

Contents

Preface — V

About notation — XI

Chapter 1

Fundamental ideas — 1

- 1.1 Introduction — 1
- 1.2 Elements of an optimization problem — 3
 - 1.2.1 Design variables — 3
 - 1.2.2 Objective function or cost function — 4
 - 1.2.3 Design constraints — 6
- 1.3 The standard optimization problem — 7
- 1.4 Examples — 8

Chapter 2

Essential mathematical optimization tools — 10

- 2.1 Vectors and matrices — 10
- 2.2 Functions and their derivatives — 11
 - 2.2.1 Single variable functions — 11
 - 2.2.2 Functions of several variables and vector functions — 11
- 2.3 Taylor series expansion — 13
- 2.4 Quadratic forms and defined matrices — 13
- 2.5 Minima and maxima of functions — 14
 - 2.5.1 Optimization without constraints — 14
 - 2.5.2 Optimization with constraints — 16
 - 2.5.3 The Karush–Kuhn–Tucker (KKT) conditions: equality constraints — 18
 - 2.5.4 Problems with general constraints using slack variables — 18
 - 2.5.5 Convexity — 20
- 2.6 Examples — 20
 - 2.6.1 Example 1: KKT conditions — 20
 - 2.6.2 Example 2 — 21
 - 2.6.3 Example 3 — 22
 - 2.6.4 Example 4 — 24
 - 2.6.5 Example 5: proposed — 25
- 2.7 Functionals and their maxima and minima — 26

Chapter 3

Graphic method — 28

- 3.1 Examples — 28
- 3.1.1 Example E1 of Chapter 1 — 28
- 3.1.2 Column supporting compressive axial loading — 29
- 3.1.3 Flexed beam — 30
- 3.1.4 Example — 31

Chapter 4

Linear programming — 34

- 4.1 The SIMPLEX method — 34
- 4.2 Example — 37

Chapter 5

Using MATLAB optimization toolbox — 41

- 5.1 Optimization functions of MATLAB toolbox — 41
- 5.1.1 Multivariable unconstrained optimization problems — 43
- 5.1.2 Multivariable constrained optimization problems — 43
- 5.1.3 Linear programming problems — 44
- 5.2 Examples — 45
- 5.2.1 Nonlinear cable problem — 45
- 5.2.2 Eccentrically loaded tubular column — 46
- 5.2.3 Constrained optimization of a statically loaded redundant truss — 47
- 5.2.4 Frequency optimization of a redundant truss — 48
- 5.2.5 Thickness optimization of a rectangular steel plate simply supported under uniformly distributed loading and its own weight — 50
- 5.2.6 Redundant wood planar portal frame — 51
- 5.3 Linear programming — 52

Chapter 6

Numerical methods for nonlinear non-constrained optimization — 54

- 6.1 One-dimensional optimization: the golden section search — 54
- 6.2 Multidimensional optimization — 56
- 6.3 Gradient method: the steepest decent — 58

Chapter 7

Nature-inspired optimization methods — 60

- 7.1 Problem setting for discrete variables — 60
- 7.2 Differential evolution algorithm — 61
- 7.3 Ants colony — 61

- 7.4 Particles cloud — 62
- 7.5 Genetic algorithms — 62

Chapter 8

Topology optimization and reliability — 75

- 8.1 Topology optimization — 75
- 8.2 The finite element method in topology optimization — 76
- 8.3 The KINITRO algorithm — 83
- 8.4 Reliability — 89

Chapter 9

Using Excel Solver in optimization problems — 94

- 9.1 Installing the Excel Solver — 94
- 9.2 The Solver's window — 94
- 9.3 Example 1: using Solver to calculate the eigenvalue of a structural dynamic problem — 95
- 9.4 Solving Example 3.1 (Example E1 of Chapter 1): linear programming — 99
- 9.5 Solving Example 3.2: column under axial load — 101
- 9.6 Solving Example 3.3: flexed beam — 105
- 9.7 Solving Example 3.4: two electric generators — 108
- 9.8 Solving Example 4.2: operations research for an oil refinery — 109
- 9.9 Reliability of a commercial operation: part 1 — 112
- 9.10 Reliability of a commercial operation: part 2 — 116
- 9.11 Other features of the Excel Solver window — 119

Appendix — 121

References — 133

Index — 135