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Barrier Function Method in Reliability Based Design Optimization

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Key Words : Reliability Based Design Optimization (), Barrier Function (), Advanced Mean Value Hus Method (), FORM(First-Order Second Moment method: ()), Reliability Index Approach (), Performance Measure Approach () Barrier Function Method ()

Abstract

The need to increase the reliability of a structural system has been significantly brought in the procedure of real designs to consider, for instance, the material properties or geometric dimensions that reveal a random or incompletely known nature. Reliability based design optimization of a real system now becomes an emerging technique to achieve reliability, robustness and safety of these problems. Finite element analysis program and the reliability analysis program are necessary to evaluate the responses and the probabilities of failure of the system, respectively. Moreover, integration of these programs is required during the procedure of reliability based design optimization. It is well known that reliability based design optimization can often have so many local minima that it cannot converge to the specified probability of failure. To overcome this problem, barrier function method in reliability based design optimization is suggested. To illustrate the proposed formulation, reliability based design optimization of a bracket is performed. AMV and FORM are employed for reliability analysis and their optimization results are compared based on the accuracy and efficiency.

Z : $\cdot V2$
 P_f : , 99%
 b : 99%
 g :
 x_i :
 U :

1.

(randomness), (uncertainty)

(safety factor)

2 V2

가 가

*
**

2.2

가 (Mean Value method)

가

가

가

가

(Mean

Value)

(Advanced Mean Value method :AMV)

가

가

(probability of failure)

가 (most probable point : MPP)

(Mean Value First Order Second Moment Method: MV FOSM or MV)

, Taylor

가

MV

AMV

$$Z_{AMV} = Z_{MV} + H(Z_{MV}) \quad (4)$$

Z MPP H(Z_{MV}) Z_{MV}

2.

2.1

MPPL

Z_{MV}

가

MPPL

AMV

Z_{MV}

H(Z_{MV})

(S) (R) 가

$$Z(R, S) = R - S = 0$$

(Z < 0)

가

AMV

Z_{MV}

MPPL

(Z > 0)

f_R(r) f_S(s) R, S

MPP 가

MPP

$$P_f = \iint_{\Omega} f_{R,S}(r,s) dr ds \quad (1)$$

f_{R,S}(r, s)

(joint-

CDF

AMV

(i) Z_{MV}

MPP

CDF

(ii) MPP

CDF

probability density function)

, Ω

(failure set), Z(R, S) ≤ 0

R

S

MV

CDF

가

Z_{MV}

(n + m + 1)

n

, m

CDF

$$f_{R,S}(r, s) = f_R(r) f_S(s) \quad (2)$$

CDF

MPP

$$P_f = \iint_{\Omega} f_R(r) f_S(s) dr ds \quad (3)$$

AMV

2.3 First Order Reliability Method (FORM)

$g(x)$

가 $f_X(x)$

P_f

$$P_f = \int_{g(x) \leq 0} f_X(\mathbf{x}) d\mathbf{x} \quad (5)$$

(normal distributed random variable) X_i

$$u_i = \frac{x_i - m_i}{s_i} \quad (6)$$

normal distribution)

u_i

(5)

$$g = a_0 + \sum_{i=1}^n a_i (m_i + s_i u_i) \quad (7)$$

β

$$b = \frac{m_G}{s_G} = \frac{|g(\text{all } u_i = 0)|}{\sqrt{\sum_{i=1}^n \left(\frac{\partial g}{\partial u_i}\right)^2}} \quad (8)$$

Fig.1

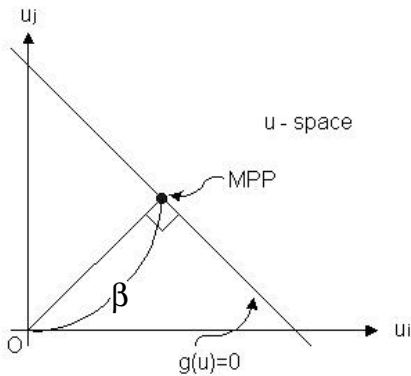


Fig.1 Geometric concept of reliability index

failure point)

MPP

u^*

x^*

$$x^* = m_i + u^* s_i \quad (9)$$

Taylor

$$m_G = \sum_{i=1}^n \frac{\partial g}{\partial x_i} \Big|_{x=x^*} (m_i - x_i^*),$$

$$s_G^2 = \sum_{i=1}^n \left(\frac{\partial g}{\partial x_i} \Big|_{x=x^*} \right)^2 s_i^2 \quad (11)$$

u

$$m_G = - \sum_{i=1}^n \frac{\partial g}{\partial u_i} \Big|_{u^*} u^*$$

$$s_G^2 = \sum_{i=1}^n \left(\frac{\partial g}{\partial u_i} \Big|_{u^*} \right)^2 \quad (12)$$

$$b = \frac{- \sum_{i=1}^n \frac{\partial g}{\partial u_i} \Big|_{u^*} u^*}{\sqrt{\sum_{i=1}^n \left(\frac{\partial g}{\partial u_i} \Big|_{u^*} \right)^2}} \quad (13)$$

(10) MPP

Taylor

u

$$g(u) \approx \sum_{i=1}^n \frac{\partial g}{\partial u_i} \Big|_{u^*} (u_i - u_i^*) \quad (14)$$

(13)

가 가

(10) MPP
가

Hasofer

MV FOSM

(iteration

method)

, MPP

가

가

MPP(most probable point)

MPFP(most probable

AFOSM(Advanced First-Order Second Moment method) FORM(First-Order Reliability Method)

3.

(Reliability Based design

Optimization: RBDO)

$$\begin{aligned} &\text{Minimize } Cost(\mathbf{x}) \\ &\text{subject to } P(G(\mathbf{x}) \leq 0) - P_f \leq 0 \end{aligned} \quad (15)$$

$$\begin{aligned} &\text{Min } g(U) \\ &\text{st } \mathbf{b} = |U| = \mathbf{b}_{\text{target}} \end{aligned} \quad (19)$$

3.1

(RIA)

$$\begin{aligned} &\text{Minimize } F(\mathbf{x}) \\ &\text{subject to } \mathbf{b}_j \geq \mathbf{b}_{j,\text{target}} \\ &\quad \mathbf{x}_L \leq \mathbf{x} \leq \mathbf{x}_U \end{aligned} \quad (16)$$

3.3

(inverse barrier function method)

$$\begin{aligned} &\text{Min } \mathbf{b} = |U| \\ &\text{st } g(U) = 0 \end{aligned} \quad (17)$$

(feasible region)

MPP 가 가

가 가

$$\begin{aligned} &\text{Minimize } f = F(\mathbf{x}) + \frac{1}{s} \left(-\sum_{i=1}^p \frac{1}{g_i(\mathbf{x})} \right) \\ &\text{subject to } \mathbf{x}_L \leq \mathbf{x} \leq \mathbf{x}_U \\ &\text{where } s : \text{scale factor} \end{aligned} \quad (20)$$

4. Bracket

4.1

Fig.2 bracket 502

3.2

(PMA)

$$\begin{aligned} &\text{Minimize } F(\mathbf{x}) \\ &\text{subject to } g_{j,\text{target}} \geq 0 \\ &\quad \mathbf{x}_L \leq \mathbf{x} \leq \mathbf{x}_U \end{aligned} \quad (18)$$

⁽¹⁰⁾ Bracket

$$\begin{aligned} E &= 210 \text{ GPa} , \quad \mathbf{n} = 0.29 , \\ t &= 1 \text{ cm} . \end{aligned}$$

12

b 가 3 가 Bracket

620MPa

0.0013,
0.9987

b 가 3 d1, d6, d8,

d12 4

(20)

Table.1

Minimize Volume (21)

subject to $P[S_{max} < 620MPa] \leq P_{target} = 0.9987$

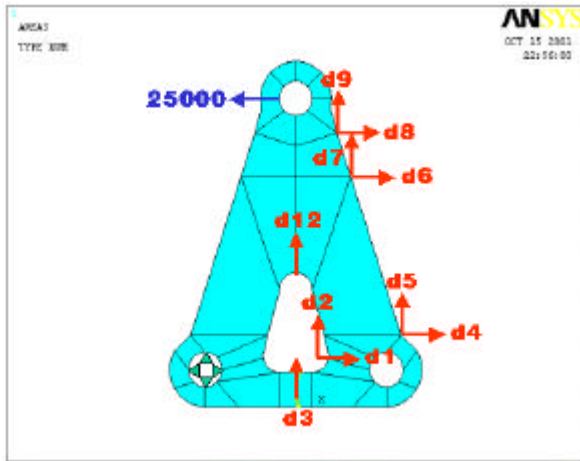


Fig. 2 Geometry and boundary condition of bracket

Table 1 Mean and standard deviation of the design variables

	Lower	Mean	Upper	Std.div.
d1	0.601	1.006	3.006	0.02
d6	0.832	3.332	5.332	0.02
d8	0.535	2.493	4.493	0.02
d12	6.776	7.776	11.176	0.02

4.2

Bracket

ANSYS NESSUS

ModelCenter
DOT

Bracket

Variable Metric

Method

Sequential Linear

Programming

Bracket

Local minimum 가

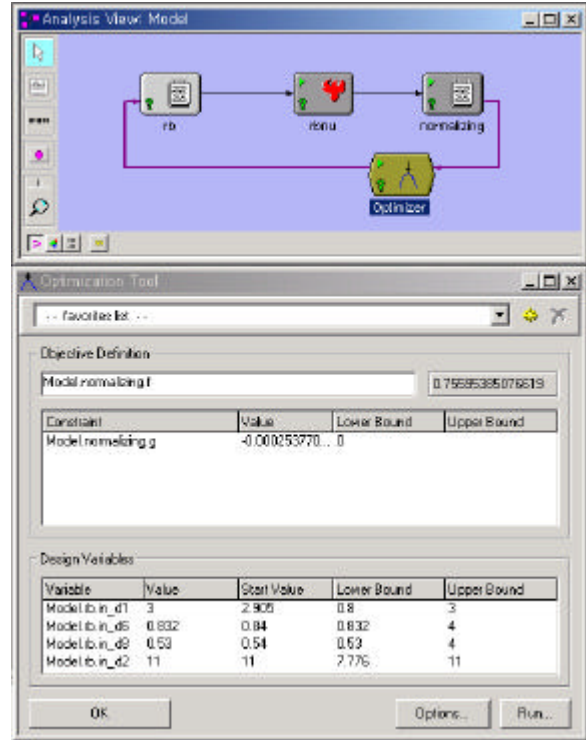


Fig. 3 Integration and automation in ModelCenter

Table 2 RBDO using RIA and BFM

Design Parameter	Initial		
DV.d1	1.006	3.0063	2.9050
DV.d6	3.332	0.8321	0.8323
DV.d8	2.493	0.4932	0.5328
DV.d12	7.776	11.1767	10.7653
smax	24243	58111	54761
volume	770	441	456
Probability	1	0.99755	0.99870

Table 2

Table 3

AMV, FORM

Table 3 RBDO using BFM based on AMV and FORM

Design Parameter	AMV	FORM
DV.d1	2.9050	2.9049
DV.d6	0.8323	0.8327
DV.d8	0.5328	0.5316
DV.d12	10.7653	11.1091
smax	54761	54724
volume	456	448
Probability	0.99870	0.99870
u	3.0121	3.0122
Iteration	60	171

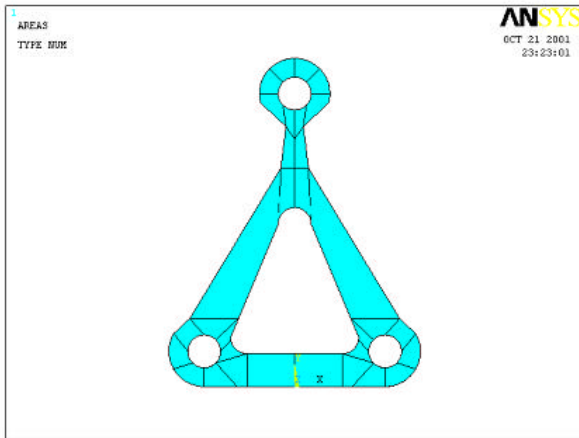


Fig 4 Optimal shape of bracket

FORM 가 AMV FORM AMV 가 FORM AMV

5.

가 가

1) local minimum 가

2)

3)

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