

Cross-entropy Method In Structural Optimization with Dynamic Constraints

Marcos Vinícius dos Santos Issa, Americo Cunha Jr, Francisco Soeiro

► To cite this version:

Marcos Vinícius dos Santos Issa, Americo Cunha Jr, Francisco Soeiro. Cross-entropy Method In Structural Optimization with Dynamic Constraints. São Paulo School of Advanced Sciences on Nonlinear Dynamics 2019, Jul 2019, São Paulo, Brazil. hal-02267131

HAL Id: hal-02267131 https://hal.archives-ouvertes.fr/hal-02267131

Submitted on 19 Aug 2019

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers. L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.



SÃO PAULO SCHOOL OF ADVANCED SCIENCES ON

NONLINEAR DYNAMICS

São Paulo, July 29th - August 9th, 2019

CROSS-ENTROPY METHOD IN STRUCTURAL OPTIMIZATION WITH DYNAMIC CONSTRAINTS

Marcos Issa, Americo Cunha Jr, Francisco Soeiro

Rio de Janeiro State University - UERJ

Nucleus of Modeling and Experimentation with Computers (NUMERICO)



INTRODUCTION

- \rightarrow Structural optimization has the typical objectives as mass reduction (weight), change natural frequencies (avoid resonance), reduce internal stress and **REDUCE COST**.
- \rightarrow Gradient based methods are not possible in some cases.
- \rightarrow Metaheuristics may be an alternative, but may have high computational cost or may be prohibitive.
- \rightarrow Cross-entropy method (CE) has been used successful in combinatorial optimization and estimation of rare events in the last two decades
- \rightarrow Due to complex geometric configurations, structural optimization can

CE ALGORITHM

FIGURE 3 – CE algorithm.

- **O** Define N^s , N^e , ti_{max} , ti = 0, $f(\cdot, \mathbf{v})$ and $\widehat{\mathbf{v}}_0$
- 2 Update level ti = ti + 1
- **3** Generate X_1, \dots, X_N (iid) samples from $f(\cdot, \hat{\mathbf{v}}_{ti-1})$
- Evaluate objective function $\mathcal{J}(\mathbf{X}_n)$ at samples $\mathbf{X}_1, \dots, \mathbf{X}_N$ and sort the results $\mathcal{J}_{(1)} \leq \cdots \leq \mathcal{J}_{(N)}$
- **5** Update estimators $\widehat{\gamma}_{ti}$ and $\widehat{\mathbf{v}}_{ti}$
- **(a)** Repeat (2) (5) while stopping criterion is not met

be extremely non-linear, requiring the use of very efficient optimization algorithms.

OBJECTIVE

- \rightarrow Propose a Cross-Entropy framework for structural optimization and investigate its accuracy and efficiency.
- \rightarrow Compare optimal values found by the CE with other results obtained by Sequential quadratic programming (SQP) and Genetic algorithm (GA).

BENCHMARK TEST





RESULTS

TABLE 1 – Comparison between the results obtained with different techniques optimization the area of each bar.

METHOD	MASS	FUNC. EVAL.
SQP	530 kg	313
GA	529 kg	9836
CE	535 kg	4800

TABLE 2 – Illustration of the areas obtained by the three optimization methods considering natural frequencies constraint.



Method	\mathcal{J}	x_1	x_2	Func. Eval.
SQP	8.1	0	1.58	33
GA	8.1	0	1.58	1525
CE	8.1	0	1.58	625

STRUCTURAL OPTIMIZATION



Find $\min_{x} m = \sum_{e=1}^{10} \rho A_e L_e, \qquad x = \{A_e\},$ (mass of structure) where $65.4 \ mm^2 \le A_e \le 5000 \ mm^2$, (design limits) $m_{ad} = 454 \ kg,$ (additional mass) subject to $\omega_1 \geq 7 Hz, \, \omega_2 \geq 15 Hz \text{ and } \omega_3 \geq 20 Hz.$

 $[\mathbf{K}]\boldsymbol{\phi} = \omega^2[\mathbf{M}]\boldsymbol{\phi}$. (eigenvalue problem)

(natural frequencies)

Source: HAFTKA; GÜRDAL, 1992

CE

CONCLUSIONS

 \rightarrow Only global search algorithms should be used to obtain optimal solutions for these optimization problems with dynamic constraints.

 \rightarrow In general, the SQP obtains better results than the GA and the CE. However, in this case, the metaheuristic, GA, obtain better results than those of SQP, which is a gradient-based optimization method, and CE has a satisfactory result.

REFERENCES

[1] R. Y. Rubinstein and D. P. Kroese, Simulation and the Monte Carlo Method, Wiley, 3rd edition, 2017.

[2] R. T. Haftka and Z. Gürdal, Element of Structural Optimization, 3rd ed., Kluwer Publishers, Dordrecht, Netherlands, 1992.

[3] M.V.S. Issa, A. Cunha Jr, F. J. C. P. Soeiro, A. Pereira, Structural optimization using the Cross-entropy method, In XXXVIII Congresso Nacional de Matemática Aplicada e Computacional, Campinas-SP, Brazil, 2018. https://dx.doi.org/10.5540/03.2018.006.02.0443

