Global Versus Local Search in Constrained Optimization of Computer Models

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GLOBAL VERSUS LOCAL SEARCH IN CONSTRAINED OPTIMIZATION
OF COMPUTER MODELS

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Engineering systems are currently often optimized via computer models. The input-output relationships in these models are often highly nonlinear deterministic functions that are expensive to compute. Thus, when searching for the global optimum, it is desirable to minimize the number of function evaluations. Bayesian global optimization methods are well-suited to this task because they make use of all previous evaluations in selecting the next search point. A statistical model is fit to the sampled points which allows predictions to be made elsewhere, along with a measure of possible prediction error (uncertainty). The next point is chosen to maximize a criterion that balances searching where the predicted value of the function is good (local search) with searching where the uncertainty of prediction is large (global search). We extend this methodology in several ways. First, we introduce a parameter that controls the local-global balance. Secondly, we propose a method for dealing with nonlinear inequality constraints from additional response variables. Lastly, we adapt the sequential algorithm to proceed in stages rather than one point at a time. The extensions are illustrated using a shape optimization problem from the automotive industry.

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1 Introduction

Global optimization via a computer model (sometimes called a computer code) is a problem encountered frequently in engineering. In this article, for example, we will discuss the optimization of the shape of an automobile piston. The inputs to the piston model are parameters describing the piston shape. The outputs are quality characteristics: undesirable piston motion (which causes noise) and the maximum pressure between the piston and the bore (which affects wear). The objective is to find the combination of shape parameters that minimizes maximum pressure subject to a constraint on motion. When function evaluations are fairly expensive, as here, there is a need to use optimization methods that require few evaluations. We shall see that the objective, maximum pressure, is highly nonlinear in the shape parameters; hence, some care is also necessary to find the global optimum.

If the global optimum of a complex relationship is to be found with a limited number of computer-model runs, there has to be some modeling to predict behavior where the function has not been evaluated. Bayesian global optimization uses flexible statistical models, typically stochastic processes, which are capable of handling highly nonlinear relationships. After a few initial runs of the computer code, the statistical model for the objective function leads to a criterion for sequentially selecting new search points. For example, the algorithms of Kushner (1964), Pertunen and Stuckman (1992), and Zilinskas (1992) choose the next run to maximize the probability of improving the best evaluation so far. Mockus (1994) and Mockus et al. (1978) used the expected improvement in the current best evaluation, a criterion that balances the desire to search at locations with good predicted values (local search) with the desire to check where the uncertainty of prediction is large (global search).

Thus, in general terms, for unconstrained optimization the method proceeds as follows:

1. Choose a small initial experimental design (set of points) spread over the entire input space. Run the computer code at these points.

2. Use all previous function evaluations to fit a statistical model for the objective function.

3. Based on the fitted model, find the “most promising” point in the input space for the
next run.

4. Compute a stopping criterion. If it is met, then stop.

5. Run the computer code at the selected point in the input space. Go to Step 2.

This algorithm for unconstrained optimization is described in more detail in Schonlau (1997). He showed that, by making several adaptations to previous Bayesian algorithms, one could reliably optimize the functions in a well-known suite of test problems using fewer evaluations. The improved efficiency was due partly to the use of a Gaussian stochastic process model with a flexible correlation function, allowing these functions to be modeled more accurately. Moreover, by using diagnostic plots to guide the choice of a transformation of the response where necessary, the Gaussian stochastic process model was effective even for some fairly pathological problems in the test suite.

In Schonlau (1997), the “most promising” point in Step 3 of the algorithm outlined above was the one with the largest expected improvement in the current minimum. Here, we extend the expected-improvement criterion in several ways. First, we generalize it to give more control over how global the search will be. Secondly, we propose a way of dealing with nonlinear constraints from additional response variables. Thirdly, we adapt the sequential algorithm so that runs can be made in stages of several points rather than one point at a time. This is particularly convenient if the optimization algorithm does not communicate directly with the computer model and manual intervention is required.

The outline of the paper is as follows. Section 2 describes the stochastic-process model. In Section 3 we derive a generalized expected-improvement criterion that allows control of how global the search is. We also describe a stopping rule. Section 4 explains how we deal with constraints. In Section 5 we adapt the methodology for sequential design in stages. Section 6 illustrates these ideas on the piston-shape problem. Finally, Section 7 concludes with some discussion.
2 Modeling approach

Suppose after an initial experimental design (set of sampled points) or at some later iteration of the algorithm, we have \( n \) vectors \( \mathbf{x}_1, \ldots, \mathbf{x}_n \) at which the response \( y(\mathbf{x}) \) has been evaluated. Each vector \( \mathbf{x} \) is \( d \)-dimensional for the \( d \) inputs (explanatory variables) \( x_1, \ldots, x_d \). The corresponding output values for a given response variable are denoted by \( y = (y_1, \ldots, y_n)^T \).

Following the approach of, for example, Sacks, Welch, Mitchell, and Wynn (1989), the response is treated as a random function or a realization of a Gaussian stochastic process:

\[
Y(\mathbf{x}) = \beta + Z(\mathbf{x}),
\]

where \( E[Z(\mathbf{x})] = 0 \) and \( \text{Cov}[Z(\mathbf{x}), Z(\mathbf{x}')] = \sigma^2 R(\mathbf{x}, \mathbf{x}') \) for two input vectors \( \mathbf{x} \) and \( \mathbf{x}' \).

The correlation function \( R(\cdot, \cdot) \) is crucial to this approach. Here it is assumed to have the form:

\[
R(\mathbf{x}, \mathbf{x}') = \prod_{j=1}^{d} \exp(-\theta_j |x_j - x'_j|^{p_j}),
\]

where \( \theta_j \geq 0 \) and \( 0 < p_j \leq 2 \). In each coordinate direction, larger \( p_j \) can be interpreted as a parameter increasing the smoothness of the response surface, while larger \( \theta_j \) indicates greater activity or nonlinearity. By estimating these parameters (along with \( \beta \) and \( \sigma^2 \)) via maximum likelihood, the correlation function \( R(\cdot, \cdot) \) can be tuned to the data.

The best linear unbiased predictor of \( y \) at an untried \( \mathbf{x} \) can be shown to be:

\[
\hat{y}(\mathbf{x}) = \hat{\beta} + \mathbf{r}(\mathbf{x})\mathbf{R}^{-1}(\mathbf{y} - \mathbf{1}\hat{\beta}),
\]

where \( \mathbf{r}(\mathbf{x}) \) is the \( n \times 1 \) vector of correlations \( R(\mathbf{x}, \mathbf{x}_i) \) for \( i = 1, \ldots, n \) between \( Z \) at \( \mathbf{x} \) and at each of the \( n \) sampled points, \( \mathbf{R} \) is an \( n \times n \) matrix of correlations \( R(\mathbf{x}_i, \mathbf{x}_{i'}) \) for \( i, i' = 1, \ldots, n \) between the \( Z \)'s at the sampled points, \( \hat{\beta} = (\mathbf{1}^T \mathbf{R}^{-1} \mathbf{1})^{-1} \mathbf{1}^T \mathbf{y} \) is the generalized least squares estimator of \( \beta \), and \( \mathbf{1} \) is a vector of \( 1 \)'s. The mean squared error (MSE) of this predictor can be derived as:

\[
\text{MSE}[\hat{y}(\mathbf{x})] \equiv s^2(\mathbf{x}) = \sigma^2 \left[ 1 - \left( \begin{array}{c} 0 \\ \mathbf{1} \end{array} \right) \left( \begin{array}{cc} 1^T & \mathbf{1} \\ \mathbf{1} & \mathbf{R} \end{array} \right)^{-1} \left( \begin{array}{c} \mathbf{1} \\ \mathbf{r}(\mathbf{x}) \end{array} \right) \right].
\]
It is estimated by replacing \( \sigma^2 \) and the correlation parameters in (2) by their maximum likelihood estimates.

The predictor (3) based on the Gaussian stochastic process model with correlation function (2) has proven to be accurate for numerous applications; see, for example, Currin et al. (1991), Sacks, Schiller, and Welch (1989), Sacks, Welch, Mitchell, and Wynn (1989), and Welch et al. (1992). For optimization, the results presented by Schonlau (1997) show that this model is very competitive compared with other stochastic processes, for example, Wiener processes, or correlation functions.

### 3 Generalized expected improvement criterion

In this section we derive a criterion for determining the next sampling location. It generalizes the criterion proposed by Mockus et al. (1978), which can be interpreted as the expected improvement in the minimum \( y \) value found so far when the next function evaluation is made.

We extend the expected improvement criterion to include an additional integer-valued parameter, \( g \). The larger the value of \( g \), the more globally will the algorithm tend to search. Let \( y_{\min} \) denote the minimum amongst the output values \( y_1, \ldots, y_n \) so far. If the function is evaluated at \( x \) to give \( y(x) \) then the improvement, raised to the integer power \( g \geq 0 \), in \( y_{\min} \) is

\[
I^g(x) = \begin{cases} 
[y_{\min} - y(x)]^g & \text{if } y(x) < y_{\min} \\
0 & \text{otherwise.}
\end{cases}
\]  

(5)

Uncertainty about the unknown \( y(x) \) is represented by saying it is has a normal distribution with mean given by the predictor \( \hat{y}(x) \) in (3) and variance given by \( s^2(x) \) in (4). Thus, \( [y(x) - \hat{y}(x)] / s(x) \) is standard normal. Hereafter, for notational simplicity, we will usually suppress the dependence of \( y \), etc. on \( x \).

For \( g = 0 \) taking the expectation yields the probability of improvement:

\[
E(I^0) = P(y < y_{\min}) = P\left( \frac{y - \hat{y}}{s} < u \right) = \Phi(u),
\]
where

\[ u = (y_{\text{min}} - \hat{y}) / s \]

is the normalized \( y_{\text{min}} \), and \( \Phi() \) denotes the cumulative distribution function of the standard normal distribution.

For \( g = 1, 2, \ldots \) it is shown in Appendix A that \( E(I^g) \) is

\[
E(I^g) = s^g \sum_{k=0}^{g} (-1)^k \binom{g}{k} u^{g-k} T_k, \tag{6}
\]

where

\[
T_0 = \Phi(u) \quad \text{and} \quad T_1 = -\phi(u),
\]

and \( T_k \) for \( k > 1 \) can be computed recursively from

\[
T_k = -\phi(u)u^{k-1} + (k - 1)T_{k-2}. \tag{7}
\]

Although it is possible to write down a (fairly complicated) explicit expression for \( T_k \), the above recurrence relationship is simpler to implement.

The factor \( s^g \) in (6) gives the root mean squared error of prediction, \( s \), greater weight as \( g \) increases. Because \( s \) is zero at sampled points and is largest in regions remote from all sampled points, increasing \( g \) tends to make the search more global. Another way of looking at this is that in general there is a tradeoff in choosing between small improvement with large probability (local search) versus large improvement with small probability (global search). As \( g \) increases larger improvements become more important, even if they have small probability, and the search is more global.

For the special cases \( g = 1, 2, 3 \) and \( s > 0 \) we obtain from (6):

\[
\begin{align*}
E(I) &= s[u\Phi(u) + \phi(u)] \\
E(I^2) &= s^2[(u^2 + 1)\Phi(u) + u\phi(u)] \\
E(I^3) &= s^3[(u^3 + 3u)\Phi(u) + (u^2 + 2)\phi(u)].
\end{align*}
\tag{8}
\]
The choice of $g = 1$ reproduces the expected-improvement criterion used by Schonlau (1997). The case $g = 2$ is interesting as

$$E(I^2) = [E(I)]^2 + \text{Var}(I).$$

Thus, $g = 2$ gives a monotonic transformation of the original expected improvement criterion, $E(I)$, plus the variability in the improvement, $\text{Var}(I)$. It explicitly takes account of the uncertainty of improvement.

When $g = 1$, we base the stopping criterion on $E(I)$. If the maximum $E(I)$ over $x$ is smaller than a prespecified tolerance, we stop. For $g > 1$, we compare the maximum $[E(I^g)]^{1/g}$ with the tolerance. Since $I$ is nonnegative and $I^g$ is a convex function of $I$ for $I \geq 0$, Jensen’s inequality applies and yields $[E(I^g)]^{1/g} > E(I)$. Assuming the same tolerances, stopping rules based on $[E(I^g)]^{1/g}$ will tend to sample more points and be more conservative.

The parameter $g$ is a systematic way of controlling the global versus local trade-off. Hopefully, this avoids ad hoc approaches, as used for example by Mockus et al. (1978), where the recommendation was to inflate the standard error by some factor to avoid too local a search.

The generalized expected improvement, $E(I^g)$, in (6) is a function of $x$ that must be optimized to choose the location of the next run. We have tried several algorithms. DIRECT (Jones, Perttunen, and Stuckman 1993) is an optimizer that will find the global optimum given a fairly large number of function evaluations. This demonstrates the advantage of replacing the computationally expensive computer model with a statistical model: $E(I^g)$ is relatively very easy to compute, and it is possible to carry out an exhaustive search.

We have also used multiple starts of the simplex algorithm (Nelder and Mead 1965) to maximize $E(I^g)$. At any existing design point $x_i$, the root mean squared error $s$ in (4) is zero, and hence so is $E(I^g)$ in (6). Thus, good starting points for maximizing $E(I^g)$ over $x$ are locations between the existing design points. When searching for $x_{n+1}$, we make $n$ searches with search $i$ started between $x_i$ and its neighbors.

The simplex method requires $d + 1$ starting points (recall that $x$ has $d$ dimensions) for search $i$. Starting point $j$ for $j = 1, \ldots, d$ is $x_i$ with only coordinate $j$ changed. The remaining point has all coordinates perturbed. Figure 1 illustrates for $d = 2$. There are
Figure 1: Starting points (B, C, and E) for the simplex search around design point 3. Points 1, 2, 4, and 5 are also design points, while points A and D are candidate starting points that are not chosen.

five design points labelled 1, ..., 5 in squares. Consider the starting points for the search around design point 3. For the first starting point, only the $x_1$ coordinate is changed. The design points labelled 2 and 4 are the closest to 3 in this dimension, to the left and right, respectively. The point labelled A has an $x_1$ value halfway between points 2 and 3; similarly point B is halfway between points 3 and 4. The remaining coordinates of design point 3 are unchanged in generating points A and B. One of A or B is chosen at random as a starting point: say B, marked with an octagon. Similarly, in the $x_2$ coordinate we randomly choose between the points C and D, these being halfway towards the closest design points, 5 and 2, respectively. Again, one of these is randomly chosen, say C. The final starting point is E. It has takes the $x_1$ coordinate from A, and the $x_2$ coordinate from D, i.e., it uses the directions not chosen previously. The three points B, C, and E would be used to start the simplex search.
A similar procedure is used to start the searches around the remaining design points. When generating the starting points from design point 4 in Figure 1, however, there is no design point with a larger $x_2$ value. Here we would generate a candidate starting point halfway to the $x_2$ boundary.

In this way, the $d+1$ starting points infiltrate the spaces around $x_i$. This is the method used for the example in Section 6.

Work on an exact branch and bound algorithm to maximize $E(I^g)$ is underway and will be reported elsewhere. These three methods—DIRECT, simplex with multiple starts, and branch and bound—appear to give similar results in terms of total number of function evaluations, etc.

4 Minimization subject to constraints

In this section we consider the problem of minimizing an objective function subject to constraints on additional response variables. A strategy is offered treating the predictions for all response variables as statistically independent. The strategy for the dependent case is outlined but would require the specification of the correlation structure between responses.

Denote the $k$ response functions acting as constraints by $c_1(x),\ldots,c_k(x)$ and suppose we want to minimize $y(x)$ subject to $a_i < c_i(x) < b_i$ for $i = 1,\ldots,k$. We define the generalized improvement subject to constraints as

$$I^g_c(x) = \begin{cases} [y_{\min} - y(x)]^g \text{ if } y(x) < y_{\min} \text{ and } a_i \leq c_i(x) \leq b_i \text{ for } i = 1,\ldots,k \\ 0 \text{ otherwise,} \end{cases}$$

where $y_{\min}$ is the minimum feasible value of the objective, $y$, amongst the current $n$ runs. Again, we will suppress dependence on $x$. Taking the expectation, we have

$$E(I^g_c) = \int_{a_k}^{b_k} \cdots \int_{a_1}^{b_1} \int_{-\infty}^{y_{\min}} (y_{\min} - y)^g h(y,c_1,\ldots,c_k) \, dy \, dc_1 \cdots dc_k,$$

(10)

where $h(y,c_1,\ldots,c_k)$ is the joint density function of the $k+1$ response variables. This integral could be evaluated numerically if $h(\cdot)$ were available. Again, we represent uncertainty about $y$ and $c_1,\ldots,c_k$ by taking $h(\cdot)$ to be (multivariate) normal. The means are given
the predictor \( \hat{y} \) in (3) and the variances by \( s^2 \) in (4). There will be a maximum likelihood fit, predictor, and mean squared error for each response variable; other than the extra computational burden, this is tractable. The covariances between predictions for pairs of variables are not so tractable, however. It may be possible to borrow some ideas from the cokriging literature (e.g., Cressie 1993, Section 3.2.3), but this would introduce further parameters to be estimated and make the computations very demanding.

We circumvent this practical issue by treating the response variables as statistically independent. The constrained generalized expected improvement (10) then simplifies to

\[
E(I^g) = E(I^g) P(a_1 < c_1 < b_1) \cdots P(a_k < c_k < b_k).
\]

(11)

That is, the generalized expected improvement in (6) is multiplied by the probabilities that each constraint is met. These probabilities are simply computed from the standard normal cumulative distribution function assuming each \( c_j \) has mean given by the predictor (3) and variance given by the mean squared error (4).

5 Sequential design in stages

Unless the computer model generating function evaluations is directly linked to the expected-improvement optimization algorithm, sampling one point at a time is inconvenient. Here, we consider a multi-stage algorithm, sampling \( q \) points at a time.

After \( n \) points, if we sample \( q \) further points, \( x_{n+1}, \ldots, x_{n+q} \), to give response values \( y_{n+1}, \ldots, y_{n+q} \), the generalized improvement (5) becomes

\[
I^g = \left[ \max(0, y_{\min} - y_{n+1}, \ldots, y_{\min} - y_{n+q}) \right]^g.
\]

Taking the expectation of this quantity would require numerical evaluation of a multivariate normal probability, a computationally demanding task that would have to be repeated many times when searching for the optimal \( x_{n+1}, \ldots, x_{n+q} \).

In light of this, we again resort to some simplifications for practical computation. First, we optimize the \( q \) points sequentially one at a time (even though all \( q \) runs of the computer
code will be made together). Thus, once \( x_{n+1} \) is optimized it is fixed when optimizing \( x_{n+2} \), etc. For point \( x_{n+i} \), the generalized expected improvement in (6) becomes

\[
E_{n+i}(I^g) = s_{n+i-1}^g \sum_{k=0}^{g} (-1)^k \binom{g}{k} u^{g-k} T_k,
\]

where \( T_k \) is defined as in (7). The root mean squared error of prediction, \( s \), in (4) depends only on the design points, not on the response values. (The responses are used implicitly in estimation of the stochastic process parameters, but they are only re-estimated when all \( q \) runs of the computer model are made.) Thus, when optimizing \( x_{n+i} \), we can use \( s_{n+i-1} \), the root mean squared error from \( x_1, \ldots, x_{n+i-1} \). As \( s_{n+i-1} \) and hence \( E_{n+i}(I^g) \) in (12) are small near any of the design points \( x_1, \ldots, x_{n+i-1} \), the new point will avoid previously sampled locations. Some trial and error with the algorithm, however, showed that \( u \) and hence \( T_k \) in (7) should be based on only the first \( n \) points, i.e., \( u = (y_{\min} - \hat{y}) / s_n \). The predictor \( \hat{y} \) in (3) cannot be updated until the new runs are actually made, and \( s_n \) is the appropriate normalizing root mean squared error.

Similarly, if constraint functions are present, the feasibility probabilities in (11) are computed using \( s_n \).

6 Example: Engineering design of a piston

To illustrate these methods we take an example from automotive engineering involving the optimization of the shape of a piston. There are two output variables: maximum pressure between the piston and the bore \( p_{\text{max}} \), measured in MPa) and undesirable piston motion \( m_p \), measured in \( \mu \text{m} \). These are related to engine wear and noise, respectively. We want to minimize \( p_{\text{max}} \) subject to \( m_p < 3 \mu \text{m} \). The objective and constraint functions are related to two inputs \( x_1 \) and \( x_2 \) that describe the shape of the piston.

The computer model has further input variables and responses, but here we have limited the problem. By keeping all but the two most important explanatory variables fixed we can easily visualize the sequential design strategy. Moreover, for the simplified problem it is possible to sample the input space very densely, determine the true optimum, and hence
Figure 2: Contours of the true objective function, $p_{\text{max}}$ (MPa). The dotted contour line denotes the boundary of the constraint, $m_p < 3\mu$m.

illustrate that the algorithm does indeed find the global minimum with a more limited number of runs.

Figure 2 gives a contour plot of the true objective function, $p_{\text{max}}$. It was produced by running the computer code on a $20 \times 20$ grid of $x_1$ and $x_2$ values and shows that $p_{\text{max}}$ is very nonlinear with numerous local optima. Similarly, Figure 3 shows the true constraint function, $m_p$. The boundary of the constraint $m_p < 3\mu$m is also shown in Figure 2. The global unconstrained minimum for $p_{\text{max}}$ is 30.117 MPa, located at (0.00035, 0.103), but this is just outside the $m_p < 3\mu$m constraint boundary. The lowest value in the feasible region is $p_{\text{max}} = 31.323$ MPa, at (0.00035, 0.214).

Initially, we evaluate the function at 21 sites based on a Latin hypercube experimental design (McKay, Conover, and Beckman 1979). Typically, we use initial designs with the number of runs equal to 10 times the number of variables. With 21 runs, the spacing is
conveniently 5% of the range.

Schonlau (1997) proposed the use of diagnostic plots after the initial experimental design to assess whether a function is modeled well by the Gaussian stochastic process (1). If not, a transformation may help. The diagnostic plots (not shown here), which are all based on cross validation, indicate that $m_p$ is modeled with very good accuracy. The response $p_{\text{max}}$ is much more difficult to model, however. This is apparent from the predictor in Figure 4, which suggests a highly nonlinear, multimodal function. Compared with the true function in Figure 2, the predictor shows a fair amount of discrepancy. In practice, we would not know the true function, and we would have to cross validate the predictor using only the sampled values. The prediction errors are again fairly large, but they are commensurate with the mean squared errors in (4). The other diagnostic plots are also satisfactory. Thus, it seems that the large prediction error is due to sparse sampling of a very complex function, and the model (1) captures these difficulties.
Figure 4: Predictor for $p_{\text{max}}$ (MPa) after the initial 21-run experimental design (shown by circles).

Because the predictor for $p_{\text{max}}$ in Figure 4 indicates a complex objective function, we proceed cautiously with the optimization. We take $g = 2$ in the generalized expected improvement criterion, so that the search is fairly global, and compute $E(I^2)$ from (8). To deal with the constraint, we multiply $E(I^2)$ by the probability that $m_p < 3\mu$m, as in (11).

First, we optimize one point at a time; Figure 5 shows the ordering of the points sequentially introduced. We have put contours of the true objective function, $p_{\text{max}}$, in this plot, so that we can see that the algorithm explores two local minima intensively. One of them is the constrained global minimum. The algorithm also explores the lower left corner close to the boundary of the $m_p$ constraint (shown by a dotted contour), where the objective function is also relatively low. The remainder of the function evaluations are fairly wide spread, and can be interpreted as global search. Virtually no points are sampled outside of the feasibility region because the constraint function is modeled very well.
In total, 89 points were sampled before a stopping criterion with a relative tolerance of 0.0001 was met. At termination, the actual relative tolerance was smaller than $10^{-7}$.

To illustrate the sequential design in stages we also try four stages of 10 points each (after the initial 21 runs). Four stages would be reasonably convenient in practice. The expected improvement is computed using (12) with again $g = 2$.

Table 6 gives the minimum feasible $p_{\text{max}}$ value found after the initial 21 points and after each of the four stages. For comparison, the minima after the same numbers of runs in the one-point-at-a-time search are given. Perhaps surprisingly, the minimization in stages does better after Stages 1, 2, and 4. Inspection of the plot analogous to Figure 5 shows that the search is even more global; this may account for the good results. In any case, there seems to be little lost by designing in stages in this example.
<table>
<thead>
<tr>
<th>Stage</th>
<th>( n )</th>
<th>One point at a time</th>
<th>10 points at a time</th>
</tr>
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<td>34.06</td>
<td>34.06</td>
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<tr>
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<td>31</td>
<td>33.70</td>
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<td>31.94</td>
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</table>

Table 1: Minimum \( p_{\max} \) value found after 21, 31, \ldots, 61 function evaluations for the one-point-at-a-time minimization compared with minimization in stages of 10 runs.

7 Discussion

We have extended the expected improvement criterion for optimization in several ways: controlling the balance between global and local search; dealing with constraints when there are multiple outputs; and designing in stages. These steps hopefully take us closer to practical optimization of real engineering computer models.

Some difficulties were side-stepped along the way. Further work is necessary to model the relationships between response variables, where major trade-offs are often present. Similarly, the criterion for optimization in stages was simplified for computational reasons. Other issues, not addressed here, include dealing with variability from input factors representing manufacturing noise, etc.

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A Derivation of generalized expected improvement

In this Appendix we derive the equations (6) and (7).
We can rewrite the improvement given in (5) as

\[ I^g = \begin{cases} 
  s^g(u - v)^g & \text{if } v < u \text{ and } s > 0 \\
  0 & \text{otherwise}
\end{cases} \]

where \( u = (y_{\min} - \hat{y})/s \) and \( v = (y - \hat{y})/s \).

For \( s > 0 \), taking the expectation yields

\[ E(I^g) = s^g \int_{-\infty}^{u} \sum_{k=0}^{g} (-1)^k \binom{g}{k} u^{g-k} v^k \phi(v) \, dv = s^g \sum_{k=0}^{g} (-1)^k \binom{g}{k} u^{g-k} T_k, \]

where

\[ T_k = \int_{-\infty}^{u} v^k \phi(v) \, dv, \]

and \( \phi() \) is the standard normal density. This follows because \( v \) is standard normal. We now calculate \( T_k \) using the partial integration technique, splitting the integrand up into \( v^{k-1} \) and \( v\phi(v) = -\phi'(v) \):

\[ T_k = -\left[ v^{k-1}\phi(v) \right]_{-\infty}^{u} + (k - 1) \int_{-\infty}^{u} v^{k-2} \phi(v) \, dv = -u^{k-1}\phi(u) + (k - 1)T_{k-2}. \]

This establishes (6) and the recursive formula for \( T_k \) in (7). Since \( T_k \) is a function of \( T_{k-2} \), two starting values are needed:

\[ T_0 = \int_{-\infty}^{u} \phi(v) \, dv = \Phi(u) \quad \text{and} \quad T_1 = \int_{-\infty}^{u} v\phi(v) \, dv = -\left[ \exp(-v^2/2) \sqrt{2\pi} \right]_{-\infty}^{u} = -\phi(u), \]

where \( \Phi() \) is the standard normal cumulative distribution function.

REFERENCES


