

Optimization of Analysis Sequence for Complex System Design

汪育群、紀華偉

E-mail: 9419870@mail.dyu.edu.tw

ABSTRACT

A complex engineering system can be decomposed into several related and more manageable subsystems. The input, output relations between these subsystems are very complicated and are non-hierarchic in nature. It is perhaps feasible to arrange the analysis sequence manually while the number of analysis modules is small. The number of possible analysis sequences increases exponentially as the number of modules increases linearly. Therefore, attaining the optimal analysis sequence of a complex system is categorized as a NP Hard problem. Arranging the analysis sequence of a complex system manually is not acceptable, although not impossible. The Hopfield neural network is extensively applied to obtaining an optimal feasible solution in many different applications. Although providing rapid convergence to the solution, the system frequently converges to a local minimum near initial value. Stochastic simulated annealing algorithm is a highly effective means of obtaining an optimal solution capable of preventing the local minimum. This important feature is embedded into a Hopfield neural network to derive a new technique, i.e. annealing neural network. This paper proposes a new idea of applying annealing neural network to optimal sequencing of complex system. Energy functions for Hopfield network and annealing network are derived. Comparisons are made among Hopfield network, annealing network and genetic algorithm. Results show that annealing network outperforms Hopfield network and genetic algorithm in robustness while Genetic algorithm possesses the highest efficiency among these methods.

Keywords : complex system, neural network, simulated annealing-viialgorithm, annealing network, genetic algorithm.

Table of Contents

第一章 緒論.....	1 1.1 前言.....	1 1.2 問題的定義-複雜系統.....
1.5 論文大綱.....	2 1.3 研究之目的與方法.....	6 1.4 文獻回顧.....
介.....	10 第二章 類神經網路.....	11 2.1 類神經網路簡介.....
色.....	11 2.2 霍普菲爾神經網路.....	13 2.2.1 霍普菲爾神經網路之特
程.....	14 2.2.2 霍普菲爾神經網路之學習方式.....	15 2.2.3 霍普菲爾神經網路之演算過
16 2.3 模擬退火演算法.....	21 2.2.1 模擬退火演算法之原理.....	21
2.2.2 模擬退火演算法之搜尋方法.....	21 2.2.3 模擬退火演算法之演算步驟.....	22 2.4 退火神經網
26 2.4.1 退火神經網路起源.....	26 2.4.2 退火神經網路原	路.....
26 2.4.3 退火神經網路的演算過程.....	31 2.5 能量函數、權重值與偏壓之推導過	程.....
34 第三章 基因演算法.....	46 3.1 基因演算法之簡介.....	46
3.2 基因演算法的原理.....	46 3.3 基因演算法之架構.....	47 3.4 基因演算法之演
算過程.....	48 3.5 複雜系統流程最佳化問題演算流程.....	54 第四章 實例分析與討
論.....	58 4.1 實例模擬.....	58 4.2 各方法之比較與分
析.....	66 4.3 綜合討論.....	69 第五章 結論與未來展
望.....	71 5.1 結論.....	71 5.2 未來研究建議.....
72 參考文獻.....	74	

REFERENCES

- 【1】J. Sobieski , "A linear decomposition method for optimizationproblem , blueprint for development " , NASA Technical Memorandum 83248 , 1982。 【2】J. L. Rogers , "A knowledge-based tool for multilevel decomposition of a complex design problem " , NASA TP-2903 , 1989。 【3】J. L. Rogers and C. M. McCullery , "Integrating a genetic algorithm into a Knowledge-Based system for ordering complex design processes " , NASA TM-110247 , 1996。 【4】D. E. Goldberg , "Genetic Algorithms in search , Optimization and Machine Learning " , Addison-Wesley , 1998。 【5】翁振恭 , "使用基因演算法於拓譜最佳化之研究 " , 私立大葉大學自動化工程學系碩士論文 , 2004 。 【6】簡修文 , "多重領域最佳化於綠色設計之應用 " , 國立成功大學機械工程學系碩士論文 , 2004。 【7】紀華偉與黃信裕 , "複雜系統設計分析流程最佳化 " , 機構與機械設計學術研討會 , 2003。 【8】J. J. Hopfield and D. W. Tank , "Neural computation of decisions in optimization problem " , BioL. Cybern. 52 , 141-152 , 1985。 【9】M. Basu , "Hopfield neural network for optimal scheduling

of fixed head hydrothermal power systems ” , Electric Power System Research 64 , Page(s):11 - 15 , 2002. 【10】 R. M. Chen and Y. M. Huang , ” Competitive neural network to solve scheduling problems ” , SDOS , Page(s):177 - 196 , 2000. 【11】 J. S. Lin and S. H. Liu , ” A competitive continuous hopfield neural network for vector quantization in image compression ” , Engineering Applications of Artificial Intelligence 12 , Page(s):111 - 118 , 1999. 【12】 F. Araujo , B. Ribeiro and L. Rodrigues , ” A neural network for shortest path computation ” , DI-FCUL TR-00-2 , 2000. 【13】 張獻文 , ” 運用哈普費爾得-譚克類神經網路開發自動化排課 系統 ” , 大葉大學資訊管理研究所碩士論文 , 1998. 【14】 Y. Liang , ” Combinatorial optimization by Hopfield network using adjusting neurons ” , Information Sciences , Page(s):261- 276 , 1996. 【15】 M. P. Walsh , M. E. Flynn and M. J. O ’ Malley , ” Augmented Hopfield network for mixed-integer programming ” , IEEE TRANSACTIONS ON NEURAL NETWORKS , Vol.10 , No.2 , Page(s):456-458 , 1999. 【16】 J. D. Dillon and M. J. O ’ Malley , ” A lagrangian augmented hopfield network for mixed integer non-linear programming problem ” , Neurocomputing 42 , Page(s):323 - 330 , 2002. 【17】 R. L. Wang , Z. Tang , Q. P. Cao , Hiroki Tamura and Masahiro Ishii , ” Learning method of Hopfield neural network and its application to traveling salesman problem ” , 電器學會論文誌 C. Vol.122-C, No.11 , Page(s):86 - 92 , 2003. 【18】 Y. Kim , S. A. Rajala and W. E. Snyder , ” Image segmentation using annealed neural network ” , Department of Electrical and Computer Engineering with North Carolina State University , Page(s):311 - 322 , 1992. 【19】 林彥志 , ” 類神經網路於結構最佳化的應用 ” , 國立成功大學航空太空工程學系碩士論文 , 2001. 【20】 S. Kirkpatrick , C. D. Gelatt , Jr. , M. P. Vecchi , ” Optimization by simulated annealing ” , Science , vol.200 , Page(s):671 - 680 , 1983. 【21】 吳嘉明 , ” 模擬退火法結合碎波理論在放射治療上的研究 ” , 國立中山大學物理研究所碩士論文 , 2002. 【22】 徐君豪 與 史建中 , ” 改良式模擬退火法最佳化工程設計 ” , 中國機械工程學會論文集 , NSC-87-2212-E-032-007 , Page(s):915 - 921 , 1998. 【23】 蘇志傑 與 陳定宇 , ” 模擬退火法之應用與改進 ” , 中國機械工程學會論文集 , NSC89-2212-E-005-005 , Page(s):782 - 789 , 1999. 【24】 D. E. Van den Bout and T. K. Miller , ” A Traveling Salesman Objective Function That Works ” , Proc IEEE Int. Conf on Neural Networks , vol.3 , Page(s):299 - 303 , 1988. 【25】 陳瑞茂 , ” 應用類神經網路及模糊集結技術於多處理器之排程問題研究 ” 國立成功大學工程科學系博士論文 , 2000. 【26】 C. S. Yu and W. D. Lee , ” Parallel Mean Field Annealing neural network for solving Traveling Salesman problem ” , International Joint Conference on Volume 4, Page(s):532 - 536 , 1992. 【27】 T. Bultan , ” Circuit Partitioning Using Parallel Mean Field Annealing Algorithm ” , IEEE pp.08186-2310-1/91 , Page(s):534-541 , 1991. 【28】 R. A. Nobakht , S. H. Ardalani and D. E. Van den Bout , ” Adaptive Filtering of Nonlinear System with Memory Using Quantized Mean field Annealing ” , IEEE Transactions on Volume 41, Issue 2 , Page(s):913 - 925 , 1991. 【29】 G. Wang and N. Ansari , ” Searching for Optimal Frame Patterns in an Integrated TDMA Communication System Using Mean field Annealing ” , IEEE TRANSACTIONS ON NEURAL NETWORKS , VOL 9 , NO 6 , Page(s):1292 - 1300 , 1998. 【30】 N. Funabiki , J. Kitamichi and S. Nishikawa , ” An Evolutionary Neural Network Algorithm for Max Cut Problem ” , IEEE pp. 0-7803-4122-8/97 , Page(s):1260 - 1265 , 1997 。 【31】 R. H. Liang and F. C. Kang , ” Thermal generating unit commitment using an extended mean field annealing neural network ” , IEEE Proc-Gener Transm Distrib , Vol 147 , No 3 , Page(s):164 - 170 , 2000. 【32】 D. E. Van den Bout and T. K. Miller , ” Graph Partitioning Using Annealed Neural Networks ” , IEEE Transactions on Volume 1, Issue 2, Page(s):192 - 203 , 1989. 【33】 葉怡成 , 2003 , ” 類神經網路模式應用與實作 ” , 儒林。 【34】 J. J. Hopfield , ” Neural networks and physical systems with emergent collective computational abilities ” , Proc. Natl. Acad. Sci , USA79 , 2554-2558 , 1982. 【35】 J. Holland , ” Adaptation in neural and artificial System ” , Ann Arbor: The University of Michigan Press , 1975.