

## OPTIMIZATION OF TRUSSES BY SIMULATED ANNEALING TECHNIQUE

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**Abstract.** . *The Simulated Annealing (SA) Technique belongs to a Stochastic Optimization class of algorithms. This technique has been used as a soft computing technique in hard optimization tasks, such as, electronic components allocation, spatial representation of chemical compounds and Travelling Salesman type problems, for a long period. This technique is based on the mathematical description of the experimental cooling technique developed to design stronger crystals (like glass) and metals. In this paper this technique was implemented on a Matlab environment and applied to simple and difficult ones parametric trusses optimization problems with constrains in displacements and stresses. The examples were selected in order to compare results with those presented by related literature. SA performance is compared with those obtained with other heuristic methods like the Genetic Algorithm (GA) and with gradient based Mathematical Programming, such as Sequential Quadratic Programming (SQP). The presented results shows some disadvantages regarding computational time cost with the SA Technique, nevertheless the accuracy and final results shows better or similar results than the other methods.*

**Keywords:** *simulated annealing, heuristic algorithms, stochastic optimization.*

### 1. INTRODUCTION

The SA Method is a Technique that has attracted attention due to its application to large optimization problems, especially those where global optimum are hidden among several 'worst' local optimum. For practical purposes the SA has solved the well-known traveler-salesman problem where a traveler salesman has to visit 'N' cities at most once in an economical way (tracking the small path). Other heuristics methods have been used with success as well. The SA method has been applied with success to design complex integrated circuits boards. The set of hundreds of circuit components in a board is optimized in such a way that the interference between tracks is minimized. Surprisingly the algorithm implementation is relatively simple. Those previously mentioned applications are combinatorial optimization problems. In such cases, as usual, there is an objective function to be optimized; however the search space is not an N dimensional space of continuum variables. On the contrary, the search space is finite and discrete but very large, as the set of the sequence of visited cities or the possibilities of circuit block allocation. The number of possible solutions in the search space is exponentially large enough to prevent any exhaustive searches be worth. In addition, as the search space is discrete, any definition of derivatives is senseless (as the intuition to use the gradient descent methods).

The core of the SA Method is the thermodynamic analogy, specifically in the way the liquids frozen and crystallized or metals anneal as they get cold. At high temperature, as happens in liquids, the molecules move freely between each other. If the liquid is slowly cooled, the thermal mobility is lost. The atoms are often able to align themselves and a pure crystal that is completely aligned at the least energy configuration is formed. Such crystal presents a minimal energy level for the material. Surprisingly, minimal energy states are found naturally. In fact, if a liquid metal is suddenly cooled and not annealed it does not reach such states, in the opposite it transforms in an amorphous polycrystalline with an energy state higher than those slowly cooled. Thus, the essence of the method is the slowly cooling, allowing the re-distribution of the atoms and molecules as they loose mobility. This is the technical definition for annealing and it is essential to assure that the less energy state will be reach. Although this analogy is not perfect, this avoids some problems like those associated to the gradient descent search. In the molecule level, the well-known Boltzman probability distribution is defined as,

$$P(\Delta E) = e^{-\frac{\Delta E}{kT}} \quad (1)$$

and it expresses the idea that a system thermodynamically in equilibrium at temperature  $T$  has its own energy probabilistically distributed in different energy levels. Even at low temperature, there is a little chance that the system was in a high energy state. So, there is a chance that the system could leave from a local minimum, crossing higher energy levels in order to find a better solution far from original position. The Boltzman constant  $k$  is the constant that in nature relates the temperature with energy.

In other words, the system make ascents as descents, but at low temperature, uphill excursion are less probably that at higher temperature. In 1953, Metropolis and co-authors firstly incorporated those principles on numerical estimates.

First it was proposed a series of options and a thermodynamically system was assumed to change its energy state

configuration from  $E_1$  to  $E_2$  with a probability  $p = \exp(-(E_2 - E_1)/kT)$ . It should be highlighted that if  $E_2 < E_1$  this probability is higher than unity. In this case this change is attributed to the probability  $p = 1$ , in this case the system always takes this option, i.e., it changes its energy level to a lower one. The whole picture is to take always descent steps and sometimes take ascent steps and these rules became known as Metropolis Algorithm. In order to use the Metropolis Algorithm to different non-thermodynamic systems, some adjustments should be taken into account.

- a. It is necessary a precise description of all possible system configurations.
- b. A random generator of feasible “perturbed” system configurations should be available.
- c. It is necessary to define an objective function  $E$ , similar to the energy function, which will be minimized by the procedure.
- d. A control parameter  $T$ , similar to the temperature, and an Annealing Scheme must be chosen in order to indicate how temperature decreases with time. Some stop criteria should be elected, such as the maximum allowed number of system perturbations, number of iterations with no change in the objective function  $E$ , related to a system configuration, to be considered as an optimum.
- e. A dimensional parameter  $k$ , similar to the Boltzman constant, should be used to adjust the probabilities of acceptance for uphill climbs. This parameter will depend on the units of the Energy function as well as the units of the Temperature parameter.

The proof of the SA as a global optimization Algorithm can be found everywhere such as in Delyon (1988), Locatelli(2000), Ingber(1989) and Rajasekaran (1990). It is not intended to develop or to show the proof in this paper, but it can be said that most of the proofs are based on Markov Chain models and the Theory of Probability.

### 1.2. Algorithm scheme for function minimizations

In the following Fig. it is described the way the Annealing Algorithm behaves for function minimizations with a single variable. In this case  $x_i$  is the variable value at iteration  $i$ ,  $E$  is the objective function value and  $\Delta$  is a perturbation applied on the values of the variable  $x_i$ .

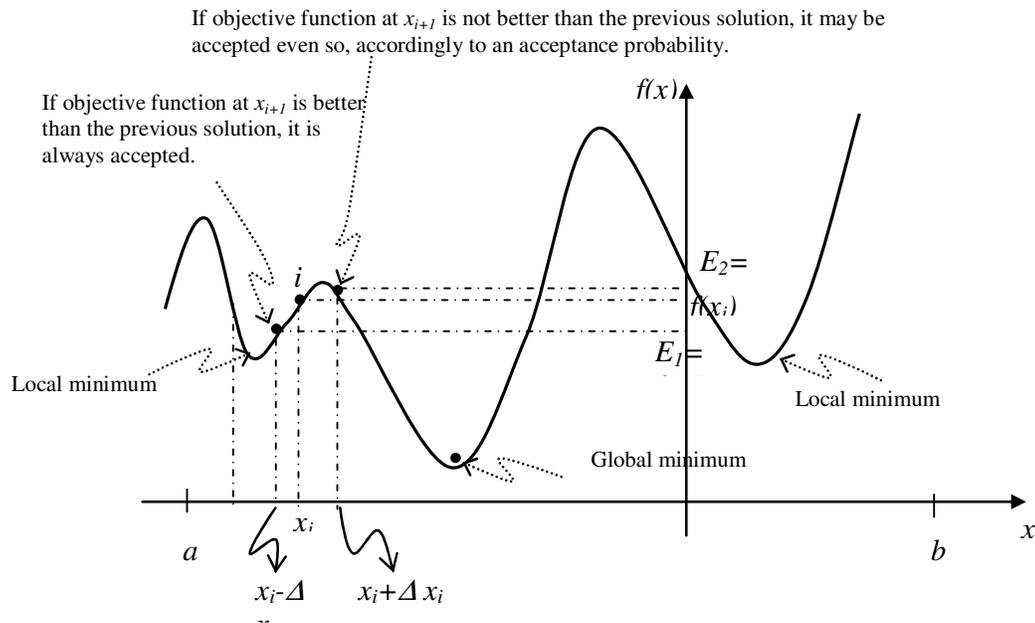


Figure 1. Behavior of the Annealing Algorithm for function minimization with one variable.

The extension for multivariable problems is straightforward. A simplified sketch (pseudo-code) of the algorithm implementation is depicted in the following box.

Table 1. Pseudo-Code for SA Algorithm.

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Initialization (Current solution at  $x_i$ , current temperature  $T_i$ )
Evaluation of the current objective function  $E_i$ .
While stop Criteria is not satisfied
    Through perturbation of the current solution  $x_i$ , find a new state  $x_{i+1}$ 
    Evaluation of the objective function at new state  $E_{i+1}$ 
    If  $(E_i - E_{i+1}) \leq 0$  then
         $x_i = x_{i+1}$ 
    else
        If  $e^{-\frac{E_i - E_{i+1}}{T_i}} > \text{radom}(0,1)$  then
            this new state is accepted ( $x_i = x_{i+1}$ )
        else
            this state is rejected
    End of if
End of while
    End of if
    Evaluation of the Stop Criteria
    Decrease the Temperature following a cooling schedule
End of while
    
```

## 2. RESULTS

### 2.1. Example 1 – Optimization of a four bar truss

The structure of a simple four bar truss is optimized by the SA algorithm. This example was solved by Haftka (1991) with the Linear Programming Technique. The applied load is  $P=10\text{N}$ , the length is  $L=2,0\text{ m}$ , the Young Modulus of the members is  $E=1.0 \times 10^4\text{ N/m}^2$ . The constraints in the vertical displacement on node 3 is set as  $y_3 < 3.0 \times 10^{-6}L$  and the stress constraint for all member is set as  $\sigma_c < 4.833 \times 10^{-4} E\text{ (N/m}^2\text{)}$  for the compression members and  $\sigma_t > -7.73 \times 10^{-4} E\text{ (N/m}^2\text{)}$  for the tension members. For simplicity the material density is set as  $\rho=1.0\text{ kg/m}^3$ . The sectional areas are treated as the design variables and the allowed range of variation is set from  $0.1\text{ m}^2$  to  $10.0\text{ m}^2$ . Figure 2 shows a sketch for the analyzed truss. In this problem, members 1, 2 and 3 have the same cross sectional area and the last one, the 4<sup>th</sup>, has another cross sectional area, so the optimization problem simplifies to a two design optimization problem. The solution presented in the literature shows a minimal weight of  $89.57\text{ kg}$  for the design variables  $A_1=A_2= A_3= A_4=9.464\text{ m}^2$ . In this example, the following parameters were used for the simulations (Tab.2):

Table 2. Parameters used in the four member truss example with the SA Algorithm.

Temperature Schedule	Exponential
Initial Temperature	1.0
Reduction Temperature factor	0.85
Maximum Number of iterations	100000
Tolerance for Convergence	1.0E-3

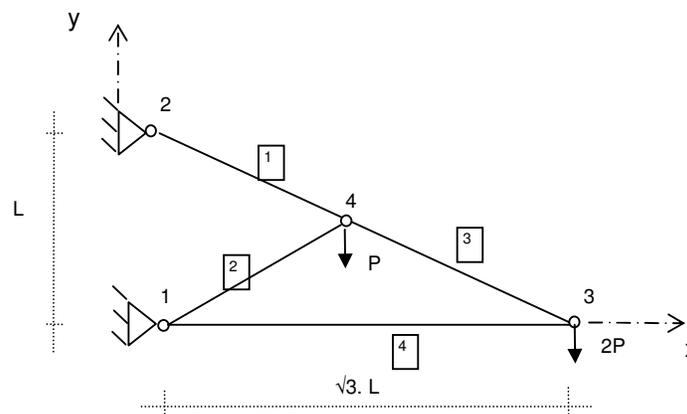


Figure 2. Four member truss sketch.

In the following Fig. 3, it is shown the results obtained with the SA Technique along the iterations. The final obtained design variables were  $9.4477\text{ m}^2$ . And the final total weight of the truss was  $89.486\text{ kg}$ . Since, in this example,

the technique to account for constraints is the penalty technique, only constraints in displacement were slightly violated by 0.1%, neither tension nor compression stresses were violated in this example.

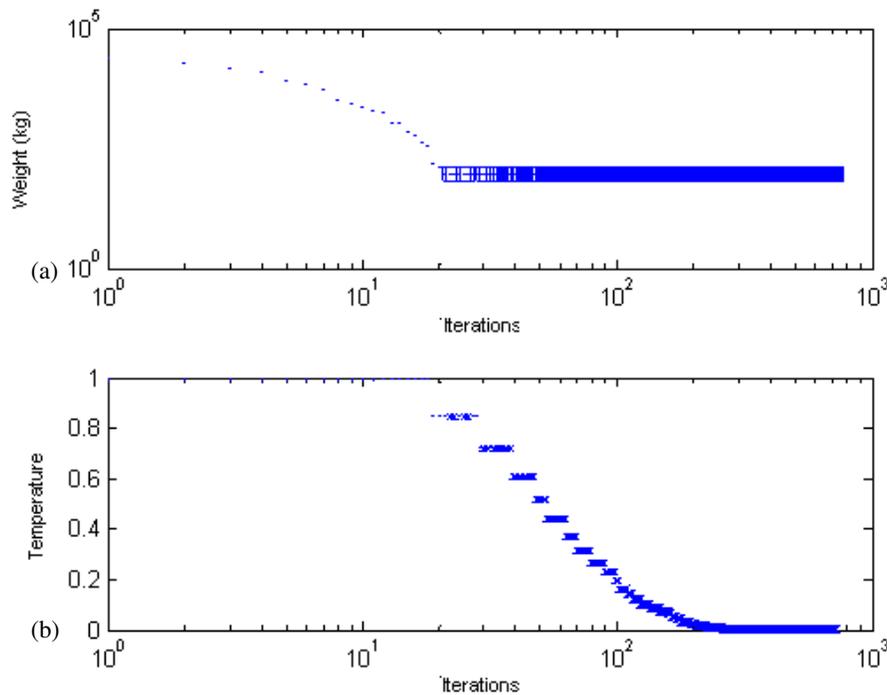


Figure 3. Objective Function Values and Temperature versus iteration for example 1. (a) Objective function (b) Temperature.

The total elapsed time using a Pentium 4 computer with 1 GB RAM and 1.8MHz CPU was about 185 seconds. The total number of function evaluations was 3201. Less than a half of the total number of evaluations (1367) was accepted (uphill moves).

The same problem solved with the Genetic Algorithm Toolbox presented a final weight of 89.49 kg with the final cross sectional areas of  $A_1=A_2=A_3=9.399 \text{ m}^2$  and  $A_4=9.53 \text{ m}^2$  with a displacement constraint violation about  $10^{-4}$ . And the same problem solve with the Sequential Quadratic Programming (SQP) technique presented the final weight of 89.55 kg and the final cross sectional areas of  $A_1=A_2=A_3=9.462 \text{ m}^2$  and  $A_4=9.463 \text{ m}^2$  with a displacement constraint violation about  $10^{-5}$ .

## 2.2. Example 2 – Optimization of a ten member truss

In this example, the weight of a ten member truss is optimized using the SA Algorithm. This example was also solved using Sequential Nonlinear Approximate Optimization by Haftka and Gürdal (1991). The applied load at nodes 4 and 2 is  $P=4.448 \times 10^5 \text{ N}$  [100 Kips]. Both horizontal and vertical member length is  $L = 9.144 \text{ m}$  (360 in).

The material Young Modulus is  $E=6.8958 \times 10^6 \text{ N/m}^2$  (1 ksi), for all members there is a tension/compression limit constraint of  $|\sigma_c|=|\sigma_t| < 1.724 \times 10^8 \text{ N/m}^2$  (25 ksi), but for the ninth member, those limits are modified to  $|\sigma_c|=|\sigma_t| < 5.171 \times 10^8 \text{ N/m}^2$  (75 ksi). The material mass density is set as  $\rho=2.768 \times 10^3 \text{ kg/m}^3$  (0.1 lbm/in<sup>3</sup>). All the cross sectional areas are design variables and can range from  $6.452 \times 10^{-5} \text{ m}^2$  to  $6.452 \times 10^{-3} \text{ m}^2$  (0.1 to 10.0 in<sup>2</sup>). So the problem is a 10 design variable Optimization Problem. Figure 4 shows a sketch of the truss.

The same parameters used in Example 1 in the SA Algorithm were used in this example. Haftka and Gürdal (1991) indicates the following best solution for this optimization task:  $A_1=5.097 \times 10^{-3} \text{ m}^2$  (7.90 in<sup>2</sup>),  $A_2=6.452 \times 10^{-5} \text{ m}^2$  (0.10 in<sup>2</sup>),  $A_3=5.226 \times 10^{-3} \text{ m}^2$  (8.10 in<sup>2</sup>),  $A_4=2.516 \times 10^{-3} \text{ m}^2$  (3.90 in<sup>2</sup>),  $A_5=6.452 \times 10^{-5} \text{ m}^2$  (0.10 in<sup>2</sup>),  $A_6=6.452 \times 10^{-5} \text{ m}^2$  (0.10 in<sup>2</sup>),  $A_7=3.472 \times 10^{-3} \text{ m}^2$  (5.80 in<sup>2</sup>),  $A_8=3.555 \times 10^{-3} \text{ m}^2$  (5.51 in<sup>2</sup>),  $A_9=2.374 \times 10^{-3} \text{ m}^2$  (3.68 in<sup>2</sup>),  $A_{10}=9.032 \times 10^{-5} \text{ m}^2$  (0.14 in<sup>2</sup>), with a minimum weight of 679.028 kg (1.497 lb).

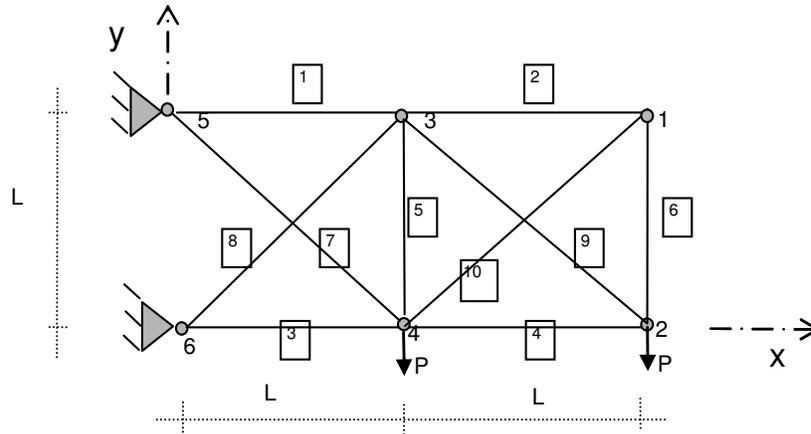


Figure 4. Sketch of the ten member truss.

Figure 5 shows the evolution of the weight and temperature values during iteration. The total elapsed time for this example last 1264 s on the same computer architecture indicated in example 1. The obtained solution with SA was  $A_1=4.759 \times 10^{-3} \text{ m}^2$  (7.37 in<sup>2</sup>),  $A_2= 4.00 \times 10^{-4} \text{ m}^2$  (0.62 in<sup>2</sup>),  $A_3=5.555 \times 10^{-3} \text{ m}^2$  (8.61 in<sup>2</sup>),  $A_4=2.183 \times 10^{-3} \text{ m}^2$  (3.38 in<sup>2</sup>),  $A_5=6.458 \times 10^{-5} \text{ m}^2$  (0.10 in<sup>2</sup>),  $A_6=6.452 \times 10^{-5} \text{ m}^2$  (0.10 in<sup>2</sup>),  $A_7=4.21 \times 10^{-3} \text{ m}^2$  (6.52 in<sup>2</sup>),  $A_8=3.08 \times 10^{-3} \text{ m}^2$  (4.774 in<sup>2</sup>),  $A_9=2.053 \times 10^{-3} \text{ m}^2$  (3.18 in<sup>2</sup>),  $A_{10}=5.658 \times 10^{-5} \text{ m}^2$  (0.87 in<sup>2</sup>), with a minimum weight of 693.2 kg (1.5283 lb).

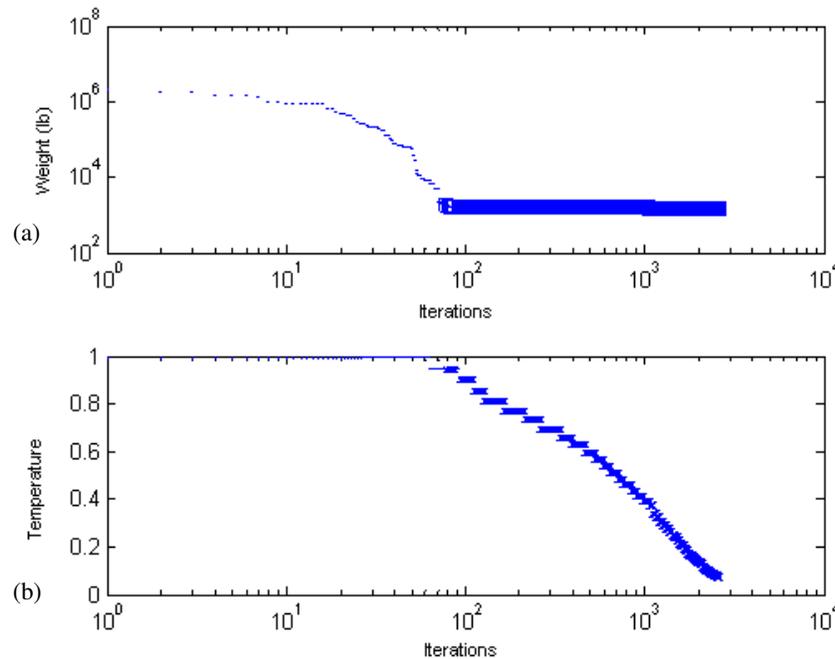


Figure 5. Objective Function Values and Temperature versus iteration for example 2. (a) Objective function. (b) Temperature.

It can be noticed that the results were slightly worse, since the weight was 2.1% greater than the indicated by the literature. The same problem was solved by Teles (2007) using Genetic Algorithm and the results for the cross sectional areas were  $A_1= 4.623 \times 10^{-3} \text{ m}^2$  (7,16583 in<sup>2</sup>),  $A_2= 6.452 \times 10^{-4} \text{ m}^2$  (1,00383 in<sup>2</sup>),  $A_3= 5.79510^{-3} \text{ m}^2$  (8,98245 in<sup>2</sup>),  $A_4=2.192 \times 10^{-3} \text{ m}^2$  (3,39835 in<sup>2</sup>),  $A_5= 8.903 \times 10^{-6} \text{ m}^2$  (0,01381 in<sup>2</sup>),  $A_6= 6.354 \times 10^{-4} \text{ m}^2$  (0,98495 in<sup>2</sup>),  $A_7= 4.485 \times 10^{-3} \text{ m}^2$  (6,95241 in<sup>2</sup>),  $A_8= 2.888 \times 10^{-3} \text{ m}^2$  (4,47655 in<sup>2</sup>),  $A_9= 2.1543 \times 10^{-3} \text{ m}^2$  (3,33849 in<sup>2</sup>),  $A_{10}= 7.872 \times 10^{-4} \text{ m}^2$  (1,22012 in<sup>2</sup>), with a minimum weight of 721.1 kg (1.5897 lb).

Teles (2007) solved the same problem by the SQP algorithm and the algorithm did not converged due to excessive function evaluations (>1000). The obtained solution for the cross sectional areas in the last iteration were  $A_1= 5.096 \times 10^{-3} \text{ m}^2$  (7,899 in<sup>2</sup>),  $A_2= 6.452 \times 10^{-5} \text{ m}^2$  (0.10 in<sup>2</sup>),  $A_3= 5.225 \times 10^{-3} \text{ m}^2$  (8,098 in<sup>2</sup>),  $A_4=2.516 \times 10^{-3} \text{ m}^2$  (3,90 in<sup>2</sup>),  $A_5=$

$6.452 \times 10^{-5} \text{ m}^2$  (0,100 in<sup>2</sup>),  $A_6 = 6.452 \times 10^{-5} \text{ m}^2$  (0,100 in<sup>2</sup>),  $A_7 = 3.740 \times 10^{-3} \text{ m}^2$  (5.797 in<sup>2</sup>),  $A_8 = 3.558 \times 10^{-3} \text{ m}^2$  (5.5151 in<sup>2</sup>),  $A_9 = 2.372 \times 10^{-3} \text{ m}^2$  (3,6763 in<sup>2</sup>),  $A_{10} = 9.123 \times 10^{-5} \text{ m}^2$  (0,1414 in<sup>2</sup>), with a minimum weight of 679.22 kg (1497.43 lb) with displacements constraint violation of  $10^{-6}$ . This result is better than the previous ones with Annealing and Genetic Algorithm.

**2.3. Example 3 – Optimization of a Twenty Five Member Truss**

This example intends to optimize the weight of the 25 member truss sketched in Fig. 6. This truss has groups of members with the same cross sectional area. The 1<sup>st</sup>. group includes just bar No. 1, the 2<sup>nd</sup>. group includes bars 2, 3, 4 and 5. The 3<sup>rd</sup>. group includes bars 6, 7, 8 and 9. The 4<sup>th</sup>. group includes bars 10 and 11, the 5<sup>th</sup>. group includes bars 12 and 13, the 6<sup>th</sup>. group includes bars 14, 15, 16 and 17, the 7<sup>th</sup>. group includes bars 18, 19, 20 and 21 and the last group includes bars 22, 23, 24 and 25. Each of the group member area is allowed to vary between  $3.226 \times 10^{-5} \text{ m}^2$  to  $2.581 \times 10^{-3} \text{ m}^2$  (0.05 to 4.0 in<sup>2</sup>), so this example is an 8 design variable Optimization Problem. The mass density is assumed as  $\rho = 2.768 \times 10^3 \text{ kg/m}^3$  (0.10 lbm/in<sup>3</sup>) and the Young Modulus  $E = 6.895 \times 10^{10} \text{ N/m}^2$  ( $1.0 \times 10^4 \text{ ksi}$ ). The loads are applied as indicated by Tab. 3.

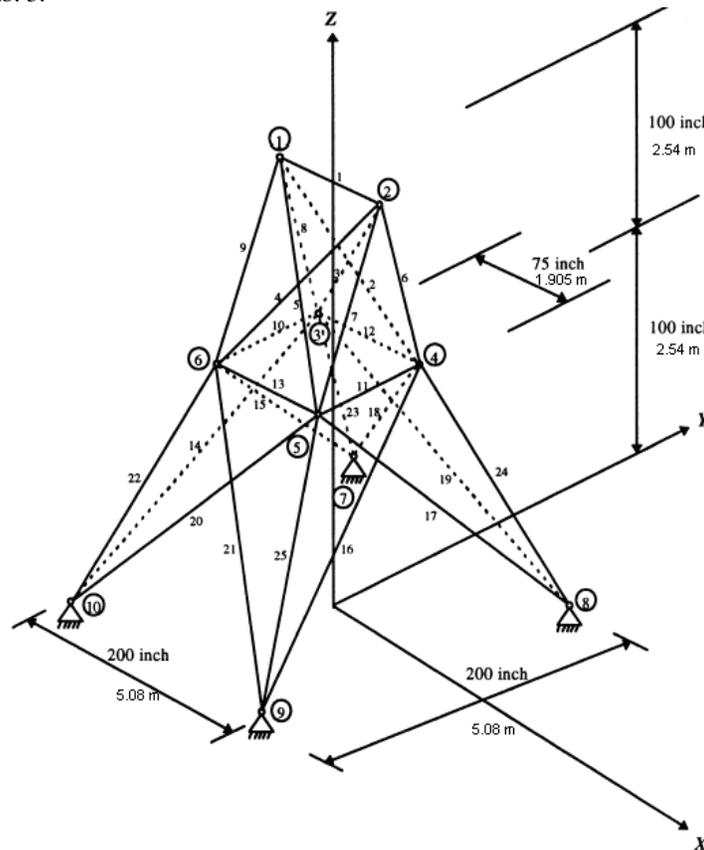


Figure 6. Sketch of the 25 member truss.

Table 3. Applied loads on nodes for the 25 member truss.

Node	Fx	Fy	Fz
1	$4.448 \times 10^3 \text{ N}$ (1000 lbf)	$-4.448 \times 10^3 \text{ N}$ (-1000 lbf)	$-4.448 \times 10^3 \text{ N}$ (-1000 lbf)
2	0.0 N ( 0.0 lbf)	$-4.448 \times 10^3 \text{ N}$ (-1000 lbf)	$-4.448 \times 10^3 \text{ N}$ (-1000 lbf)
3	$2.224 \times 10^3 \text{ N}$ (500.0 lbf)	0.0 N ( 0.0 lbf)	0.0 N ( 0.0 lbf)
6	$2.669 \times 10^3 \text{ N}$ (600.0 lbf)	0.0 N ( 0.0 lbf)	0.0 N ( 0.0 lbf)

Only constraints on displacements and stresses are set. The values are the following:  $|x_1| < 8.89 \times 10^{-3}$  (0.35in)  $|x_2| < 8.89 \times 10^{-3}$  (0.35in) ,  $|y_1| < 8.89 \times 10^{-3}$  (0.35 in),  $|y_2| < 8.89 \times 10^{-3}$  (0.35 in),  $|z_1| < 8.89 \times 10^{-3}$  (0.35in),  $|z_2| < 8.89 \times 10^{-3}$  (0.35in),  $|\sigma_c| < 2.758 \times 10^8 \text{ N/m}^2$  (40.0 ksi),  $|\sigma_t| < 2.758 \times 10^8 \text{ N/m}^2$  (40.0 ksi).

Rizz *apud* Pyrz and Zawidska (2001) presented the following best solution for this optimization task:  $A_1 = 6.452 \times 10^{-6} \text{ m}^2$  (0.01 in<sup>2</sup>),  $A_2 = 1.283 \times 10^{-3} \text{ m}^2$  (1.988 in<sup>2</sup>),  $A_3 = 1.93 \times 10^{-3} \text{ m}^2$  (2.991 in<sup>2</sup>),  $A_4 = 6.452 \times 10^{-6} \text{ m}^2$  (0.01 in<sup>2</sup>),

$A_5=6.452 \times 10^{-6} \text{ m}^2$  (0.010 in<sup>2</sup>),  $A_6=4.413 \times 10^{-4} \text{ m}^2$  (0.684 in<sup>2</sup>),  $A_7=1.081 \times 10^{-3} \text{ m}^2$  (1.676 in<sup>2</sup>),  $A_8=1.717 \times 10^{-3} \text{ m}^2$  (2.662 in<sup>2</sup>), with a minimum weight of 247.28 kg (545.16 lb).

This example took 1127.8 seconds to reach the optimal solution with the proposed SA Algorithm with the same previous computer architecture. The obtained solution with SA was  $A_1=3.028 \times 10^{-6} \text{ m}^2$  ( $4.694 \times 10^{-3} \text{ in}^2$ ),  $A_2=2.888 \times 10^{-5} \text{ m}^2$  ( $4.477 \times 10^{-2} \text{ in}^2$ ),  $A_3=2.345 \times 10^{-3} \text{ m}^2$  (3.635 in<sup>2</sup>),  $A_4=6.452 \times 10^{-7} \text{ m}^2$  ( $1 \times 10^{-3} \text{ in}^2$ ),  $A_5=1.286 \times 10^{-3} \text{ m}^2$  (1.993 in<sup>2</sup>),  $A_6=5.013 \times 10^{-4} \text{ m}^2$  (0.777 in<sup>2</sup>),  $A_7=1.026 \times 10^{-4} \text{ m}^2$  (0.159 in<sup>2</sup>),  $A_8=2.527 \times 10^{-3} \text{ m}^2$  (3.917 in<sup>2</sup>), with a minimum weight of 210.707 kg (464.53 lb). The total amount of Function evaluation was 9601 with 3628 uphill acceptances. Only displacements constraint violations of about 1% in were noticed for this solution.

The same problem was solved by Teles (2007) using Genetic Algorithm and the results for the cross sectional areas were  $A_1=3.99 \times 10^{-5} \text{ m}^2$  (0.062 in<sup>2</sup>),  $A_2=3.74 \times 10^{-5} \text{ m}^2$  (0.058 in<sup>2</sup>),  $A_3=2.15 \times 10^{-3} \text{ m}^2$  (3.33 in<sup>2</sup>),  $A_4=6.73 \times 10^{-5} \text{ m}^2$  (0.104 in<sup>2</sup>),  $A_5=1.222 \times 10^{-3} \text{ m}^2$  (1.894 in<sup>2</sup>),  $A_6=4.744 \times 10^{-4} \text{ m}^2$  (0.74 in<sup>2</sup>),  $A_7=4.66 \times 10^{-5} \text{ m}^2$  (0.072 in<sup>2</sup>),  $A_8=2.468 \times 10^{-3} \text{ m}^2$  (3.825 in<sup>2</sup>), with a minimum weight of 204.04 kg (449.83lb).

The same problem was solved by Teles (2007) using SQP and the results for the cross sectional areas were  $A_1=3.23 \times 10^{-5} \text{ m}^2$  (0.05 in<sup>2</sup>),  $A_2=3.23 \times 10^{-5} \text{ m}^2$  (0.05 in<sup>2</sup>),  $A_3=2.43 \times 10^{-3} \text{ m}^2$  (3.77 in<sup>2</sup>),  $A_4=3.23 \times 10^{-5} \text{ m}^2$  (0.05 in<sup>2</sup>),  $A_5=1.285 \times 10^{-3} \text{ m}^2$  (1.992 in<sup>2</sup>),  $A_6=5.015 \times 10^{-4} \text{ m}^2$  (0.777 in<sup>2</sup>),  $A_7=1.021 \times 10^{-4} \text{ m}^2$  (0.158 in<sup>2</sup>),  $A_8=2.527 \times 10^{-3} \text{ m}^2$  (3.917 in<sup>2</sup>), with a minimum weight of 211.22 kg (465.66 lb).

It is clear that in this case, the results from GA showed better results than SA. This last method (SA) in turn showed better results than the SQP algorithm. In the following Fig. it is shown the behavior of the weight and temperature with iterations.

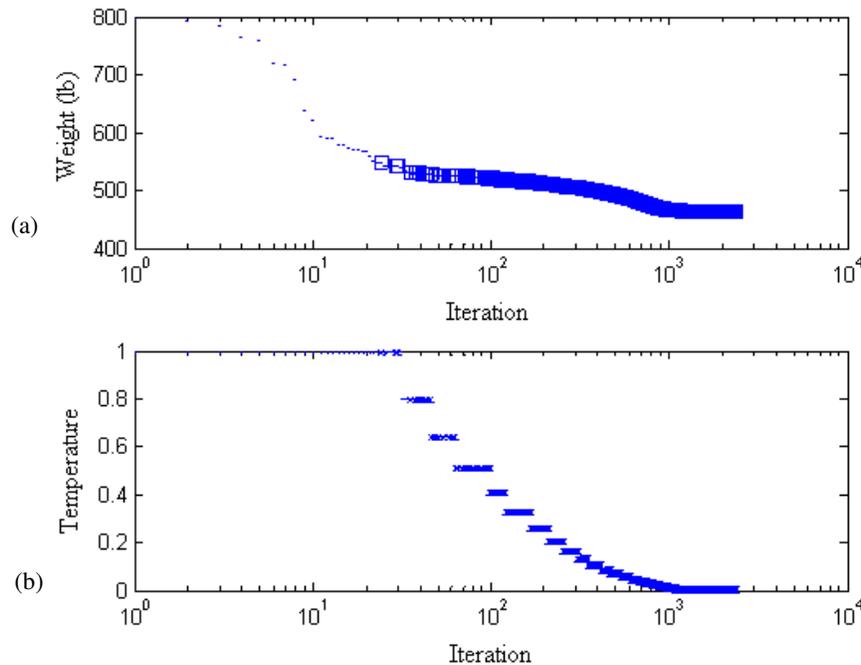


Figure 7. Objective Function Values and Temperature versus iteration for example 3. (a) Objective function. (b) Temperature.

#### 2.4. Example 4 – Optimization of a Seventy Two member Truss

In this example, the weight of a seventy two member truss is optimized. This problem was analyzed by Erbaturo *et al.* (2000) using GA. Figure 8 shows a sketch of the analyzed truss structure. The mass density is assumed as  $\rho=2.768 \times 10^3 \text{ kg/m}^3$  (0.10 lbf/in<sup>3</sup>) and the Young Modulus  $E=6.895 \times 10^{10} \text{ N/m}^2$  ( $1.0 \times 10^4 \text{ ksi}$ ). The loads are applied as indicated by Tab. 3.

Table 4. Applied loads on nodes for the 72 member truss.

Node	Fx	Fy	Fz
1	$2.224 \times 10^4 \text{ N}$ (5000 lbf)	$2.224 \times 10^4 \text{ N}$ (5000 lbf)	$-2.224 \times 10^4 \text{ N}$ (-5000 lbf)

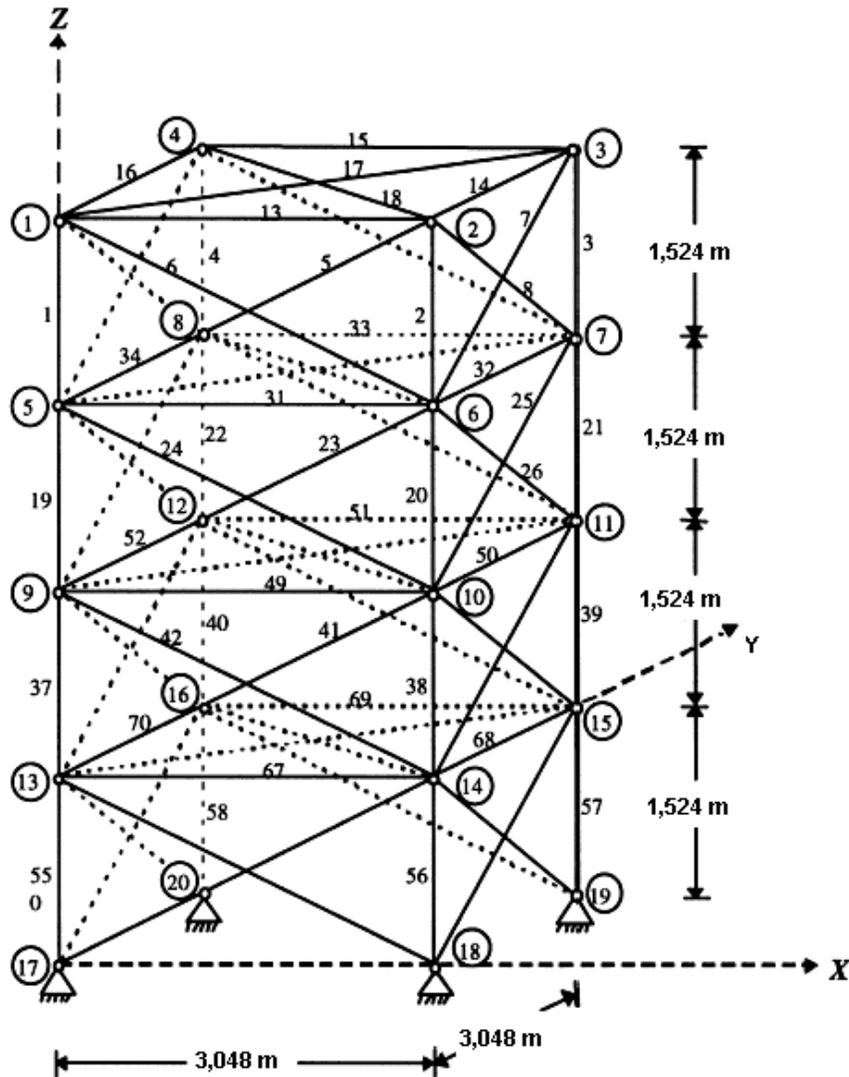


Figure 8. Sketch of the 72 member truss.

Table 5 shows the member groups. There are 16 groups, so this is a 16 design variable optimization problem.

Table 5. Member groups for the 72 member truss.

Group	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	A <sub>4</sub>	A <sub>5</sub>	A <sub>6</sub>	A <sub>7</sub>	A <sub>8</sub>
Member	1-4	5-12	13-16	17-18	19-22	23-30	21-24	35-36
Group	A <sub>9</sub>	A <sub>10</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>	A <sub>14</sub>	A <sub>15</sub>	A <sub>16</sub>
Member	37-40	42-48	49-52	53-54	55-58	59-66	67-70	71-72

Constraints on displacements and stresses are set such as in  $x$  and  $y$  directions the displacements on all nodes should not exceed  $6.35 \times 10^{-3}$  m (0.25 in.). Furthermore  $|\sigma_c|$  and  $|\sigma_t| < 1,7237 \times 10^8$  N/m<sup>2</sup> (25 ksi). All member groups cross sectional areas are allowable to assume values greater than  $6.452 \times 10^{-5}$  (0.1 in<sup>2</sup>).

Erbatur *et al.* (2000) presented the following best solution for this optimization task:  $A_1 = 1.0 \times 10^{-4}$  m<sup>2</sup> (0.155 in<sup>2</sup>),  $A_2 = 3.5 \times 10^{-4}$  m<sup>2</sup> (0.535 in<sup>2</sup>),  $A_3 = 3.1 \times 10^{-3}$  m<sup>2</sup> (0.480 in<sup>2</sup>),  $A_4 = 3.4 \times 10^{-4}$  m<sup>2</sup> (0.52 in<sup>2</sup>),  $A_5 = 3.0 \times 10^{-4}$  m<sup>2</sup> (0.460 in<sup>2</sup>),  $A_6 = 3.4 \times 10^{-4}$  m<sup>2</sup> (0.53 in<sup>2</sup>),  $A_7 = 0.81 \times 10^{-4}$  m<sup>2</sup> (0.12 in<sup>2</sup>),  $A_8 = 1.1 \times 10^{-4}$  m<sup>2</sup> (0.165 in<sup>2</sup>),  $A_9 = 7.5 \times 10^{-4}$  m<sup>2</sup> (1.155 in<sup>2</sup>),  $A_{10} = 3.8 \times 10^{-4}$  m<sup>2</sup> (0.585 in<sup>2</sup>),  $A_{11} = 0.6 \times 10^{-4}$  m<sup>2</sup> (0.1 in<sup>2</sup>),  $A_{12} = 0.6 \times 10^{-4}$  m<sup>2</sup> (0.1 in<sup>2</sup>),  $A_{13} = 11.3 \times 10^{-4}$  m<sup>2</sup> (1.755 in<sup>2</sup>),  $A_{14} = 3.3 \times 10^{-4}$  m<sup>2</sup> (0.505 in<sup>2</sup>),  $A_{15} = 0.7 \times 10^{-4}$  m<sup>2</sup> (0.105 in<sup>2</sup>),  $A_{16} = 1.0 \times 10^{-4}$  m<sup>2</sup> (0.155 in<sup>2</sup>), with a minimum weight of 174.98 kg (385.76 lb).

This example took 1351 seconds to reach the optimal solution with the proposed SA Algorithm with the same previous computer architecture. The obtained solution with SA was:  $A_1=6.47 \times 10^{-5} \text{ m}^2$  (0.1 in<sup>2</sup>),  $A_2=3.72 \times 10^{-4} \text{ m}^2$  (0.576 in<sup>2</sup>),  $A_3=2.523 \times 10^{-4} \text{ m}^2$  (0.391 in<sup>2</sup>),  $A_4=3.263 \times 10^{-4} \text{ m}^2$  (0.5058 in<sup>2</sup>),  $A_5=3.493 \times 10^{-4} \text{ m}^2$  (0.5414 in<sup>2</sup>),  $A_6=3.408 \times 10^{-4} \text{ m}^2$  (0.5283 in<sup>2</sup>),  $A_7=6.47 \times 10^{-5} \text{ m}^2$  (0.1 in<sup>2</sup>),  $A_8=6.47 \times 10^{-5} \text{ m}^2$  (0.1 in<sup>2</sup>),  $A_9=8.31 \times 10^{-3} \text{ m}^2$  (1.288 in<sup>2</sup>),  $A_{10}=3.67 \times 10^{-4} \text{ m}^2$  (0.57 in<sup>2</sup>),  $A_{11}=6.581 \times 10^{-5} \text{ m}^2$  (0.102 in<sup>2</sup>),  $A_{12}=6.581 \times 10^{-5} \text{ m}^2$  (0.102 in<sup>2</sup>),  $A_{13}=9.626 \times 10^{-4} \text{ m}^2$  (1.492 in<sup>2</sup>),  $A_{14}=3.074 \times 10^{-4} \text{ m}^2$  (0.4764 in<sup>2</sup>),  $A_{15}=6.47 \times 10^{-5} \text{ m}^2$  (0.1 in<sup>2</sup>),  $A_{16}=6.516 \times 10^{-5} \text{ m}^2$  (0.101 in<sup>2</sup>), with a minimum weight of 169.621 kg (373.95 lb). The total amount of Function evaluation was 8035 with 4021 uphill acceptances. Again, only displacements constraint violations less than 1% were noticed for this solution. Figure 9 shows the behavior of the Weight and Temperature along iterations.

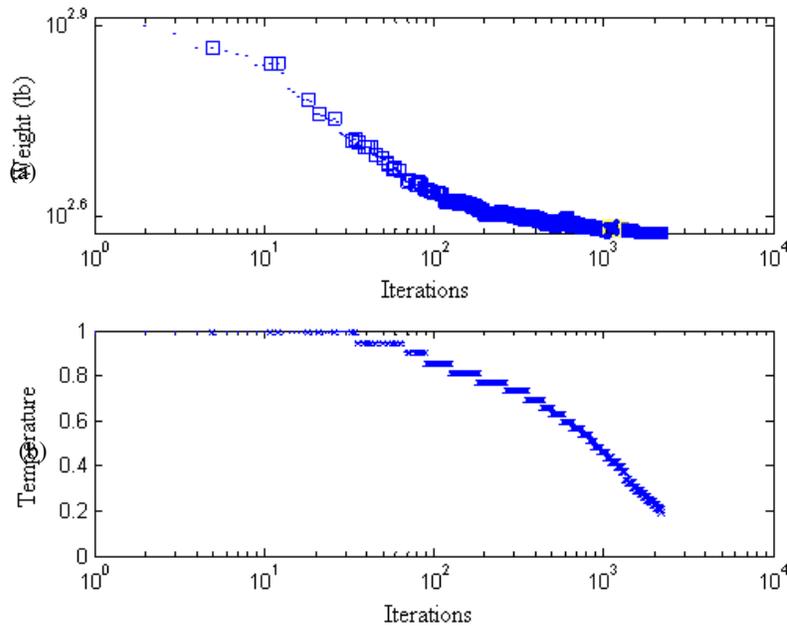


Figure 9. Objective Function Values and Temperature versus iteration for example 4. (a) Objective function. (b) Temperature.

The same problem was solved by Teles (2007) using Genetic Algorithm and SQP. The results for the cross sectional areas and total weight were listed in the following Tab. 6.

Table 6. GA Solution for the 72 member truss.

Group	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	A <sub>4</sub>	A <sub>5</sub>	A <sub>6</sub>	A <sub>7</sub>	A <sub>8</sub>
Area m <sup>2</sup> (in <sup>2</sup> )	0.7x10 <sup>-4</sup> (0.109)	3.7x10 <sup>-4</sup> (0.574)	3.2x10 <sup>-4</sup> (0.496)	3.5x10 <sup>-4</sup> (0.543)	3.5x10 <sup>-4</sup> (0.543)	3.4x10 <sup>-4</sup> (0.527)	0.6x10 <sup>-4</sup> (0.093)	0.7x10 <sup>-4</sup> (0.109)
Group	A <sub>9</sub>	A <sub>10</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>	A <sub>14</sub>	A <sub>15</sub>	A <sub>16</sub>
Area m <sup>2</sup> (in <sup>2</sup> )	7.1x10 <sup>-4</sup> (1.101)	3.4x10 <sup>-4</sup> (0.527)	0.9x10 <sup>-4</sup> (0.14)	0.8x10 <sup>-4</sup> (0.124)	10.2x10 <sup>-4</sup> (1.581)	3.2x10 <sup>-4</sup> (0.496)	0.7x10 <sup>-4</sup> (0.109)	0.7x10 <sup>-4</sup> (0.109)

Total Weight=166.37 kg (366.78 lb)

Table 7. SQP Solution for the 72 member truss.

Group	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	A <sub>4</sub>	A <sub>5</sub>	A <sub>6</sub>	A <sub>7</sub>	A <sub>8</sub>
Area m <sup>2</sup> (in <sup>2</sup> )	6.7x10 <sup>-4</sup> (1.0)	3.9x10 <sup>-4</sup> (0.61)	3.9x10 <sup>-4</sup> (0.61)	5.7x10 <sup>-4</sup> (0.88)	6.7x10 <sup>-4</sup> (1.0)	3.9x10 <sup>-4</sup> (0.61)	3.9x10 <sup>-4</sup> (0.61)	3.9x10 <sup>-4</sup> (0.61)
Group	A <sub>9</sub>	A <sub>10</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>	A <sub>14</sub>	A <sub>15</sub>	A <sub>16</sub>
Area m <sup>2</sup> (in <sup>2</sup> )	6.7x10 <sup>-4</sup> (1.0)	3.9x10 <sup>-4</sup> (0.61)	3.9x10 <sup>-4</sup> (0.61)	3.9x10 <sup>-4</sup> (0.61)	6.7x10 <sup>-4</sup> (1.0)	4.2x10 <sup>-4</sup> (0.65)	3.9x10 <sup>-4</sup> (0.61)	4.4x10 <sup>-4</sup> (0.68)

Total Weight=260.62 kg (574.57 lb)

In this example the GA performed better than the SA and this last one, in turn, performed better than the SQP Method.

### 3. FINAL REMARKS

This paper described the principles of the SA technique as a Heuristic tool. This algorithm was implemented in a Matlab Code and joined with an open source finite element code to perform optimizations. The objective function was the total weight of trusses. It was shown that SA may be used as an Optimization tool for weight minimization in trusses structures. The main advantage of this class of algorithms relies in the fact that it is not necessary to evaluate functions gradients.

The developed programs were applied to 4 examples that range from simple trusses to complex ones. It was intended to highlight the behavior of the algorithm in the optimizations. The same problems were compared with results from literature using GA, SQP and LP. One noticed disadvantage in the SA algorithm is the slowly convergence rate. In the average, the SA behaved similar to GA and in some cases gave better results than the SQP gradient based method.

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