## **Supplementary Material - The Code Lists of Two Case Studies**

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## Supplementary Material A - Code List of the Bird Function Case Study

The bird function [1] is employed to construct the constraint in the case study in Section 5.1. The continuous constraint satisfaction problem is defined as:

Find all

$$\mathbf{X} = \begin{bmatrix} x_1 & x_2 \end{bmatrix}, \tag{A1}$$

within

$$-2\pi \le x_1 \le 2\pi,\tag{A2}$$

$$-2\pi \le x_2 \le 2\pi,\tag{A3}$$

subject to

$$g_1(\mathbf{X}) = (x_1 - x_2)^2 + \sin(x_1) \cdot e^{[1 - \cos(x_2)]^2} + \cos(x_2)$$

$$\cdot e^{[1 - \sin(x_1)]^2} \le 0,$$
(A4)

where  $x_1$  and  $x_2$  are two variables, and  $g_1(x)$  is the only inequality constraint function.

The code list used to compute the bounds for the value of the bird function (i.e., the constraint function  $g_1(x)$ ) based on interval arithmetic is provided as follows:

$$G_{1-1} = x_1 - x_2, \tag{A5}$$

$$G_{1-2} = G_{1-1}^2, \tag{A6}$$

$$G_{1-3} = \cos x_2, \tag{A7}$$

$$G_{1-4} = 1 - G_{1-3},\tag{A8}$$

$$G_{1-5} = G_{1-4}^2, \tag{A9}$$

$$G_{1-6} = e^{G_{1-5}}, (A10)$$

$$G_{1-7} = \sin x_1, \tag{A11}$$

$$G_{1-8} = G_{1-7} \times G_{1-6}, \tag{A12}$$

$$G_{1-9} = 1 - G_{1-7}, \tag{A13}$$

$$G_{1-10} = G_{1-9}^2, \tag{A14}$$

$$G_{1-11} = e^{G_{1-10}}, (A15)$$

$$G_{1-12} = G_{1-3} \times G_{1-11},\tag{A16}$$

$$G_{1-13} = G_{1-2} + G_{1-8}, (A17)$$

$$g_1 = G_{1-12} + G_{1-13}. (A18)$$

The code list defined by Eqs. (A5) - (A18) is used in the PITSA software. Notably, the code list of the bird function is not unique, and a different code list could be generated if necessary. Since subscripts and hyphens cannot be included in the symbolic names of variables in Python,  $G_{1-j}$  in Eqs. (A5) - (A18) is defined as  $G_{1-j}$  in the PITSA software, where  $j \in \{1, 2, ..., 13\}$ . For example,  $G_{1-1}$  is defined as  $G_{1-1}$  in the PITSA software.

## Supplementary Material B - Code Lists of Welded Beam Design Case Study

The welded beam design problem [2-4] is employed as the case study in Section 5.2. As illustrated in Figure B1, a rectangular beam is designed to be welded onto a primary structure. The design variables are defined as:

$$\mathbf{X} = \begin{bmatrix} x_1 & x_2 & x_3 & x_4 \end{bmatrix}, \tag{B1}$$

where  $x_1$  is the weld height,  $x_2$  is the length of the beam that is welded onto the primary structure,  $x_3$  is the height of the beam, and  $x_4$  is the thickness of the beam. The allowable ranges of these design variables are defined as follows:

$$0.001 in \le x_1 \le 1 in,$$
 (B2)

$$0.001 in \le x_2 \le 8 in, (B3)$$

$$5 in \le x_3 \le 30 in, \tag{B4}$$

$$0.001 in \le x_4 \le 1 in.$$
 (B5)

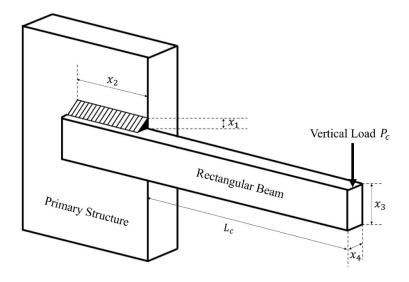


Fig. B1 Welded beam design problem

The design problem includes eight inequality constraints defined by Eqs. (6) - (23). Six constants involved in the welded beam design problem are defined in Table B1.

Table B1 Six constants involved in the welded beam design problem

	Definition	Value
$P_c$	The vertical load applied on the beam	6,000 pounds
$L_c$	Distance from load to the point of support	14 inches
$E_c$	Young's modulus of the beam material	30×10 <sup>6</sup> psi
$G_c$	Shear modulus of the beam material	12×10 <sup>6</sup> psi
$S_1$	Weld material cost per unit volume	0.10471 dollar/in <sup>3</sup>
$S_2$	Beam material cost per unit volume	0.04811 dollar/in <sup>3</sup>

1. The weld shear stress is less than or equal to 13,600 psi.

$$g_1(X) = \tau(X) - 13600 \le 0, \tag{B6}$$

$$\tau(\mathbf{X}) = \sqrt{(\tau')^2 + 2\tau'\tau''\frac{x_2}{2R} + (\tau'')^2},$$
 (B7)

where  $\tau'$  is the primary stress acting over the weld throat area defined by Eq. (B8), and  $\tau''$  is the secondary torsional stress defined by Eqs. (B9) - (B12).

$$\tau' = \frac{P_c}{\sqrt{2}x_1x_2},\tag{B8}$$

$$\tau" = \frac{MR}{I},\tag{B9}$$

$$M = P_c \left( L_c + \frac{x_2}{2} \right), \tag{B10}$$

$$R = \sqrt{\frac{x_2^2}{4} + \left(\frac{x_1 + x_3}{2}\right)^2},\tag{B11}$$

$$J = 2\sqrt{2}x_1x_2 \left[ \frac{x_2^2}{12} + \left( \frac{x_1 + x_3}{2} \right)^2 \right].$$
 (B12)

2. The normal stress in the beam is less than or equal to 30,000 psi.

$$g_2(X) = \sigma(X) - 30000 \le 0, \tag{B13}$$

$$\sigma(\mathbf{X}) = \frac{6P_cL_c}{x_4x_3^2}.$$
 (B14)

3. The weld height cannot exceed beam thickness.

$$g_3(X) = x_1 - x_4 \le 0. (B15)$$

4. The overall material cost should not exceed \$5.

$$g_4(\mathbf{X}) = S_1 x_1^2 x_2 + S_2 x_3 x_4 (L_c + x_2) - 5 \le 0.$$
 (B16)

5. The weld height should be larger than or equal to 0.125 inches.

$$g_5(X) = 0.125 - x_1 \le 0. (B17)$$

6. The maximum allowable beam-end deflection is 0.25 inches.

$$g_6(X) = \delta(X) - 0.25 \le 0,$$
 (B18)

$$\delta(\mathbf{X}) = \frac{4P_c L_c^3}{E_c x_3^3 x_4}.$$
 (B19)

7. The 6,000 lb vertical load does not cause the beam to buckle.

$$g_7(X) = 6000 - B(X) \le 0, (B20)$$

where the beam buckling load, B(X), is derived by

$$B(X) = \frac{4.013\sqrt{E_c G_c \frac{x_3^2 x_4^6}{36}}}{L_c^2} \left(1 - \frac{x_3}{2L_c}\sqrt{\frac{E_c}{4G_c}}\right).$$
(B21)

8. The overall fabrication cost cannot exceed \$3.5.

$$g_8(X) = F(X) - 3.5 \le 0,$$
 (B22)

$$F(X) = (1 + S_1)x_1^2x_2 + S_2x_3x_4(L_c + x_2).$$
 (B23)

The code list used to compute the bounds for the value of each constraint function based on interval arithmetic is provided as follows.

Constraint function  $g_1$ :

$$G_{1-1} = x_1 x_2,$$
 (B24)

$$t_1 = \frac{P_c}{\sqrt{2}G_{1-1}},\tag{B25}$$

$$G_{1-2} = 0.5x_2, (B26)$$

$$G_{1-3} = G_{1-2} + L_{c} (B27)$$

$$M = G_{1-3}P_{c},$$
 (B28)

$$G_{1-4} = x_2^2, (B29)$$

$$G_{1-5} = 0.25G_{1-4},\tag{B30}$$

$$G_{1-6} = x_1 + x_3, (B31)$$

$$G_{1-7} = G_{1-6}^2, \tag{B32}$$

$$G_{1-8} = 0.25G_{1-7},\tag{B33}$$

$$G_{1-9} = G_{1-5} + G_{1-8}, (B34)$$

$$R = \sqrt{G_{1-9}},\tag{B35}$$

$$G_{1-10} = \chi_2^2, (B36)$$

$$G_{1-11} = \frac{1}{12}G_{1-10},\tag{B37}$$

$$G_{1-12} = x_1 x_2, (B38)$$

$$G_{1-13} = 2\sqrt{2}G_{1-12},\tag{B39}$$

$$G_{1-14} = G_{1-11} + G_{1-8}, (B40)$$

$$J = G_{1-14}G_{1-13}, (B41)$$

$$G_{1-15} = M \cdot R, \tag{B42}$$

$$t_2 = \frac{G_{1-15}}{J},\tag{B43}$$

$$G_{1-16} = t_1^2,$$
 (B44)

$$G_{1-17} = t_2^2, (B45)$$

$$G_{1-18} = G_{1-16} + G_{1-17}, (B46)$$

$$G_{1-19} = t_1 t_2, (B47)$$

$$G_{1-20} = \frac{x_2}{R},\tag{B48}$$

$$G_{1-21} = G_{1-19}G_{1-20}, (B49)$$

$$G_{1-22} = G_{1-18} + G_{1-21}, (B50)$$

$$t = \sqrt{G_{1-22}},\tag{B51}$$

$$g_1 = t - 13600. (B52)$$

Constraint function  $g_2$ :

$$G_{2-1} = \chi_3^2, (B53)$$

$$G_{2-2} = x_4 G_{2-1}, \tag{B54}$$

$$G_{2-3} = \frac{(6P_cL_c)}{G_{2-2}},\tag{B55}$$

$$g_2 = G_{2-3} - 30000. (B56)$$

Constraint function  $g_3$ :

$$g_3 = x_1 - x_4. (B57)$$

Constraint function  $g_4$ :

$$G_{4-1} = \chi_1^2, \tag{B58}$$

$$G_{4-2} = G_{4-1}x_2, \tag{B59}$$

$$G_{4-3} = S_1 G_{4-2}, \tag{B60}$$

$$G_{4-4} = x_3 x_4, \tag{B61}$$

$$G_{4-5} = S_2 G_{4-4}, \tag{B62}$$

$$G_{4-6} = L_c + x_2, (B63)$$

$$G_{4-7} = G_{4-5}G_{4-6}, (B64)$$

$$G_{4-8} = G_{4-3} + G_{4-7}, (B65)$$

$$g_4 = G_{4-8} - 5. (B66)$$

Constraint function  $g_5$ :

$$g_5 = 0.125 - x_1. \tag{B67}$$

Constraint function  $g_6$ :

$$G_{6-1} = x_3^3,$$
 (B68)

$$G_{6-2} = G_{6-1}x_4, \tag{B69}$$

$$G_{6-3} = \frac{1}{G_{6-2}},\tag{B70}$$

$$G_{6-4} = \left(\frac{4P_c L_c^3}{E_c}\right) G_{6-3},\tag{B71}$$

$$g_6 = G_{6-4} - 0.25. (B72)$$

Constraint function  $g_7$ :

$$G_{7-1} = x_3^2, (B73)$$

$$G_{7-2} = \chi_4^6 \tag{B74}$$

$$G_{7-3} = G_{7-1}G_{7-2}, (B75)$$

$$G_{7-4} = \frac{G_{7-3}}{36},\tag{B76}$$

$$G_{7-5} = \sqrt{G_{7-4}},\tag{B77}$$

$$G_{7-6} = \left(\frac{4.013\sqrt{E_c G_c}}{L_c^2}\right) G_{7-5},\tag{B78}$$

$$G_{7-7} = \left(\frac{\sqrt{\frac{E_c}{4G_c}}}{2L_c}\right) x_3,\tag{B79}$$

$$G_{7-8} = 1 - G_{7-7}, \tag{B80}$$

$$G_{7-9} = G_{7-6}G_{7-8}, (B81)$$

$$g_7 = P_c - G_{7-9}. (B82)$$

Constraint function  $g_8$ :

$$G_{8-1} = x_1^2, (B83)$$

$$G_{8-2} = (1 + S_1)x_2,$$
 (B84)

$$G_{8-3} = G_{8-1}G_{8-2}, (B85)$$

$$G_{8-4} = x_3 x_4, (B86)$$

$$G_{8-5} = S_2 G_{8-4}, \tag{B87}$$

$$G_{8-6} = x_2 + L_C, (B88)$$

$$G_{8-7} = G_{8-5}G_{8-6}, \tag{B89}$$

$$G_{8-8} = G_{8-3} + G_{8-7}, (B90)$$

$$g_8 = G_{8-8} - 3.5. (B91)$$

The code lists defined by Eqs. (B24) - (B91) are used in the PITSA software. Notably, each of these code lists is not unique, and a different code list could be generated if necessary. Since subscripts and hyphens cannot be included in the symbolic names of variables in Python,  $G_{i entcolor}$  in Eqs. (B24) - (B91) is defined as  $G_{i entcolor}$  in the PITSA software, where  $i \in \{1, 2, ..., 8\}, j \in \{1, 2, ..., 22\}$ . For example,  $G_{i entcolor}$  is defined as  $G_{i entcolor}$  in the PITSA software.

## References

[1] Jamil, M., and Yang, X.-S., 2013, "A Literature Survey of Benchmark Functions for Global Optimization Problems," International Journal of Mathematical Modelling and Numerical Optimization, 4(2), pp. 150-194.

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