

Contents

Preface xvii

Acknowledgments xix

1	<i>Introduction</i>	1
1.1	<i>A History</i>	2
1.2	<i>Optimization Process</i>	4
1.3	<i>Basic Optimization Problem</i>	5
1.4	<i>Constraints</i>	6
1.5	<i>Critical Points</i>	7
1.6	<i>Conditions for Local Minima</i>	8
1.7	<i>Contour Plots</i>	11
1.8	<i>Overview</i>	11
1.9	<i>Summary</i>	17
1.10	<i>Exercises</i>	17
2	<i>Derivatives and Gradients</i>	19
2.1	<i>Derivatives</i>	19

2.2	<i>Derivatives in Multiple Dimensions</i>	21
2.3	<i>Numerical Differentiation</i>	23
2.4	<i>Automatic Differentiation</i>	27
2.5	<i>Summary</i>	32
2.6	<i>Exercises</i>	33
3	<i>Bracketing</i>	35
3.1	<i>Unimodality</i>	35
3.2	<i>Finding an Initial Bracket</i>	35
3.3	<i>Fibonacci Search</i>	37
3.4	<i>Golden Section Search</i>	39
3.5	<i>Quadratic Fit Search</i>	43
3.6	<i>Shubert-Piyavskii Method</i>	45
3.7	<i>Bisection Method</i>	49
3.8	<i>Summary</i>	51
3.9	<i>Exercises</i>	51
4	<i>Local Descent</i>	53
4.1	<i>Descent Direction Iteration</i>	53
4.2	<i>Line Search</i>	54
4.3	<i>Approximate Line Search</i>	55
4.4	<i>Trust Region Methods</i>	61
4.5	<i>Termination Conditions</i>	63
4.6	<i>Summary</i>	66
4.7	<i>Exercises</i>	66

5	<i>First-Order Methods</i>	69
5.1	<i>Gradient Descent</i>	69
5.2	<i>Conjugate Gradient</i>	70
5.3	<i>Momentum</i>	75
5.4	<i>Nesterov Momentum</i>	76
5.5	<i>Adagrad</i>	77
5.6	<i>RMSProp</i>	78
5.7	<i>Adadelta</i>	78
5.8	<i>Adam</i>	79
5.9	<i>Hypergradient Descent</i>	80
5.10	<i>Summary</i>	84
5.11	<i>Exercises</i>	84
6	<i>Second-Order Methods</i>	87
6.1	<i>Newton's Method</i>	87
6.2	<i>Secant Method</i>	91
6.3	<i>Quasi-Newton Methods</i>	91
6.4	<i>Summary</i>	95
6.5	<i>Exercises</i>	95
7	<i>Direct Methods</i>	99
7.1	<i>Cyclic Coordinate Search</i>	99
7.2	<i>Powell's Method</i>	100
7.3	<i>Hooke-Jeeves</i>	102
7.4	<i>Generalized Pattern Search</i>	103

7.5	<i>Nelder-Mead Simplex Method</i>	105
7.6	<i>Divided Rectangles</i>	108
7.7	<i>Summary</i>	120
7.8	<i>Exercises</i>	123
8	<i>Stochastic Methods</i>	125
8.1	<i>Noisy Descent</i>	125
8.2	<i>Mesh Adaptive Direct Search</i>	126
8.3	<i>Simulated Annealing</i>	128
8.4	<i>Cross-Entropy Method</i>	133
8.5	<i>Natural Evolution Strategies</i>	137
8.6	<i>Covariance Matrix Adaptation</i>	138
8.7	<i>Summary</i>	142
8.8	<i>Exercises</i>	142
9	<i>Population Methods</i>	147
9.1	<i>Initialization</i>	147
9.2	<i>Genetic Algorithms</i>	148
9.3	<i>Differential Evolution</i>	157
9.4	<i>Particle Swarm Optimization</i>	158
9.5	<i>Firefly Algorithm</i>	159
9.6	<i>Cuckoo Search</i>	161
9.7	<i>Hybrid Methods</i>	162
9.8	<i>Summary</i>	165
9.9	<i>Exercises</i>	165

10	<i>Constraints</i>	167
10.1	<i>Constrained Optimization</i>	167
10.2	<i>Constraint Types</i>	168
10.3	<i>Transformations to Remove Constraints</i>	169
10.4	<i>Lagrange Multipliers</i>	171
10.5	<i>Inequality Constraints</i>	174
10.6	<i>Duality</i>	177
10.7	<i>Penalty Methods</i>	178
10.8	<i>Augmented Lagrange Method</i>	183
10.9	<i>Interior Point Methods</i>	183
10.10	<i>Summary</i>	186
10.11	<i>Exercises</i>	186
11	<i>Linear Constrained Optimization</i>	189
11.1	<i>Problem Formulation</i>	189
11.2	<i>Simplex Algorithm</i>	195
11.3	<i>Dual Certificates</i>	206
11.4	<i>Summary</i>	210
11.5	<i>Exercises</i>	210
12	<i>Multiobjective Optimization</i>	211
12.1	<i>Pareto Optimality</i>	211
12.2	<i>Constraint Methods</i>	216
12.3	<i>Weight Methods</i>	218
12.4	<i>Multiobjective Population Methods</i>	221
12.5	<i>Preference Elicitation</i>	228
12.6	<i>Summary</i>	232
12.7	<i>Exercises</i>	232

13	<i>Sampling Plans</i>	235
13.1	<i>Full Factorial</i>	235
13.2	<i>Random Sampling</i>	236
13.3	<i>Uniform Projection Plans</i>	237
13.4	<i>Stratified Sampling</i>	238
13.5	<i>Space-Filling Metrics</i>	239
13.6	<i>Space-Filling Subsets</i>	244
13.7	<i>Quasi-Random Sequences</i>	245
13.8	<i>Summary</i>	251
13.9	<i>Exercises</i>	251
14	<i>Surrogate Models</i>	253
14.1	<i>Fitting Surrogate Models</i>	253
14.2	<i>Linear Models</i>	254
14.3	<i>Basis Functions</i>	255
14.4	<i>Fitting Noisy Objective Functions</i>	263
14.5	<i>Model Selection</i>	265
14.6	<i>Summary</i>	274
14.7	<i>Exercises</i>	274
15	<i>Probabilistic Surrogate Models</i>	275
15.1	<i>Gaussian Distribution</i>	275
15.2	<i>Gaussian Processes</i>	277
15.3	<i>Prediction</i>	280
15.4	<i>Gradient Measurements</i>	282

15.5	<i>Noisy Measurements</i>	285
15.6	<i>Fitting Gaussian Processes</i>	287
15.7	<i>Summary</i>	288
15.8	<i>Exercises</i>	288
16	<i>Surrogate Optimization</i>	291
16.1	<i>Prediction-Based Exploration</i>	291
16.2	<i>Error-Based Exploration</i>	292
16.3	<i>Lower Confidence Bound Exploration</i>	293
16.4	<i>Probability of Improvement Exploration</i>	293
16.5	<i>Expected Improvement Exploration</i>	294
16.6	<i>Safe Optimization</i>	296
16.7	<i>Summary</i>	305
16.8	<i>Exercises</i>	305
17	<i>Optimization under Uncertainty</i>	307
17.1	<i>Uncertainty</i>	307
17.2	<i>Set-Based Uncertainty</i>	309
17.3	<i>Probabilistic Uncertainty</i>	312
17.4	<i>Summary</i>	318
17.5	<i>Exercises</i>	318
18	<i>Uncertainty Propagation</i>	321
18.1	<i>Sampling Methods</i>	321
18.2	<i>Taylor Approximation</i>	322
18.3	<i>Polynomial Chaos</i>	323

18.4	<i>Bayesian Monte Carlo</i>	334
18.5	<i>Summary</i>	337
18.6	<i>Exercises</i>	337
19	<i>Discrete Optimization</i>	339
19.1	<i>Integer Programs</i>	340
19.2	<i>Rounding</i>	341
19.3	<i>Cutting Planes</i>	342
19.4	<i>Branch and Bound</i>	346
19.5	<i>Dynamic Programming</i>	351
19.6	<i>Ant Colony Optimization</i>	354
19.7	<i>Summary</i>	358
19.8	<i>Exercises</i>	358
20	<i>Expression Optimization</i>	361
20.1	<i>Grammars</i>	361
20.2	<i>Genetic Programming</i>	364
20.3	<i>Grammatical Evolution</i>	370
20.4	<i>Probabilistic Grammars</i>	375
20.5	<i>Probabilistic Prototype Trees</i>	377
20.6	<i>Summary</i>	382
20.7	<i>Exercises</i>	384
21	<i>Multidisciplinary Optimization</i>	387
21.1	<i>Disciplinary Analyses</i>	387
21.2	<i>Interdisciplinary Compatibility</i>	389

21.3	<i>Architectures</i>	393
21.4	<i>Multidisciplinary Design Feasible</i>	393
21.5	<i>Sequential Optimization</i>	396
21.6	<i>Individual Discipline Feasible</i>	398
21.7	<i>Collaborative Optimization</i>	403
21.8	<i>Simultaneous Analysis and Design</i>	406
21.9	<i>Summary</i>	407
21.10	<i>Exercises</i>	408

A Julia 411

A.1	<i>Types</i>	411
A.2	<i>Functions</i>	420
A.3	<i>Control Flow</i>	422
A.4	<i>Packages</i>	423

B Test Functions 425

B.1	<i>Ackley's Function</i>	425
B.2	<i>Booth's Function</i>	426
B.3	<i>Branin Function</i>	427
B.4	<i>Flower Function</i>	428
B.5	<i>Michalewicz Function</i>	429
B.6	<i>Rosenbrock's Banana Function</i>	430
B.7	<i>Wheeler's Ridge</i>	431
B.8	<i>Circle Function</i>	432

C Mathematical Concepts 433

C.1 Asymptotic Notation 433

C.2 Taylor Expansion 435

C.3 Convexity 436

C.4 Norms 439

C.5 Matrix Calculus 439

C.6 Positive Definiteness 442

C.7 Gaussian Distribution 442

C.8 Gaussian Quadrature 443

D Solutions 447

Bibliography 483

Index 495