the commercial optimization programs is given in Appendix B.

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S. S. RAO

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