

## Fit a stress strain curve with 8 parameters

An arbitrary stress strain curve is fitted. The number of required objective function evaluations is compared for the NNO algorithm and for the conventional least squares algorithm (lsqnonlin).

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### Define input data for the NNO algorithm

---

Name of residual function

```
objFun='func';
```

Number of design variables

```
nVar=8;
```

Lower and upper bound vectors

```
lb=0*ones(nVar,1);  
ub=1*ones(nVar,1);
```

Number of Abaqus analyses for initial training of the neural network

```
initSim=5;
```

Number and size of hidden layers

```
hiddenSizes = 15; % row vector
```

Population size

```
Psize=10;
```

Termination tolerance of error between target and simulated curve

```
funTol=0.0005;
```

---

Maximum number of iterations

```
maxSim=60;
```

Stall tolerance for X

```
XTol=0.001;
```

Stall tolerance for Y

```
YTol=0.001;
```

Set rng for repeatability

```
rng(0)
```

---

## Solution with the Neural Network Optimization algorithm

Apply the NNO function

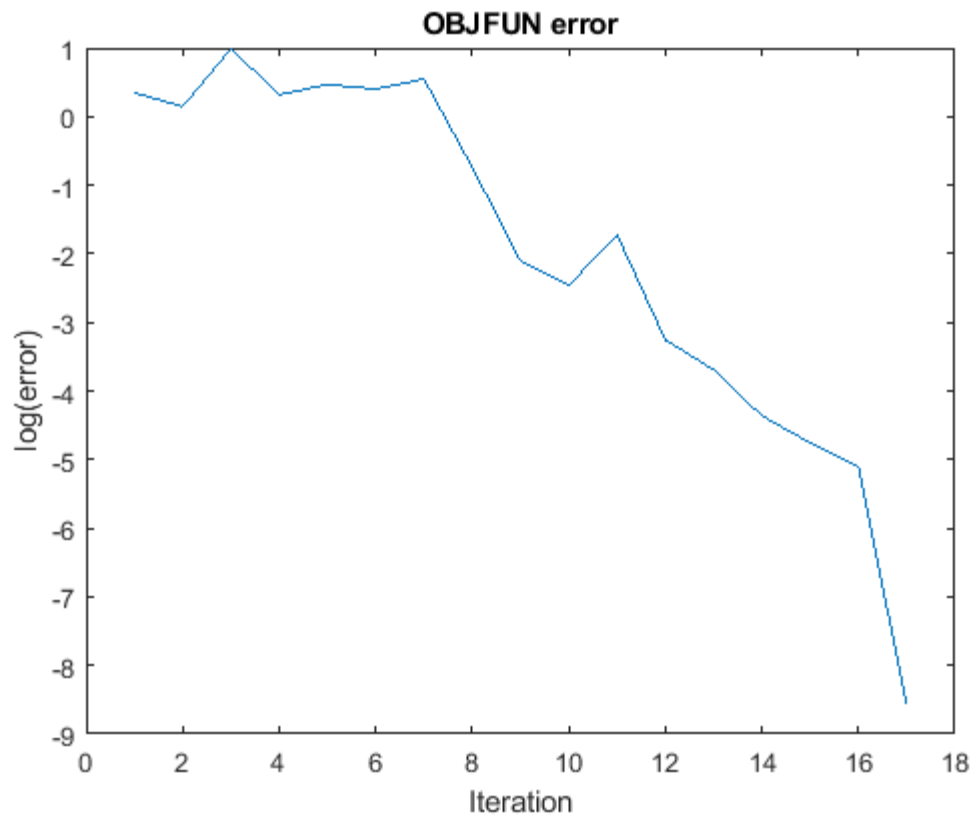
```
[xSim,ySim,errSim,errANN,ind,nEval1,exitFlag] = ...  
    NNO(objFun,nVar,lb,ub,... % optimization properties  
    initSim,hiddenSizes,Psize,... % ANN/GA properties  
    funTol,maxSim,XTol,YTol); % termination properties
```

---

## Output of the Neural Network Optimization algorithm

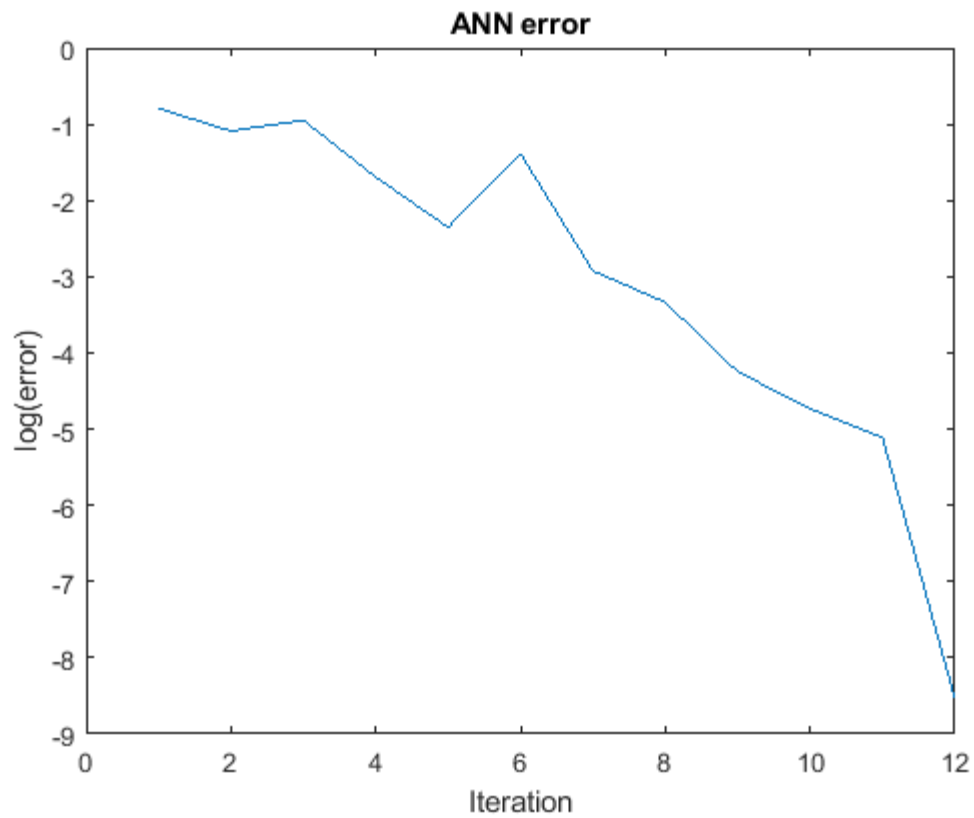
Check the evolution of the OBJFUN error

```
figure(1)  
plot(log(errSim))  
xlabel('Iteration')  
ylabel('log(error)')  
title('OBJFUN error')
```



Check the evolution of the optimum point of the dummy ANN function

```
figure(2)
plot(log(errANN(initSim+1:end)))
xlabel('Iteration')
ylabel('log(error)')
title('ANN error')
```



Print the optimum values of the design variables

```
xSim(:,ind(1))
```

ans =

```
0.7868
0.4763
0.1964
0.4985
0.9068
0.4416
0.6664
0.4669
```

## Compare the target curve and the optimum curve

x coordinates of target curve

```
xI=(0.01:0.01:0.15)';
```

y coordinates of target curve

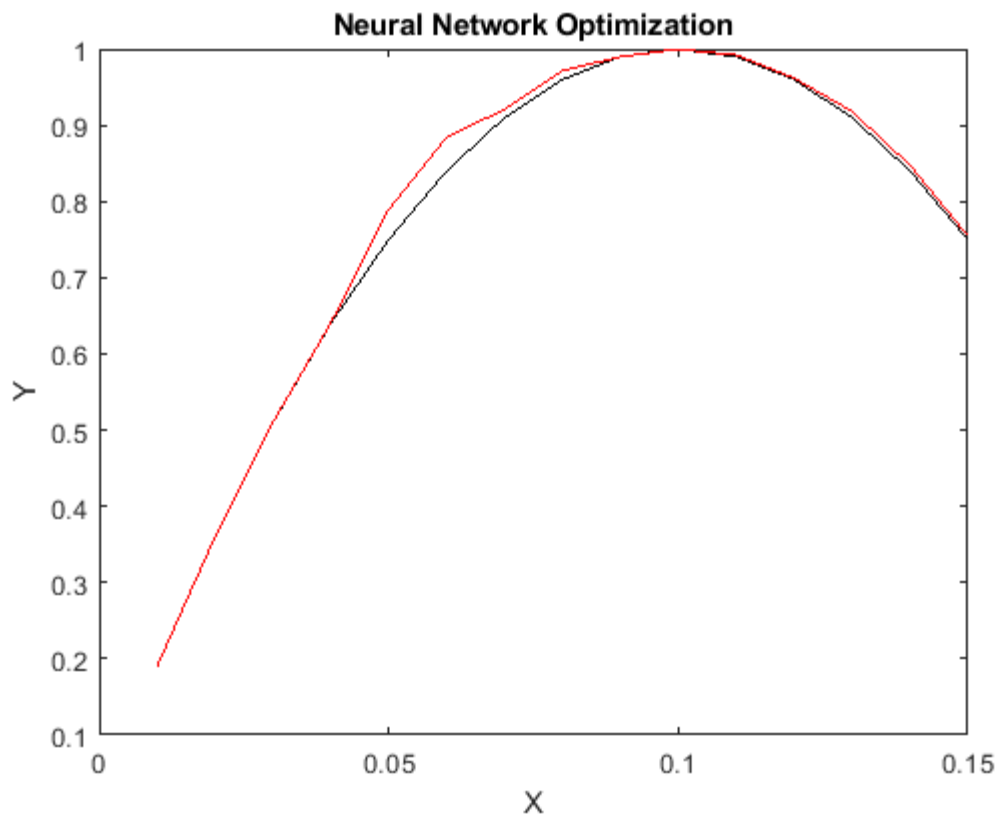
```
yI=1-100*(xI-0.1).^2;
```

Optimum curve based on the optimum values of the design variables

```
yOpt1 = func(xSim(:,ind(1)));  
yOpt1=yOpt1.*yI+yI;
```

Plot

```
figure(3)  
plot(xI,yI,'Color','black')  
hold on  
plot(xI,yOpt1,'Color','red')  
hold off  
title('Neural Network Optimization')  
xlabel('X')  
ylabel('Y')
```



### Solution with the lsqnonlin function

Apply the lsqnonlin function

```
x0=lb+rand(8,1).*(ub-lb);  
options=optimset('lsqnonlin');  
options.TolFun=0.02;  
[x,resnorm,residual,exitflag,output] = lsqnonlin(objFun,x0,lb,ub,options);
```

Local minimum found.

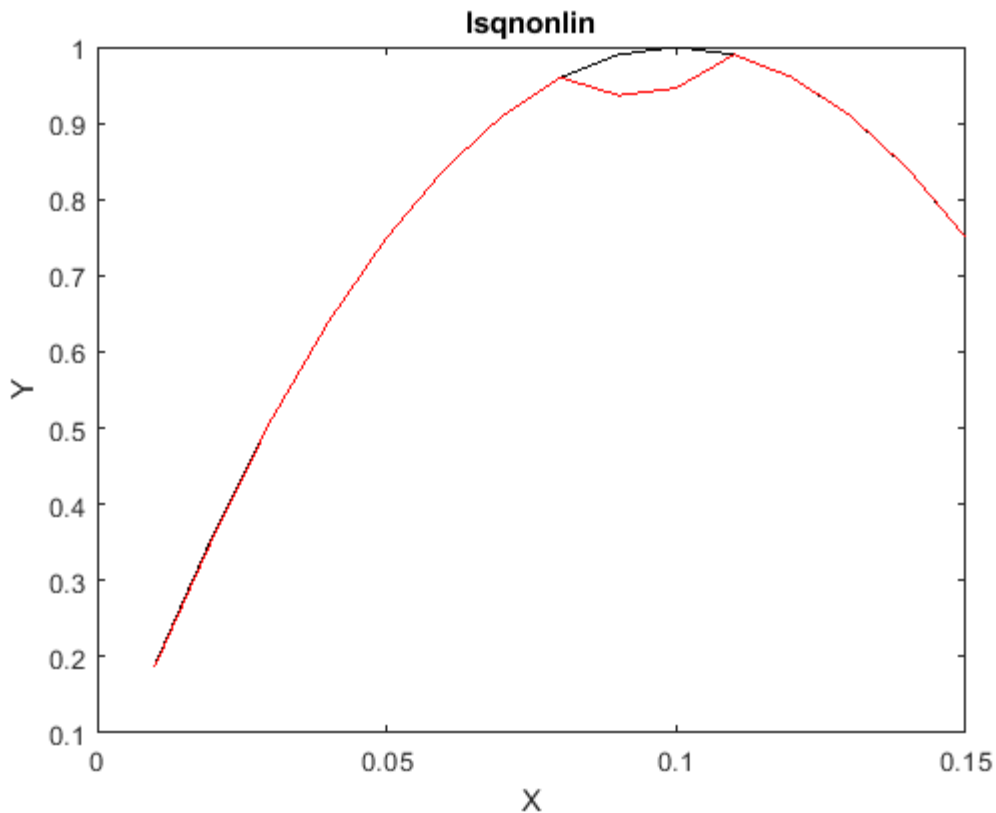
Optimization completed because the size of the gradient is less than the selected value of the optimality tolerance.

Optimum curve based on the optimum values of the design variables

```
yOpt2 = func(x);  
yOpt2=yOpt2.*yI+yI;
```

Plot

```
figure(4)  
plot(xI,yI,'Color','black')  
hold on  
plot(xI,yOpt2,'Color','red')  
hold off  
title('lsqnonlin')  
xlabel('X')  
ylabel('Y')
```



### Compare number of objective function evaluations

For the proposed Neural Network Optimization algorithm:

```
nEval1
```

```
nEval1 =
```

```
17
```

For the conventional lsqnonlin optimization algorithm:

```
nEval2=output.funcCount
```

```
nEval2 =
```

```
36
```

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## Documentation of the NNO function.

```
helpFun('NNO')
```

Neural Network Optimization (NNO)

### Syntax

```
[XSIM,YSIM,ERRSIM,ERRANN,IND,NEVAL,EXITFLAG] = ...
    NNO(OBJFUN,NVAR,LB,UB,...
    INITSIM,hiddenSizes,PSIZE,...
    FUNTOL,MAXSIM,XTOL,YTOL)
```

### Description

Apply the Neural Network Optimization (NNO) algorithm to solve nonlinear least-squares (nonlinear data-fitting) problems. The NNO algorithm uses an Artificial Neural Network (ANN) coupled with a Genetic Algorithm (GA) towards minimizing the sum of squares of a vector-valued objective function. The ANN is used as a dummy internal objective function equivalent to OBJFUN. The GA algorithm is used for minimizing the ANN. The optimum solution of the ANN given by the GA will be the optimum solution of OBJFUN, since the ANN and the OBJFUN are equivalent.

The optimization procedure goes as follows:

- (1) An initial set of training data is produced based on OBJFUN
- (2) The ANN is trained based on the above data set.
- (3) The ANN is used as an objective function in GA and is minimized.
- (4) OBJFUN is evaluated at the optimum solution that is found by GA.
- (5) This extra data is added at the initial set of training data, thus extending the data by one additional OBJFUN function evaluation.
- (6) Replace the initial training data with the extended training data
- (7) Continue with step (2) above

### Input arguments

OBJFUN [char(1 x :inf)] is the name of the objective function whose sum of squares is minimized. See the file func.m for details about its syntax and a coding example.

NVAR [double(1 x 1)] is the number of design variables.

LB [double(:inf x 1)] is a vector containing the lower bounds of the design variables

UB [double(:inf x 1)] is a vector containing the upper bounds of the design variables

INITSIM [double(1 x 1)] is the number of the initial evaluations of OBJFUN before the first training of the ANN.

HIDDENSIZES [double(1 x :inf)] is the size of the hidden layers in the ANN, specified as a row vector. The length of the vector determines the number of hidden layers in the ANN.

PSIZE [double(1 x 1)] is the size of the population used by the GA.

FUNTOL [double(1 x 1)] is the termination tolerance of the objective function. If the sum of squares of OBJFUN becomes lower than FUNTOL, optimum solution is considered to have been reached and the optimization algorithm is terminated.

MAXSIM [double(1 x 1)] is the number of maximum OBJFUN function evaluations (NEVAL). If NEVAL>MAXSIM, the optimization algorithm



is terminated.

XTOL [double(1 x 1)] is the tolerance for the change in the design variables (X). If  $\text{norm}((X(N+1)-X(N))./(\text{abs}(X(N+1))+\text{abs}(X(N)))) < \text{XTOL}$ , the optimization algorithm is terminated.

YTOL [double(1 x 1)] is the tolerance for the change in the output of OBJFUN. If  $\text{norm}((Y(N+1)-Y(N))./(\text{abs}(Y(N+1))+\text{abs}(Y(N)))) < \text{YTOL}$ , the optimization algorithm is terminated.

#### Output arguments

XSIM [double(NVAR x MAXSIM+1)] contains the values of the design variables that are used throughout the whole optimization history. The optimum values of the NNO are equal to XSIM(:,IND(1)).

YSIM [double(:inf x MAXSIM+1)] contains the values of OBJFUN that are used throughout the whole optimization history. The optimized output of OBJFUN is equal to YSIM(:,IND(1)).

ERRSIM [double(1 x MAXSIM+1)] contains the error which is equal to the sum of squares of OBJFUN throughout the whole optimization history. The optimized error of OBJFUN is equal to ERRSIM(IND(1)).

ERRANN [double(1 x MAXSIM+1)] contains the error which is equal to the sum of squares of the output of the ANN, used as a dummy objective function equivalent to OBJFUN, throughout the whole optimization history. The optimized error of ANN is equal to ERRANN(IND(1)).

IND [double(1 x 1)] is the position of the optimum in the optimization history.

NEVAL [double(1 x 1)] is the number of OBJFUN function evaluations.

EXITFLAG [double(1 x 1)] is an integer, showing the reason the solver stopped. It can take the following values (compatible with the exitflag output of the Matlab function LSQNONLIN):

- EXITFLAG=1: Function converged to a solution
- EXITFLAG=2: Change in X is less than the specified tolerance TOLX
- EXITFLAG=3: Change in Y is less than the specified tolerance TOLY
- EXITFLAG=0: Number of function evaluations exceeded MAXSIM
- EXITFLAG=-1: An error in OBJFUN stopped the solver.

#### Example

```
objFun='func';
nVar=8;
lb=0*ones(nVar,1);
ub=1*ones(nVar,1);
initSim=5;
hiddenSizes = 15; % row vector
Psize=10;
funTol=0.001;
maxSim=60;
XTol=0.001;
YTol=0.001;
[xSim,ySim,errSim,errANN,ind,nEval,exitFlag] = ...
    NNO(objFun,nVar,lb,ub,... % optimization properties
        initSim,hiddenSizes,Psize,... % ANN/GA properties
        funTol,maxSim,XTol,YTol); % termination properties
% Output of the Neural Network Optimization algorithm
% Evolution of the OBJFUN error
figure(1)
plot(log(errSim))
xlabel('Iteration')
ylabel('log(error)')
title('OBJFUN error')
% Evolution of the optimum point of the dummy ANN function
```

```

figure(2)
plot(log(errANN(initSim+1:end)))
xlabel('Iteration')
ylabel('log(error)')
title('ANN error')
% Print the optimum values of the design variables
xSim(:,ind(1))
% Compare the target curve and the optimum curve
% x coordinates of target curve
xI=(0.01:0.01:0.15)';
% y coordinates of target curve
yI=1-100*(xI-0.1).^2;
% Optimum curve based on the optimum values of the design variables
yOpt = func(xSim(:,ind(1)));
yOpt=sqrt(yOpt).*yI+yI;
% Plot
figure(3)
plot(xI,yI,'Color','black')
hold on
plot(xI,yOpt,'Color','red')
hold off

```

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# func

Documentation of the func function.

```
helpFun('func')
```

Objective function whose sum of squares is minimized

Syntax

```
Y = FUNC(X)
```

Input arguments

X [double(:inf x 1)] is a vector containing the values of the design variables

Output arguments

Y [double(:inf x 1)] is a vector containing the values of the function at X.

Example

```
% Evaluate the relative error with respect to the (xI-yI) stress  
% strain curve for a random combination of design variables  
x = rand(8,1);  
y = func(x);
```

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Documentation of the crossoverFun function.

```
helpFun('crossoverFun')
```

Weighted average crossover

## Syntax

```
XOVERKIDS = crossoverFun(PARENTS,OPTIONS,GENOMELENGTH, ...  
    FITNESSFCN,UNUSED,THISPOPULATION,RATIO)
```

## Description

Create the crossover children XOVERKIDS of the given population THISPOPULATION using the available PARENTS. Depending on the value of the variable RATIO, children are generated on the line between the parents (if RATIO is scalar) or children are generated within the hypercube with the parents at opposite corners (if RATIO is vector with size [1 x GENOMELENGTH]).

## Input arguments

PARENTS [double(1 x :inf)] is the vector of parents chosen by the selection function.  
OPTIONS [struct(1 x 1)] is a structure containing the ga options, given by the command >>OPTIONS = optimoptions('ga').  
GENOMELENGTH [double(1 x 1)] is the number of the design variables  
THISPOPULATION [double(Psize x GENOMELENGTH)] contains the individuals in the current population.  
RATIO [double(1 x 1)] is the weight applied for the weighted average of the parents.

## Output arguments

XOVERKIDS [double(length(PARENTS)/2 x GENOMELENGTH)] is the offspring that results from the crossover operation.

## Example

```
% Create an options structure using crossoverFun as the crossover  
% function with default ratio = ones(1,GenomeLength)  
options = optimoptions('ga', 'CrossoverFcn', @crossoverFun);  
% Create an options structure using crossoverFun as the crossover  
% function with RATIO of 0.5  
ratio = 0.5  
options = optimoptions('ga', 'CrossoverFcn', {@crossoverFun, ratio});
```

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## mutationFun

Documentation of the mutationFun function.

```
helpFun('mutationFun')
```

Uniform multi-point mutation

### Syntax

```
MUTATIONCHILDREN = MUTATIONFUN(PARENTS,OPTIONS,GENOMELENGTH,...  
    FITNESSFCN,STATE,THISSCORE,THISPOPULATION, ...  
    MUTATIONRATE,MUTATIONSCALE)
```

### Description

Create mutated children using uniform mutations at multiple points. Mutated genes are uniformly distributed over the range of the gene. The new value is NOT a function of the parents value for the gene.

### Input arguments

PARENTS [double(1 x :inf)] is the vector of parents chosen by the selection function.

OPTIONS [struct(1 x 1)] is a structure containing the ga options, given by the command `>>OPTIONS = optimoptions('ga')`.

GENOMELENGTH [double(1 x 1)] is the number of the design variables

FITNESSFCN [function handle] is the fitness function. It can be called by the command `>>Y=FitnessFcn(X)`, where X [double(N x GENOMELENGTH)] is an array containing N individuals, each containing GENOMELENGTH values of the design variables. Y [double(1 x N)] contains the fitness values of the population X.

STATE [struct(1 x 1)] is a structure Structure containing information about the current generation.

THISSCORE [double(PSIZE x 1)] contains the scores of the current population. PSIZE [double(1 x 1)] is the population size.

THISPOPULATION [double(PSIZE x GENOMELENGTH)] contains the individuals in the current population.

MUTATIONRATE [double(1 x 1)] is the mutation rate. Each entry of an individual has a probability rate of being mutated equal to MUTATIONRATE.

MUTATIONSCALE [double(1 x 1)] is the mutation scale. If an entry of an individual is being mutated, the new value is given by `>>m=lb+MUTATIONSCALE*rand*(ub-lb)`, where lb, ub are the lower and upper bounds of this entry. If `m<lb`, then it is set `m=lb`. If `m>ub`, then it is set `m=ub`.

### Output arguments

MUTATIONCHILDREN [double(length(PARENTS) x GENOMELENGTH)] is the mutated offspring.

### Example

```
% Create an options structure specifying that the mutation function  
% to be used is MUTATIONFUN, with MUTATIONRATE equal to 0.05 and  
% MUTATIONSCALE equal to 1.2.  
mutationRate = 0.05;  
mutationScale = 1.2;  
options=optimoptions('ga','MutationFcn',...  
    {@mutationFun,mutationRate,mutationScale});
```

