

An Example of Running Constrained Optimization Codes

multivarious.opt: ors, nms, sqp

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Design variables, objective function and constraint inequalities

Design optimizations problems are conventionally defined in terms of n bounded design variables $\mathbf{v} = [v_1, \dots, v_n]$, a scalar design objective, $f(\mathbf{v})$, and m design constraints $\mathbf{g}(\mathbf{v}) = [g_1(\mathbf{v}), \dots, g_m(\mathbf{v})]$.

$$\begin{array}{llll} \underset{v_1, v_2, \dots, v_n}{\text{minimize}} & J = f(v_1, v_2, \dots, v_n) \text{ such that} & \begin{array}{l} g_1(v_1, v_2, \dots, v_n) \leq 0 \\ \vdots \\ g_m(v_1, v_2, \dots, v_n) \leq 0 \end{array} & \text{and} & \begin{array}{l} v_{\text{lb},1} \leq v_1 \leq v_{\text{ub},1} \\ \vdots \\ v_{\text{lb},n} \leq v_n \leq v_{\text{ub},n} \end{array} \end{array}$$

where $[v_1, \dots, v_n]$ is a vector of n *design variables*, $f(v_1, \dots, v_n)$ is the scalar-valued *design objective* to be minimized, $g_i(v_1, \dots, v_n) \leq 0$ is the i -th out of m *design constraints* to be satisfied, and $v_{\text{lb},i} \leq v_i \leq v_{\text{ub},i}$ provide lower bounds (lb) and upper bounds (ub) on each of the design variables individually.

Convention for inequality constraints and constraint scaling

By convention, all constraints are expressed as an inequality compared to zero. And by convention, positive constraint values are “not ok.” A standard (conventional) constraint function $g(\mathbf{v})$ for an inequality

$$p(\mathbf{v}) \leq q(\mathbf{v})$$

is an inequality compared to zero

$$g(\mathbf{v}) = p(\mathbf{v}) - q(\mathbf{v}) \leq 0$$

If the numerical values of one constraint equation are much much larger or smaller than numerical values of other constraint equations, it is helpful to scale the constraints so that they all have values roughly around the range (-1,1). To do so ...

If p is a positive constant, use	$g(\mathbf{v}) = 1 - q(\mathbf{v})/p \leq 0.$	In code this is written	$\mathbf{g} = 1 - \mathbf{q}/\mathbf{p};$
If q is a positive constant, use	$g(\mathbf{v}) = p(\mathbf{v})/q - 1 \leq 0.$	In code this is written	$\mathbf{g} = \mathbf{p}/\mathbf{q} - 1;$
If p is a negative constant, use	$g(\mathbf{v}) = q(\mathbf{v})/p - 1 \leq 0.$	In code this is written	$\mathbf{g} = \mathbf{q}/\mathbf{p} - 1;$
If q is a negative constant, use	$g(\mathbf{v}) = 1 - p(\mathbf{v})/q \leq 0.$	In code this is written	$\mathbf{g} = 1 - \mathbf{p}/\mathbf{q};$

An example optimization problem

This document demonstrates the use of three numerical algorithms for constrained optimization to solve the following constrained optimization problem:

$$\min_{v_1, v_2} J = f(v_1, v_2) = (v_1 - c_1)^2 + (v_2 - c_2)^2 + c_3 N$$

$$\begin{aligned} \text{such that: } g_1(v_1, v_2) &= a_1((v_1 - a_2)^2 + (v_2 - a_3)^2) - a_4 \leq 0, \\ g_2(v_1, v_2) &= b_1((v_1 - b_2)^2 + (v_2 - b_3)^2) - b_4 \leq 0, \end{aligned}$$

$$\text{and } 0 \leq v_i \leq 1 \quad i \in (1, 2)$$

where $[a_1, a_2, a_3, a_4]$, $[b_1, b_2, b_3, b_4]$, and $[c_1, c_2, c_3]$, are numerical constants and N is an uncertain value modeled by a standard-normal distribution. The coefficient c_3 determines the level of uncertainty in the objective. In this example, the unconstrained minimum of $f(\mathbf{v})$ is at $(v_1^*, v_2^*) = (c_1, c_2)$.

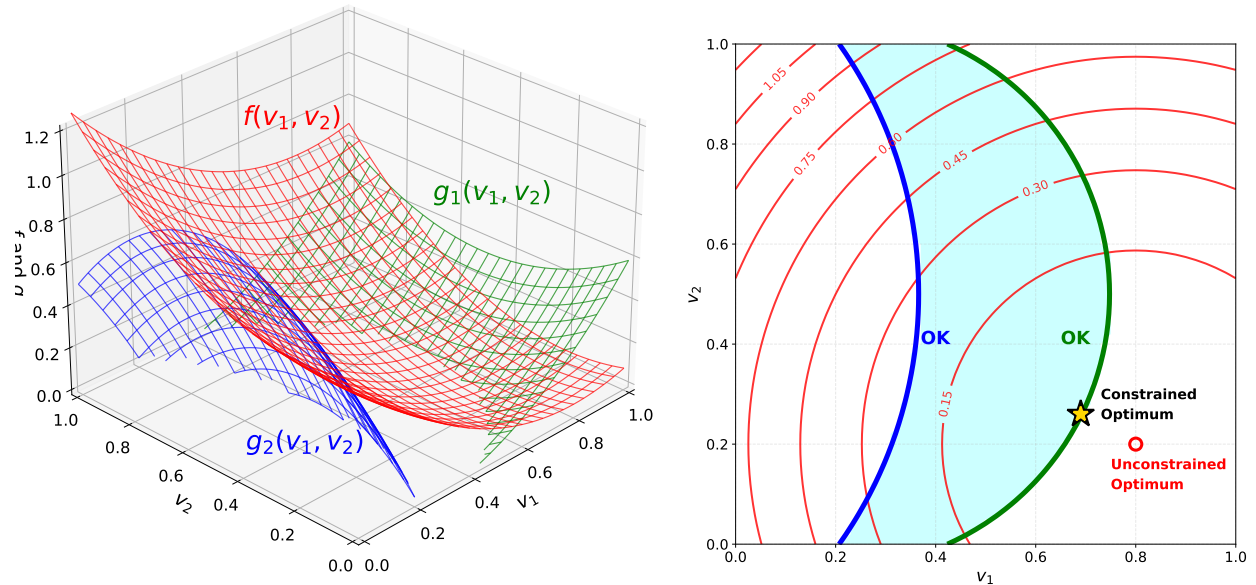


Figure 1.

Surfaces and contours of the objective, $f(v)$ (red), and the constraints $g_1(v)$ (green) and $g_2(v)$ (blue).

Constant values:

$$\mathbf{a} = [1.0, 0.2, 0.5, 0.3],$$

$$\mathbf{b} = [-2.0, -0.5, 0.5, -1.5] \text{ and}$$

$$\mathbf{c} = [0.8, 0.2, 0.0]$$

(max headroom)

Three algorithms for constrained optimization

The numerical solution to an optimization problem depends on the algorithm used to obtain the solution. For some optimization problems, the choice of the algorithm can make a significant difference.

The constrained optimization algorithms provided by the [multivarious](#) library are:

Optimized Random Search [ors.py](#)
 Nelder-Mead Simplex [nms.py](#)
 Sequential Quadratic Programming [sqp.py](#)

The three optimization methods are used with the similar function calls.

```
1 v_opt, f_opt, g_opt, cvg_hst, _, _ = ors( func, v_init, v_lb, v_ub, opts, C )
2 v_opt, f_opt, g_opt, cvg_hst, _, _ = nms( func, v_init, v_lb, v_ub, opts, C )
3 v_opt, f_opt, g_opt, cvg_hst, lmda, H = sqp( func, v_init, v_lb, v_ub, opts, C )
```

INPUT	
func	the name of the function to be optimized in the form [objective, constraints] = func(v,C)
v_init	the initial guess for the design variable values, \mathbf{v}
v_lb	lower bound on the design variables, \mathbf{v}
v_ub	upper bound on the design variables, \mathbf{v}
opts	an optional array or list of algorithmic options opts[0] = msg level of displayed intermediate information opts[0] = 0: display no intermediate results opts[0] = 1: display a synopsis of results at each iteration opts[0] = 2: display comprehensive results at each iteration opts[0] = 3: plot the convergence with respect to variables opt[10] and opt[11] opts[1] = tol_x tolerance on convergence of design variables opts[2] = tol_f tolerance on convergence of the design objective opts[3] = tol_g tolerance on convergence of constraints opts[4] = max_evals limit on number of function evaluations opts[5] = penalty on constraint violations opts[6] = exponent on constraint violations opts[7] = m_max max number of function evaluations to estimate the mean of $f(\mathbf{v}, \mathbf{C})$ opts[8] = cov_F desired accuracy of the estimate of the mean of $f(\mathbf{v}, \mathbf{C})$ (as a c.o.v.) opts[9] = 1: stop when the solution is feasible j
C	an optional array, list, set, simple namespace, or tuple of constants used by func(v,C)
OUTPUT	
v_opt	a set of design variables at or near the optimal value
f_opt	the objective associated with the optimal design variables
g_opt	the constraints associated with the optimal design variables
cvg_hst	record of \mathbf{v} , f , g , function_count, and convergence criteria
lmda	the set of Lagrange multipliers at the active constraints (SQP only)
Hess	the Hessian of the objective function at the optimal point (SQP only)

To install the [multivarious](#) library: `git clone https://github.com/hpgavin/multivarious`

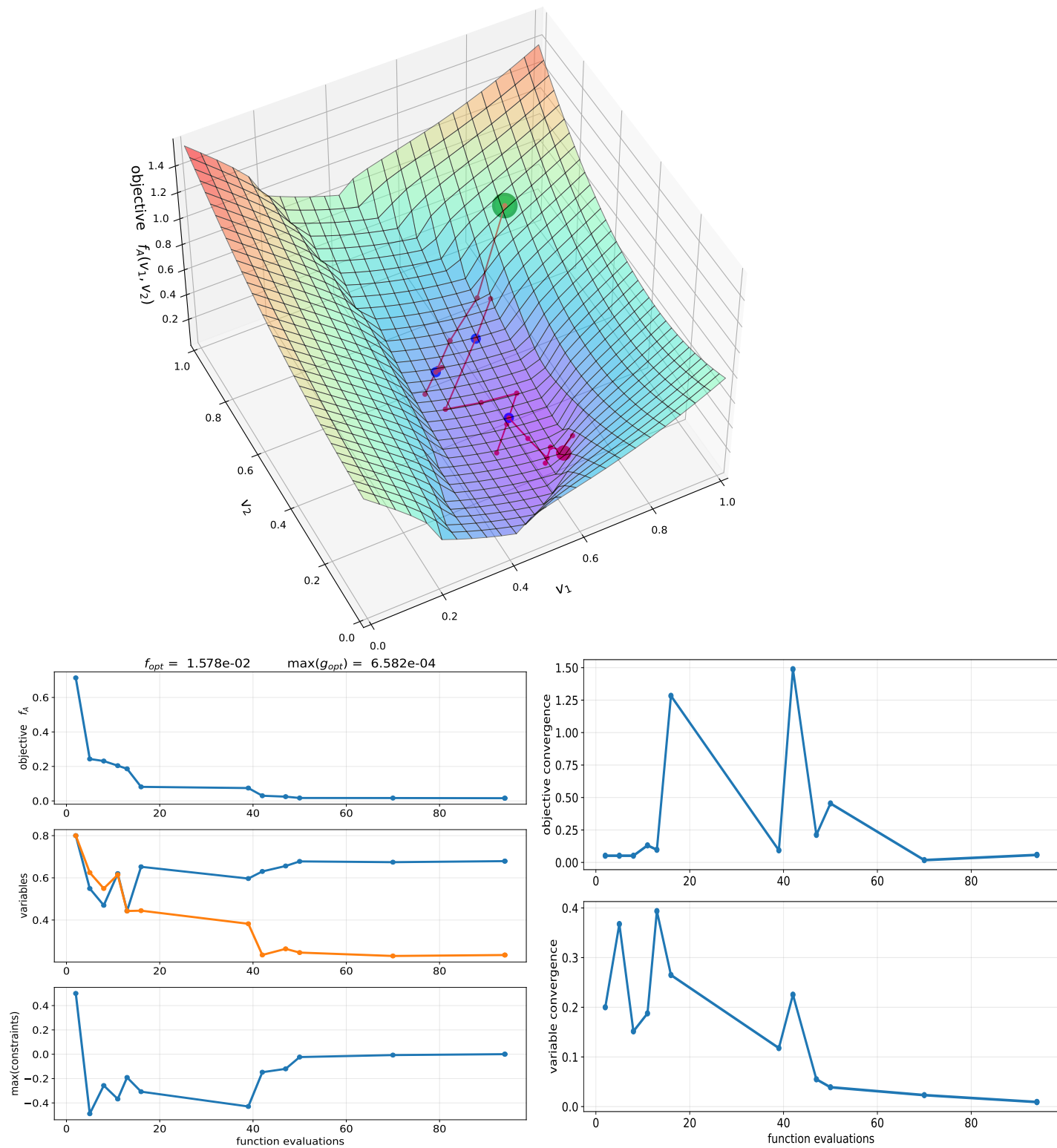
Code to define and solve the example optimization problem (*with comments*)

```

1  #!/usr/bin/python3 -i
2
3  import numpy as np
4  from types import SimpleNamespace
5
6  from multivarious.opt import ors
7  from multivarious.opt import nms
8  from multivarious.opt import sqp
9  from multivarious.utl import plot_cvg_hst
10
11 # Define the optimization problem. =====
12 def opt_example_analysis( v, C ):
13     """
14     Relate the design objective, f, and the design constraints, g, to
15     the design variables, v, and constants, C.
16     """
17
18     v1 = v[0]                # description of design variable "v1", units
19     v2 = v[1]                # description of design variable "v2", units
20
21     a = C.a                  # description of constant a, units
22     b = C.b                  # description of constant b, units
23     c = C.c                  # description of constant c, units
24
25     # the design objective
26     f = ( v1 - c[0] )**2 + ( v2 - c[1] )**2 + c[2]*np.random.randn(1)
27
28     # the array of design constraints
29     g = np.array([
30         a[0] * ( (v1 - a[1])**2 + (v2 - a[2])**2 )/a[3] - 1, # "g1"
31         1 - b[0]*( (v1 - b[1])**2 + (v2 - b[2])**2 )/b[3]      # "g2"
32     ])
33
34     return f[0], g          # end of opt_example_analysis()
35
36 # Set-up and Solve the optimization problem. =====
37
38 # Constants used within the optimization analysis ...
39 C = SimpleNamespace()
40 C.a = np.array([ 1.0, 0.2, 0.5, 0.3 ])
41 C.b = np.array([ -2.0, -0.5, 0.5, -1.5 ])
42 C.c = np.array([ 0.8, 0.2, 0.00 ])
43
44 v_lb = np.array([ 0.0, 0.0])    # lower bound on the design variables
45 v_ub = np.array([ 1.0, 1.0])    # upper bound on the design variables
46
47 n = len(v_lb)                  # the number of design variables
48
49 #v_init = v_lb + np.random.rand(n)*(v_ub - v_lb) # a random initial guess
50 v_init = np.array([ 0.8 , 0.8 ]) # a specified initial guess
51
52 # optimization options ...
53 #      0      1      2      3      4      5      6      7      8
54 #      msg    tol_v  tol_f  tol_g  max_evals  pnlt  expn  m_max  cov_F
55 opts = [ 3 , 1e-2 , 1e-2 , 1e-3 , 50*n**3 , 0.5 , 0.5 , 1 , 0.05 ]
56
57 # Solve the optimization problem using one of ... ors , nms , sqp
58 v_opt, f_opt, g_opt, cvg_hst, _, _ = sqp(opt_example_analysis, v_init, v_lb, v_ub, opts, C)
59
60 # plot the convergence history
61 plot_cvg_hst( cvg_hst , v_opt )

```

Optimized Random Search (ors) Results



Optimized Random Search (ors) Results

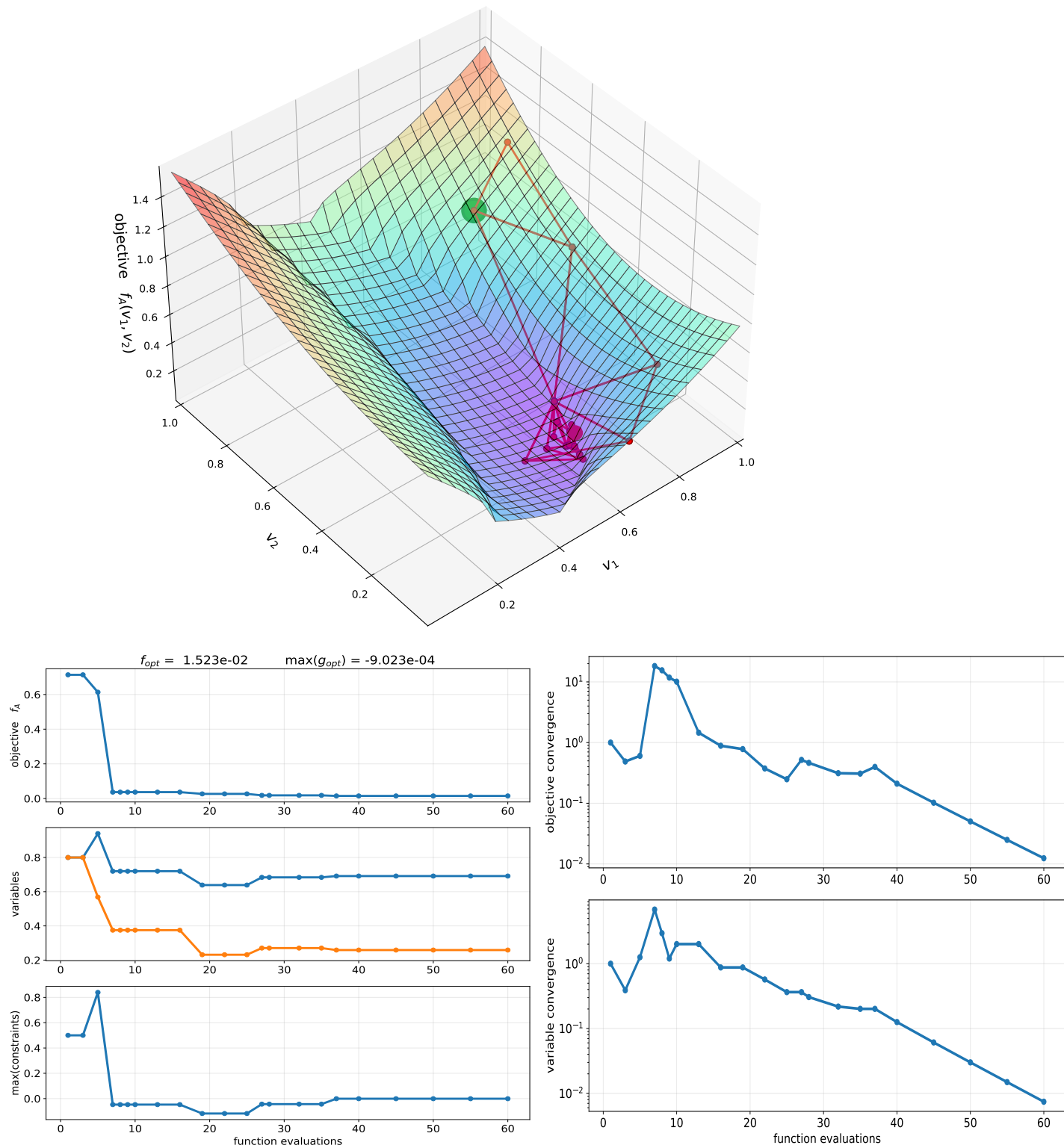
```

+++++-----+ ORS -----+
iteration          =    12      *** feasible ***
function evaluations =    94 of   400 (23.5%)
e.t.a.            = 06:46:15
objective         =   1.578e-02
variables         =   6.791e-01  2.342e-01
max constraint    =   6.582e-04 (0)
objective convergence = 5.7963e-02  tol_f = 0.010000
variable convergence = 9.1950e-03  tol_v = 0.010000
c.o.v. of F_A     =   0.000e+00
step std.dev (sigma) = 0.014
+++++-----+ ORS -----+

* Woo-Hoo! Converged solution found!
*           convergence in design variables
* Woo-Hoo! Converged solution is feasible!
* objective =   1.578e-02  evals = 94  time = 0.02s
* -----
*           v_init      v_lb      <      v_opt      <      v_ub
* -----
* v[ 0]      0.8000      0.0000      0.67912      1.0000
* v[ 1]      0.8000      0.0000      0.23422      1.0000
* Constraints :
*   g( 0) =      0.00066  ** binding **
*   g( 1) =     -0.94796
*
* -----
* Completion   : 06:46:15 (0:00:00)

```

Nelder Mead Simplex (nms) Results



Nelder Mead Simplex (nms) Results

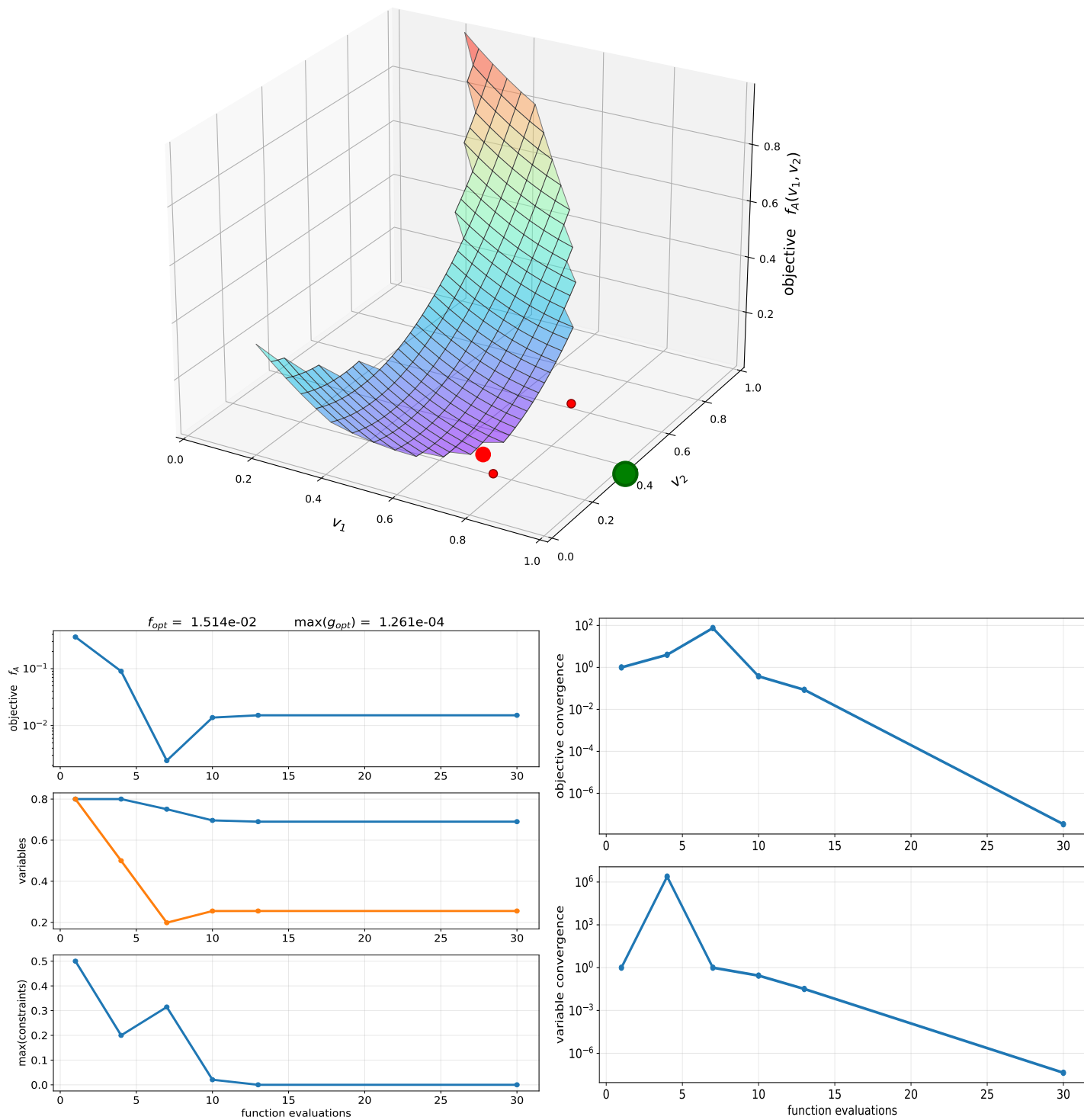
```

===== NMS =====
iteration                =    22    *** feasible ***
                                shrink
function evaluations     =    60 of   400 (15.0%)
e.t.a.                  = 06:55:17
objective               =    1.523e-02
simplex :      vertex 1      vertex 2      vertex 3
                6.915e-01    6.923e-01    6.910e-01
                2.588e-01    2.606e-01    2.595e-01
f_A                1.523e-02    1.528e-02    1.542e-02
max(g) = -9.023e-04 -1.229e-03 -3.622e-03
cov(F_A) = 0.000e+00 0.000e+00 0.000e+00
objective convergence   = 1.2412e-02   tol_f = 0.010000
variable convergence    = 7.4241e-03   tol_v = 0.010000
c.o.v. of F_A           = 0.0000e+00
===== NMS =====

* Woo Hoo! Converged solution found!
*           convergence in design variables
* Woo Hoo! Converged solution is feasible
* objective = 1.523e-02   evals = 60   time = 1.55s
* -----
*           v_init      v_lb      <   v_opt      <   v_ub
* -----
* v[ 1]      0.8000      0.0001      0.69148      1.0000
* v[ 2]      0.8000      0.0001      0.25881      1.0000
* -----
* Constraints:
* g[ 1] =    -0.00090    ** binding **
* g[ 2] =    -0.97041
*
* -----
* Completion   : 06:55:09 (0:00:01)

```


Sequential Quadratic Programming (sqp) Results



Sequential Quadratic Programming (sqp) Results

```

***** SQP *****
iteration           =      6   *** feasible ***
function evaluations =     30 of   400 ( 7.5%)
e.t.a.             = 07:00:00
objective          =   1.514e-02
variables          =   6.901e-01   2.553e-01
max constraint     =   1.261e-04 (1)
Step Size         =  -6.104e-05
BFGS method       : modify gradients to ensure Hessian > 0, Hessian update
QP method         : ok
objective convergence = 3.3522e-08   tol_f = 0.010000
variable convergence = 4.3403e-08   tol_v = 0.010000
***** SQP *****

* Woo Hoo! Converged solution found in 6 iterations!
*           convergence in design variables
*           convergence in design objective
* Woo Hoo! Converged solution is feasible
* objective =   1.514e-02   evals = 30   time = 0.70s
* -----
*           v_init      v_lb      <   v_opt      <   v_ub      lambda
* -----
* v[  1]      0.8000      0.0000      0.69008      1.0000
* v[  2]      0.8000      0.0000      0.25534      1.0000
* -----
* Constraints:
* g[  1] =      0.00013      lambda[  1] =      0.22479      ** binding **
* g[  2] =     -0.96821      lambda[  2] =      0.00000
* Active Constraints:  1
* -----
* Completion   : 06:59:52 (0:00:00)

```

Optimization of Design Problems with Uncertainties

The design-based analysis of many systems usually involves imprecise or uncertain information. These can include uncertainties in the system's operating environment (loading such as the monthly rainfall into a watershed, the peak hurricane wind loading on a skyscraper, or the impact velocity of a car crash), and uncertainties in the system's intrinsic attributes (behavior such as watershed dynamics or material strength).

Probability distributions (e.g., the mean and standard deviation of a normal distribution), provide a quantification of these intrinsic and environmental uncertainties. A distribution of a system's performance can be estimated by computing a statistical sample of the performance from samples of intrinsic and environmental variables, e.g., a sample of material strength values, and sample of peak wind speed values. This is done through the process of multiple re-analyses of a candidate design using different, but statistically representative, values of the uncertain quantities in each analysis. The mean and variability of the performance of a particular design (in the context of intrinsic and environmental uncertainties) can be estimated from a statistical sample of the performance metric (i.e., the objective function). Note that confidence in the statistical estimates improves with the number of re-analyses. In other words, estimates of statistics like the mean or the standard deviation improve with larger sample sizes. System analyses can take considerable computational time, and so it is desirable to limit the number of re-analyses, even at the cost of poorer estimates of the mean and standard deviation of the performance.

Now, comparing two candidate designs in terms of poor estimates of the mean and the standard deviation of the performance, could be misleading. The comparative assessment based on statistics *estimated* from a small sample of performance metrics depends entirely on the values in the sample, which might not be truly statistically representative if the sample size is small. Design A could appear to be better than design B based on a small sample, while a very large sample would indicate the opposite.

To optimize designs with uncertain performance, search methods (such as the Nelder-Mead method) can be more robust (less sensitive to sampling variability) than gradient-based methods (such as SQP).

The implementation of the Optimized Step Size Random Search in `ORSopt` and the Nelder-Mead method in `NMAopt.m` can handle problems with uncertain performance metrics. The use of these optimization methods for optimization with uncertainty can be tailored (or tuned) by changing three values in the set of `options`:

- Uncertain objective functions can be assessed in terms of their statistical properties (for example, their mean (average) and their standard deviation (or coefficient of variation)). Estimating the mean $M_F(\mathbf{v})$ and coefficient of variation $C_F(\mathbf{v})$ of the uncertain performance requires a sample of values of the performance metric $f_A(\mathbf{v}, \mathbf{C})$ for the same set of design variables \mathbf{v} and constants \mathbf{C} , but with different values of the uncertain variables. Given a sample $[f_{A,1}, f_{A,2}, \dots, f_{A,m}]$, from m repeated evaluations of the augmented objective function, $f_A(\mathbf{v}, \mathbf{C})$ the estimates of the mean and coefficient of variation can be computed as follows:

$$M_F = \frac{1}{m} \sum_{i=1}^m f_{A,i}(\mathbf{v}, \mathbf{C})$$

and

$$C_F = \frac{1}{M_F} \left[\frac{1}{m-1} \sum_{i=1}^m (f_{A,i}(\mathbf{v}, \mathbf{C}) - M_F)^2 \right]^{1/2}$$

- How many evaluations should be used in computing M_F and C_F ? That is, what value for m should be specified? The answer to this question depends on the level of inherent variability in $f_A(\mathbf{v}, \mathbf{C})$, on the desired statistical error e_F in the estimate of M_F , and the level of confidence we require of our estimate. The inherent variability of $f_A(\mathbf{v}, \mathbf{C})$ is estimated as C_F .
 - Problems with larger inherent variability require larger sample sizes to achieve the same level of confidence.
 - Problems which require higher confidence require larger sample sizes to achieve the same level of inherent variability.

The equation for m is:

$$m = \left[z_{\alpha/2} \frac{C_F}{e_F} \right]^2$$

where $z_{\alpha/2} = 1.645$ for a 90% confidence level on the estimate of M_F .

The option `m_max` (`opts[7]`) sets a limit on the sample size m in order to restrict m from becoming too large, (in cases with very large C_F or very small desired e_F).

The option `cov_F` (`opts[8]`) sets the value of e_F , the desired estimation error for the mean, M_F (as a c.o.v.)

Note that optimizing with small values of `cov_F` (`opts[8]`) and large values of `m_max` (`opts[7]`) could require many (many) function evaluations, but will represent the statistics of the objective function very well.

- Because the estimate of the mean and c.o.v. of F_A requires a sample of m evaluations, the total number of evaluations for the optimization needed for a desired level of confidence in the estimate of M_F may require an undesireably large amount of computational time. To allow for the increased computational burden, the maximum total number of function evaluations, `max_evals` (`opts[4]`) may need to be set larger.
- For optimization problems with uncertain objective functions, it is sometimes desirable to recognize the uncertainty of the objective in the cost function. Optimization cost functions for uncertain objective functions are called *risk measures*.

The .py-function `avg_cov_func.py`

takes care of computing M_F , C_F , and implements the the selected risk measure to be optimized. A number of risk measures for stochastic optimization problems can be selected within `avg_cov_func.m`: the sample average, the sample average plus the sample standard deviation divided by \sqrt{m} (the 84th percentile of the mean estimate), the sample average plus the sample standard deviation (the 84th percentile of the objective function), or the sample max,

```

1 #      CHOOSE ONE OF THE FOLLOWING RISK-BASED PERFORMANCE MEASURES ...
2 #      F_risk = M_F                               # average-of-N values
3 #      F_risk = M_F * ( 1 + C_F/np.sqrt(m) )      # 84th percentile of the avg. of F
4 #      F_risk = M_F * ( 1 + C_F )                 # 84th percentile of F
5 #      F_risk = max_F;                             # largest-of-N values

```

In the example script on page 4, the uncertainty-level in this example problem is set by the coefficient c_3 , so in this example we know in advance that the standard deviation of F_A is equal to the value we use for c_3 (0.10). Setting `cov_F (opts[8])` to 0.05 means that we desire an estimate for the mean of F_A that is accurate to within $\pm 5\%$, with a 90% confidence level. Using this information along with the equation for m , above, we will need a sample size of $m = (1.645 \times 0.10/0.05)^2 \approx 11$. So the maximum sample size, `m_max (opts[7])`, can be set to 11.

Overall, the goal in setting values of `m_max (opts[7])` and `cov_F (opts[8])` is to balance values that get the overall optimization to consistently converge to sufficiently reliable solutions with a sufficiently small number of function evaluations.

Note that:

- The risk measure used in this example is $F_{A,\text{risk}} = M_F(1 + C_F)$.
- The values of the optimized objective functions f_{opt} shown in the figures are all very close to one another, even for the problem with added uncertainty.

