

On adapting SEGO to solve multi-objective mixed-variable optimization problems, with applications in aircraft design.

Keywords: Bayesian optimization, multi-objective optimization, mixed variables, multi-disciplinary optimization.

Location: ISAE-SUPAERO.

Duration: 5 to 6 months, starting as soon as possible.

Supervision:

- ISAE-SUPAERO : J. Morlier (joseph.morlier@isae-supaero.fr) and Y. Diouane (youssef.diouane@isae-supaero.fr).
- ONERA : N. Bartoli (nathalie.bartoli@onera.fr) and Th. Lefebvre (thierry.lefebvre@onera.fr).

Application: please send us by email a curriculum vitae.

Context:

In the context of the AGILE 4.0 project (2019-2022), ISAE-SUPAERO offers an internship related with numerical optimization and aerospace engineering. The AGILE 4.0 project is the AGILE (2015-2018) follow-up project that intended to develop the next generation of aircraft multidisciplinary design and optimization processes, which target significant reductions in aircraft development costs and time to market, leading to cheaper and greener aircraft solutions.

The internship is proposed in collaboration with ONERA (the French aerospace lab). The successful candidate will be welcomed in a multidisciplinary team.

Subject:

Super-Efficient Global Optimization (SEGO) is a well-established Bayesian solver to optimize expensive-to-evaluate and black box optimization constrained problems. SEGO has been successfully applied to a variety of industrial problems in particular those arising from aircraft design. SEGO focuses on problems with pure continuous design variables. However, in the field of aircraft design, optimization problems may involve multiple of objectives.

Multi-objective Optimization (MOO) has been paid increasing attention and applied to the building design domain in recent years MOO is based on a

concurrent design optimization process which allows designers to incorporate multiple conflicting objectives and to specify the trade-offs between them. Instead of obtaining one single optimal solution, a set of non-dominated solutions (Pareto frontier) can be derived by using MOO.

Moreover, in the field of aircraft design, optimization problems may involve also different kinds of design variables. For instance, continuous variables describe the size of aircraft structural parts: in case of thin-sheet stiffened sizing, they represent panel thicknesses and stiffening cross-sectional areas. The set of discrete variables can encompass design variables such as the number of panels, the list of cross sectional areas or the material choices. The aim of this internship is to adapt SEGO to solve optimization problems with mixed hierarchical categorical-continuous design variables.

The successful candidate will study existing works related to the use of Bayesian multi-objective optimization. Then, the student will modify SEGO to solve MOO problems with mixed variables. The goal is to calculate the Pareto front approximation of optimization problems with fewer objective functions evaluations than other methods, which makes it appropriate for costly objectives.

The obtained solver will be validated, first, in a set of academic test problems. Last, we will test the obtained method on realistic test cases related to AGILE 4.0 project.

The python implementation will be done withing the opensource Surrogate Modeling Toolbox¹.

References:

- AGILE project <https://www.agile-project.eu/>
- AGILE 4.0 project, <https://www.agile4.eu>
- E. C. Garrido-Merchan and D. Hernandez-Lobato, Dealing with Integer-valued Variables in Bayesian Optimization with Gaussian Processes, ICML, 2017.
- M. Herrera, A. Guglielmi, M. Xiao and R. C. Filomeno, Metamodel-assisted optimization based on multiple kernel regression for mixed variables, *Structural and Multidisciplinary Optimization*, 979–991, 2014.

¹ <https://github.com/SMTorg/smt>

- Jones D.R., Schonlau M., Welch W.J. Efficient global optimization of expensive black-box functions, *J Global Optim*, 13 (4) (1998), pp. 455-492
- M. A. Bouhlel, N. Bartoli, R. G. Regis, A. Otsmane, J. Morlier, Efficient Global Optimization for High-Dimensional Constrained Problems by Using the Kriging Models Combined with the Partial Least Squares Method, *Engineering Optimization* 1–16, 2018.
- V. Picheny, Multiobjective optimization using Gaussian process emulators via stepwise uncertainty reduction, *Stat Comput*, 25: 1265-1280, 2015
- P. P. Galuzio, E. Hochsteiner, L. D. S. Coelho , V. C. Mariani, MOBOpt — multi-objective Bayesian optimization, 12:100520, 2020.
- J. Pelamatti, L. Brevault, M. Balesdent, E. G. Talbi & Y. Guerin, (2020). Overview and Comparison of Gaussian Process-Based Surrogate Models for Mixed Continuous and Discrete Variables: Application on Aerospace Design Problems. In *High-Performance Simulation-Based Optimization* (pp. 189-224). Springer, Cham.
- J. H Bussemaker, N. Bartoli, Th. Lefebvre, P. D. Ciampa, B. Nagel, (2021) Effectiveness of Surrogate-Based Optimization Algorithms for System Architecture Optimization, *AIAA AVIATION 2021 FORUM*, 2021.
- P Saves, N Bartoli, Y Diouane, T Lefebvre, J Morlier, C David, EN Van, (2021) Constrained bayesian optimization over mixed categorical variables, with application to aircraft design, *AeroBest 2021*.