Simulated Annealing Application for Structural Optimization

Farhad Kolahan, M. Hossein Abolbashari, and Samaeddin Mohitzadeh

Abstract—Several methods are available for weight and shape optimization of structures, among which Evolutionary Structural Optimization (ESO) is one of the most widely used methods. In ESO, however, the optimization criterion is completely case-dependent. Moreover, only the improving solutions are accepted during the search. In this paper a Simulated Annealing (SA) algorithm is used for structural optimization problem. This algorithm differs from other random search methods by accepting non-improving solutions. The implementation of SA algorithm is done through reducing the number of finite element analyses (function evaluations). Computational results show that SA can efficiently and effectively solve such optimization problems within short search time.

Keywords—Simulated annealing, Structural optimization, Compliance, C.V. product.

I. INTRODUCTION

WEIGHT optimization is one of the most important issues in designing different structures such as machine elements, towers and frames. Design engineer working in the field of research and development has to often design completely new structures. The loading and support conditions of a particular design problem are usually known in advance, but the designer should decide on the final shape and geometry of structure. Weight is known to be one of the main criteria in structural design. For this reason, weight reduction is often set as the main objective of the design task. Due to financial and safety considerations, optimum design of structures has received much attention in the literature.

Among different optimization methods, Evolutionary Structural Optimization (ESO) is the most widely used techniques. ESO is based on a simple idea that an optimal structure (with maximum stiffness but minimum weight) can be achieved by gradually removing inefficient materials from design domain. This method was first proposed by Xie and Steven [1]. The basic concept of ESO is that by systematically removing inefficient materials, the structure evolves towards a lighter one. It is usually employed for sizing, shape and layout problems under stress considerations [1], [2].

A major drawback with ESO is that the optimization results are likely to be local optiums, as the removal is one-sided and thus some useful elements are probably deleted in the early evolutional generations. To overcome this problem, ESO has been extended to bidirectional evolutionary structural optimization (BESO) which allows materials to be added to the structure at the same time as the inefficient ones are removed [3].

However, the results from ESO/BESO are likely to be local optiums other than the global optimum desired [4-6]. One obvious deficiency of ESO/BESO is that these methods may result in a non-convergent solution [4]. In other words, the solution may be worse and worse in terms of the objective function, e.g. compliance, if the ESO/BESO procedure continues without stop. Apparently, the solution using this type of ESO/BESO procedure is problematic when a broken member with no or low strain energy happens to be a part of the final topology [5]. In addition, for BESO method, the new elements are introduced only around existing elements with a high value of the criterion function. Such an element introduction may be unsuccessful in rectifying incorrect element rejections. It could also be unsuccessful in connecting large areas/volumes where much material has been removed [6].

In this paper, a Simulated Annealing (SA) approach for structural optimization is presented. The objective is to find a design with minimum compliance with respect to a desired volume. The optimization is done in such a way that design specifications such as structure performance and overall geometry are maintained.

II. SIMULATED ANNEALING

Simulated annealing (SA), first proposed by Kirkpatrick et al. [7], is a method suitable for solving optimization problems of large scales. This algorithm, among few other heuristics, is suitable for complicated problems where global optimum is hidden among many local optima. The idea of the method is an analogy with the way molten metals cool and anneal. For slowly cooled process, system is able to find the minimum energy state. So slow cooling is essential for ensuring that a low energy state is achieved.

A standard SA procedure begins by generating an initial solution at random. At initial stages, a small random change is made in the current solution. Then the objective function value of new solution is calculated and compared with that of current solution. A move is made to the new solution if it has better value or if the probability function implemented in SA
has a higher value than a randomly generated number. Otherwise a new solution generated and evaluated.

The probability of accepting a new solution is given as follows:

\[ p = \begin{cases} 
1 & \text{if } \Delta < 0 \\
\frac{e^{-\frac{\Delta}{T}}}{1 + e^{-\frac{\Delta}{T}}} & \text{if } \Delta \geq 0 
\end{cases} \]  

(1)

The calculation of this probability relies on a temperature parameter, \( T \), which is referred to as temperature, since it plays a similar role as the temperature in the physical annealing process. To avoid getting trapped at a local minimum point, the rate of reduction should be slow. In our problem the following method to reduce the temperature has been used:

\[ T_{i+1} = cT_i \quad i = 0,1,... \text{ and } 0.9 \leq c < 1 \]  

(2)

Thus, at the start of SA most worsening moves may be accepted, but at the end only improving ones are likely to be allowed. This can help the procedure jump out of a local minimum. The algorithm may be terminated after a certain volume fraction for the structure has been reached or after a pre-specified run time.

Additional concepts about SA and some of its applications can easily be found in literature (e.g., [8], [9]).

III. PROBLEM FORMULATION

The SA formulation for structural optimization is based on the continuous problem of minimizing the total compliance in volume product (C.V Product) [2]. The general model for C.V optimization is as follows:

\[
\begin{align*}
\text{min} & \quad C.V \\
\text{Subject to} & \quad \frac{V}{V_0} \leq Volfrac.
\end{align*}
\]  

(3)

In the above model, \( V \) is the volume of structure at each iteration during optimization process, \( V_0 \) is initial volume and volfrac is the minimum volume ratio with respect to initial volume. In Finite Element (FE) analysis, the total compliance of structure is given by:

\[ C(x) = \sum_{i=1}^{N} x_i^p \{u_i\}^T [K] \{u_i\} \]  

(4)

In equation (4) \( x_i \) is the vector of design variable that defines the density of \( i \)-th element, \( N \) is the total number of elements, \( P \) is the penalization power (typically \( P=3 \)), \( \{u_i\} \) is the displacement vector for \( i \)-th element and \( [K] \) is the global stiffness matrix.

The variable \( x \) can be zero or one. Thus if an element exists in the model its density is 1 and otherwise it is set to zero; i.e., \( x \in [0,1] \). In this paper, to avoid singularity we use \( x = 0.0001 \) instead \( x = 0 \).

IV. EXAMPLE PROBLEM AND FE ANALYSIS

Fig. 1 shows a typical topology optimization problem in which the compliance is to be minimized for various volume fractions [5]. There is a fix support at the left and a roller support at the top. Young’s modulus is taken as unity and Poisson’s ratio as zero. The element thickness may only be unity or zero. The load condition consists of a horizontal load of intensity 2.0 and a vertical load of intensity 1.0.

The objective is to minimize the product of compliance by weight in such a way that the overall shape of structure is maintained and the structure can still endure the applied load without failure.

During the optimization process, in each iteration, the value \( C(x) \) has to be calculated using FE analysis. For this purpose and to speed up search, we have created the FE analysis subroutine using MATLAB code and implanted it in the SA algorithm. In this way, the FE analysis is done much faster. In FE analysis a model with 100 four-node quadrilateral elements has been used.

\[ \begin{align*}
\text{Fig. 1 test example, initial design with FE mesh} \\
\text{Fig. 2 Initial and original design domains}
\end{align*} \]
Otherwise if none of these conditions is satisfied, the density of that selected element is returned to its previous value namely 1 and a new move is generated. The search is terminated after a pre-defined volume fraction is obtained or after a specified run time, whichever comes first.

For simulated annealing algorithm, we have set the initial temperature 5 times of compliance of initial design \( T_0 = 5 \times C_0 \). The temperature control function was set to \( T_i = 0.9 \times T_{i-1} \), with \( i \) denoting number of iterations.

In designing the optimization procedure, important functional constraints have been taken into consideration. For instance, the algorithm was not allowed to remove those elements that create vertical tie and elements that carry out the load. Also to avoid discontinuity in structure, the removal of any element that resulted in discontinuity was prohibited to the algorithm.

![Initial Model](image1)

![After Iteration 80](image2)

![After Iteration 160](image3)

![After Iteration 240](image4)

![After Iteration 280](image5)

![Final Topology](image6)

**Fig. 3 Evolution of the solution during the search**

For a sample run, the evolution of structure design, during different stages of the search, is illustrated in Fig. 3.

Since SA is a probabilistic search algorithm, different runs may result in dissimilar configurations. Some of these solutions may not be optimum, especially if the search is terminated prematurely. This fact is well demonstrated in Fig. 4 which shows the final structures for different runs with various numbers of iterations.

**Fig. 4 Final results for different runs after: (a) 262 iterations, (b) 272 iterations, (c) 302 iterations, (d) 303 iterations, (e) 290 iterations, (f) 405 iterations (Best result)**

It should be noted that all of the final designs of Fig. 4 satisfy our volume fraction constraint. Nevertheless, Fig. 4-f is the optimal solution for the example problem [10]. The ESO method also results in the same structural configuration.

**Fig. 5 Volume variations during optimization process**

Similarly, Fig. 6 shows the changes in compliance values during the optimization process. Although the value compliance has increased in the final solution, the overall value of the objective function, with respect to volume fraction, has been minimized.
VI. CONCLUSION

In this research, as an alternative to ESO method, a simulated annealing (SA) algorithm has successfully been used to optimize the structure design problem. Based on the example shown, the proposed approach is quite capable of solving structural optimization problems within short search times. Computational results have also revealed that the SA solution procedure can result in optimal solutions in most cases. Given its flexibility and ease of adaptation, SA can be viewed as a valuable and attractive tool for structural optimization. An extension of this research may be developing hybrid heuristic algorithms and more robust solutions evaluation criteria in order to tackle such optimization problems more efficiently.

REFERENCES


Farhad Kolahan was born in Mashhad, Iran in September 1965. He received his B.Sc. degree in Production and Manufacturing Engineering from Tabriz University, Iran. He then continued his graduate studies abroad and graduated with a Ph.D. degree in Industrial and Manufacturing Engineering from Ottawa University, Canada in 1999. Since then Dr. Kolahan is working as an Assistant Professor at the Department of Mechanical Engineering, Ferdowsi University of Mashhad in Iran. His research interests include applications of heuristic algorithms in industrial optimization, combinatorial optimization and production planning and scheduling.

S. Samaeddin Mohitzaadeh was born in Mashhad, Iran in April 1981. He has obtained his B.Sc. degree in Mechanical Engineering from Ferdowsi University of Mashhad, Iran in 2004. He is now a MSc. student at the Department of Mechanical Engineering in Ferdowsi University of Mashhad in Iran.