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Efficient Global Optimization for high-dimensional constrained problems by using the Kriging models combined with the Partial Least Squares method

Mohamed Amine Bouhlel · Nathalie Bartoli · Rommel G. Regis · Abdelkader Otsmane · Joseph Morlier

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Abstract In many engineering optimization problems, the number of function evaluations is often very limited because of the computational cost to run one high-fidelity numerical simulation. Using a classic optimization algorithm, such as a derivative-based algorithm or an evolutionary algorithm, directly on a computational model is not suitable in this case. A common approach to addressing this challenge is to use black-box surrogate modeling techniques. The most popular surrogate-based optimization algorithm is the Efficient Global Optimization (EGO) algorithm which is an iterative sampling algorithm that adds one (or many) point(s) per iteration. This algorithm is often based on an infill sampling criterion, called expected improve-

M. A. Bouhlel
Department of Aerospace Engineering, University of Michigan, 1320 Beal avenue, Ann Arbor, MI, 48109, USA
E-mail: mbouhlel@umich.edu

N. Bartoli
ONERA, 2 avenue Édouard Belin, 31055 Toulouse, France
Tel.: +33-(0)5-62252644
E-mail: nathalie.bartoli@onera.fr

J. Morlier
Université de Toulouse, Institut Clément Ader, CNRS, ISAE-SUPAERO, 10 Avenue Edouard Belin, 31055 Toulouse Cedex 4, France
Tel.: +33-(0)5-61338131
E-mail: joseph.morlier@isae-SUPAERO.fr

A. Otsmane
SNECMA, Rond-point René Ravaud-Réau, 77550 Moissy-Cramayel, France
Tel.: +33-(0)1-60599887
E-mail: abdelkader.otsmane@snecma.fr

R. G. Regis
Saint Joseph's University, 5600 City Avenue, Philadelphia, PA 19131, USA
Tel.: (610)660-1514
E-mail: rregis@sju.edu

ment, which represents a trade-off between promising and uncertain zones. This algorithm was first developed for bound constrained optimization problems and then extended to constrained optimization problems. Many studies have shown the efficiency of EGO, particularly when the number of input variables is relatively low. However, its performance on high-dimensional problems is still poor since the Kriging models used are time-consuming to build. Indeed, many minutes, sometimes many hours, are generally required for constructing the Kriging models. To deal with this issue, this paper introduces a surrogate-based optimization method that is suited to high-dimensional problems. For this purpose, we first use the "locating the regional extreme" criterion, which incorporates minimizing the surrogate model while also maximizing the expected improvement criterion. We then replace the Kriging models by the KPLS(+K) models—Kriging combined with the partial least squares method—which are more suitable for high-dimensional problems. We finally validate our approach by a comparison with alternative methods existing in the literature on some analytic functions and on 12-dimensional and 50-dimensional instances of the benchmark automotive problem "MOPTA08".

Symbols and notation

Matrices and vectors are in bold type.

Symbol	Meaning
$\|\cdot\|$	Absolute value
$\mathbb{R}$	Set of real numbers
$\mathbb{R}^+$	Set of positive real numbers
d	Dimension
$B \subset \mathbb{R}^d$	A hypercube expressed by the product between intervals of each direction space
n	Number of sampling points
h	Number of principal components
m	The number of constraints in the optimization problem
$\mathbf{x}$, $\mathbf{x}'$	$1 \times d$ vector
x_j	The j^{th} element of a vector $\mathbf{x}$ for $j = 1, \ldots, d$
$\mathbf{X}$	$n \times d$ matrix containing sampling points
$\mathbf{y}$	$n \times 1$ vector containing simulation of $\mathbf{X}$
$\mathbf{x}^{(i)}$	The i^{th} training point for $i = 1, \ldots, n$ ($1 \times d$ vector)
$y^{(i)}$	The i^{th} evaluated output point for $i = 1, \ldots, n$
$\mathbf{x}^t$	Superscript t denotes the transpose operation of the vector $\mathbf{x}$
$\mathbf{X}^{(0)}$	$\mathbf{X}$
$\mathbf{X}^{(l-1)}$	Matrix containing residual of the inner regression of the $(l-1)^{th}$ PLS-iteration for $l = 1, \ldots, h$
$k(\cdot, \cdot)$	A covariance function
$r_{\mathbf{xx}'}$	The spacial correlation function between $\mathbf{x}$ and $\mathbf{x}'$
$\mathbf{R}$	The covariance matrix
$s^2(\mathbf{x})$	The prediction of the Kriging variance
σ^2	The process variance
θ_i	The j^{th} parameter of the covariance function for $i = 1, \ldots, d$
$Y(\mathbf{x})$	A Gaussian process
$\mathbf{1}$	An n-vector of ones
$\mathbf{t}_l$	The l^{th} principal component for $l = 1, \ldots, h$
$\mathbf{w}$	The loading vector (PLS)
f	The objective function of the optimization problem
g_k	The k^{th} constraint function

1 Introduction

The field of optimization has become significantly important in engineering and industrial design. In the literature, many approaches have been used for finding the global optimum. One of the most popular methods is to run a gradient-based optimization algorithm with a multi-start procedure (Hickernell and Yuan 1997; Sendin and Banga 2009). For this type of method, the derivative of the objective function is needed. When the derivative of the objective function is not available, it can be approximated by finite-difference methods. However, finite-difference methods are unreliable when the function to be optimized is non-smooth. For this reason, derivative-free optimization methods (Conn et al 2009) and heuristic methods such as simulated annealing (Laarhoven and Aarts 1987), evolutionary algorithms (Simon 2013) and

particle swarm optimization (Kennedy and Eberhart 1995) became popular in the last few decades.

One of the most challenging engineering optimization problems is when the objective and the constraint functions are black-box functions with high computational CPU time. In many engineering problems, numerical simulations require several hours, sometimes more, to run one simulation representative of the physics. Thus, direct optimization methods for such cases are too expensive and infeasible in practice. In addition, many iterations are often required when the number of input variables is large. Likewise, to find the global optimum using a relatively small number of evaluations of the true function is almost impossible for high-dimensional problems. It is possible to obtain a reasonably good feasible solution through a good management of the number of function evaluations.

A suitable optimization approach is to use a surrogate model, also called metamodel, instead of the true function. The evaluation of new points through a surrogate model, called predictions, is very cheap since it consists in computing a simple analytical function. Moreover, the surrogate model is a good tool to indicate promising areas where we should run new high-fidelity simulations. Several approaches for constrained black-box optimization have been developed recently. For instance, Li et al (2016) developed a Kriging-based algorithm for constrained black-box optimization that involves two phases. The first phase finds a feasible point while the second phase obtains a better feasible point. This approach is similar to what is done in the COBRA algorithm (Regis 2014, briefly described in Sec. 4.2.2 in this paper). Liu et al (2016) proposed a two-phase method that uses a constraint-handling technique based on the DIRECT algorithm and that uses an adaptive metamodeling strategy for the objective and constraints. Gramacy et al (2016) developed an hybrid approach that uses Kriging with the expected improvement (EI) criterion combined with the augmented Lagrangian framework for constrained optimization. Moreover, Regis and Wild (2017) developed a model-based trust-region algorithm for constrained optimization that uses RBF models. In addition, Kriging-based approaches have been proposed for constrained multi-objective optimization (e.g., Singh et al (2014); Feliot et al (2016)). An important application of Kriging in an optimization context is the Efficient Global Optimization (EGO) algorithm (Jones et al 1998). It uses both the prediction and error estimation provided by Kriging to guide an infill sampling criterion towards promising areas. To the best of our knowledge, EGO is used for problems with a relatively small number of input variables because of the Kriging limitations in high dimension (Haftka et al 2016). Sasena (2002) has developed a constrained version of EGO, called SuperEGO (denoted SEGO in this paper), where the optimization of the infill sampling criterion takes into account the satisfaction of constraint functions.

In this paper, we develop two new methods for solving high-dimensional constrained optimization problems, both based on SEGO approach: (i) SEGOK-PLS uses SEGO with the KPLS model (Bouhlel et al 2016b); and (ii) SEGOK-PLS+K uses SEGO with the KPLS+K model (Bouhlel et al 2016a). Here, KPLS stands for Kriging with partial least squares (PLS), which involves projecting input variables onto principal components to implement some form of

dimension reduction. The SEGOKPLS(+K) algorithms build KPLS(+K) for each output function at each iteration of optimization. We use either KPLS or KPLS+K since they are faster to build than the classical Kriging models while maintaining a good accuracy for high-dimensional problems. Once the KPLS(+K) models are built, we optimize a specific infill sampling criterion that adds promising points into the training points to improve the accuracy of the metamodels in relevant areas. We use the "locating the regional extreme" (WB2) criterion proposed by Watson and Barnes (1995). Sasena et al (2002) implemented and validated this criterion on several analytic functions. This approach proposes a balance between exploitation and exploration of the metamodel—herein, exploitation means that the metamodel is minimized and exploration means that points are added where the uncertainty of the metamodel is high. Moreover, WB2 is more local than the popular EI criterion. This characteristic is important for expensive high-dimensional problems, since the number of true function evaluations is limited and the uncertainty of the metamodel is high. We apply the two proposed optimization algorithms to several analytic problems and to an automotive problem (MOPTA08). In addition, we compare them to several optimization methods existing in the literature. This comparison has shown that the SEGOKPLS+(K) methods outperform the alternative algorithms on most of the test problems.

There have been other methods that use principal components for high-dimensional surrogate-based optimization. For example, Kyriacou et al (2014) used principal components analysis (PCA) in a metamodel-assisted evolutionary algorithm to guide the application of evolution operators and the training of the metamodel. Moreover, Chen et al (2015) used Karhunen-Loève expansion, which is similar to PCA, to reduce design-space dimensionality in metamodel-based shape optimization. Our proposed approach, that is based on the EGO algorithm, incorporates a Kriging model that uses principal components in the context of partial least squares to make it suitable for high-dimensional constrained optimization.

The paper is organized as follows. Section 2 details the proposed optimization algorithms, SEGOKPLS(+K). Sections 3 and 4 apply and validate the SEGOKPLS(+K) algorithms on the analytic and MOPTA08 problems, respectively. Finally, the Section 5 concludes the paper.

2 SEGOKPLS(+K) for high-dimensional constrained optimization problems

Assume that we have evaluated a deterministic cost function at n points $\mathbf{x}^{(i)}$ $(i = 1, \ldots, n)$ with $\mathbf{x}^{(i)} = \left[x_1^{(i)}, \ldots, x_d^{(i)}\right] \in B$, with $B \subset \mathbb{R}^d$. For simplicity, we consider B to be a hypercube expressed by the product between intervals of each direction space, i.e., $B = \prod_{j=1}^{d} [a_j, b_j]$, where $a_j, b_j \in \mathbb{R}$ with $a_j \leq b_j$ for $j = 1, \ldots, d$. We also denote by $\mathbf{X}$ the matrix $\left[\left(\mathbf{x}^{(1)}\right)^t, \ldots, \left(\mathbf{x}^{(n)}\right)^t\right]^t$.

Evaluating these n inputs gives the outputs $\mathbf{y} = \left[y^{(1)}, \ldots, y^{(n)}\right]^t$ with $y^{(i)} = y\left(\mathbf{x}^{(i)}\right)$, for $i = 1, \ldots, n$.

2.1 The KPLS(+K) models

The KPLS and KPLS+K models are derived by combining the Kriging model with the PLS technique. Therefore, we start by briefly depicting the theory of Kriging and PLS before describing the KPLS(+K) models.

2.1.1 The Kriging model

The Kriging model has been developed first in geostatistics (Krige 1951; Cressie 1988; Goovaerts 1997) before being extended to computer experiments (Sacks et al 1989; Schonlau 1998; Jones et al 1998; Sasena et al 2002; Forrester et al 2006; Picheny et al 2010; Liem et al 2015). In order to develop the Kriging model, we assume that the deterministic response $y(\mathbf{x})$ is a realization of a stochastic process $Y(\mathbf{x})$ (Koehler and Owen 1996; Schonlau 1998; Sasena 2002)

$$Y(\mathbf{x}) = \beta_0 + Z(\mathbf{x}), \tag{1}$$

where β_0 is an unknown constant and $Z(\mathbf{x})$ is a stochastic term considered as a realization of a stationary Gaussian process with $\mathbb{E}[Z(\mathbf{x})] = 0$ and a covariance function, also called a kernel function, given by

$$\mathrm{Cov}(Z(\mathbf{x}), Z(\mathbf{x}')) = k(\mathbf{x}, \mathbf{x}') = \sigma^2 r(\mathbf{x}, \mathbf{x}') = \sigma^2 r_{\mathbf{x}\mathbf{x}'},\ \forall \mathbf{x}, \mathbf{x}' \in B, \tag{2}$$

where σ^2 is the process variance and $r_{\mathbf{x}\mathbf{x}'}$ is the correlation function between $\mathbf{x}$ and $\mathbf{x}'$. In the following, we only consider the exponential covariance function type, in particular the squared Gaussian kernel, given by

$$k(\mathbf{x}, \mathbf{x}') = \sigma^2 \prod_{i=1}^{d} \exp\left(-\theta_i \left(x_i - {x'}_i\right)^2\right), \forall\, \theta_i \in \mathbb{R}^+. \tag{3}$$

Equation (1) corresponds to a particular case of the Kriging model: the ordinary Kriging model (Forrester et al 2008). The function k, given by Equation (3), depends on some hyperparameters θ. To construct the Kriging model, we assume these hyperparameters as known. We also denote the $n \times 1$ vector as $\mathbf{r}_{\mathbf{x}\mathbf{X}} = [r_{\mathbf{x}\mathbf{x}^{(1)}}, \ldots, r_{\mathbf{x}\mathbf{x}^{(n)}}]^t$ and the $n \times n$ covariance matrix as $\mathbf{R} = [\mathbf{r}_{\mathbf{x}^{(1)}\mathbf{X}}, \ldots, \mathbf{r}_{\mathbf{x}^{(n)}\mathbf{X}}]$. We use $\hat{y}(\mathbf{x})$ to denote the prediction of the true function $y(\mathbf{x})$. Under the hypothesis considered above, the best linear unbiased predictor for $y(\mathbf{x})$, given the observations $\mathbf{y}$, is

$$\hat{y}(\mathbf{x}) = \hat{\beta}_0 + \mathbf{r}_{\mathbf{x}\mathbf{X}}^t \mathbf{R}^{-1} \left(\mathbf{y} - \hat{\beta}_0 \mathbf{1}\right), \tag{4}$$

where $\mathbf{1}$ denotes an n-vector of ones and

$$\hat{\beta}_0 = \left(\mathbf{1}^t \mathbf{R}^{-1} \mathbf{1}\right)^{-1} \mathbf{1}^t \mathbf{R}^{-1} \mathbf{y}. \tag{5}$$

In addition, the estimation of σ^2 is

$$\hat{\sigma}^2 = \frac{1}{n}\left(\mathbf{y} - \mathbf{1}\hat{\beta}_0\right)^t \mathbf{R}^{-1}\left(\mathbf{y} - \mathbf{1}\hat{\beta}_0\right). \tag{6}$$

Moreover, the ordinary Kriging model provides an estimate of the variance of the prediction given by

$$s^2(\mathbf{x}) = \hat{\sigma}^2\left(1 - \mathbf{r}_{\mathbf{xX}}^t \mathbf{R}^{-1}\mathbf{r}_{\mathbf{xX}}\right). \tag{7}$$

Finally, we estimate the vector of hyperparameters $\theta = \{\theta_i\}$, for $i = 1, \ldots, d$, by the maximum likelihood estimation method.

2.1.2 The partial least squares technique

The PLS method is a statistical method that searches out the best multidimensional direction $\mathbf{X}$ that explains the characteristics of the output $\mathbf{y}$. Moreover, it finds a linear relationship between input variables and output variable by projecting input variables onto principal components (Wold 1966). The PLS technique reveals how inputs depend on the output variable. In the following, we use h to denote the number of principal components retained that is much lower than d ($h \ll d$). We compute the PLS components sequentially. In fact, we compute the principal component $\mathbf{t}_l$ by seeking the best direction $\mathbf{w}^{(l)}$ that maximizes the squared covariance between $\mathbf{t}_l = \mathbf{X}^{(l-1)}\mathbf{w}^{(l)}$ and $\mathbf{y}^{(l-1)}$

$$\mathbf{w}^{(l)} = \begin{cases} \underset{\mathbf{w}^{(l)}}{\operatorname{argmax}}\ \mathbf{w}^{(l)^t}\mathbf{X}^{(l-1)^t}\mathbf{y}^{(l-1)}\mathbf{y}^{(l-1)^t}\mathbf{X}^{(l-1)}\mathbf{w}^{(l)} \\ \text{s.t.} \mathbf{w}^{(l)^t}\mathbf{w}^{(l)} = 1. \end{cases} \tag{8}$$

where $\mathbf{X} = \mathbf{X}^{(0)}$, $\mathbf{y} = \mathbf{y}^{(0)}$, and, for $l = 1, \ldots, h$, $\mathbf{X}^{(l)}$ and $\mathbf{y}^{(l)}$ is the residual matrix from the local regression of $\mathbf{X}^{(l-1)}$ onto the principal component $\mathbf{t}_l$ and from the local regression of $\mathbf{y}^{(l-1)}$ onto the principal component $\mathbf{t}_l$, respectively, such that

$$\begin{aligned} \mathbf{X}^{(l-1)} &= \mathbf{t}_l\mathbf{p}^{(l)} + \mathbf{X}^{(l)}, \\ \mathbf{y}^{(l-1)} &= c_l\mathbf{t}_l + \mathbf{y}^{(l)}, \end{aligned} \tag{9}$$

where $\mathbf{p}^{(l)}$ (a $1 \times d$ vector) and c_l (a coefficient) contain the regression coefficients. For more details of how the PLS method works, please see (Helland 1988; Frank and Friedman 1993; Alberto and González 2012).

The principal components represent the new coordinate system obtained upon rotating the original system with axes, $x_1, \ldots, x_d$ (Alberto and González 2012). For $l = 1, \ldots, h$, we write $\mathbf{t}_l$ as

$$\mathbf{t}_l = \mathbf{X}^{(l-1)}\mathbf{w}^{(l)} = \mathbf{X}\mathbf{w}_*^{(l)}. \tag{10}$$

We obtain the following matrix $\mathbf{W}_* = \left[\mathbf{w}_*^{(1)}, \ldots, .\mathbf{w}_*^{(h)}\right]$ by (for more details, see Manne (1987))

$$\mathbf{W}_* = \mathbf{W}\left(\mathbf{P}^t\mathbf{W}\right)^{-1},$$

where $\mathbf{W} = \left[\mathbf{w}^{(1)}, \ldots, \mathbf{w}^{(h)}\right]$ and $\mathbf{P} = \left[{\mathbf{p}^{(1)}}^t, \ldots, {\mathbf{p}^{(h)}}^t\right]$. This important relationship is mainly used for developing the KPLS model that is described in the following section.

2.1.3 Construction of the KPLS and KPLS+K models

The hyperparameters $\theta = \{\theta_i\}$, for $i = 1, \ldots, d$, given by Equation (3) can be interpreted as measuring how strongly the variables $x_1, \ldots, x_d$, respectively, affect the output y. For building KPLS, we consider the coefficients given by the vectors $\mathbf{w}_*^{(l)}$, for $l = 1, \ldots, h$, as a measure of the influence of input variables $x_1, \ldots, x_d$ on the output y. By some elementary operations applied on the kernel functions, we define the KPLS kernel by

$$k_{1:h}(\mathbf{x}, \mathbf{x}') = \prod_{l=1}^{h} k_l\big(F_l\left(\mathbf{x}\right), F_l\left(\mathbf{x}'\right)\big), \tag{11}$$

where $k_l : B \times B \to \mathbb{R}$ is an isotropic (only 1 hyperparameter is used for all directions) stationary kernel and

$$\begin{aligned} F_l : B &\longrightarrow B \\ \mathbf{x} &\longmapsto \left[w_{*1}^{(l)} x_1, \ldots, w_{*d}^{(l)} x_d\right]. \end{aligned} \tag{12}$$

More details of such construction are given in Bouhlel et al (2016b). Considering the example of the squared Gaussian kernel given by Equation (3), we get

$$k(\mathbf{x}, \mathbf{x}') = \sigma^2 \prod_{l=1}^{h} \prod_{i=1}^{d} \exp\left[-\theta_l \left(w_{*i}^{(l)} x_i - w_{*i}^{(l)} {x'}_i\right)^2\right], \forall\ \theta_l \in \mathbb{R}^+. \tag{13}$$

This equation is the new kernel associated to the KPLS model. Since we retain a small number of principal components, the estimation of the hyperparameters $\theta_1, \ldots, \theta_l$ is very fast compared to the hyperparameters $\theta_1, \ldots, \theta_d$ given by Equation (3), where $h << d$. Moreover, we can improve the solution of the maximum likelihood of the KPLS covariance function. For this purpose, we add a new step, right after the estimation of the θ_l-parameters, that is based on the following transition

$$\begin{aligned} k_{1:h}(\mathbf{x}, \mathbf{x}') &= \sigma^2 \prod_{l=1}^{h} \prod_{i=1}^{d} \exp\left(-\theta_l {w_{*i}^{(l)}}^2 (x_i - {x'}_i)^2\right) \\ &= \sigma^2 \exp\left(\sum_{i=1}^{d} \sum_{l=1}^{h} -\theta_l {w_{*i}^{(l)}}^2 (x_i - {x'}_i)^2\right) \\ &= \sigma^2 \exp\left(\sum_{i=1}^{d} -\eta_i (x_i - {x'}_i)^2\right) \\ &= \sigma^2 \prod_{i=1}^{d} \exp\left(-\eta_i (x_i - {x'}_i)^2\right), \end{aligned} \tag{14}$$

with $\eta_i = \sum_{l=1}^{h} \theta_l {w_{*i}^{(l)}}^2$, for $i = 1, \ldots, d$. The Equation (14) allows us to express the hyperparameters' solution, provided by the KPLS kernel, from the reduced space (with h dimensions) into the original space (with d dimensions). Thus, we use $\eta_i = \sum_{l=1}^{h} \theta_l {w_{*i}^{(l)}}^2$, for $i = 1, \ldots, d$, as a starting point for a gradient-based maximization of the likelihood function for a standard Kriging model. This optimization is done in the complete space where the vector $\eta = \{\eta_i\} \in \mathbb{R}^{+d}$. Therefore, we improve the maximization of the likelihood for the resulting Kriging model, called KPLS+K (KPLS to initialize the Kriging hyperparameters), at the cost of a slight increase in computational time. Such construction is similar to the method developed by Ollar et al (2016), where a gradient-free optimization algorithm is used with an isotropic Kriging model followed by a gradient-based optimization starting from the solution given by the first optimization. More details of this model can be found in Bouhlel et al (2016a).

We denote the two models KPLS and KPLS+K developed for high-dimensional problems by KPLS(+K) in the following.

2.2 The SEGOKPLS(+K) algorithms

During the last decade, the EGO algorithm (Jones et al 1998) has become one of the most popular methods for surrogate-based optimization. It is an adaptive sampling algorithm that adds one (or more) point per cycle (Chevalier and Ginsbourger 2013). This algorithm uses the well known expected improvement (EI) criterion based on the prediction value and the uncertainty provided by the Kriging model. In this Section, we adapt this algorithm to constrained black-box optimization problems in high dimension. For this end, we define the constrained optimization problem, and describe the two methods SEGOKPLS(+K) used in this paper.

2.2.1 Definition of the constrained optimization problem

We formalize the optimization problem with constraint functions as follows

$$\min_{\mathbf{x} \in B} \begin{cases} f(\mathbf{x}) \\ \text{s.t.} \\ g_k(\mathbf{x}) \leq 0, \ k = 1, \ldots, m. \end{cases} \tag{15}$$

Through this equation, we note that equality constraints are not considered in this paper. The functions f, $g_1, \ldots, g_m$ are deterministic black-box functions that are computationally expensive. We assume that the derivatives of the objective function f and the constraint functions g_k $(k = 1, \ldots, m)$ are unavailable. These assumptions are typical in many engineering applications.

2.2.2 EGO for constrained optimization problems: SEGO

To construct a surrogate model in an optimization context is a complex task. Many classifications exist in the literature, mainly based on the type of the metamodel and the method used to select the search points. For more details, an interesting article (Jones 2001) gives a taxonomy of surrogate-based optimization methods. In this paper, we focus on the so-called 'two-stage' method. The first step consists in fitting the metamodel and estimating the associated hyperparameters. The second step consists in using this metamodel instead of the true function and searching promising points following a chosen infill sampling points. The details of this approach are given in Figure 1 for bound constrained optimization problems:

1. We evaluate the initial design of experiments: we construct a set of initial points $(\mathbf{X}, \mathbf{y}) = \left(\mathbf{x}^{(1)}, \ldots, \mathbf{x}^{(n)}, y^{(1)}, \ldots, y^{(n)}\right)$. In this paper, we use the latin hypercube design (Jin et al 2005). Since our approach is designed to optimize time-consuming engineering design problems, we use a small number of initial points n. In addition, we set up $n = d+1$ for comparison conveniences with Regis (2014).
2. We construct (or update) the metamodel involved in the optimization problem: we fit the hyperparameters of the metamodel with the initial (or the enriched) design of experiments.
3. We optimize the infill sampling criterion.
4. We evaluate the new point $\left(\mathbf{x}^{(n+1)}, y^{(n+1)}\right)$.
5. We check if the number of iterations is reached: if the number of points permitted is reached (stopping criterion), we stop the algorithm, otherwise, we add the new point in the design of experiments and we return to the step 2.

The simplest way to use a surrogate-based optimization method is to add sampling points where the surrogate model is minimized. Thus, it allows us to obtain an accurate metamodel in such region. However, the algorithm can fail if a global minimum is searched. Thus, it is important to take into account the uncertainty of the metamodel when we add new points in the design of experiments. To address this issue, we must sometimes add points where the uncertainty of the metamodel is high. For this purpose, the EI sampling criterion is used to make a balance between a local and global search (Jones et al 1998; Forrester et al 2008). This algorithm performs well when the number of dimensions is relatively low. However, its cannot effectively deal with high-dimensional problems, this is mainly due to the uncertainty of the model which is often high when the number of input variables is large. Indeed, the EI criterion puts more emphasis on metamodel exploration rather than on its exploitation, because it is almost impossible to fill all regions of the domain in this case. For this reason, we have chosen the criterion used by Sasena (WB2) "to locate the regional extreme" (for more details, see Sasena (2002)).

The WB2 criterion is essentially the predicted function value added to the EI function and is, therefore, a slightly more local searching criterion.

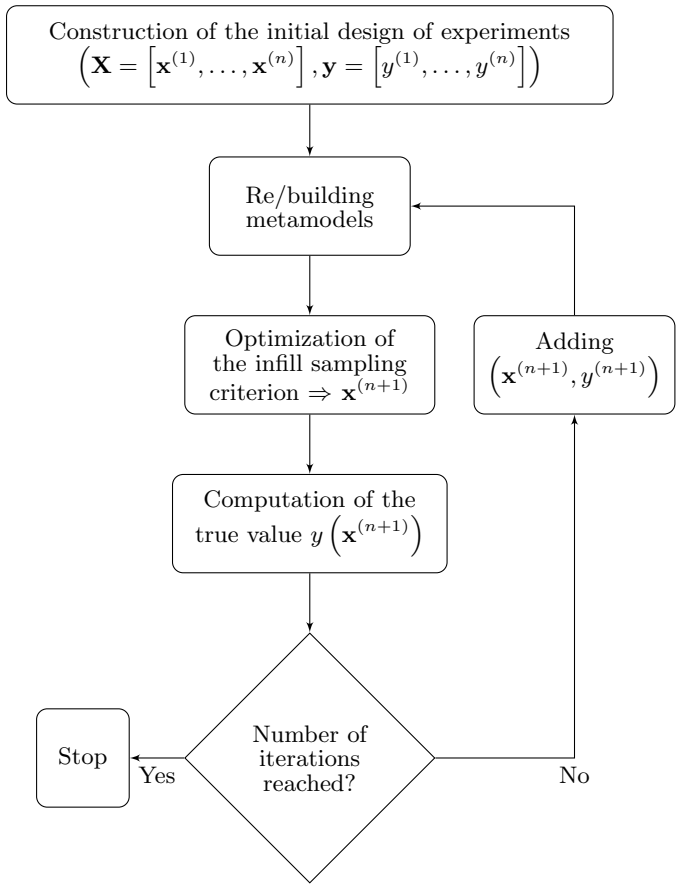


Fig. 1: Using a surrogate-based optimization 'two-stage' method.

The expression of the WB2 criterion is given by

$$\mathrm{WB2}(\mathbf{x}) = \begin{cases} -\hat{y}(\mathbf{x}) + \overbrace{(f_{\min} - \hat{y}(\mathbf{x}))\Phi\left(\frac{f_{\min} - \hat{y}(\mathbf{x})}{s(\mathbf{x})}\right) + s(\mathbf{x})\phi\left(\frac{f_{\min} - \hat{y}(\mathbf{x})}{s(\mathbf{x})}\right)}^{\mathrm{EI}(\mathbf{x})}, & \text{if } s < 0 \\ -\hat{y}(\mathbf{x}), & \text{if } s = 0 \end{cases} \tag{16}$$

The WB2 is quite similar to the EI and needs to be maximized. The only difference is about the additional first term $(-\hat{y}(\mathbf{x}))$ on the right-hand side of Equation (16). The main advantage of this criterion is that it is smoother than the EI function since it does not return to zero at the sampled points. After comparing the WB2 and the EI criteria on several analytic functions, Sasena (2002) recommends to use the WB2 criterion than the EI criterion. In addition, the WB2 criterion exploits more the surrogate model than the EI

criterion. This is more suitable for high-dimensional problems since the budget allocated is usually low and not proportional to the number of dimensions. Therefore, we need to rapidly converge towards a promising solution while maintaining an exploration behavior of the algorithm.

On the other hand, the Figure 1 presents the algorithm adapted to bound constrained optimization problems. To extend the algorithm for constrained optimization problems, we construct a KPLS(+K) model for each constraint function, and define the constrained infill sampling criterion

$$\min_{\mathbf{x}\in B} \begin{cases} \text{WB2}(\mathbf{x}) \\ \text{s.t.} \\ \hat{g}_k(\mathbf{x}) \leq 0,\ k = 1, \ldots, m, \end{cases} \tag{17}$$

where $\hat{g}_k(\mathbf{x})$, for $k = 1, \ldots, m$ are the predictions of $g_k(\mathbf{x})$ given by Equation (15). Other techniques to include the constraint functions exist in the literature. We have chosen the above presented approach following the recommendation given by Sasena (2002), in Chapter 5, where a comparison between several approaches has been done.

This approach will be called SEGOKPLS if the KPLS models are used, otherwise, SEGOKPLS+K when the KPLS+K models are used. Our process is summarized on Figure 2.

1. Evaluation of the initial design of experiments:
   $(\mathbf{X}, \mathbf{y}, \mathbf{g}_1, \ldots, \mathbf{g}_m) = (\mathbf{x}^{(1)}, \ldots, \mathbf{x}^{(n)}, y^{(1)}, \ldots, y^{(n)}, g_1^{(1)}, \ldots, g_1^{(n)}, \ldots, g_m^{(1)}, \ldots, g_m^{(n)})$.
2. Construction or update of the KPLS(+K) models: the parameters of the metamodel are fitted with the initial or the enriched design of experiments.
3. Maximization of Equation (16).
4. Evaluation of the new point: the point solution is evaluated
$$\left(\mathbf{x}^{(n+1)}, y^{(n+1)}, g_1^{(n+1)}, \ldots, g_m^{(n+1)}\right).$$
5. Checking if the number of iterations is reached: if the number of points permitted is reached (stopping criterion), we stop the algorithm, otherwise, we add the new point in the design of experiments and we return to the stage 2.

3 Analytic functions

To demonstrate the performance of the SEGOKPLS algorithm, we use 12 well known analytic functions that are defined in Table 1. We compare the SEGOKPLS algorithm to several optimization methods that have been applied to these analytic functions in Regis (2014).

We should also note that the original g_{03} and g_{05} functions have equality constraints in their definition. In this paper, we consider the same modified formulations used by Regis (2014) (noted by G3MOD and G5MOD in Regis (2014)) where each constraint function is replaced by an inequality ($\leq$) constraint.

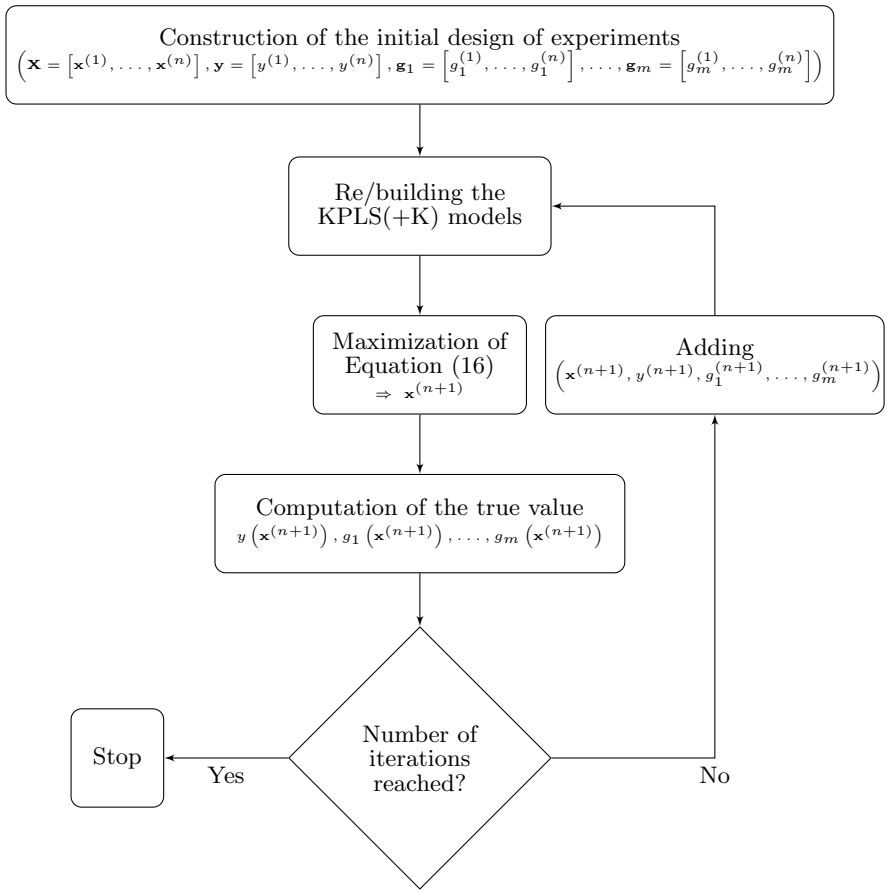


Fig. 2: Steps used for the SEGOKPLS(+K) methods.

3.1 Alternative optimization methods

We compare SEGOKPLS with COBRA for constrained optimization by radial basis function (Regis 2014) and ConstrLMSRBF for constrained local metric stochastic radial basis function (Regis 2011). Both these methods are compared with several alternative optimization methods existing in the literature by Regis (2014):

- SDPEN for sequential penalty Derivative-free method for nonlinear constrained optimization (Liuzzi et al 2010),
- NOMAD for nonlinear optimization by mesh adaptive direct search that uses DACE surrogates (NOMADm-DACE) (Abramson and Audet 2006; Audet and Jr. 2006),
- GLOBALm algorithm (Sendin and Banga 2009) which is a multistart clustering algorithm and using two types of local solvers,

Table 1: Constrained optimization test problems. d is the number of input variables and m is the number of inequality constraints. The formulations and references of these functions are given in the appendix A.

Name of the function	d	m	Bound constraints	True or best known minimum
g_{02}	10	2	$[0, 10]^{10}$	-0.4
g_{03}	20	1	$[0, 1]^{20}$	-0.69
g_{04}	5	6	$[78, 102] \times [33, 45] \times [27, 45]^3$	-30655.539
g_{05}	4	5	$[0, 1200]^2 \times [-0.55, 0.55]^2$	5126.5
g_{07}	10	8	$[-10, 10]^{10}$	24.3062
g_{09}	7	4	$[-10, 10]^7$	680.6301
g_{10}	8	6	$[10^2, 10^4] \times [10^3, 10^4] \times [10, 10^3]^5$	7049.3307
WB4	4	6	$[0.125, 10] \times [0.1, 10]^3$	1.725
GTCD4	4	1	$[20, 50] \times [1, 10] \times [20, 50] \times [0.1, 60]$	2964893.85
PVD4	4	3	$[0.1]^2 \times [0, 50] \times [0, 240]$	5804.45
Hesse	6	6	$[0, 5] \times [0, 4] \times [1, 5] \times [0, 6] \times [1, 5] \times [0, 10]$	-310
SR7	7	11	$[2.6, 3.6] \times [0.7, 0.8] \times [17, 28] \times [7.3, 8.3]^2 \times [2.9, 3.9] \times [5, 5.5]$	2994.42

– OQNLP (Ugray et al 2007), which is implemented as the GlobalSearch solver in the Matlab Global Optimization toolbox (the Mathworks 2010).

In our case, we use only the best result given by Regis (2014) for the comparison with the SEGOKPLS algorithm as detailed in the following Section.

3.2 Experimental setup

We perform the SEGOKPLS computation with the Python toolbox "Scikit-learn v.014" (Pedregosa et al 2011) using an Intel(R) Core(TM) i7-4500U CPU @ 1.80 Hz 2.40 GHz. The results of alternative optimization methods are transcribed from Regis (2014) that they are performed in an Intel(R) Core(TM) i7 CPU 860 2.8GHZ. To increase the reliability of the comparison between the results of the SEGOKPLS algorithm and the alternative optimization methods, we get closer to the conditions in which alternative optimization methods are performed. To achieve these conditions, we perform a new latin hypercube design of size $d + 1$ (since the initial design of experiments used by Regis (2014) are not available but the same size is used) and which all points are infeasible. For each experiment, we run the SEGOKPLS algorithm 30 times and fix a computation budget of 100 objective and constraint function evaluations. However, these several runs allow us to reduce the influence of the initial design of experiments on the final results and on the performance of each optimization method involved into the comparison. The number of principal components used into the KPLS models for the SEGOKPLS algorithm is equal to 3. The constraint tolerance used in these tests is 10^{-5}.

We use five criteria to achieve the comparison: we compute the best solution, the worst solution, the median, the mean and the standard deviation

error (std) of the 30 trials. To facilitate the comparison of the results for each case test, we transcribed only the best result of each statistic (e.g., the worst solution, ...) from Table B3 in Regis (2014). These results used at least one feasible point in the initial design of experiments which is required to perform the alternative methods. The SEGOKPLS algorithm does not require initial feasible point. In addition, searching initial feasible point algorithms is out of the scope of this paper. Therefore, as mentioned above, we have intentionally chosen to use initial design of experiments free from feasible points which is, in addition, a common situation in real engineering design.

As mentioned in (Bouhlel et al 2016a), the KPLS+K model is more costly than the KPLS model; e.g. KPLS is over twice time faster than KPLS+K for a function with 60 input variables and 300 sampling points. For the analytical functions, we use 30 trials, so we only compare SEGOKPLS to alternative methods to reduce the cost of the experimental tests. A comparison is done between SEGOKPLS and SEGOKPLS+K on the MOPTA08-12D using 5 runs in section 4.1.

3.3 Results of the analytic functions

Table 2 provides statistics for both results of the SEGOKPLS algorithm (first value written in brackets) and best results of the alternative algorithms (second value written in brackets) given by Regis (2014). The SEGOKPLS algorithm yields better results compared with the best algorithm by Regis (2014) for many test cases. In particular, SEGOKPLS is better than the alternative algorithms for all functions in terms of the worst, the median and the mean, except for the median of functions g_{03}, g_{10} and GTCD4. This result indicates that the SEGOKPLS algorithm is not very sensitive to the quality of the initial latin hypercube design. Moreover, the SEGOKPLS algorithm finds a better result than alternative algorithms, in terms of the best solution, for both g_{03} and g_{07} functions. In addition, the SEGOKPLS algorithm reaches the best-known solution over all statistics used in the comparison for 5 functions (SR7, Hesse, g_{04}, g_{05} and g_{07}).

For all these test functions, we note that SEGOKPLS returns the best possible optimum in the worst-case scenario of those 30 trials considered. Since the initial distribution of the sampling points plays an important role into an optimization design process that can affect the final solution, the last result (best of worst cases) shows that SEGOKPLS' solution is less deteriorated than the alternative methods in the worst cases, that is an important characteristic in real-world engineering design optimization. Indeed, it is almost impossible to know in advance the best type and distribution of an initial design of experiments for a certain engineering problems.

These results show the capability of SEGOKPLS to compete with optimization algorithms from the literature. The application of this algorithm to more realistic problem is considered in the following Section with the MOPTA08 test case.

Table 2: Statistics on the best feasible objective value for 30 repetitions obtained by optimization algorithms after 100 evaluations. Results in brackets represent: on the left, the SEGOKPLS results, on the right, best results given by (Regis 2014). The best results are written in bold.

	Name of the function (best known value)	
	Hesse (−310)	PVD4 (5804)
best	(**-310.00**, **-310.00** (GlobalSearch))	(5848.66, **5807.79** (GlobalSearch))
worst	(**-310.00**, −261.82 (COBRA-Global))	(**6179.71**, 7669.36 (ConstrLMSRBF))
median	(**-310.00**, −297.87 (COBRA-Global))	(**5959.71**, 6303.98 (Cobra-Local))
mean	(**-310.00**, −296.25 (COBRA-Global))	(**5960.54**, 6492.45 (Cobra-Local))
std error	$4.90e^{-5}$	75.66
	SR7 (2994.42)	GTCD4 (2964894)
best	(**2994.42**, **2994.42** (NOMADm-DACE))	(2977393, **2966625** (GlobalSearch))
worst	(**2994.42**, 2994.69 (COBRA-Local))	(**3189857**, 3336814 (ConstrLMSRBF))
median	(**2994.42**, 2994.66 (COBRA-Global))	(3078724, **3033081** (ConstrLMSRBF))
mean	(**2994.42**, 2994.67 (COBRA-Local))	(**3084897**, 3087779 (ConstrLMSRBF))
std error	$2.69e^{-4}$	55865
	WB4 (1.725)	g_{02} (−0.40)
best	(**2.22**, **2.22** (NOMADm-DACE))	(−0.30, **-0.33** (ConstrLMSRBF))
worst	(**2.88**, 3.25 (ConstrLMSRBF))	(**-0.19**, −0.16 (GLOBALm-SOLNP))
median	(**2.22**, 2.56 (COBRA-Local))	(**-0.23**, −0.20 (ConstrLMSRBF))
mean	(**2.35**, 2.61 (ConstrLMSRBF))	(**-0.23**, −0.21 (NOMADm-DACE))
std error	$2.08e^{-6}$	0.04
	g_{03} (−0.69)	g_{04} (−30665.54)
best	(**-0.69**, −0.64 (COBRA-Local))	(**-30665.54**, **-30665.54** (NOMADm-DACE))
worst	(**0.00**, **0.00** (COBRA-Local))	(**-30665.54**, −30664.58 (COBRA-Local))
median	(0.00, **-0.01** (COBRA-Global))	(**-30665.54**, −30665.15 (COBRA-Local))
mean	(**-0.15**, −0.12 (COBRA-Global))	(**-30665.54**, −30665.07 (COBRA-Local))
std error	0.23	$5.94e^{-4}$
	g_{05} (5126.50)	g_{07} (24.30)
best	(**5126.50**, **5126.50** (COBRA-Local))	(**24.30**, 24.48 (COBRA-Local))
worst	(**5126.50**, 5126.53 (COBRA-Local))	(**24.30**, 28.60 (COBRA-Global))
median	(**5126.50**, **5126.50** (GlobalSearch))	(**24.30**, 25.28 (COBRA-Global))
mean	(**5126.50**, 5126.51 (COBRA-Local))	(**24.30**, 25.35 (COBRA-Global))
std error	$1.11e^{-5}$	$5.51e^{-6}$
	g_{09} (680.63)	g_{10} (7049.33)
best	(920.51, **702.04** (ConstrLMSRBF))	(8210.08, **7818.53** (ConstrLMSRBF))
worst	(**1861.88**, 3131.82 (ConstrLMSRBF))	(**11285**, 13965.60 (ConstrLMSRBF))
median	(**1198.47**, 1308.49 (ConstrLMSRBF))	(9957.84, **9494.06** (ConstrLMSRBF))
mean	(**1305.15**, 1413.85 (ConstrLMSRBF))	(**9702.63**, 10018.33 (ConstrLMSRBF))
std error	302.2	1647

4 MOPTA08 test problems

MOPTA08 is an automotive problem (Jones 2008) available as a Fortran code at "http://www.miguelanjos.com/jones-benchmark". It is an optimization problem for minimizing the mass of a vehicle (1 objective function) under 68 inequality constraints which are well normalized. One run of a real simulation of the MOPTA08 problem takes about 1 to 3 days. However, one simulation with the Fortran code is immediate since it is a "good" approximation of the real version using the Kriging models. Nevertheless, the type of Kriging

used is not available. The MOPTA08 problem contains 124 input variables normalized to $[0, 1]$. Thus, this problem is considered large-scale in the area of a surrogate-based expensive black-box optimization.

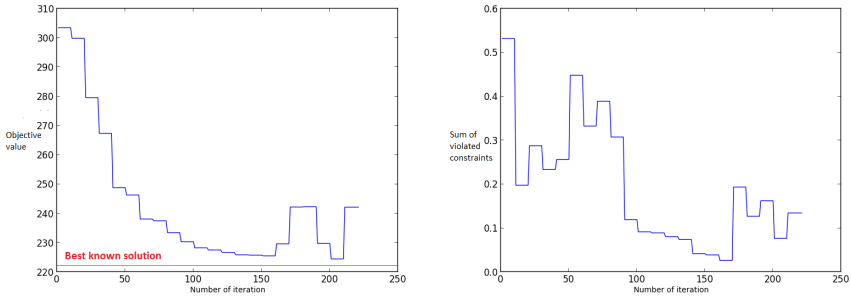
For this test case, we first applied the SEGOKPLS+K algorithm on the complete optimization problem, i.e., MOPTA08 problem with 124 input variables. Despite the good performance of SEGOKPLS+K during the first optimization iterations, we encounter serious numerical problems that the most important of them are explained in details in Section 4.1. Next, we apply the SEGOKPLS+K algorithm to two smaller problems: MOPTA08 with 12 and 50 input variables.

4.1 Why reduce the complexity of the MOPTA08 problem?

When applying the SEGOKPLS+K algorithm on the complete MOPTA08 problem, we consider an initial latin hypercube design of size $d + 1$ (125 points) and 221 iterations. We limit the number of iterations because there is a system crash after the 221^{th} iteration. In order to understand the reasons of a such system crash, we are considering, in Figure 3, the mean evolution concerning both the objective function and the sum of violated constraints occurring during 10 successive iterations. The objective function value decreases during the first 100 iterations as shown in Figure 3a. However, it starts to oscillate at the 165^{th} iteration. Indeed, the SEGOKPLS+K algorithm focuses its search in a local region. Moreover, it adds several similar points (i.e., points that are nearly collinear) to the training points. This set of new points, as a consequence, leads to an ill-conditioned correlation matrix. Therefore, the algorithm crashes after a certain number of iterations, in particular when the number of dimensions d is very high ($>$50). In order to reduce the complexity of the problem, we decided to limit the number of input variables involved in the optimization problem. To achieve this, we fix certain of the input variables to the best-known solution found by Regis (2014), which its objective function is 222.22.

In this paper, two reduction problems are treated: 12 and 50 input variables given in Sections 4.4.1 and 4.4.2, respectively. The indexes of the variables used during the optimization are given in the appendix B. Beyond 50 input variables, we encounter the same problems when 124 input variables are considered.

In addition, we do not include the SEGOKPLS algorithm in the comparison. Indeed, the Table 3 shows the results of SEGOKPLS and SEGOKPLS+K on the MOPTA08-12D case for 5 trials with a constraint violation of 10^{-5}. The SEGOKPLS+K algorithm outperforms SEGOKPLS, and the best known solution of the problem is reached with less iterations using SEGOKPLS+K. Therefore, we use only SEGOKPLS+K in the following MOPTA08 study.



(a) Mean of the objective function for each 10 iterations.

(b) Mean of the sum of violated constraints for each 10 iterations.

Fig. 3: MOPTA08 test case with 124 input variables. Left panel: Mean of the best feasible objective occurring for 10 successive iterations. Right panel: Mean of the sum of violated constraints occurring for 10 successive iterations.

Table 3: MOPTA08-12D - Total number of calls (value for each of the 5 runs) of the black box function to reach the optimum with SEGOKPLS and SEGOKPLS+K approaches.

MOPTA08-12D	SEGOKPLS	SEGOKPLS+K
Trial 1	53	25
Trial 2	52	34
Trial 3	52	28
Trial 4	36	29
Trial 5	38	32

4.2 Alternative optimization methods

4.2.1 Description of the COBYLA algorithm

In this paper, the baseline method used is the so-called COBYLA method that (Powell 1994) describes in details. COBYLA is a derivative-free trust region method that uses an approximating linear interpolation models of the objective and constraint functions. The algorithm is written in Fortran and iteratively finds a candidate for the optimal solution of an approximating linear programming problem. Using the original objective and constraint functions, the candidate solution is evaluated at each iteration of optimization, afterward, it is used to improve the approximating linear programming problem while maintaining a regular shaped simplex over iterations. When the solution cannot be improved anymore, the step size is reduced until to become sufficiently small, and then the algorithm finishes.

4.2.2 Description of the COBRA algorithm

SEGOKPLS+K will be compared with an algorithm called COBRA (Regis 2014) that is designed for constrained black-box optimization when the objective and constraint functions are computationally expensive. Like SEGOKPLS+K, COBRA treats each inequality constraint individually instead of combining them into one penalty function. However, instead of using Kriging, it uses RBF surrogates to approximate the objective and constraint functions. Moreover, COBRA implements a two-phase approach where Phase I finds a feasible point while Phase II searches for a better feasible point.

In each iteration of Phase II of COBRA, RBF surrogates for the objective function and for each of the constraint functions are fit. Then, the iterate is chosen to be a minimizer of the RBF surrogate of the objective function that satisfies RBF surrogates of the constraints within some small margin and that also satisfies a distance requirement from previous iterates. As explained in (Regis 2014), the margin is useful because it helps maintain feasibility of the iterates, especially on problems with many inequality constraints. More precisely, the next sample point x_{n+1} as a solution to the optimization subproblem:

$$\begin{aligned} &\min\ \hat{y}(\mathbf{x}) \\ &\text{s.t.}\quad \mathbf{x} \in B \\ \hat{g}_i(\mathbf{x}) + \epsilon_n^{(i)} &\le 0,\ i = 1, 2, \ldots, m \\ \|\mathbf{x} - \mathbf{x}^{(j)}\| &\ge \rho_n,\ j = 1, \ldots, n \end{aligned}$$

where $\mathbf{x}^{(1)}, \ldots, \mathbf{x}^{(n)}$ are the previous sample points, $\hat{y}, \hat{g}_1, \ldots, \hat{g}_m$ are the RBF surrogates for the objective function $f(x)$ and constraint functions $g_1(x), \ldots, g_m(x)$, respectively. Moreover, $\epsilon_n^{(i)} > 0$ is the margin for the inequality constraints, which varies depending on performance starting with a value of $0.005\ell(B)$, where $\ell(B)$ is the length of one side of the hypercube B. Also, ρ_n is the distance requirement from previous sample points and it is allowed to cycle to balance local and global search. That is, $\rho_n = \gamma_n \ell(B)$, where γ_n is an element of the cycle of distance requirements Ξ. Here, we compare SEGOKPLS+K with an implementation of COBRA that emphasizes local search since it performed better on the benchmark test problems used in (Regis 2014). In this implementation of COBRA that focuses on local search, $\Xi = \langle 0.01, 0.001, 0.0005 \rangle$.

4.3 Experimental setup

The SEGOKPLS+K computations are performed with the Python toolbox "Scikit-learn v.014" (Pedregosa et al 2011) using an Intel(R) Core(TM) i7-4500U CPU @ 1.80 Hz 2.40 GHz desktop machine. The alternative optimization methods are performed in Matlab 7.11.0 using an Intel(R) Core(TM) i7 CPU 860 2.8 Ghz desktop machine. This is one of the reason that we did not investigate the computational cost, in addition to the non-practical environment for getting a consistent such study. Bouhlel et al (2016a) provide a comparison of CPU time between KPLS and KPLS+K using different

Table 4: MOPTA08-12D - Total number of calls, the initial design of experiments (13 points) + number of iterations, for the 5 runs to reach the optimum with the COBYLA, COBRA and SEGOKPLS+K methods. The objective value of the best feasible point is given in brackets.

	Trial 1	Trial 2	Trial 3	Trial 4	Trial 5
COBYLA	362	513	513	424	513
	(222.22)	(222.26)	(223.06)	(222.22)	(236.96)
COBRA	137	176	194	143	206
	(222.22)	(222.22)	(222.22)	(222.22)	(222.22)
SEGOKPLS+K	28	42	51	36	52
	(222.22)	(222.22)	(222.22)	(222.22)	(222.22)

number of sampling points and input variables, that gives an idea about the total cost of the optimization design. The optimization of the Equation (17) requires between 10 and 20 minutes per iteration.

For each set of experiments, we run each algorithm 5 times, and each run corresponds to a different latin hypercube design of size $d + 1$. In addition, we do not include any feasible point into the different initial samples. For the SEGOKPLS+K algorithm, we fix a computational budget of 39 and 63 evaluations for MOPTA08 with 12 and 50 input variables, respectively. Each evaluation corresponds to 1 objective and constraint functions evaluation. On the other hand, we fix a computational budget of 500 evaluations for both COBYLA and COBRA algorithms. Then, we fix 3 principal components to build the KPLS+K models for all outputs. Finally, we use a constraint tolerance of 10^{-5} as for the analytic problems.

4.4 Results of the MOPTA08 problem

4.4.1 Comparison on the MOPTA08 benchmark with 12 dimensions

The objective in this section is to optimize the MOPTA08 problem in 12 dimensions and compare the three algorithms (COBYLA, COBRA and SEGOKPLS+K), the best-known solution of this weight minimization being 222.23.

Table 4 gives the total number of calls and the objective value of the best feasible point from the 5 runs performed. Figure 4 gives the different progress curves of the algorithms performed on the MOPTA08-12D problem. Each curve shows the results of an optimization design that uses a different initial latin hypercube design of size 13 points. We associate the first, second, and third rows of the Figure to, respectively, COBYLA, COBRA, and SEGOKPLS+K methods. The first column shows the evolution of the best feasible objective value, and we use the second column to depict the evolution of the sum of violated constraints; e.g. Figures 4e and 4f show the evolution of both the best feasible objective value and the sum of violated constraints, respectively, for the SEGOKPLS+K algorithm. In this previous example, only 39 iterations of optimization are sufficient to find the

Table 5: MOPTA08-50D - Total number of calls, the initial design of experiments (51 points) + number of iterations, for the 5 runs to reach the optimum with the COBYLA, COBRA and SEGOKPLS+K methods. The objective value of the best feasible point is given in brackets.

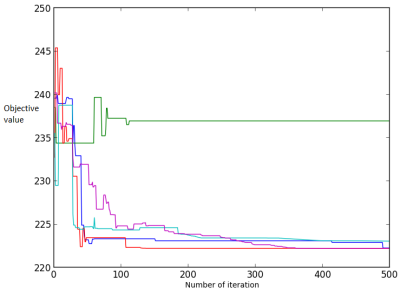
	Trial 1	Trial 2	Trial 3	Trial 4	Trial 5
COBYLA	551	551	551	551	551
	–	–	–	–	–
COBRA	551	449	551	551	551
	(223.89)	(222.22)	(222.27)	(222.52)	(222.96)
SEGOKPLS+K	101	91	114	93	109
	(222.22)	(222.22)	(222.22)	(222.22)	(222.22)

best-known solution of the problem for all runs. Unlike the SEGOKPLS+K algorithm, the COBYLA (Figures 4a and 4b) and COBRA (Figures 4c and 4d) algorithms require more than 100 iterations of optimization to get close to the best-known solution. For this reason, the horizontal lines concerning the evolution of SEGOKPLS+K is different than the horizontal lines of COBRA and COBYLA. From Figure 4, SEGOKPLS+K is the best algorithm on MOPTA08-12D followed by the COBRA algorithm. The SEGOKPLS+K is much better than the alternative algorithms and its progress is very fast. Figures 4e and 4f show rapid convergence of the SEGOKPLS+K algorithm for 4 runs but 1 run met some difficulties, given by the green curve, and remains constant until the 30^{th} iteration before converging to the best-known solution. Nevertheless, these results were still much better than the results given by the COBRA and COBYLA algorithms. COBRA performs reasonably well on MOPTA08-12D. In fact, the COBRA algorithm requires 193 iterations in the worst case for finding the best-known solution, whereas, COBYLA finds the best-known solution for only two runs after 411 iterations in the worst case. Moreover, two runs converge to solutions with objective values 223.06 and 222.26. In addition, the COBYLA algorithm fails to find the best-known solution for 1 run and remains on the objective value 236.96 with a sum of violated functions equals to 6.77.

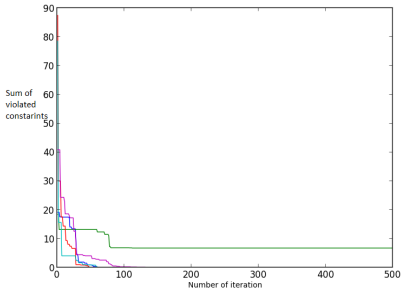
Hence, for this relatively low-dimensional case, the SEGOKPLS+K algorithm shows a very good performance and seems to be a very competitive method among optimization methods existing in the literature.

4.4.2 Comparison on the MOPTA08 benchmark with 50 dimensions

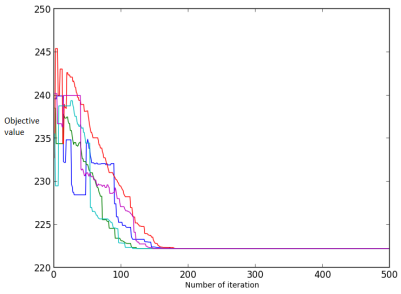
To perform SEGOKPLS+K optimizer on higher dimensional problem, we consider the same test case with 50 design variables. As for 12D test case, Table 5 gives the total number of calls and the objective value of the best feasible point from the 5 runs performed. Figure 5 provides the evolution of the objective function with the associated best feasible point for the MOPTA08-50D problem. In this case, we use 63 iterations of optimization for SEGOKPLS+K whereas 500 iterations are used for both COBYLA and COBRA. All optimization algorithms search to reach the best-known solution starting from different latin hypercube design of size 51.



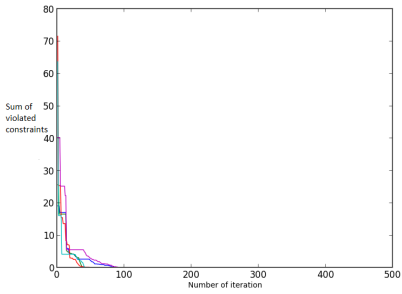
(a) Evolution of the best objective function found by COBYLA method.



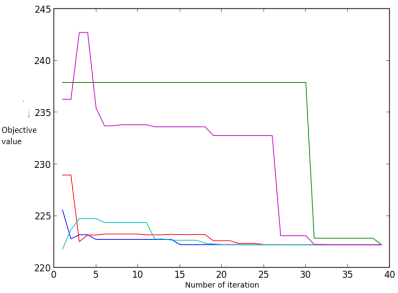
(b) Evolution of the best sum of violated constraints found by COBYLA method.



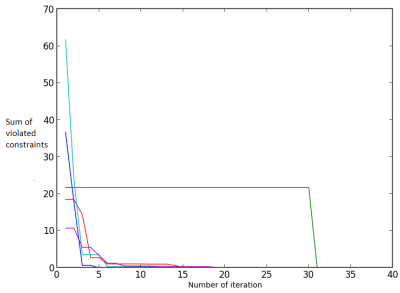
(c) Evolution of the best objective function found by COBRA method.



(d) Evolution of the best sum of violated constraints found by COBRA method.



(e) Evolution of the best objective function found by the SEGOKPLS+K algorithm.



(f) Evolution of the best sum of violated constraints found by the SEGOKPLS+K algorithm.

Fig. 4: 5 runs are performed (associated to one color). Left: Evolution of the objective function corresponding to the best feasible point performed by COBYLA, COBRA and SEGOKPLS+K optimization methods on MOPTA08-12D. Right: Evolution of the sum of violated constraints performed by COBYLA, COBRA and SEGOKPLS+K optimization methods on MOPTA08-12D. 500 iterations of optimization are used for both COBYLA and COBRA methods and 39 iterations of optimization are used for SEGOKPLS+K.

Figures 5e and 5f show a good performance of the SEGOKPLS+K algorithm. In fact, 4 runs rapidly converge near the best-known solution before the 23^{th} iteration. Only 1 run remains stable on the objective function value 261.33 during 49 iterations of optimization before converging to the best-known solution, that costs more iterations before converging. This leads to fix 63 iterations of optimization for finding the best-known solution that is 222.22. Indeed, the total number of calls to expensive black-box function (size of the initial design of experiments + number of iterations of optimization) is equal to 114 that is slightly greater than $2d$. To optimize a function of 50 dimensions and 68 constraint functions using that total budget is an important improvement in the area of surrogate-based optimization, specially for high-dimensional and expensive black-box optimization problems.

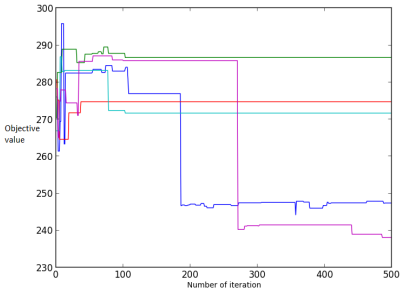
Figures 5a and 5b provide the evolution of the best objective solution with the associated sum of violated constraints performed by COBYLA. The COBYLA algorithm does not perform well on the MOPTA08-50D problem. In fact, the solutions, found by COBYLA after the 500^{th} iteration from all runs, do not respect the total number of constraint functions. The sum of violated constraints of the solution from all runs are equal to 0.007, 0.35, 3.76, 6.76 and 8.72 for an objective values which are equal to 238.15, 247.42, 271.68, 286.67 and 274.74, respectively. Thus, COBYLA is not really designed for high-dimensional expensive black-box functions.

The numerical results obtained by COBRA are given on Figures 5c and 5d. For all runs, COBRA reaches feasible solutions detailed as follows: after the 500^{th} iteration, the objective values of 4 runs are equal to 222.52, 222.89, 222.96 and 223.27, and the remaining run finds the best-known solution after 398 iterations.

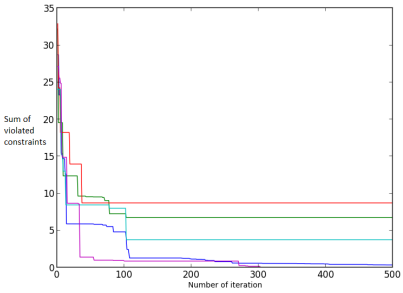
To summarize the comparison of this test case, the optimization with the SEGOKPLS+K algorithm can reach the best-known solution for all runs, that means SEGOKPLS+K is less sensitive to the distribution of sampling points than the alternative methods. Furthermore, SEGOKPLS+K rapidly finds the solution using very few calls to the expensive black-box functions. Therefore, SEGOKPLS+K is a very competitive optimization algorithm among existing optimization algorithms.

5 Conclusions

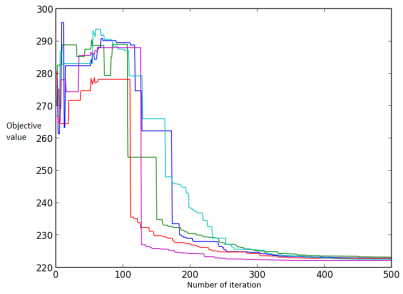
This paper introduced the SEGOKPLS and SEGOKPLS+K algorithms adapted to high-dimensional constrained surrogate based optimization methods using expensive black-box functions. Both combine the iterative optimization algorithm SEGO and the KPLS(+K) models. Moreover, SEGOKPLS(+K) aim to rapidly handle high-dimensional optimization problems through a good management of the budget available, which is represented by a number of calls of the expensive true functions. The key improvement of this method is the use of the KPLS(+K) models and the local infill sampling criterion WB2, which they are suitable for high-dimensional problems (up to 50 dimensions). Furthermore, note that the SEGOKPLS(+K) algorithms treat each constraint individually instead of gathering them into one penalty function.



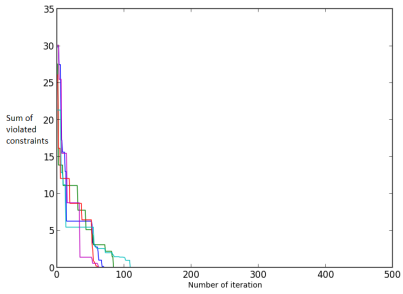
(a) Evolution of the best objective function found by COBYLA method.



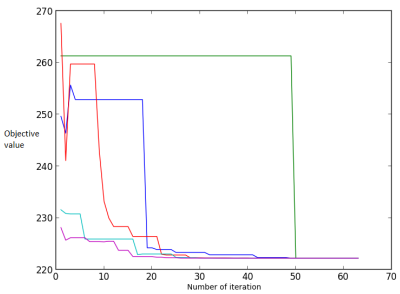
(b) Evolution of the best sum of violated constraints found by COBYLA method.



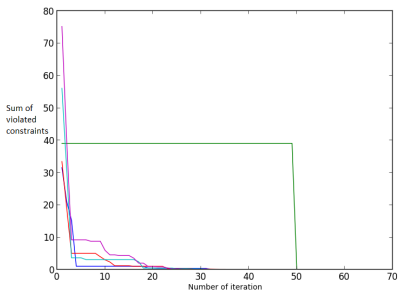
(c) Evolution of the best objective function found by COBRA method.



(d) Evolution of the best sum of violated constraints found by COBRA method.



(e) Evolution of the best objective function found by the SEGOKPLS+K algorithm.



(f) Evolution of the best sum of violated constraints found by the SEGOKPLS+K algorithm.

Fig. 5: 5 runs are performed (associated to one color). Left: Evolution of the objective function corresponding to the best feasible point performed by COBYLA, COBRA and SEGOKPLS+K optimization methods on MOPTA08-50D. Right: Evolution of the sum of violated constraints performed by COBYLA, COBRA and SEGOKPLS+K optimization methods on MOPTA08-50D. 500 iterations of optimization are used for both COBYLA and COBRA methods and 63 iterations of optimization are used for SEGOKPLS+K.

We used analytic and an automotive test cases for comparing the SEGOKPLS(+K) algorithms with many existing optimization methods. SEGOKPLS(+K) outperform the alternative methods including COBRA and COBYLA, in particular on the MOPTA-12D and MOPTA-50D problems. Moreover, SEGOKPLS+K is able to reach the best-known solution for the MOPTA-12D and MOPTA-50D problems in much less expensive calls than either COBYLA or COBRA.

An interesting direction for future work is to use classical preconditioning methods to handle problems with more than 50 dimensions, or to constraint SEGOKPLS(+K) to respect some conditions for adding new points into the design of experiments to avoid a bad conditioning of the covariance matrix.

A Formulation of the analytical test functions

This section describes the analytical test problems used in this study. Some of the constraint functions are modified by either dividing by a positive constant or applying a logarithmic transformation without changing the feasible space. The *plog* transformation was introduced in (Regis and Shoemaker 2013) and it is given by

$$plog(x) = \begin{cases} log(1+x) & \text{if } 0 \le x \\ -log(1-x) & \text{if } x \le 0 \end{cases} \tag{18}$$

The function g_{02} (Michalewicz and Schoenauer 1996)

$$\begin{array}{l} \min -\left| \frac{\sum_{i=1}^{d} \cos^4(x_i) - 2\prod_{i=1}^{d} \cos^2(x_i)}{\sqrt{\sum_{i=1}^{d} i x_i^2}} \right| \\ \quad \text{s.t.} \\ \quad g_1 = \frac{plog(-\prod_{i=1}^{d} x_i + 0.75)}{plog(10^d)} \le 0 \\ \quad g_2 = \frac{\sum_{i=1}^{d} x_i - 7.5d}{2.5d} \le 0 \\ \quad \text{for} \quad i = 1, \cdots, d, \quad 0 \le x_i \le 10. \end{array} \tag{19}$$

The function g_{03} (Michalewicz and Schoenauer 1996)

$$\begin{array}{l} \min -plog\left[(\sqrt{d})^d \prod_{i=1}^{d} x_i \right] \\ \quad \text{s.t.} \\ \quad g_1 = \sum_{i=1}^{d} x_i^2 - 1 \le 0 \\ \quad \text{for} \quad i = 1, \cdots, d, \quad 0 \le x_i \le 1. \end{array} \tag{20}$$

The function g_{04} (Michalewicz and Schoenauer 1996)

For $u = 85.334407 + 0.0056858x_2x_5 + 0.0006262x_1x_4 - 0.0022053x_3x_5$, $v = 80.51249 + 0.0071317x_2x_5 + 0.0029955x_1x_2 + 0.0021813x_3^2$, and $w = 9.300961 + 0.0047026x_3x_5 + 0.0012547x_1x_3 + 0.0019085x_3x_4$, we have

$$\begin{array}{l} \min 5.3578547x_3^2 + 0.8356891x_1x_5 + 37.293239x_1 - 40792.141 \\ \quad \text{s.t.} \\ \quad g_1 = -u \le 0 \\ \quad g_2 = u - 92 \le 0 \\ \quad g_3 = -v + 90 \le 0 \\ \quad g_4 = v - 110 \le 0 \\ \quad g_5 = -w + 20 \le 0 \\ \quad g_6 = w - 25 \le 0 \\ \quad 78 \le x_1 \le 102, \quad 33 \le x_2 \le 45, \quad \text{for} \quad i = 3, 4, 5, \quad 27 \le x_i \le 45. \end{array} \tag{21}$$

The function g_{05} (Michalewicz and Schoenauer 1996)

$$
\begin{aligned}
&\min\ 3x_1 + e^{-6}x_1^3 + 2x_2 + \tfrac{2e^{-6}}{3}x_2^3 \\
&\quad \text{s.t.} \\
&\quad g_1 = x_3 - x_4 - 0.55 \le 0 \\
&\quad g_2 = x_4 - x_3 - 0.55 \le 0 \\
&\quad g_3 = 1000\sin(-x_3 - 0.25) + 1000\sin(-x_4 - 0.25) + 894.8 - x_1 \le 0 \\
&\quad g_4 = 1000\sin(x_3 - 0.25) + 1000\sin(x_3 - x_4 - 0.25) + 894.8 - x_2 \le 0 \\
&\quad g_5 = 1000\sin(x_4 - 0.25) + 1000\sin(x_4 - x_3 - 0.25) + 1294.8 \le 0 \\
&\quad 0 \le x_1, x_2 \le 1200, \quad -0.55 \le x_3, x_4 \le 0.55.
\end{aligned}
\tag{22}
$$

The function g_{07} (Michalewicz and Schoenauer 1996)

$$
\begin{aligned}
&\min\ x_1^2 + x_2^2 + x_1x_2 - 14x_1 - 16x_2 + (x_3-10)^2 + 4(x_4-5)^2 + (x_5-3)^2 \\
&\quad +2(x_6-1)^2 + 5x_7^2 + 7(x_8-11)^2 + 2(x_9-10)^2 + (x_{10}-7)^2 + 45 \\
&\quad \text{s.t.} \\
&\quad g_1 = \tfrac{4x_1+5x_2-3x_7+9x_8-105}{105} \le 0 \\
&\quad g_2 = \tfrac{10x_1-8x_2-17x_7+2x_8}{370} \le 0 \\
&\quad g_3 = \tfrac{-8x_1+2x_2+5x_9-2x_{10}-12}{158} \le 0 \\
&\quad g_4 = \tfrac{3(x_1-2)^2+4(x_2-3)^2+2x_3^2-7x_4-120}{1258} \le 0 \\
&\quad g_5 = \tfrac{5x_1^2+8x_2+(x_3-6)^2-2x_4-40}{816} \le 0 \\
&\quad g_6 = \tfrac{0.5(x_1-8)^2+2(x_2-4)^2+3x_5^2-x_6-30}{834} \le 0 \\
&\quad g_7 = \tfrac{x_1^2+2(x_2-2)^2-2x_1x_2+14x_5-6x_6}{788} \le 0 \\
&\quad g_8 = \tfrac{-3x_1+6x_2+12(x_9-8)^2-7x_{10}}{4048} \le 0 \\
&\quad \text{for} \quad i = 1, \cdots, 10, \quad -10 \le x_i \le 10.
\end{aligned}
\tag{23}
$$

The function g_{09} (Michalewicz and Schoenauer 1996)

$$
\begin{aligned}
&\min\ (x_1-10)^2 + 5(x_2-12)^2 + x_3^4 + 3(x_4-11)^2 + 10x_5^6 + 7x_6^2 + x_7^4 - 4x_6x_7 \\
&\quad -10x_6 - 8x_7 \\
&\quad \text{s.t.} \\
&\quad g_1 = \tfrac{2x_1^2+3x_2^4+x_3+4x_4^2+5x_5-127}{127} \le 0 \\
&\quad g_2 = \tfrac{7x_1+3x_2+10x_3^2+x_4-x_5-282}{282} \le 0 \\
&\quad g_3 = \tfrac{23x_1+x_2^2+6x_6^2-8x_7-196}{196} \le 0 \\
&\quad g_4 = 4x_1^2 + x_2^2 - 3x_1x_2 + 2x_3^2 + 5x_6 - 11x_7 \le 0 \\
&\quad \text{for} \quad i = 1, \cdots, 7, \quad -10 \le x_i \le 10.
\end{aligned}
\tag{24}
$$

The function g_{10} (Michalewicz and Schoenauer 1996)

$$
\begin{aligned}
&\min\ x_1 + x_2 + x_3 \\
&\quad \text{s.t.} \\
&\quad g_1 = -1 + 0.0025(x_4 + x_6) \le 0 \\
&\quad g_2 = -1 + 0.0025(-x_4 + x_5 + x_7) \le 0 \\
&\quad g_3 = -1 + 0.01(-x_5 + x_8) \le 0 \\
&\quad g_4 = plog(100x_1 - x_1x_6 + 833.33252x_4 - 83333.333) \le 0 \\
&\quad g_5 = plog(x_2x_4 - x_2x_7 - 1250x_4 + 1250x_5) \le 0 \\
&\quad g_6 = plog(x_3x_5 - x_3x_8 - 2500x_5 + 1250000) \le 0 \\
&\quad 10^2 \le x_1 \le 10^4, \quad 10^3 \le x_2, x_3 \le 10^4, \quad \text{for} \quad i = 4,5,6,7,8 \quad 10 \le x_i \le 10^3.
\end{aligned}
\tag{25}
$$

The welded beam function (WB4) (Kalyanmoy 1998)

For $P = 6000$, $L = 14$, $E = 30e^6$, $G = 12e^6$, $t_{max} = 13600$, $s_{max} = 30000$, $x_{max} = 10$, $d_{max} = 0.25$, $M = P(L + \frac{x_2}{2})$, $R = \sqrt{0.25(x_2^2 + (x_1 + x_3)^2)}$, $J =$

$\sqrt{2}x_1x_2(\frac{x_2^2}{12}+0.25(x_1+x_3)^2)$, $Pc = \frac{4.013E}{6L^2}x_3x_4^3(1-0.25x_3\frac{\sqrt{\frac{E}{G}}}{L})$, $t_1 = \frac{P}{\sqrt{2}x_1x_2}$, $t_2 = M\frac{R}{J}$, $t = \sqrt{t_1^2+t_1t_2\frac{x_2}{R}+t_2^2}$, $s = 6P\frac{L}{x_4x_3^2}$ et $d = 4P\frac{L^3}{Ex_4x_3^3}$, we have

$$
\begin{array}{l}
\min\ 1.10471x1^2x_2 + 0.04811x_3x_4(14+x_2) \\
\quad \text{s.t.} \\
\quad g_1 = \frac{t-t_{max}}{t_{max}} \le 0 \\
\quad g_2 = \frac{s-s_{max}}{s_{max}} \le 0 \\
\quad g_3 = \frac{x_1-x_4}{x_{max}} \le 0 \\
\quad g_4 = \frac{0.10471x_1^2+0.04811x_3x_4(14+x_2)-5}{5} \le 0 \\
\quad g_5 = \frac{d-d_{max}}{d_{max}} \le 0 \\
\quad g_6 = \frac{P-Pc}{P} \le 0 \\
\quad 0.125 \le x_1 \le 10, \quad \text{for} \quad i = 2,3,4, \quad 0.1 \le x_i \le 10.
\end{array}
\tag{26}
$$

The gas transmission compressor design (GTCD) (Beightler and Phillips 1976)

$$
\begin{array}{l}
\min\ 8.61e^5x_1^{\frac{1}{2}}x_2x_3^{\frac{-2}{3}}x_4^{\frac{-1}{2}} + 3.69e^4x_3 + 7.72e^8x_1^{-1}x_2^{0.219} - 765.43e^6x_1^{-1} \\
\quad \text{s.t.} \\
\quad g_1 = x_4x_2^{-2} + x_2^{-2} - 1 \le 0 \\
\quad 20 \le x_1 \le 50, \quad 1 \le x_2 \le 10, \quad 20 \le x_3 \le 50, \quad 0.1 \le x_4 \le 60.
\end{array}
\tag{27}
$$

The pressure vessel design function (PVD4) (Carlos and Efrén 2002)

$$
\begin{array}{l}
\min\ 0.6224x_1x_3x_4 + 1.7781x_2x_3^2 + 3.1661x_1^2x_4 + 19.84x_1^2x_3 \\
\quad \text{s.t.} \\
\quad g_1 = -x_1 + 0.0193x_3 \le 0 \\
\quad g_2 = -x_2 + 0.00954x_3 \le 0 \\
\quad g_3 = plog(-\pi x_3^2x_4 - \frac{4}{3}\pi x_3^3 + 1296000) \le 0 \\
\quad 0 \le x_1, x_2 \le 1, \quad 0 \le x_3 \le 50, \quad 0 \le x_4 \le 240.
\end{array}
\tag{28}
$$

The Hesse function (Hesse 1973)

$$
\begin{array}{l}
\min\ -25(x_1-2)^2 - (x_2-2)^2 - (x_3-1)^2 - (x_4-4)^2 - (x_5-1)^2 - (x_6-4)^2 \\
\quad \text{s.t.} \\
\quad g_1 = \frac{2-x_1-x_2}{2} \le 0 \\
\quad g_2 = \frac{x_1+x_2-6}{6} \le 0 \\
\quad g_3 = \frac{-x_1+x_2-2}{2} \le 0 \\
\quad g_4 = \frac{x_1-3x_2-2}{2} \le 0 \\
\quad g_5 = \frac{4-(x_3-3)^2-x_4}{4} \le 0 \\
\quad g_6 = \frac{4-(x_5-3)^2-x_6}{4} \le 0 \\
\quad 0 \le x_1 \le 5, \quad 0 \le x_2 \le 4, \quad 1 \le x_3 \le 5, \quad 0 \le x_4 \le 6, \quad 1 \le x_5 \le 5, \\
\quad 0 \le x_6 \le 10.
\end{array}
\tag{29}
$$

The SR7 function (Floudas and Pardalos 1990)

For $A = 3.3333x_3^2 + 14.9334x_3 - 43.0934$, $B = x_6^2 + x_7^2$, $C = x_6^3 + x_7^3$, $D = x_4x_6^2 + x_5x_7^2$, $A1 = [(745\frac{x_4}{x_2x_3})^2 + 16.91e^6]^{0.5}$, $B1 = 0.1x_6^3$, $A2 = [(745\frac{x_5}{x_2x_3})^2 + 157.5e^6]^{0.5}$

et $B2 = 0.1x_7^3$, we have

$$
\begin{aligned}
&\min\ 0.7854x_1x_2^2A - 1.508x_1B + 7.477C + 0.7854D \\
&\quad \text{s.t.} \\
&\quad g_1 = \frac{27-x_1x_2^2x_3}{27} \leq 0 \\
&\quad g_2 = \frac{397.5-x_1x_2^2x_3^2}{397.5} \leq 0 \\
&\quad g_3 = \frac{1.93-\frac{x_2x_6^4x_3}{x_4^3}}{1.93} \leq 0 \\
&\quad g_4 = \frac{1.93-\frac{x_2x_7^4x_3}{x_5^3}}{1.93} \leq 0 \\
&\quad g_5 = \frac{\frac{A1}{B1}-1100}{1100} \leq 0 \\
&\quad g_6 = \frac{\frac{A2}{B2}-850}{850} \leq 0 \\
&\quad g_7 = \frac{x_2x_3-40}{40} \leq 0 \\
&\quad g_8 = \frac{5-\frac{x_1}{x_2}}{5} \leq 0 \\
&\quad g_9 = \frac{\frac{x_1}{x_2}-12}{12} \leq 0 \\
&\quad g10 = \frac{1.9+1.5x_6-x_4}{1.9} \leq 0 \\
&\quad g_{11} = \frac{1.9+1.1x_7-x_5}{1.9} \leq 0 \\
&\quad 2.6 \leq x_1 \leq 3.6, \quad 0.7 \leq x_2 \leq 0.8, \quad 17 \leq x_3 \leq 28, \quad 7.3 \leq x_4, x_5 \leq 8.3, \\
&\quad 2.9 \leq x_6 \leq 3.9, \quad 5 \leq x_7 \leq 5.5.
\end{aligned} \tag{30}
$$

B The indexes of the retained variables for the MOPTA08 problem

The choice of the fixed variables is done in a random way. The indexes of the used variables during the optimization are:

- 12 dimensions: 2, 42, 45, 46, 49, 51, 60, 66, 72, 78, 82 and 95.
- 50 dimensions: 2, 3, 6, 11, 13, 14, 15, 19, 21, 22, 24, 29, 30, 31, 33, 34, 36, 40, 42, 45, 46, 49, 51, 53, 54, 56, 57, 60, 62, 63, 65, 66, 67, 71, 72, 76, 77, 78, 81, 82, 85, 86, 92, 93, 95, 96, 101, 103, 121 and 124.

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