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WOOST

CONFERENCE

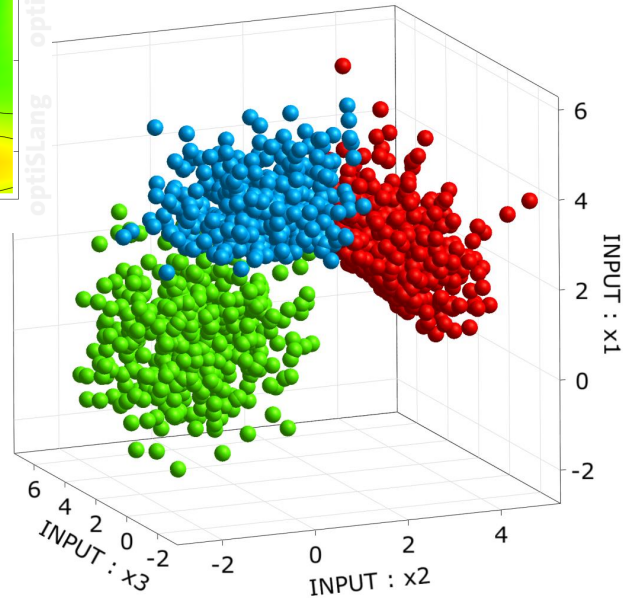
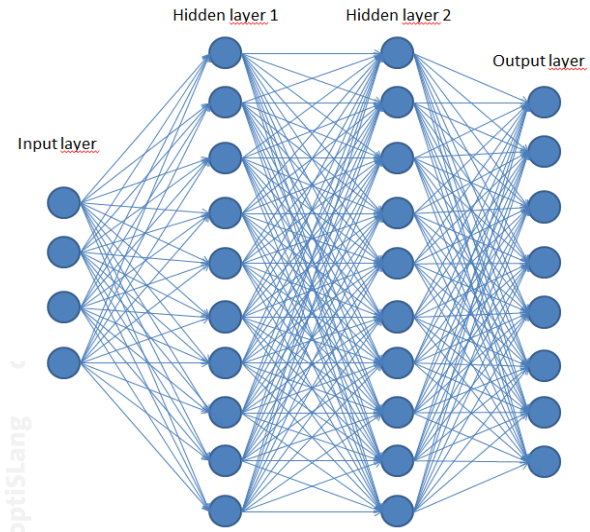
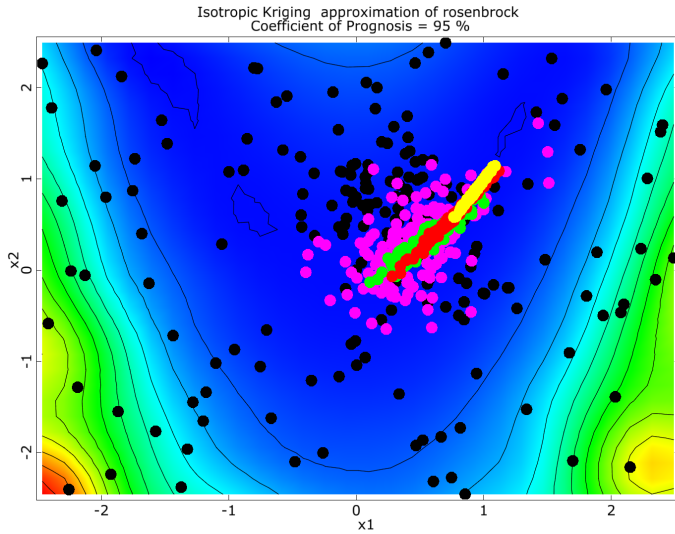
**Recent Developments in
Metamodeling, Optimization,
and Uncertainty Quantification
in the optiSLang product line**

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optiSLang product creation team

ANSYS Dynardo, Weimar, Germany

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Outline



Meta-Modeling & Data Mining

- Meta-model availability
- Deep feed-forward networks
- Residual plot
- Cluster analysis

Single & Multi-Objective Optimization

- Optimization Wizard Update
- New Nature Inspired Optimization
- Multi-objective AMOP
- Derivative-based optimizer for HFSS

Reliability Analysis

- Multiple FORM and ISPUD
- Reliability Importance Measures

Meta-modeling & Data mining

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MOP- Approximation Models

Premium license

- Polynomials
- Moving Least Squares
- Kriging
- Genetic Aggregation Response Surface (DX)
- Support Vector Regression (DX)

Enterprise license

- Deep Feed-Forward Network
- Signal MOP

DX models, Signal MOP and DFFN are included in optiSLang and ANSYS installers

Property	Value
▼ Models	
▼ Polynomials	
Use	<input checked="" type="checkbox"/> True
Order	2
Coefficient factor	2.00
▼ Moving least squares	
Use	<input checked="" type="checkbox"/> True
Order	2
Coefficient factor	8.00
▼ Kriging	
Use	<input checked="" type="checkbox"/> True
Anisotropic	<input type="checkbox"/> False
Coefficient factor	8.00
▼ Genetic Aggregation Response Surface	
Use	<input type="checkbox"/> False
▼ Support Vector Regression	
Use	<input type="checkbox"/> False
▼ Deep Feed Forward Network	
Use	<input type="checkbox"/> False
▼ Signal MOP	
Use	<input type="checkbox"/> False
▼ External	
ASCMO	<input type="checkbox"/> False

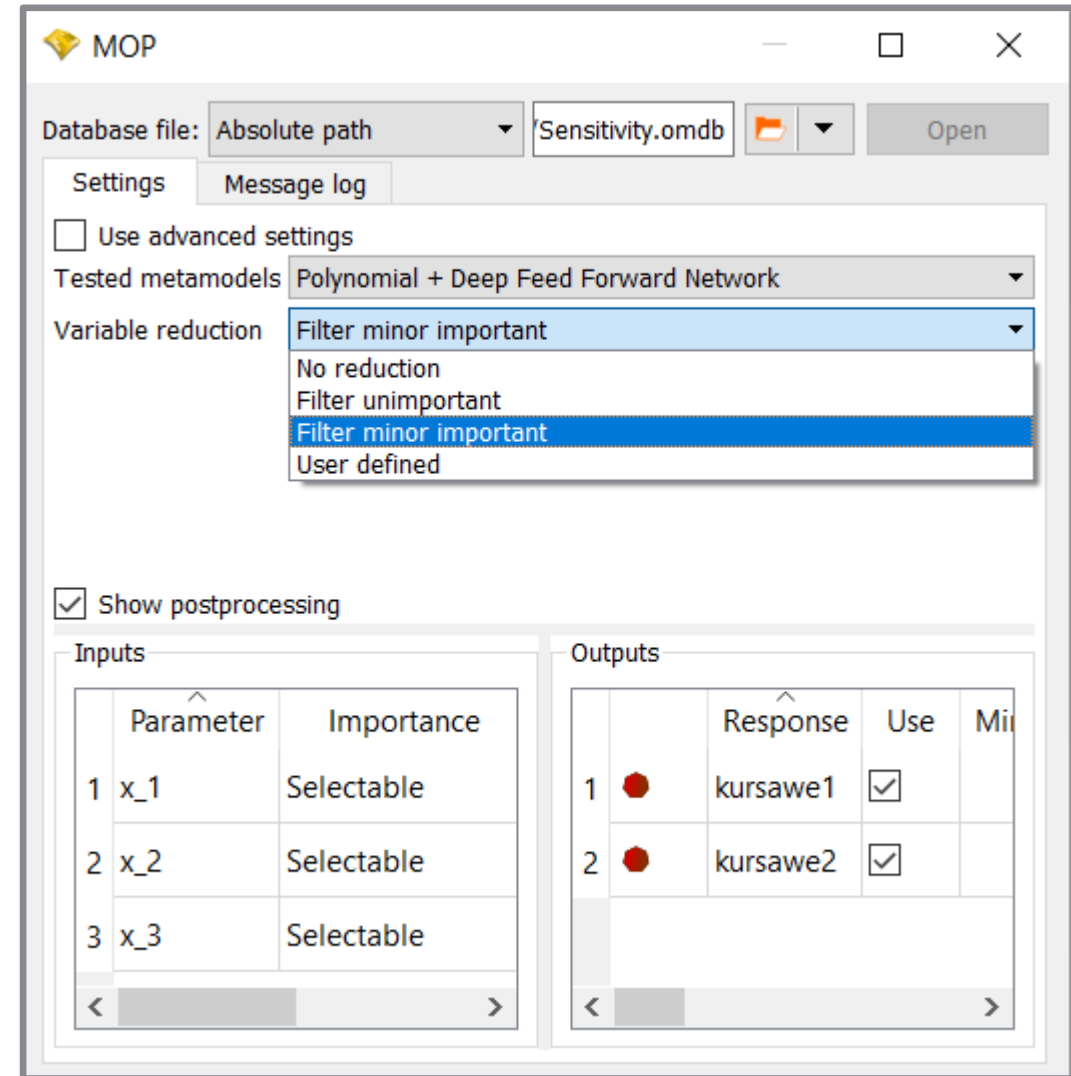
MOP– New Presets (2021 R2)

Tested metamodels

- Polynomial
- Polynomial + MLS+ isotropic Kriging
- **Polynomial + DFFN** (*requires Enterprise*)
- **All internal metamodels** (*incl. DX, Signal MOP*)

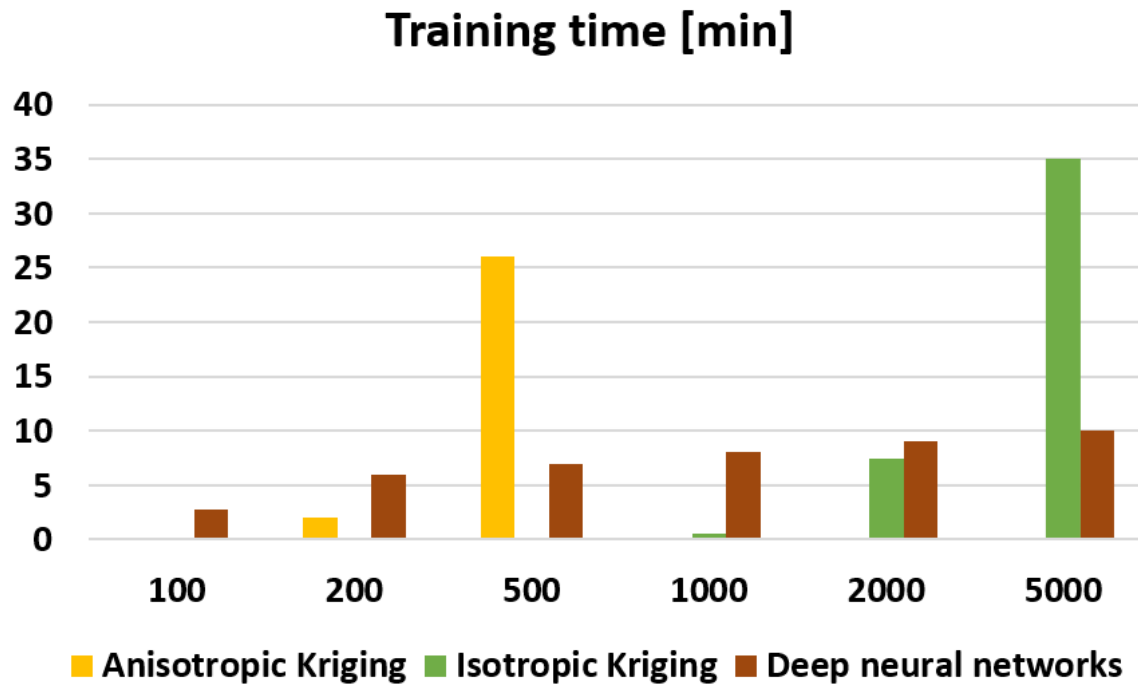
Variable reduction

- No reduction (all inputs are mandatory)
- **Filter unimportant** (delta CoP = 0.001)
- **Filter minor important** (delta CoP = 0.01)
- User defined

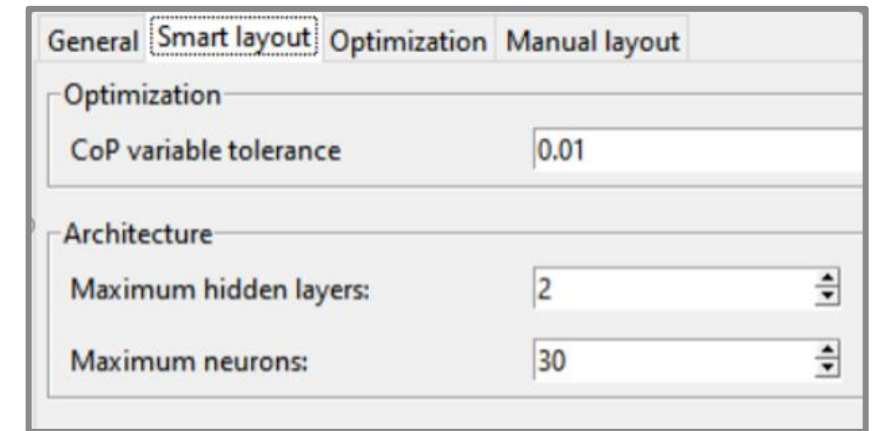
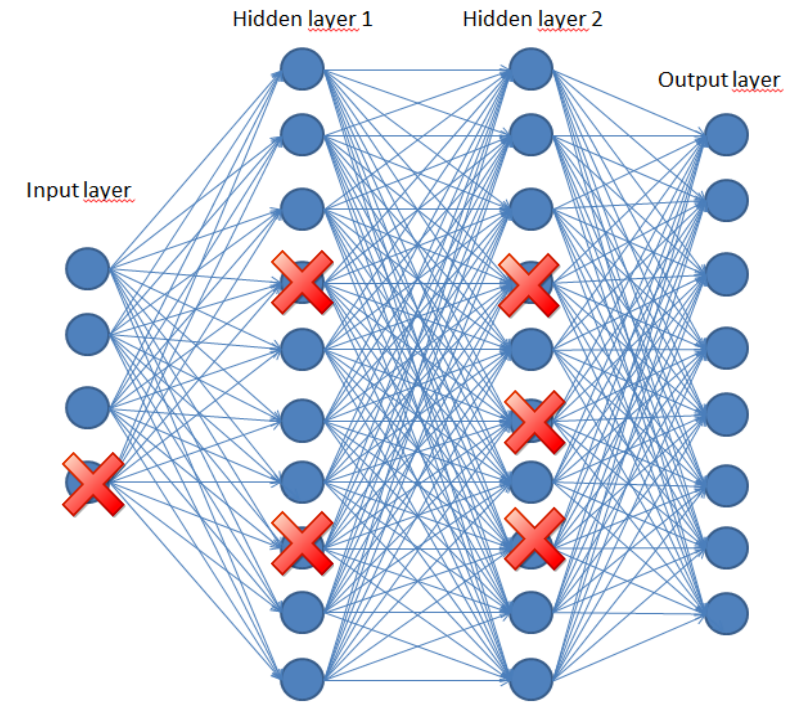


Deep Feed Forward Networks (2021 R2)

- Smart Layout – Automatic network configuration
- Simplified settings
- Training time increases linearly with # of samples
- Efficient especially for larger data sets

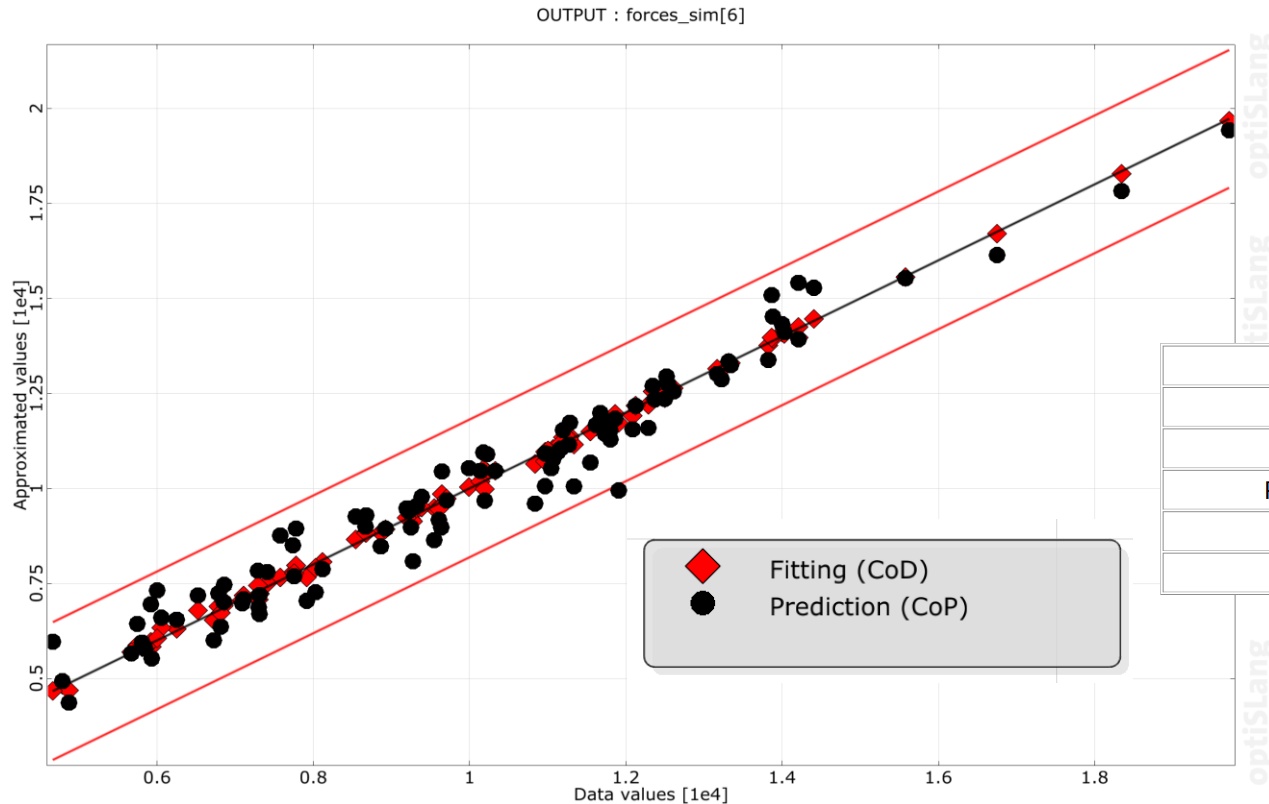


Example:
Noisy function
with 10 inputs



Residual Plot – Prediction vs. Fitting Errors (2021 R1)

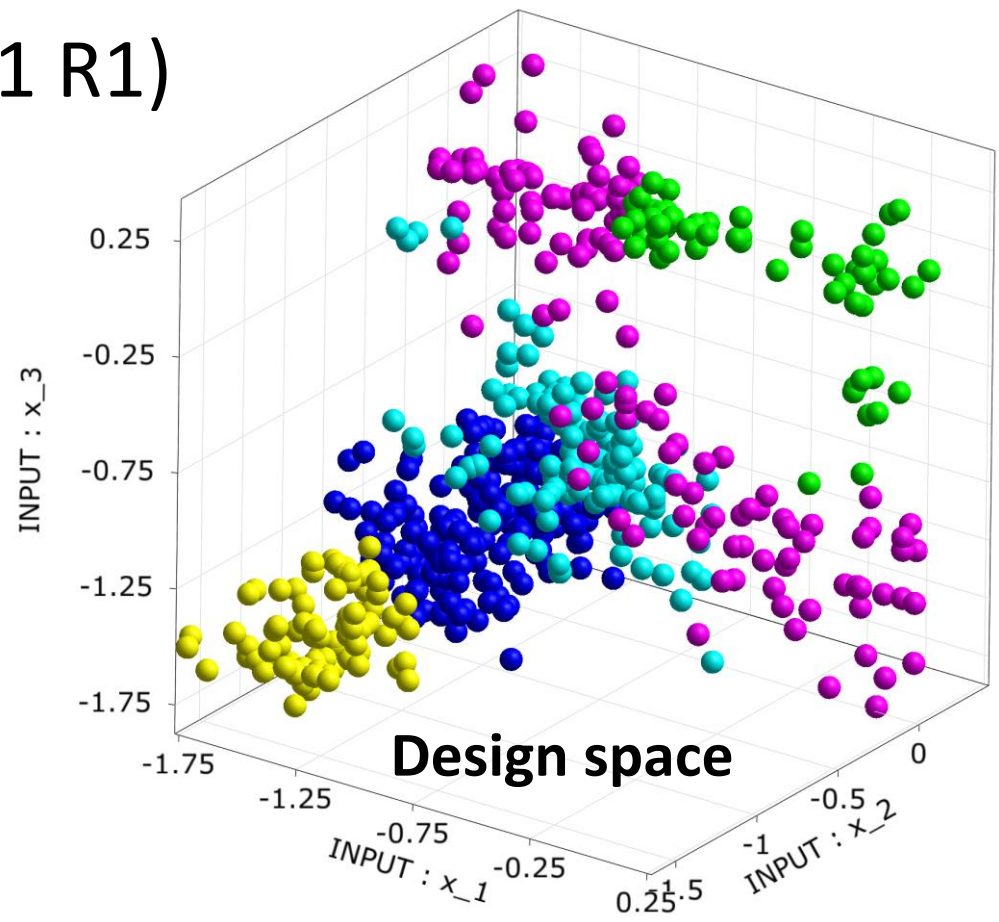
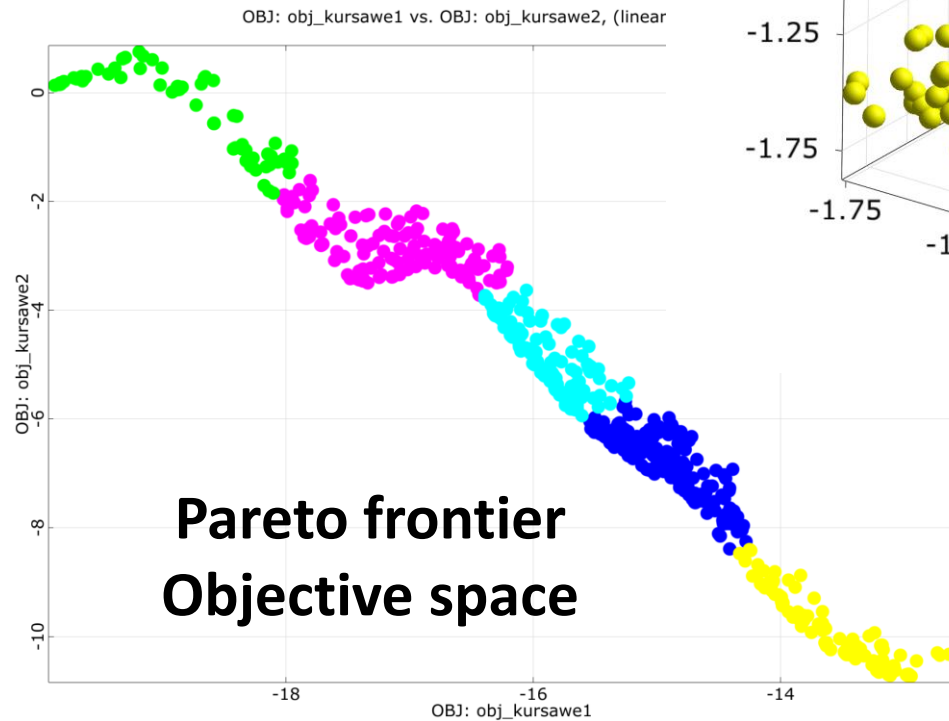
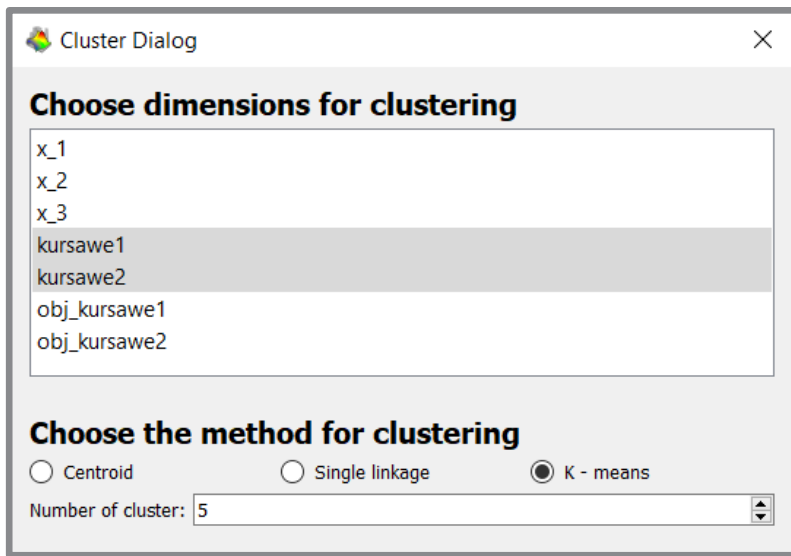
- Prediction errors from cross validation (default until 2020 R2) are shown in comparison to fitting errors
- Statistical values show both, which is equivalent of contribution to CoP and CoD



Prediction errors		Fitting errors	
Max Error:	1963.23	Max Error:	329.404
Mean Error:	467.766	Mean Error:	97.0591
Root Mean Square Error:	604.15	Root Mean Square Error:	122.057
CoP:	0.959501	CoD:	0.998347
		adjusted CoD:	0.998347

Cluster analysis in post-processing (2021 R1)

- Cluster analysis based on design point data is now available as global procedure
- Selection of inputs & outputs and cluster algorithm
- Design styles are available in all plots



Single- and Multi-Objective Optimization

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Optimization Wizard Update (2021 R2)

Classical algorithms

- NLPQL
- Downhill Simplex
- ARSM
- AMOP

New NOA algorithms

- Evolutionary Algorithm
- Particle Swarm Optimization
- Covariance Matrix Adaptation

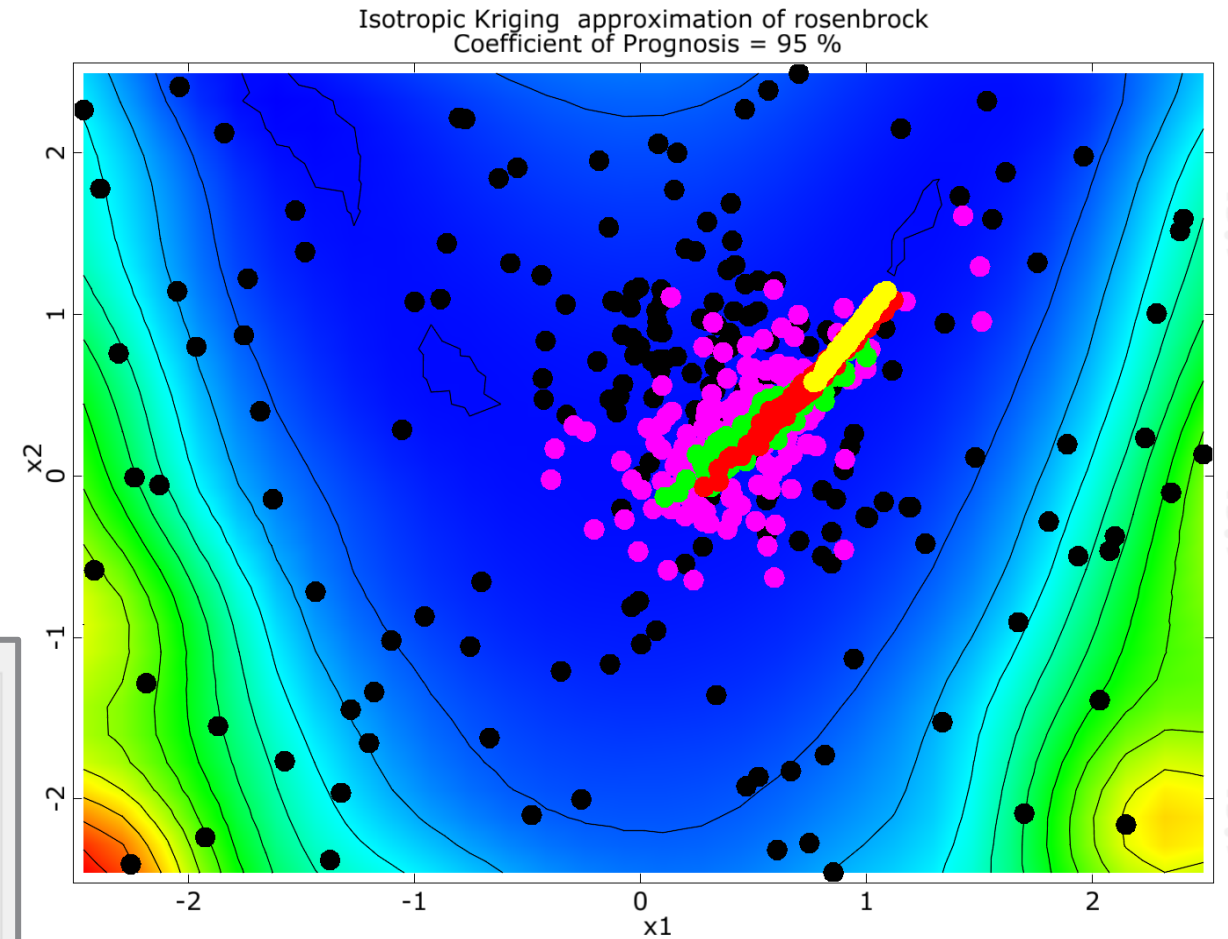
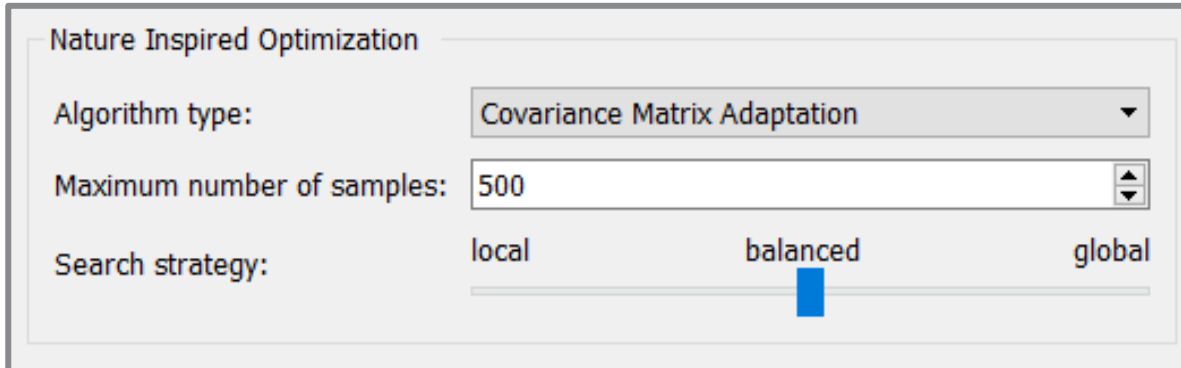
DX algorithms

- Mixed-Integer MISQP
- Adaptive Single-Objective
- Adaptive Multi-Objective

The screenshot displays the 'Optimization method' section of the wizard. It is divided into two sub-sections: 'Gradient and downhill' and 'Surrogate-assisted'. In the 'Gradient and downhill' section, 'Non-Linear Programming by Quadratic Lagrangian (NLPQL)' and 'Downhill Simplex Method' are both selected, indicated by yellow radio buttons. In the 'Surrogate-assisted' section, 'Adaptive Response Surface Method (ARSM)' is unselected (white radio button), and 'Adaptive Metamodel of Optimal Prognosis (AMOP)' is selected (green radio button).

Covariance Matrix Adaptation Evolutionary Strategy (2021 R1)

- New algorithm in NOA toolbox
- Automatic adjustment of sampling/mutation density to objective and constraints
- State-of-the-art in benchmarking and evolutionary research



Adaptive MOP – Improved Multi-objective Optimization (2021 R1)

- Adaptive MOP uses now new NOA for multi-objective refinement
- Space-filling criterion for maximum spread of Pareto frontier

Refinement

Importance of sample density: 0%

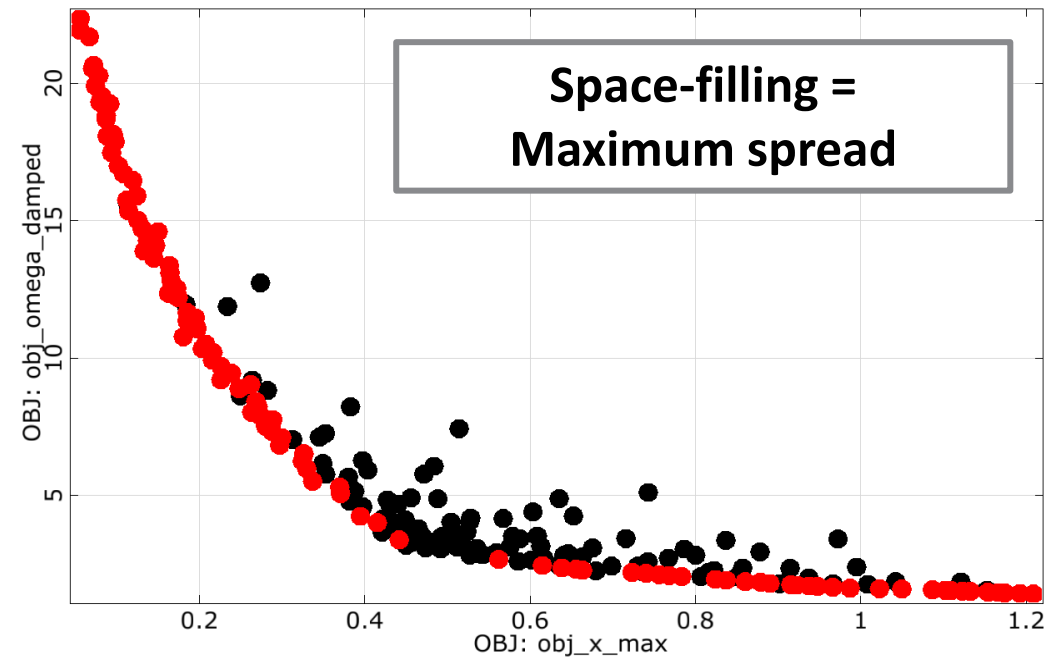
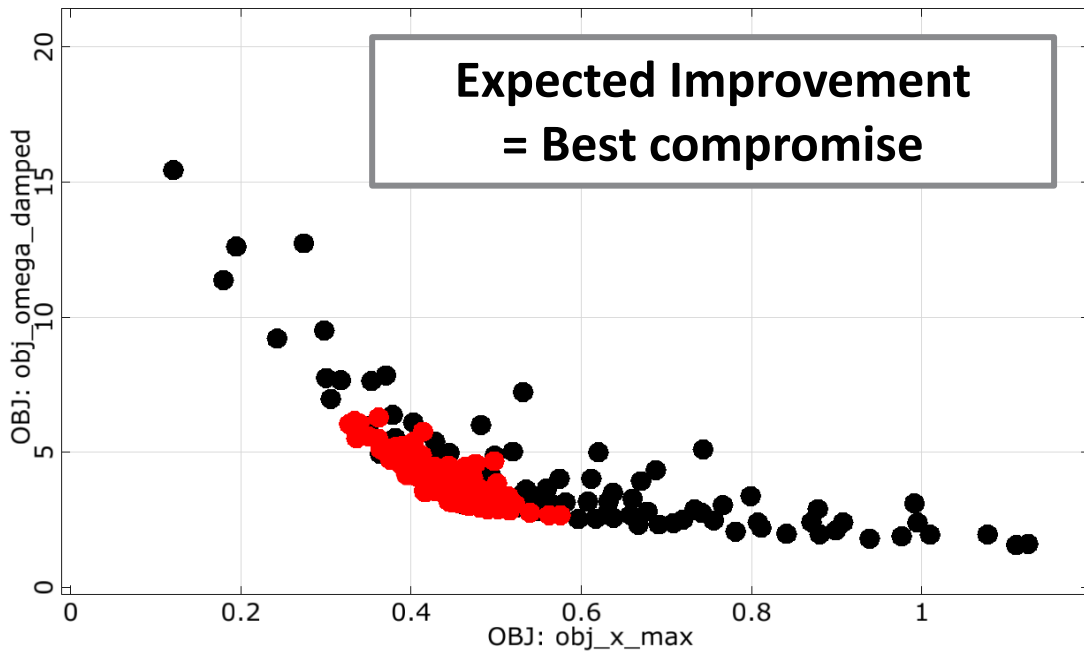
Importance of local CoP: 0%

Importance of optimization criteria: 100%

Number of samples per iteration:

Pareto dominance refinement

Consider failed designs

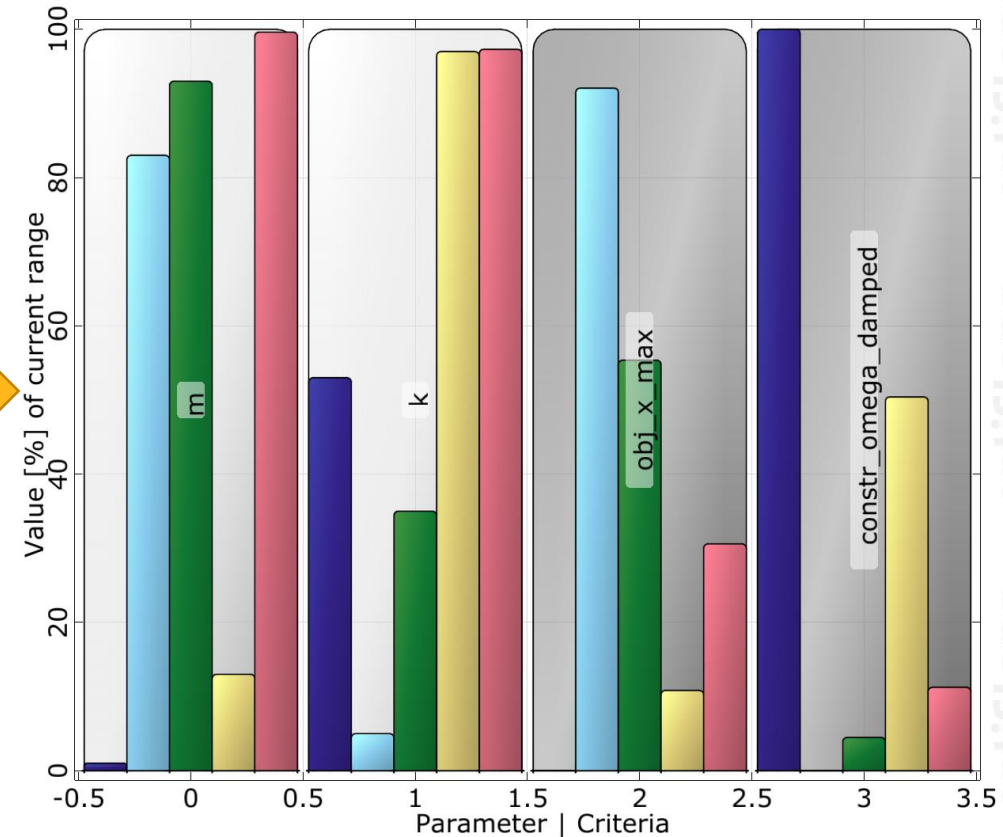
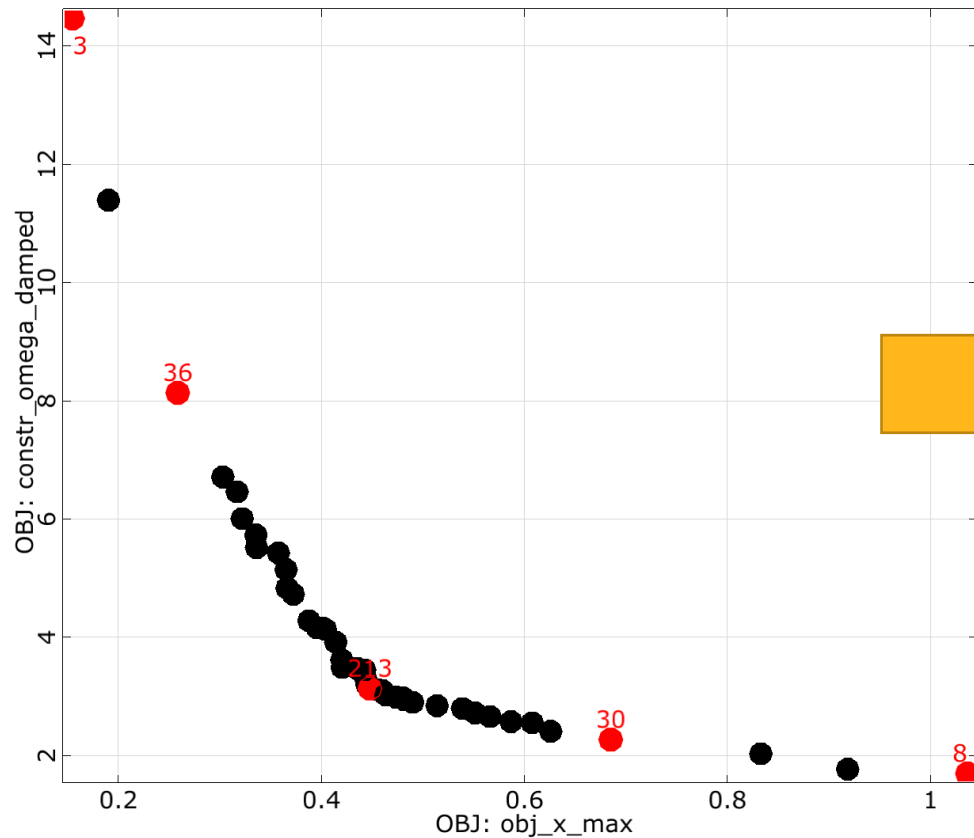


Design Comparison Plot (2021 R1)

- Directly compares input, response and criteria values of selected designs
- E.g. for comparison of initial vs. optimized designs, different Pareto designs

OBJ: obj_x_max vs. OBJ: constr_omega_damped, (linear) $r = -0.729$

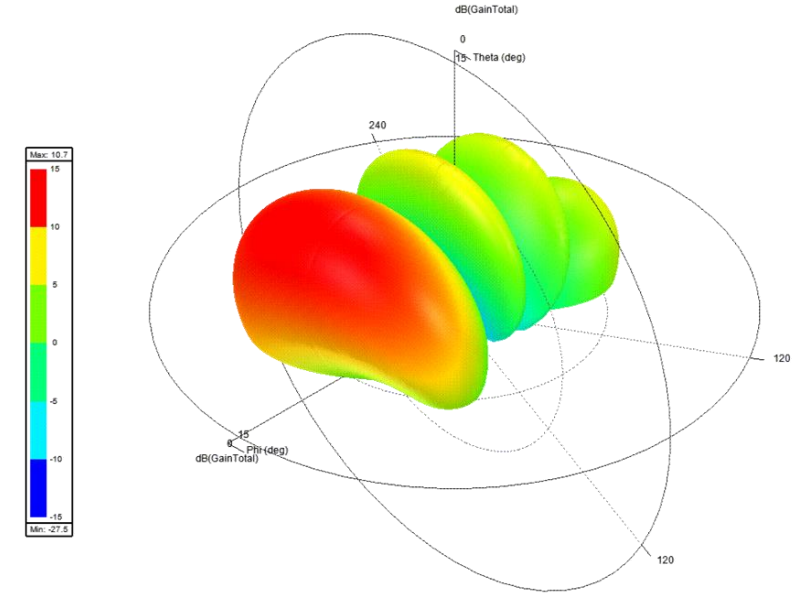
Design(s): 3,8,30,36,213



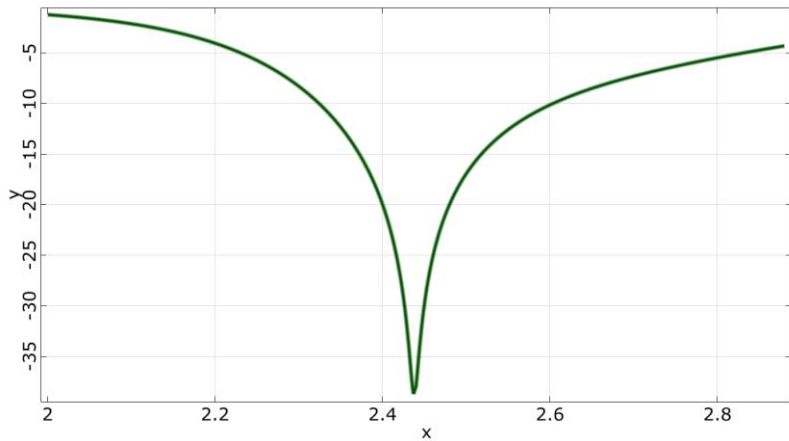
Ansys HFSS: 3D high frequency electromagnetic solver

Gain Plot 1

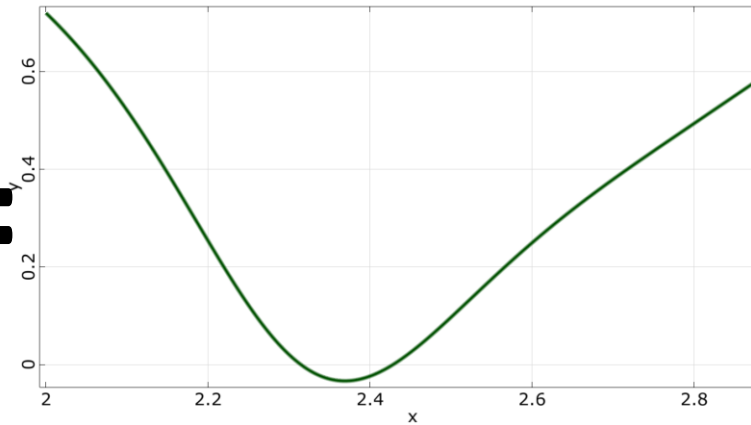
- HFSS for antenna simulations
 - Common outputs: S-parameters, antenna impedance, radiation patterns, etc.
- HFSS can calculate partial derivatives of antenna responses w.r.t. optimization parameters such as geometry and material properties



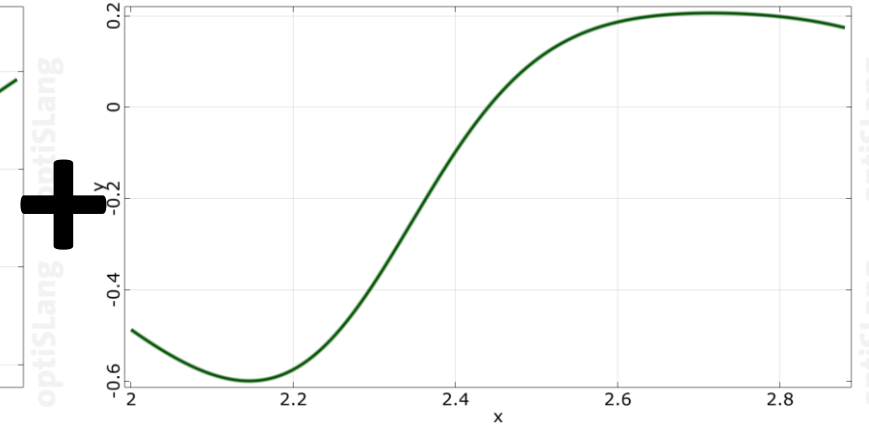
Return loss on dB scale



Real part

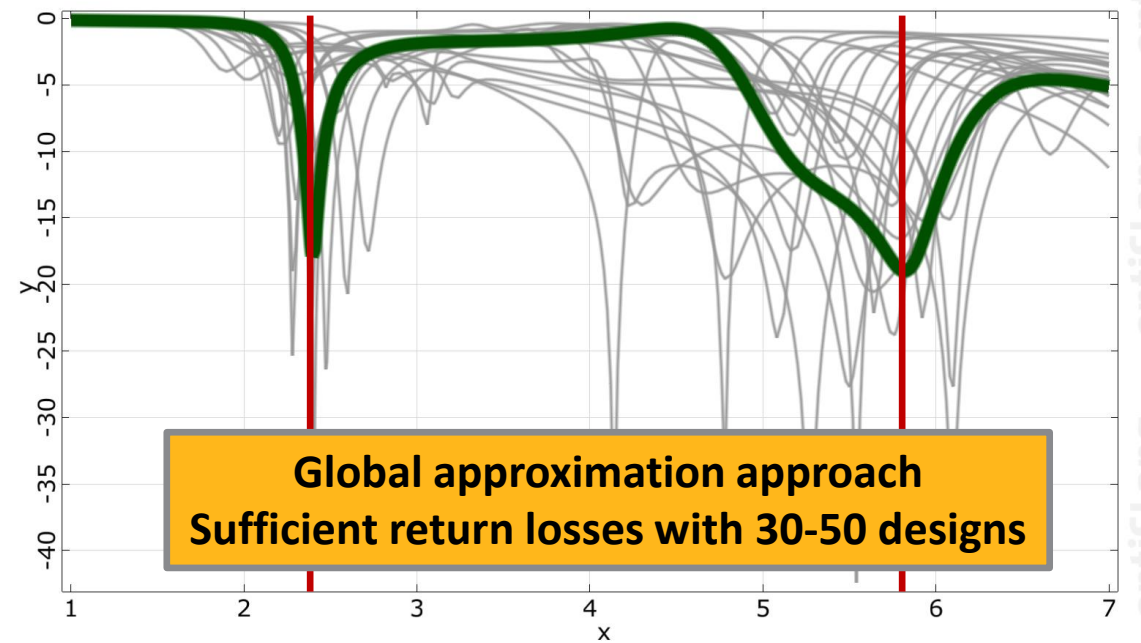
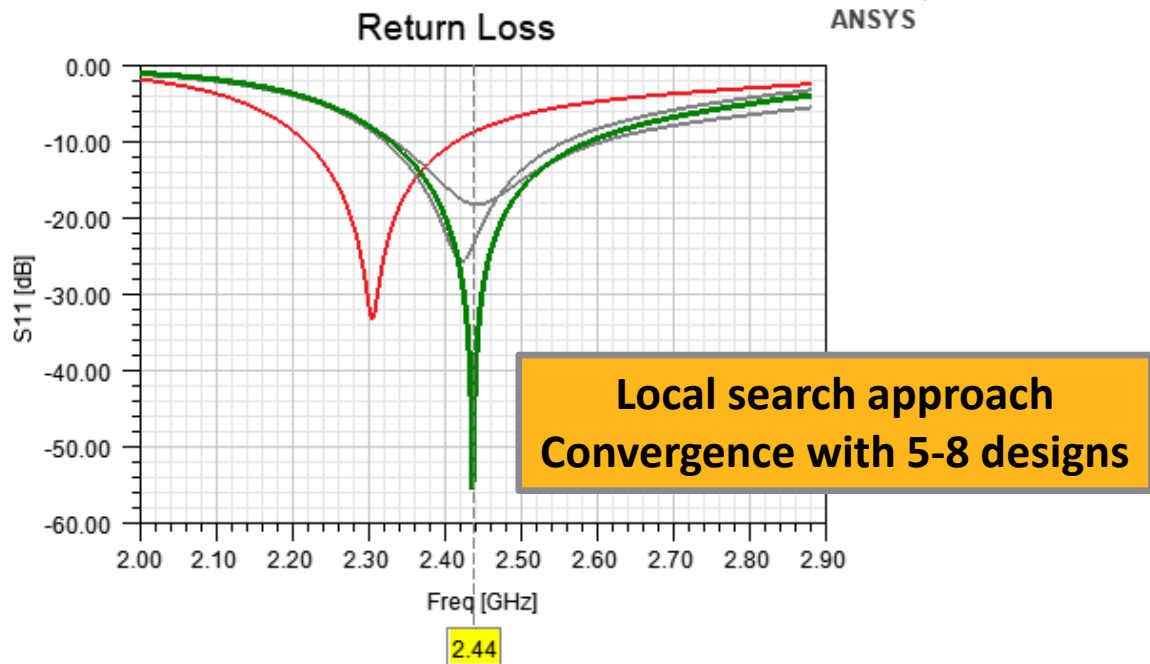
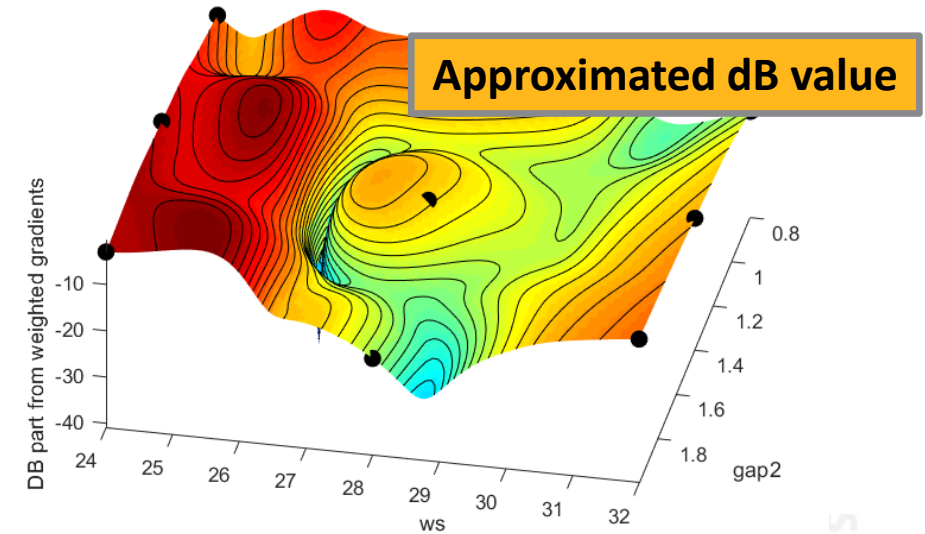


Imaginary part



Derivative based approximation model

- Using partial derivatives, S-parameters can be predicted locally for tuned optimization parameters
- The real and imaginary parts of the HFSS signals are approximated in a global meta-model by weighting the individual local values and gradients of all available data points



Uncertainty Quantification Reliability Analysis

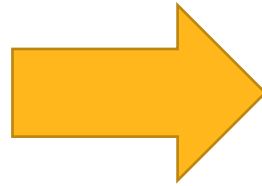
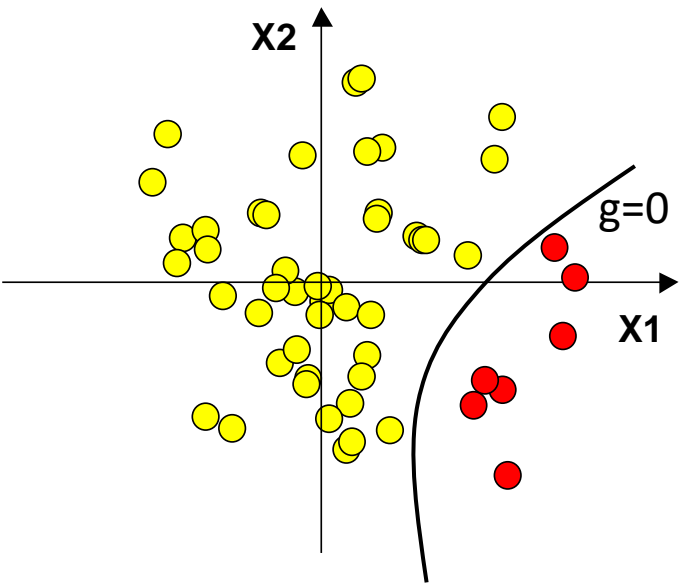
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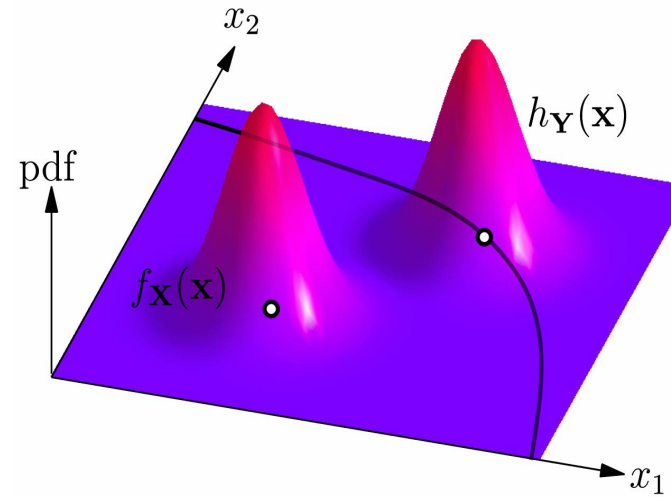
Reliability based Robustness Analysis

- Quantify rare event probabilities with minimum effort and maximum confidence

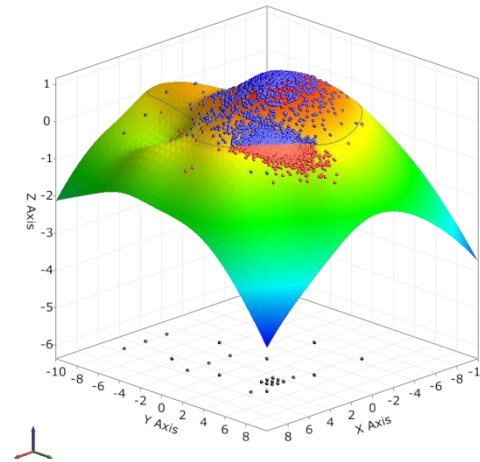
Monte Carlo Sampling



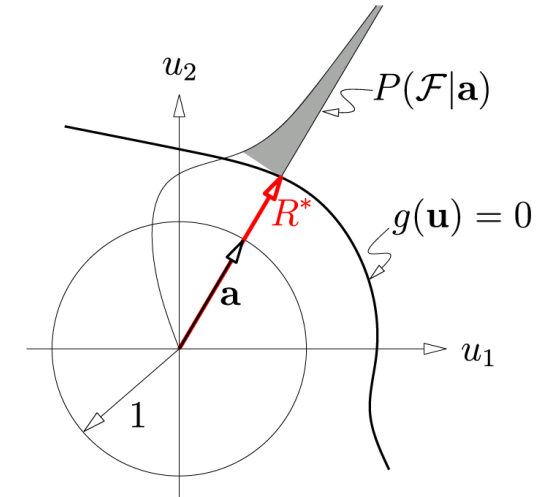
Importance Sampling



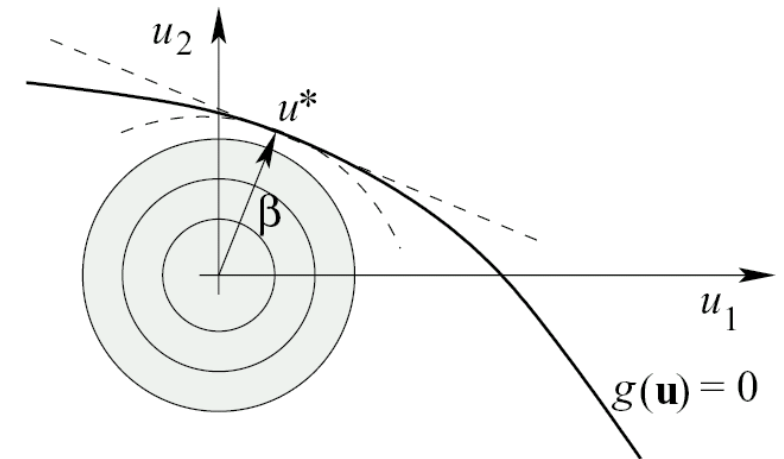
Adaptive RSM



Directional Sampling



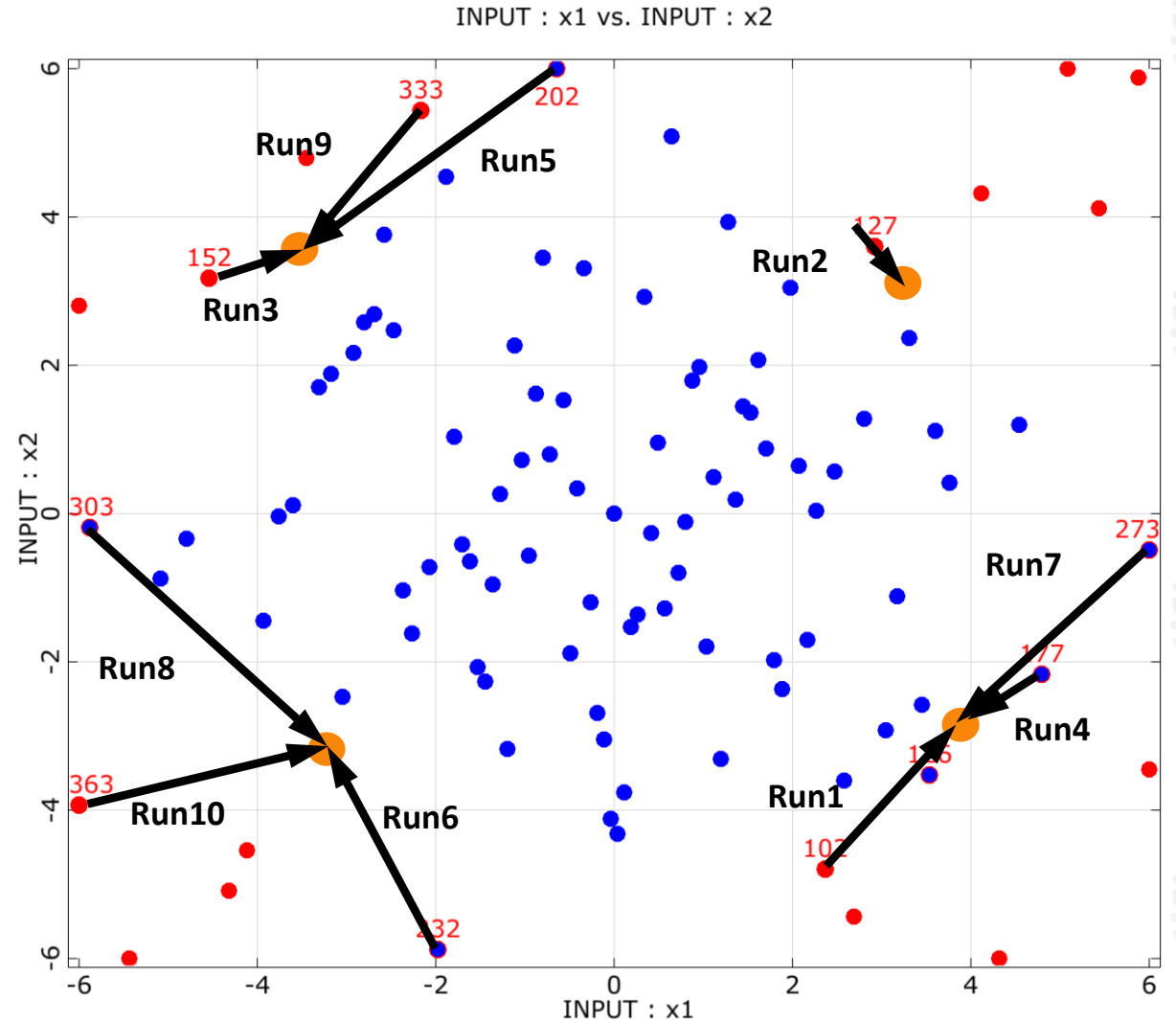
First Order Reliability Method



First Order Reliability Method (FORM)

- Multiple design point search is done by NLPQL optimizer with different start points
- This approach detects local optima and different failure regions
- New start design sampling (2021 R2)
 - Scaling factor becomes obsolete

Global search	
Number of initial samples:	200
Initial sampling scaling factor:	10
Maximum number of optimization runs:	50

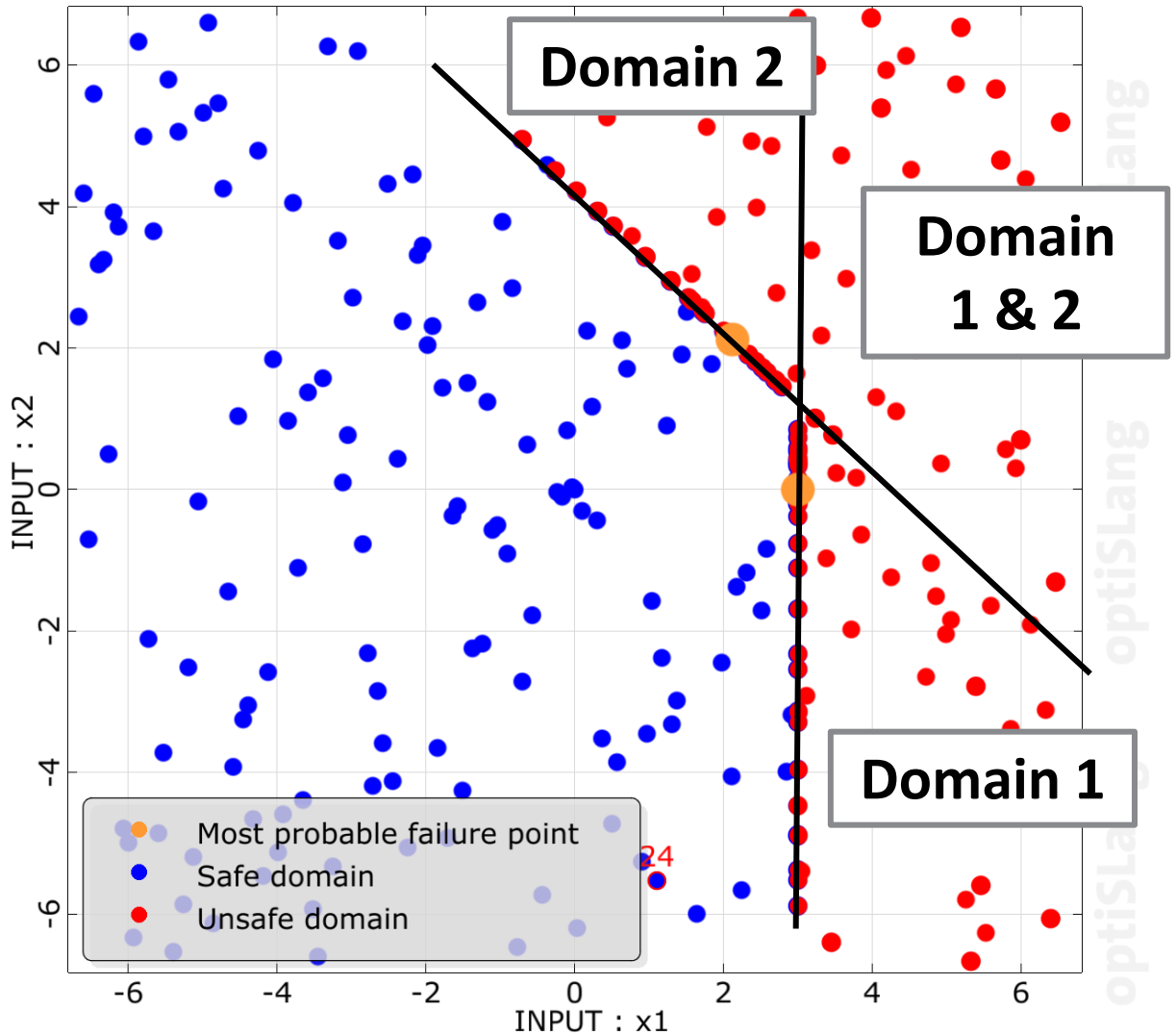


Improved calculation of failure probability in FORM (2021 R2)

- Calculation of failure probability for multiple failure regions now considers the over-lapping of the estimated linearized regions

$$\hat{P}_F \leq \sum_{k=1}^m \hat{P}_F^k$$

INPUT : x1 vs. INPUT : x2



Method : First Order Reliability Method (FORM)

Probability of Failure : 0.00244219
Reliability Index : 2.81456

Most probable failure point(s)

ID : 677 733

Input parameter values

x1 :	2.12132	3
x2 :	2.12132	1.31347e-07

Reliability index (FORM) :	3	3
Probability of failure (FORM) :	0.0013499	0.0013499

Importance Sampling Using multiple Design Points (2021 R2)

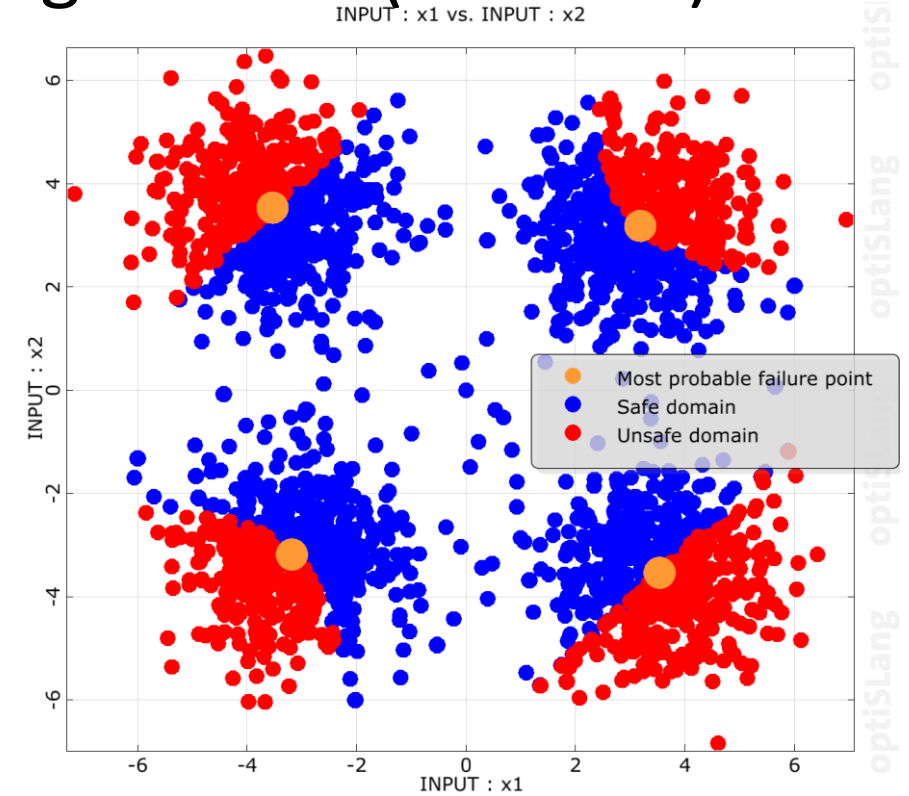
- Probability of failure is now estimated for each sampling density by considering the weights of only these samples, which belong to this single sampling density

$$\hat{P}_F^k = \frac{1}{N} \sum_{i=1}^{N_k} w(x_i^k) I(g(x_i^k))$$

- Sum of individual failure probabilities is equal to global probability

$$\hat{P}_F = \sum_{k=1}^m \hat{P}_F^k$$

- Center points (design points) of sampling densities and belonging failure probabilities are indicated in the post-processing



Most probable failure point(s)

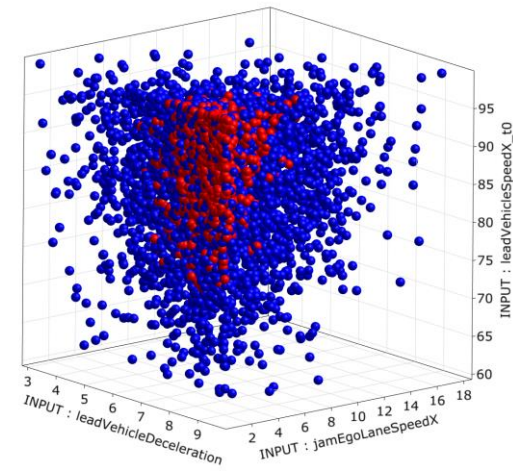
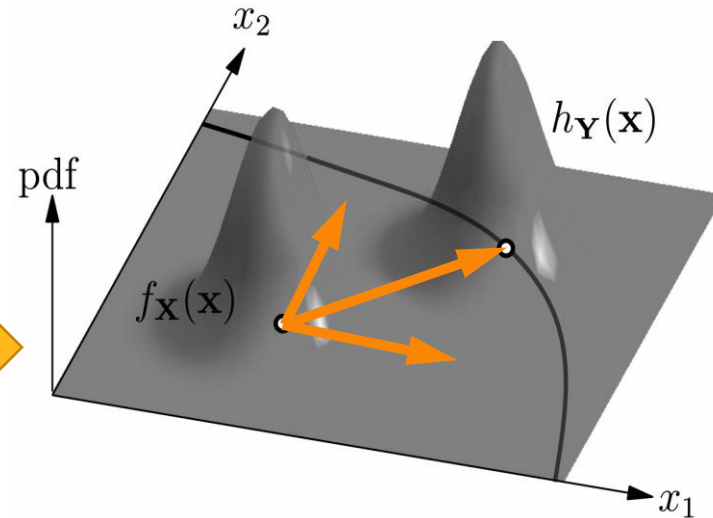
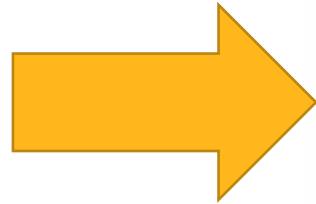
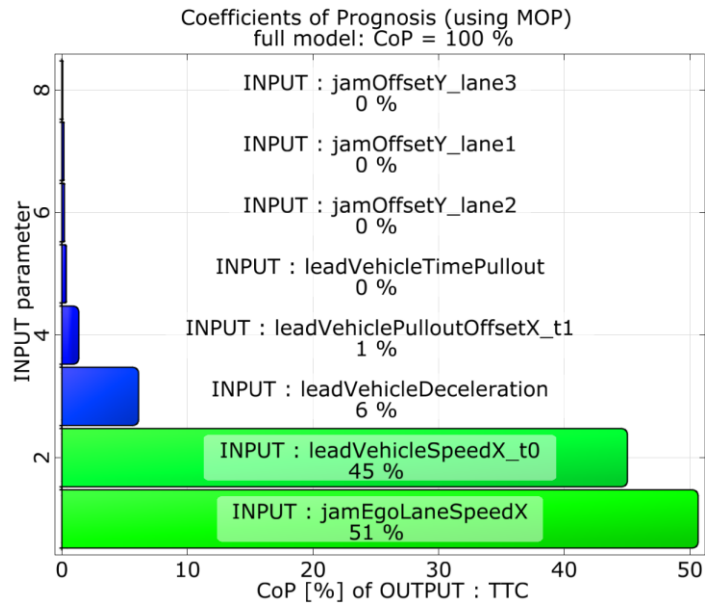
ID :	82	37	47	57
Input parameter values				
x1 :	3.18198	-3.19872	3.47885	-3.53816
x2 :	3.18147	-3.16488	-3.59222	3.53291
Reliability index (ISPUD) :	4.62006	4.65424	4.9887	5.01011
Probability of failure (ISPUD) :	1.91815e-6	1.62587e-6	3.0394e-7	2.71992e-7

Reliability Sensitivity Measures



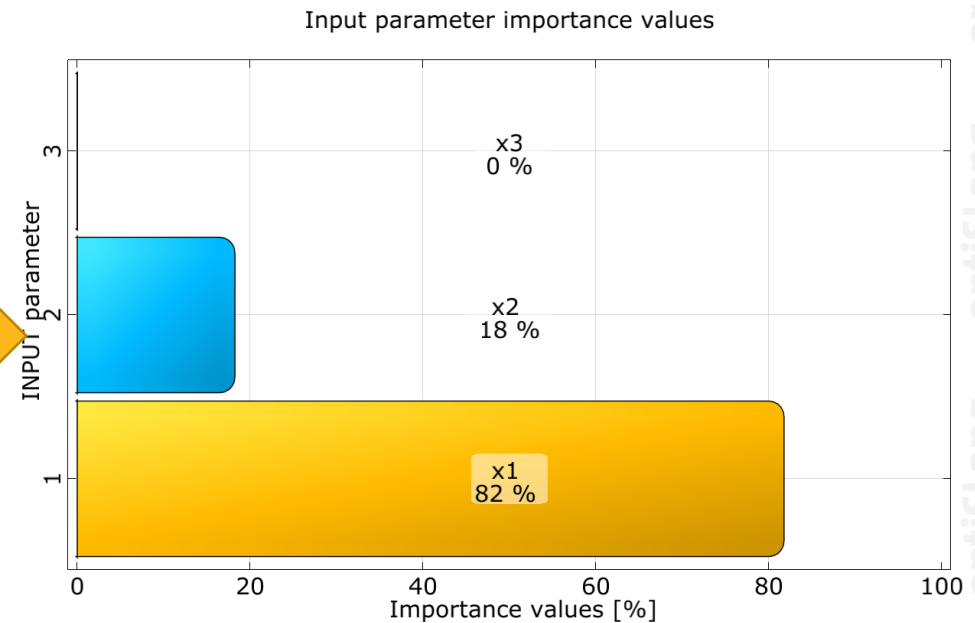
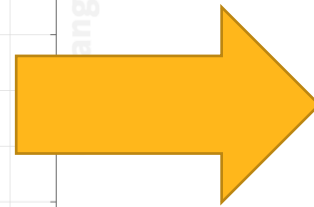
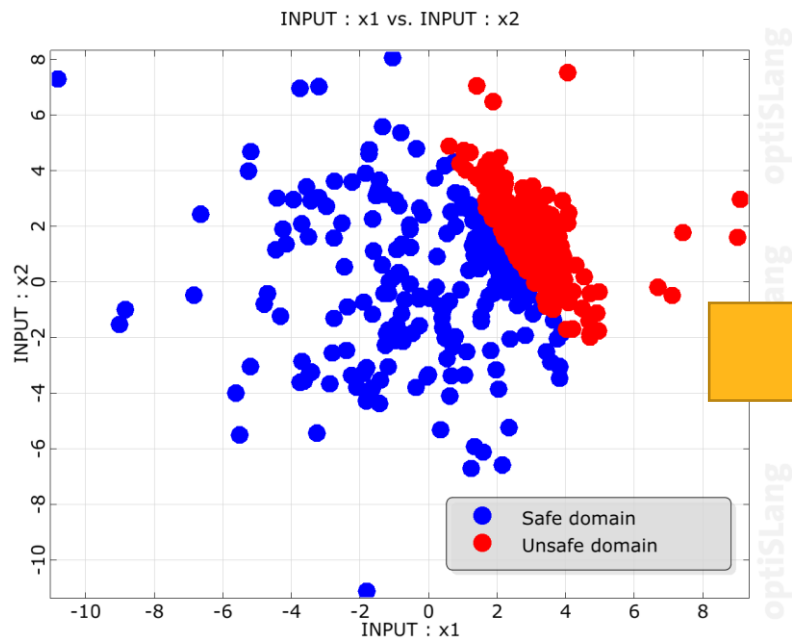
Reliability Sensitivity Measures

- Today, correlation and variance-based sensitivity analysis can assess the variable influence only around the mean!
- Sensitivities w.r.t. failure mechanisms are required!



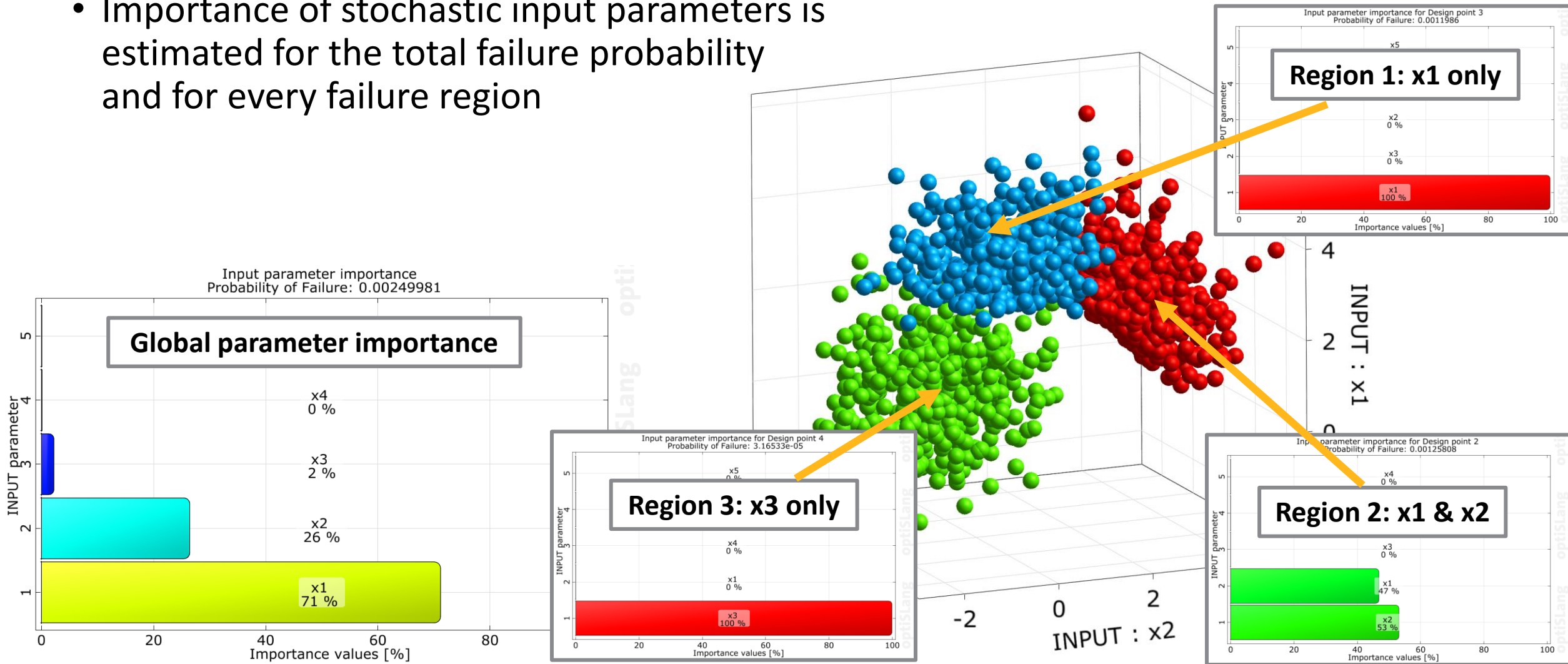
Reliability Importance Plot

- Contribution of variation of stochastic inputs with respect to failure probability
- ✓ Adaptive Sampling in 2021 R1
- ✓ ISPUD with multiple failure regions in 2021 R2

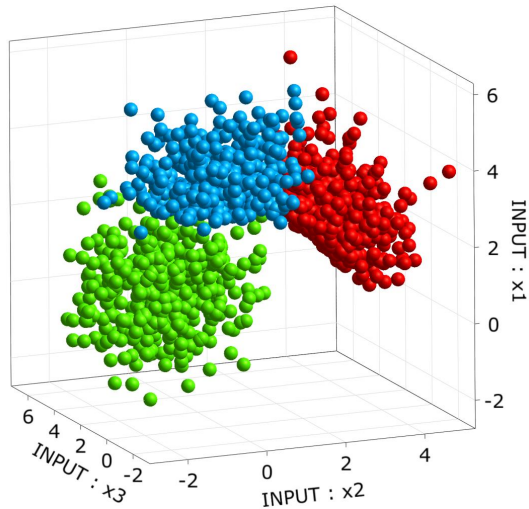
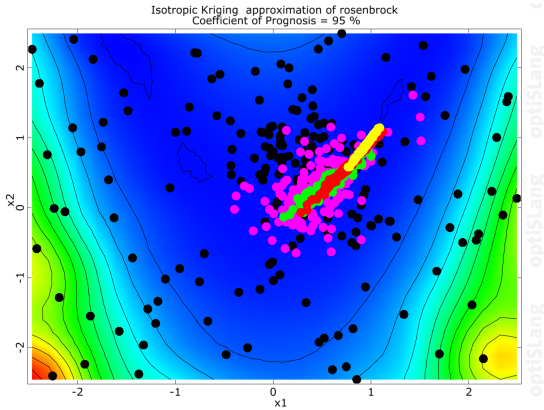
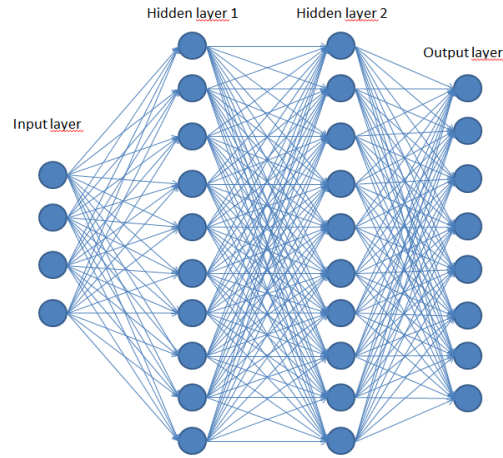


Reliability Importance Plot for multiple failure regions in ISPUD

- Importance of stochastic input parameters is estimated for the total failure probability and for every failure region



Questions ?



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- Deep feed-forward networks
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