Multiobjective Evolutionary Algorithms for Engineering Optimum Design David Greiner, J.M. Emperador, B. Galván, F. Chirino, R. Toledo, J.J. Aznarez, O. Maeso, Gabriel Winter

Institute of Intelligent Systems & Numerical Applications in Engineering -SIANI Universidad de Las Palmas de Gran Canaria, Spain









- Introduction
- Evolutionary Algorithms
- Multiobjective Optimization
- Application in Structural Engineering
- Application in Safety Systems Design
- Application in Slope Stability Analysis
- Application in Noise Barrier Shape Design



# **Evolutionary Algorithms**

Evolutionary Algorithms (alternatively also called *Evolutionary Computation*) are based on the use of Darwinian notions of inheritance and natural selection in a computationally useful form.

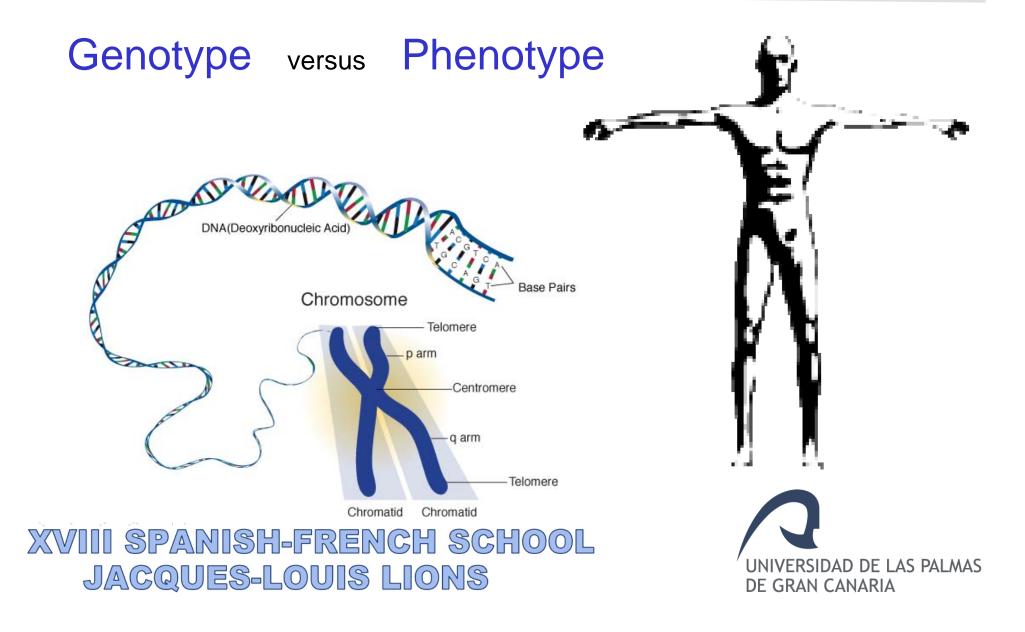
They use evolutionary processes to solve difficult computational problems creating good solution candidates in an automatic way.

They are search and optimisation tools based on stochastics approaches.





## **Evolutionary Algorithms: Natural Evolution**



# **Evolutionary Algorithms**

The success of EAs has been proved in a variety of applications, including problems that can hardly be solved through traditional optimisation methods.

EAs may equally handle single and multi-objective which are likely to involve more than one discipline.

EAs only require evaluation of the function in search space points, the convergence is not affected by the continuity or differentiability of the function to be optimised in the applications



# **Evolutionary Algorithms & Metaheuristics**

Among EAs & Metaheuristics, the following algorithms are included:

- Genetic Algorithms (GAs)
- Evolution Strategies (ES)
- Differential Evolution (DE)
- Genetic Programming (GP)
- Particle Swarm Optimization (PSO)
- Others (Estimation of Distribution Algorithms EDAs, Ant Colony Optimization ACO, etc.) ...





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# **Multiobjective Optimization**

- In engineering optimising a problem with more than one criteria is a frequent necessity.
- There are functions in conflict, where the improvement in one criteria implies the worsening in another objective.
- There is not only a single optimal solution, but a set of optimal solutions called *Pareto frontier*.
- With this set of solutions, is the designer or engineer mission, to choose the most suitable solution according to her or his requirements and preferences.



# **Pareto Domination / Pareto Frontier**

The Italian economist Vilfredo Pareto (1848-1923),



postulated the efficient mode of resource allocation, which bears his name:

'Resources are allocated efficiently in the Pareto sense when unable to improve the welfare of any person without worsening the other'.



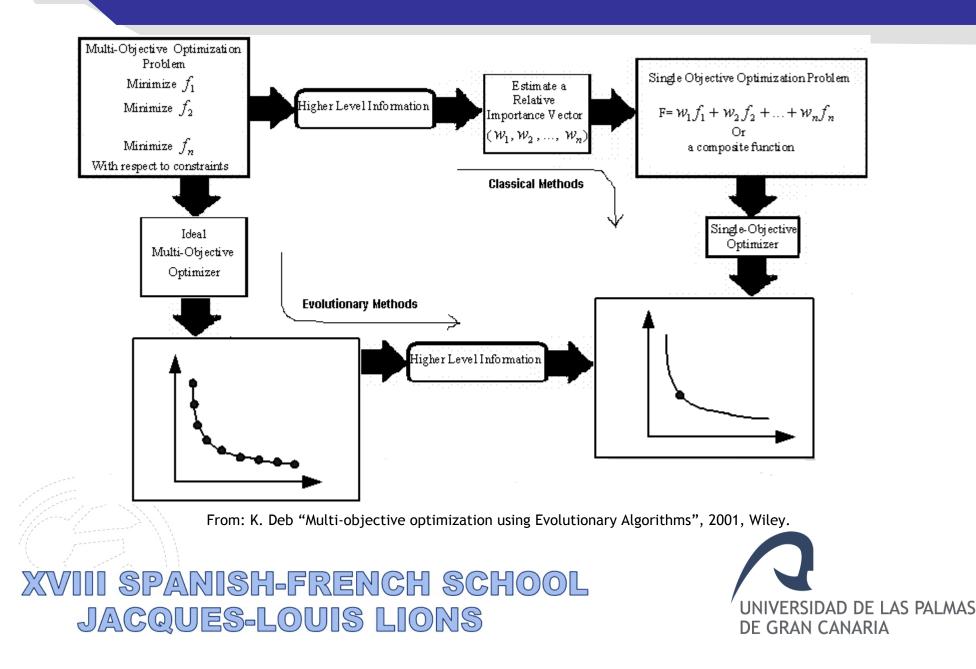
# **Pareto Domination / Pareto Frontier**

- A x solution is non-dominated if:
- 1) The x solution is worse than y in all the criteria. For two minimised criteria, it means that x is less or equal than y in both.
- 2) The x solution is strictly better than y at least in one criterium. For two minimised criteria, it means that x is less than y in at least one objective.

In the set of all possible solutions, the non-dominated ones, constitute the Pareto Frontier.



# **Multiobjective Optimization**



# **Classical Methods Disadvantages**

Among the disadvantages of the traditional multiobjective methods respect to the multiobjective evolutionary algorithms we have the followings [Deb, EUROGEN99]:

- Many times should be applied a traditional multiobjective algorithm in order to obtain multiple non-dominated solutions, because of only one solution is found each application.
- They can require some information about the handled problem -for example, the method of pondering coefficients in order to determine the values of the parameters-,
- They can be sensitive to the Pareto front shape, not capable to find solutions located in certain zones like non-convex ones.
- The spread of the Pareto solutions found depends on the efficiency of the monocriteria optimizer used.

They are not appropriate in problems with stochasticities or uncertainties.

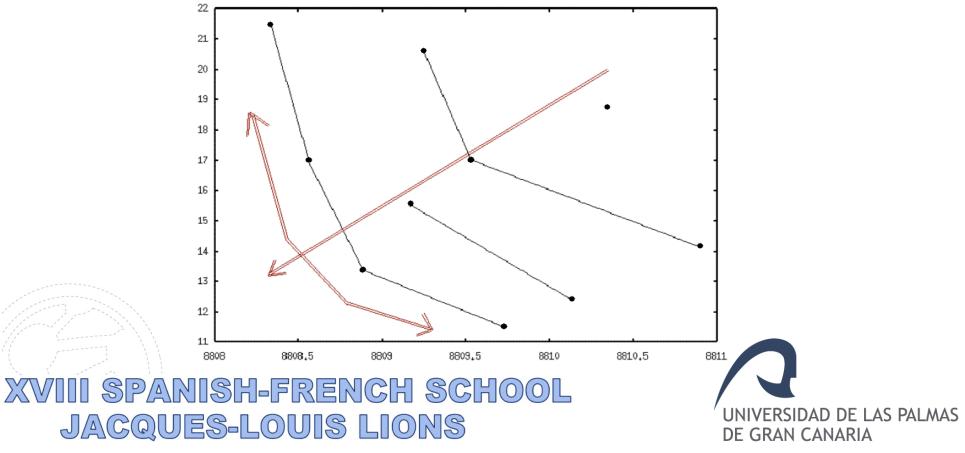
They can not handle problems with discrete domain.



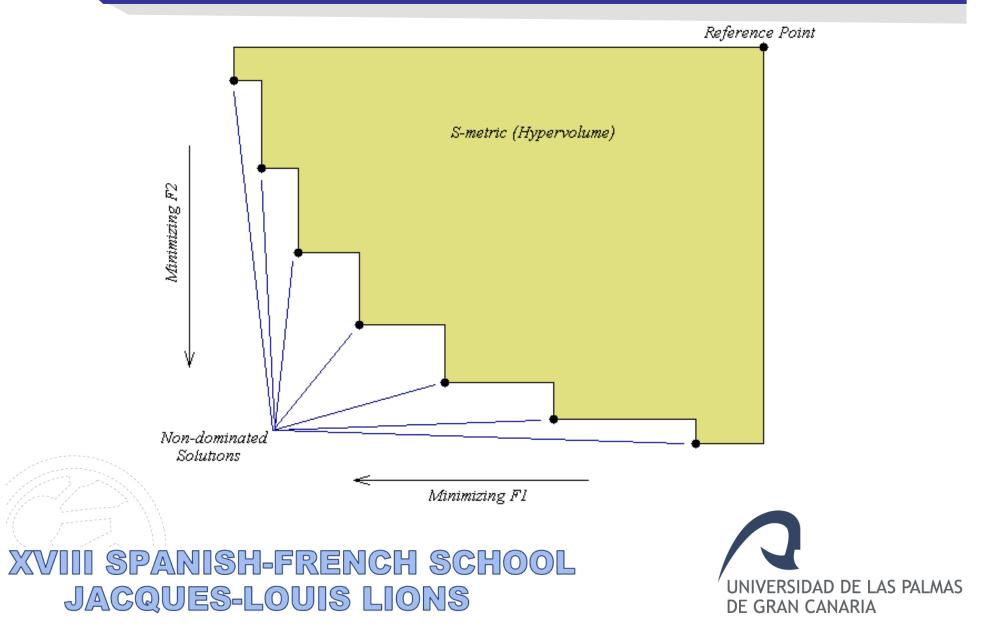
#### **Evolutionary Multiobjective Algorithms**

A multicriteria algorithm should be capable to satisfy two requeriments in order to obtain appropriate results:

- 1. To conduct the search towards the Pareto Frontier;
- 2. To maintain the diversity of the population along this front.



# Hypervolume / S-metric



#### **Evolutionary Multiobjective Algorithms**

We can classify EMO in three groups:

- Dominance based selection EMO: Use the concept of Pareto dominance as the basis of their selection (e.g., NSGA2, SPEA2), based on the suggestion of David Goldberg in 1989 proposing the use of the Pareto dominance criterion to perform multiobjective optimization.
- Indicator based selection EMO: Based on some unary indicator to guide the search. The main indicator used is the hypervolume indicator, as in e.g., SMS-EMOEA, HypE.
- Decomposition/Aggregated based selection EMO Methods based on decomposition of the search space, optimizing a set of scalarizing functions in parallel (MOEA/D, Global WASF-GA).





Three Test Cases have been selected and solved with NSGA2 (all of them are biobjective, both minimizing functions), each representing one of the difficulties that classical optimization methods have, and which evolutionary multiobjective optimization ones can surpass:

1. Continous Non-Convex Pareto Front: from D. Van Veldhuizen and Gary B. Lamont. "Multiobjective Evolutionary Algorithm Test Suites", *Proceedings of the 1999 ACM Symposium on Applied Computing*, pages 351-357, San Antonio, Texas,. ACM (1999).

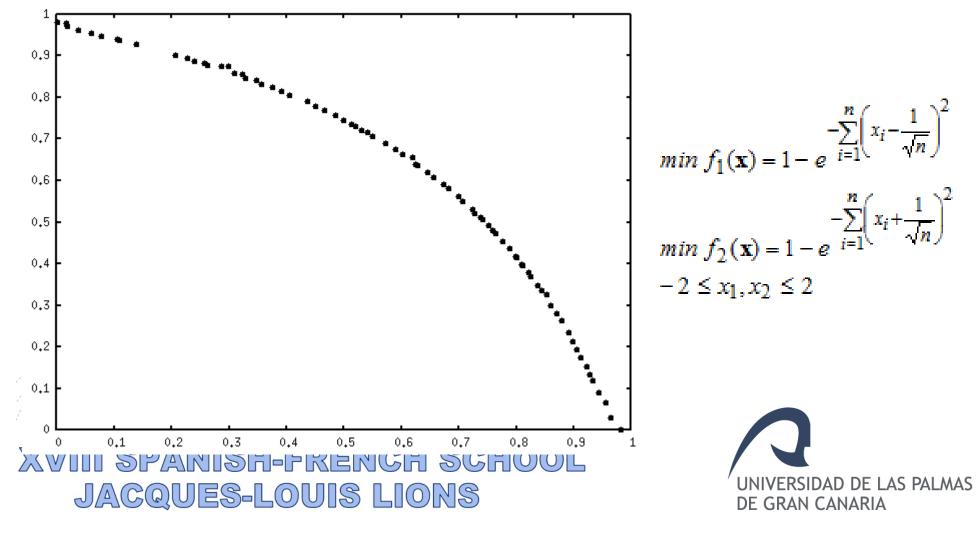
**2. Discontinous Pareto Front:** from C.A. Coello Coello, "Multiobjective Optimization using a Micro-Genetic Algorithm", *Proceedings of the Genetic and Evolutionary Computation Conference (GECCO 2001)*, San Francisco, Morgan Kaufmann.

**3. Global and Local Pareto Front:** from K. Deb, "Multi-Objective Genetic Algorithms: Problem Difficulties and Constructions of Test Problems", *Evolutionary Computation* 7-3 (1999) pp. 205-230. MIT Press.



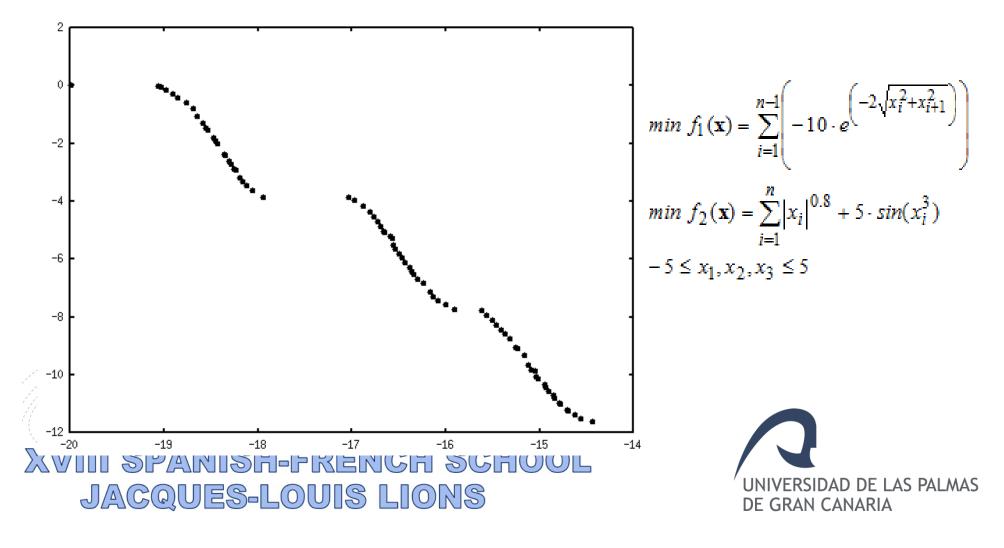
#### **Test Cases**

**Continuous Non-Convex Pareto Front:** from D. Van Veldhuizen and Gary B. Lamont. "Multiobjective Evolutionary Algorithm Test Suites", *Proceedings of the 1999 ACM Symposium on Applied Computing*, pages 351-357, San Antonio, Texas, ACM. (1999).



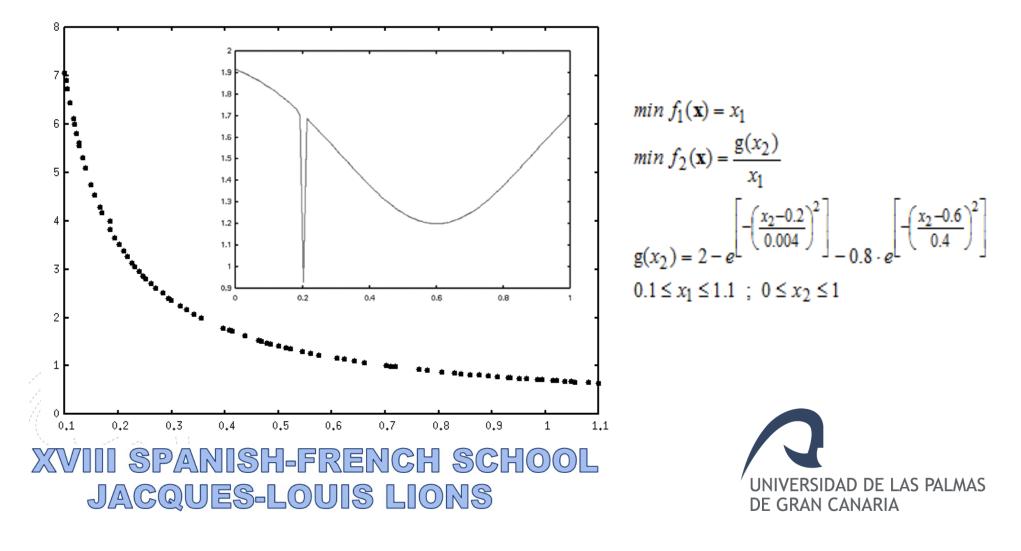
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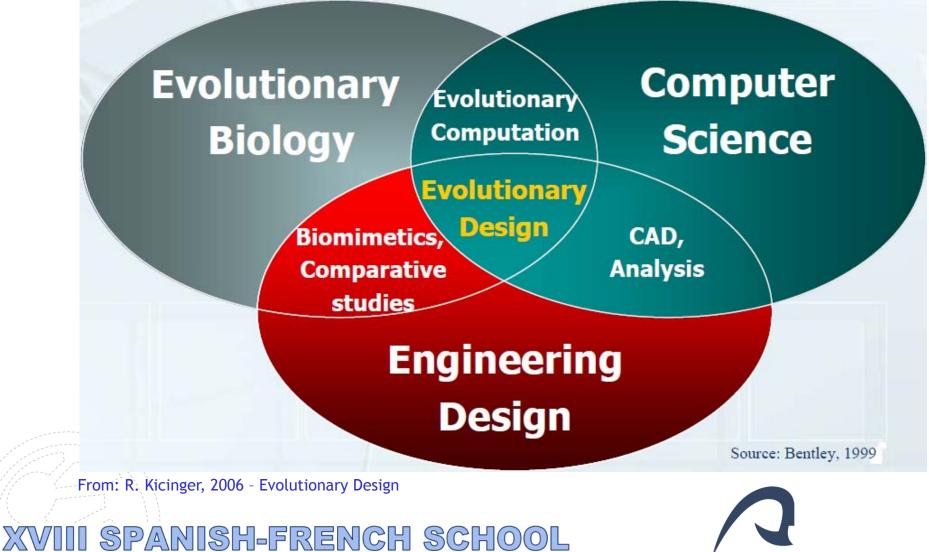




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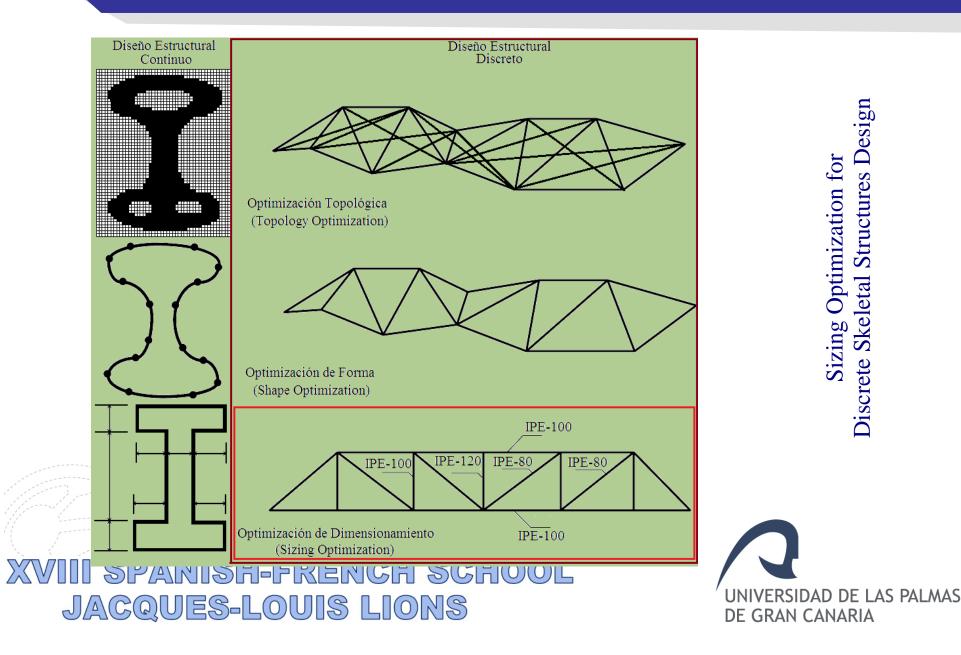
## **Evolutionary Design**



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#### **Introduction: Problem handled**



# **Structural Problem**

Using the C/C++ language, the following computational implementation are developed:

- Evaluator: <u>Frame matrix calculator</u> Program (direct stiffness method), for Bar Structures.
- Optimizer: <u>Evolutionary Algorithms</u> (various strategies of multiobjective optimization algorithms).
- <u>Objective Functions</u>: Definition (constrained weight and number of different cross-section types).



### Chromosome

#### Genotype versus Phenotype





# **Objective Function I**

1. The *constrained weight*, due to minimize the acquisition cost of raw material of the metallic frame; the following constraints are applied:

- *Stresses* of the bars (usual value for steel structures is the yield limit stress, of 2600 kgp/cm2), for each bar

$$\sigma_{co} - \sigma_{lim} \leq 0$$

- Compressive slenderness limit, (buckling effect) compression lambda lower than 200 (limit is dependendent on national codes), for each bar 2 - 2 - 0

$$\lambda - \lambda_{lim} \leq 0$$

- *Displacements of joints or middle points* of bars (at each degree of freedom) in certain points, nodes of the beams

 $u_{co} - u_{lim} \leq 0$ XVIII SPANISH-FRENCH SCHOOL
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# **Objective Function I**

Resulting the *fitness function constrained weight* the following:

$$Fitness = \left[\sum_{i=1}^{Nbars} A_i \cdot \rho_i \cdot l_i\right] \left[1 + k \cdot \sum_{j=1}^{Nviols} (viol_j - 1)\right]$$

where:

 $A_i$  = area of cross-section i

 $p_i$  = density of bar i

 $l_i$  = length of bar i

k = constant that regulates the cocient between constraint and weight.

 $viol_j$  = for each of the violated constraints, is the cocient between the violated value (stress, displacement or slenderness) and its reference limit.



# **Objective Function II**

The second fitness function is the *minimization of number of different cross section types*, and its calculation of the quantity is done by successive comparisons of the existing cross-section types in a certain structure.

This factor has been related recently with the structure life cost cycle in Sarma and Adeli (2002), and also in Liu et al (2003).

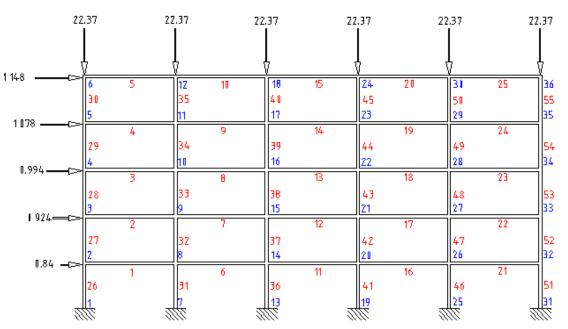
It corresponds to a constructive requirement, helping a better quality control during the execution of the building site.





### **Test Case Y**

Computational domain, boundary conditions, loadings and design variable set groupings:



Fixed Supports

Based on (D. Greiner, Emperador, Winter; Computer Methods in Applied Mechanics and Engineering, Elsevier, 2004)

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Figure includes elements and nodes numbering, and punctual loads in tons.

Every beam supports a uniform load of 39,945 N/m.

Maximum vertical displacement in each beam is I/300 = 1.867 cm.





- IPE cross section types for beams (set between IPE-080 and IPE-500)
- HEB for columns (set between HEB100 and HEB-450)
- Admissible stresses of 2.2 and 2.0 T/cm<sup>2</sup> for beams and columns, respectively.
- Density and elasticity modulus E (steel) are: 7.85 T/m<sup>3</sup> and 2100 T/cm<sup>2</sup>.
- Based on a continuous variable reference test problem of S. Hernández.
- The span is 5.6 m and the height of columns is 2.80 m.

#### 55 members Search Space: $16^{55} = 2^{4\times55} = 2^{220} = 1,7^{\cdot}10^{66}$



# **Experimental Cases**

Thirty independent Executions per case Three population sizes: 50, 100 and 200 individuals Uniform crossover; Rate= 100% Uniform Mutation; Four mutation rates: 0.4%, 0.8%, 1.5%, 3% Two Codifications: Binary and Gray Case Y (200.000 evaluations per case)





### **Experimental Cases**

Whole number of evaluated structures Test Case Y:  $30 \times 3 \times 4 \times 2 \times 200.000 = 144$  million  $\approx 14.4 \cdot 10^7$ 

Search Space Dimension 1,7.10<sup>66</sup> structures

Observable Universe Mass: 3.10<sup>55</sup> g.

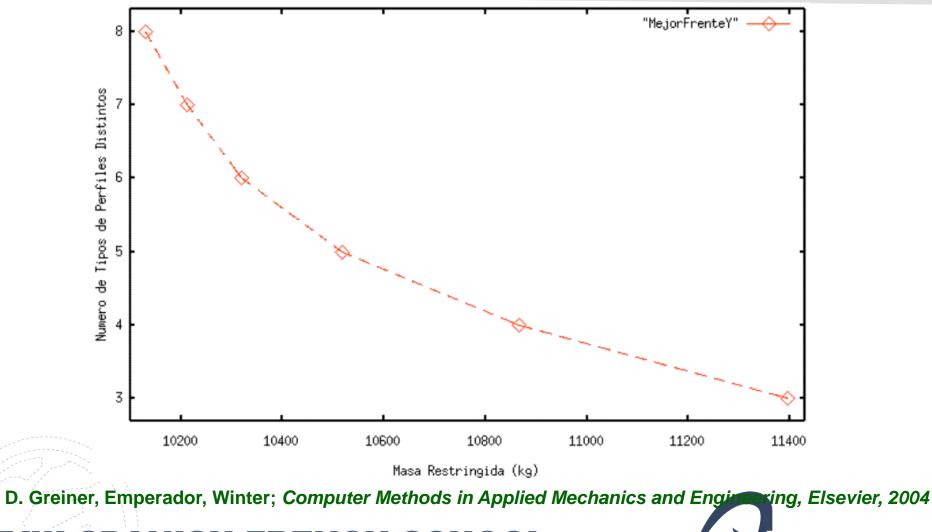
(more stars in the universe than grains of sand in Earth beaches: 100.000 millons of stars in each of the 100.000 millons of galaxies)

Test case Y : we explore 2.5 mg over whole universe mass !!!





#### Test Case II: Pareto Front



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#### **Results Test Case Y (Discrete Optimization)**

Número de tipos de	8		
perfiles distintos (F1)			
Masa (kg)	10127.29		
Barra nº 1	IPE330	Tensión Barra nº 1	1939.3
Barra nº 2	IPE330	Tensión Barra nº 2	1869.2
Barra nº 3	IPE330	Tensión Barra nº 3	1876.3
Barra n° 4	IPE300	Tensión Barra nº 4	2188.7
Barra nº 5	IPE330	Tensión Barra nº 5	1800.3
Barra n° 6	IPE300	Tensión Barra nº 6	2065.1
Barra nº 7	IPE300	Tensión Barra nº 7	2047.2
Barra n° 8	IPE300	Tensión Barra nº 8	2009.8
Barra nº 9	IPE300	Tensión Barra nº 9	2026.7
Barra nº 10	IPE300	Tensión Barra nº 10	2165.4
Barra nº 11	IPE300	Tensión Barra nº 11	2129.1
Barra nº 12	IPE300	Tensión Barra nº 12	2073.8
Barra nº 13	IPE300	Tensión Barra nº 13	2047.6
Barra nº 14	IPE300	Tensión Barra nº 14	2036.9
Barra nº 15	IPE300	Tensión Barra nº 15	2049.3
Barra nº 16	IPE300	Tensión Barra nº 16	2166.0
Barra nº 17	IPE300	Tensión Barra nº 17	2053.8
Barra nº 18	IPE300	Tensión Barra nº 18	2057.9
Barra nº 19	IPE300	Tensión Barra nº 19	2021.2
Barra n° 20	IPE300	Tensión Barra nº 20	2071.5
Barra nº 21	IPE300	Tensión Barra nº 21	2024.9
Barra n° 22	IPE300	Tensión Barra nº 22	1940.1
Barra n° 23	IPE300	Tensión Barra nº 23	1999.4
Barra n° 24	IPE300	Tensión Barra nº 24	2000.0
Barra n° 25	IPE300	Tensión Barra nº 25	2118.1

Barra nº 26	HEB160		
Barra nº 27	HEB180		
Barra nº 28	HEB160		
Barra nº 29	HEB140		
Barra nº 30	HEB180		
Barra nº 31	HEB220	ľ	
Barra nº 32	HEB200		
Barra nº 33	HEB180		
Barra nº 34	HEB160		
Barra nº 35	HEB120		
Barra nº 36	HEB200		
Barra nº 37	HEB200		
Barra nº 38	HEB160		
Barra nº 39	HEB140		
Barra n° 40	HEB120		
Barra n° 41	HEB220		
Barra n° 42	HEB200		
Barra n° 43	HEB160		
Barra n° 44	HEB140		
Barra n° 45	HEB120		
Barra n° 46	HEB220	ľ	
Barra nº 47	HEB200		
Barra n° 48	HEB160		
Barra n° 49	HEB140		
Barra nº 50	HEB120		
Barra nº 51	HEB180		
Barra nº 52	HEB200		
Barra n° 53	HEB200		
Barra nº 54	HEB160		
Barra nº 55	HEB200		

Tensión Barra nº 26	1906.9
Tensión Barra nº 27	1849.4
Tensión Barra nº 28	1994.3
Tensión Barra nº 29	1972.9
Tensión Barra nº 30	1854.0
Tensión Barra nº 31	1848.3
Tensión Barra nº 32	1830.0
Tensión Barra nº 33	1745.2
Tensión Barra nº 34	1610.0
Tensión Barra nº 35	1779.1
Tensión Barra nº 36	2000.5
Tensión Barra nº 37	1681.5
Tensión Barra nº 38	1959.8
Tensión Barra nº 39	1900.4
Tensión Barra nº 40	1626.0
Tensión Barra nº 41	1754.1
Tensión Barra nº 42	1710.2
Tensión Barra nº 43	1990.0
Tensión Barra nº 44	1944.3
Tensión Barra nº 45	1650.7
Tensión Barra nº 46	1770.7
Tensión Barra nº 47	1716.1
Tensión Barra nº 48	1991.7
Tensión Barra nº 49	1953.0
Tensión Barra nº 50	1692.8
Tensión Barra nº 51	1983.1
Tensión Barra nº 52	1882.4
Tensión Barra nº 53	1754.8
Tensión Barra nº 54	1888.9
Tensión Barra nº 55	1791.9

D. Greiner, Emperador, Winter; Computer Methods in Applied Mechanics and Engineering, Elsevier, 2004 XVIII SPANISH-FRENCH SCHOOL JACQUES-LOUIS LIONS UNIVERSIDAD DE LAS PALMAS DE GRAN CANARIA

#### **Results Test Case Y (Discrete Optimization)**

	Bar	Area 1 GA Ideal	Area 2 GA Real	Area 2 Real Model	Area 2 Ideal Model	Central Deflection		Bar um	Area 1 GA Ideal Model	Area 2 GA Real Model	Stress Area 2 Real Model	Stress Area 2 Ideal Model
	Num	Model	Model	Stress	Stress	Área 2 (cm)		um	P=9327 kgp	P=9551 kgp	(kgp/cm <sup>2</sup> )	(kgp/cm <sup>2</sup> )
		P=9327 kgp	P=9551 kgp	(kgp/cm <sup>2</sup> )	(kgp/cm <sup>2</sup> )		2	26	55.3	55.21	1999.85	1971.81
	1	56.84	57.00	2196.95	2175.35	0.7417	2	27	58.54	62.10	1999.77	1972.09
	2	55.04	55.30	2198.70	2177.78	0.7381	2	28	60.0	59.68	2000.02	1977.21
	3	54.94	55.07	2199.16	2177.94	0.8482	2	29	41.12	44.58	1999.28	1976.78
	4	52.41	52.79	2198.40	2177.07	0.8583	_	30	67.3	65.69	1999.82	1982.28
	5	53.28	53.78	2197.67	2175.43	0.9640		31	81.84	83.19	1999.21	1976.67
		51.64	51.99	2196.55	2176.74	0.6069	_	32	70.1	72.41	1998.46	1936.64
	6							33	57.44	58.40	1999.87	1944.16
	7	51.21	51.60	2199.58	2179.79	0.6310		34	40.6	44.57	1998.99	1835.00
Real model:	8	50.47	51.00	2198.30	2178.31	0.6241	_	35	25.8	31.87	1997.68	1710.05
Real model.	9	50.50	50.48	2199.53	2178.76	0.6518	_	36	73.98	78.93	1999.61	1948.29
	-						3	37	63.4	67.09	1999.23	1882.44
	10	52.68	52.82	2199.82	2177.34	0.5513	3	38	50.2	54.37	1998.84	1844.33
CA Optimum Solution	11	52.15	52.41	2198.07	2177.87	0.6218	3	39	37.2	42.49	1999.29	1759.91
GA Optimum Solution	12	51.48	51.81	2199.88	2179.90	0.6365		40	23.1	30.38	1988.77	1552.85
Weight = 9551.75 kgp.	13	51.23	51.53	2198.83	2178.40	0.6515	_	41	75.5	79.52	1999.68	1960.35
Weight 7551.75 Kgp.		50.89	51.06	2199.61	2178.74	0.6615		42	64.1	67.57	1999.76	1883.05
Constraint =0.13 kgp	14				-		_	43	51.2	54.73	1998.10	1864.79
	15	51.17	51.26	2198.53	2177.39	0.6737		44	38.6	42.95	1998.82	1796.33
	16	52.92	53.15	2200.02	2179.89	0.5817		45	23.4	30.43	1998.30	1578.02
	17	51.29	51.81	2199.70	2179.92	0.6321		46	73.7	80.69	1999.58	1939.92
	18	51.40	51.96	2199.94	2179.50	0.6153	-	47	63.0	68.20	1999.16	1838.92
	19	50.42	50.98	2199.38	2178.51	0.6596	_	48 49	49.8 39.2	<u> </u>	1999.42 1998.19	1801.80 1799.99
	20	51.13	51.93	2199.65	2177.56	0.6029	_	50	23.0	30.48	1988.96	1513.50
		49.74	49.98	2198.35	2174.99	0.8627	_	51	69.5	69.55	1951.18	1928.40
	21						Ę	52	70.2	73.82	1999.26	1976.64
	22	48.67	48.65	2199.79	2177.04	0.8498	Ę	53	71.9	71.35	1978.05	1959.82
	23	49.13	49.67	2199.80	2176.98	0.8942	Ę	54	52.6	54.12	1985.42	1966.90
	24	49.19	49.79	2199.04	2176.76	0.8491	Ę	55	76.5	72.81	1999.07	1983.70
	25	51.11	51.95	2199.33	2176.83	0.9390						



#### Results Test Cases X & Y (Discussion)

Comparing the Discrete Solution versus the Continous Solution approximated to the Discrete

Test Case Y	Contin. Area GA	Approx. Cross-	Discrete Cross-Section
	(P <b>=9327</b> kgp.)	Section	(P=9852 kgp.)
Ideal Model		(P= <b>10031</b> kgp.)	
	Contin. Area GA	Approx. Cross-	Discrete Cross-Section
	(P <b>=9551.75</b> kgp.)	Section	(P=10127.3 kgp.)
Real Model	(	(P=10343.78 kgp.)	(

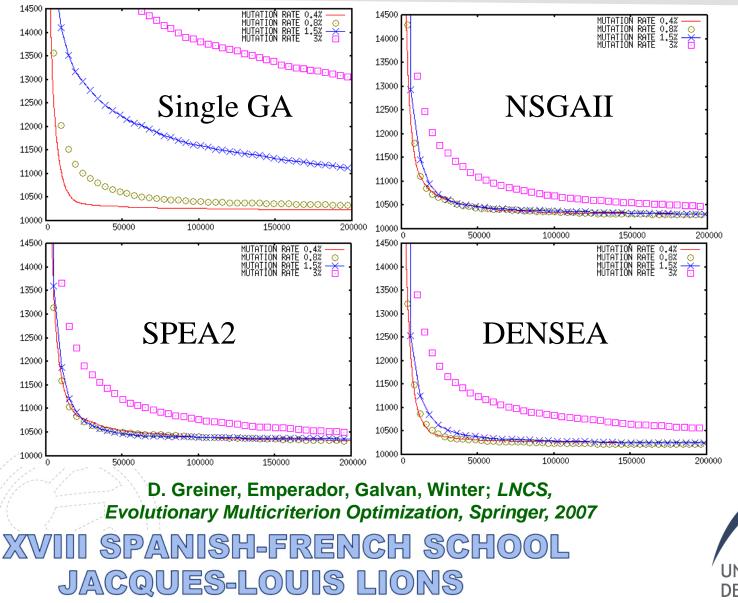
This results emphazise the need of a *discrete optimizer* 

D. Greiner, Emperador, Winter; Computer Methods in Applied Mechanics and Engineering, Elsevier, 2004





# Helper Objectives - Multiobjectivization

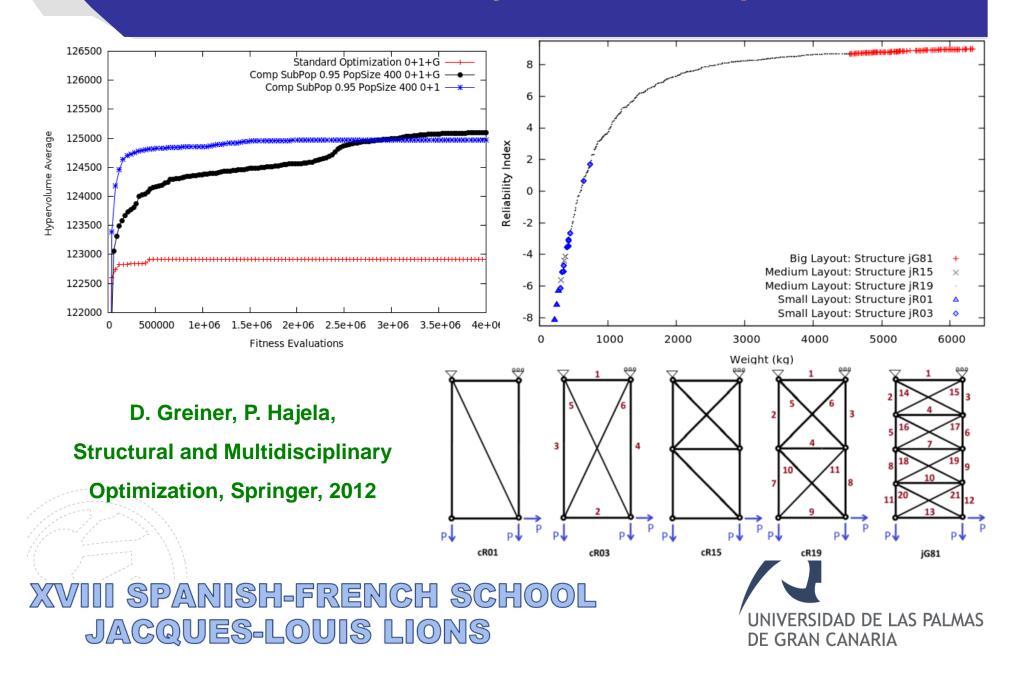


#### Gray Coding

Test Case Y



#### **CoSAR for Reliability Structural Optimization**





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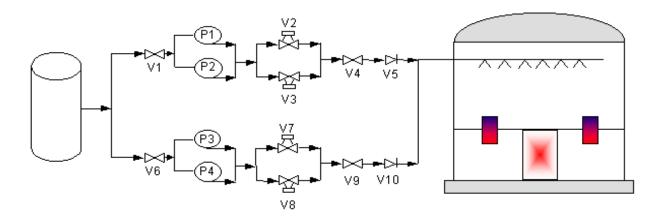


Objective: To design optimally a safety / protection system, minimizing simultaneously:

- 1. The material cost of the facilities (obtained by summing the individual costs of the installed elements)
- 2. The unavailability of the system (depending on the unavailability of the elements considered in the design).
- Both are opposing functions, where the diminishing of one, implies the increase of the other. It is required a multicriteria optimization.



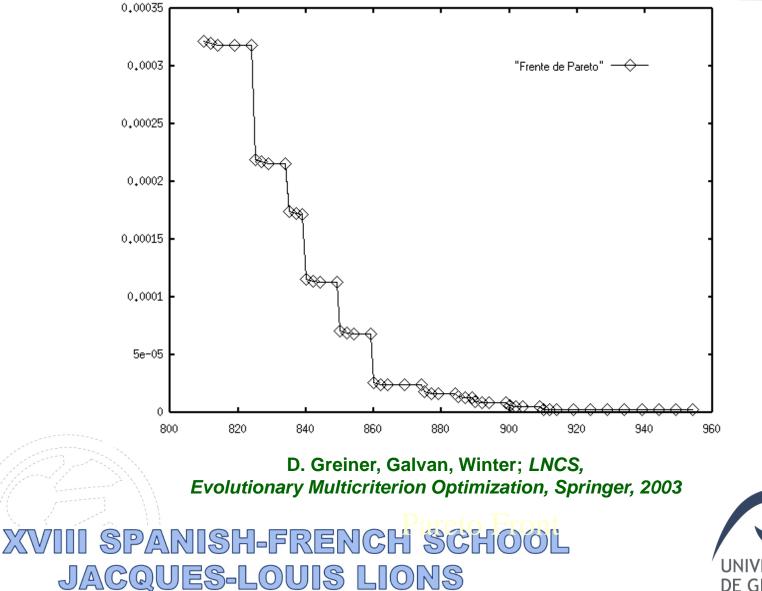




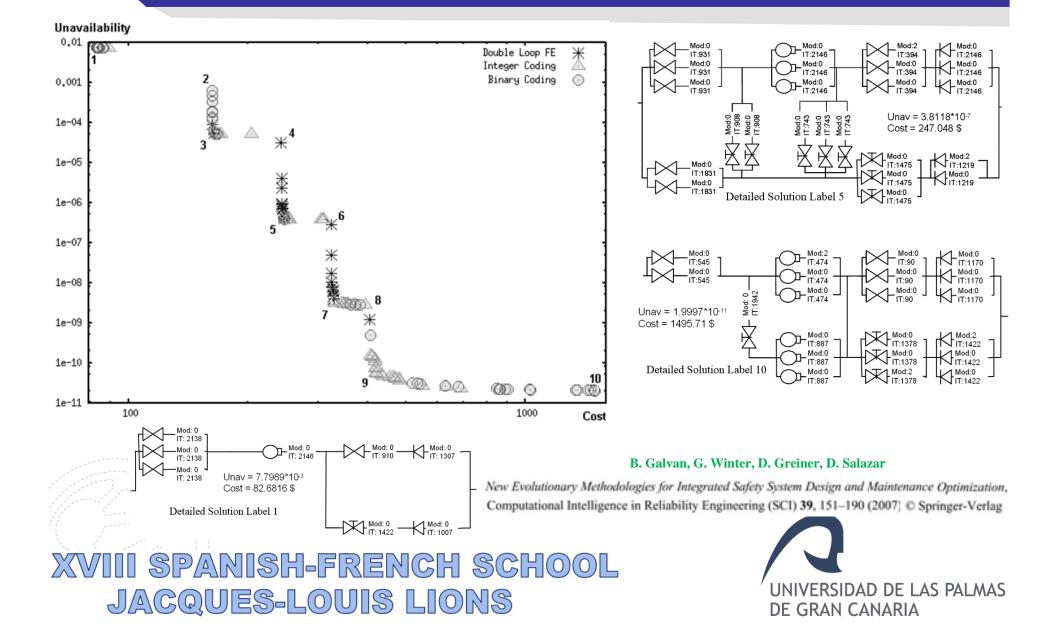
	V1, V4	V2, V3	V5	P1,P2
Model 1	P=2.9E-3	P=3.0E-3	P=5.0E-4	P=3.5E-3
	C=50	C=65	C=37	C=90
Model 2	P=8.7E-3	P=1.0E-3	P=6.0E-4	P=3.8E-3
	C=35	C=70	C=35	C=85
Model 3	P=4.0E-4			
2	C=60			

D. Greiner, Galvan, Winter; LNCS, Evolutionary Multicriterion Optimization, Springer, 2003





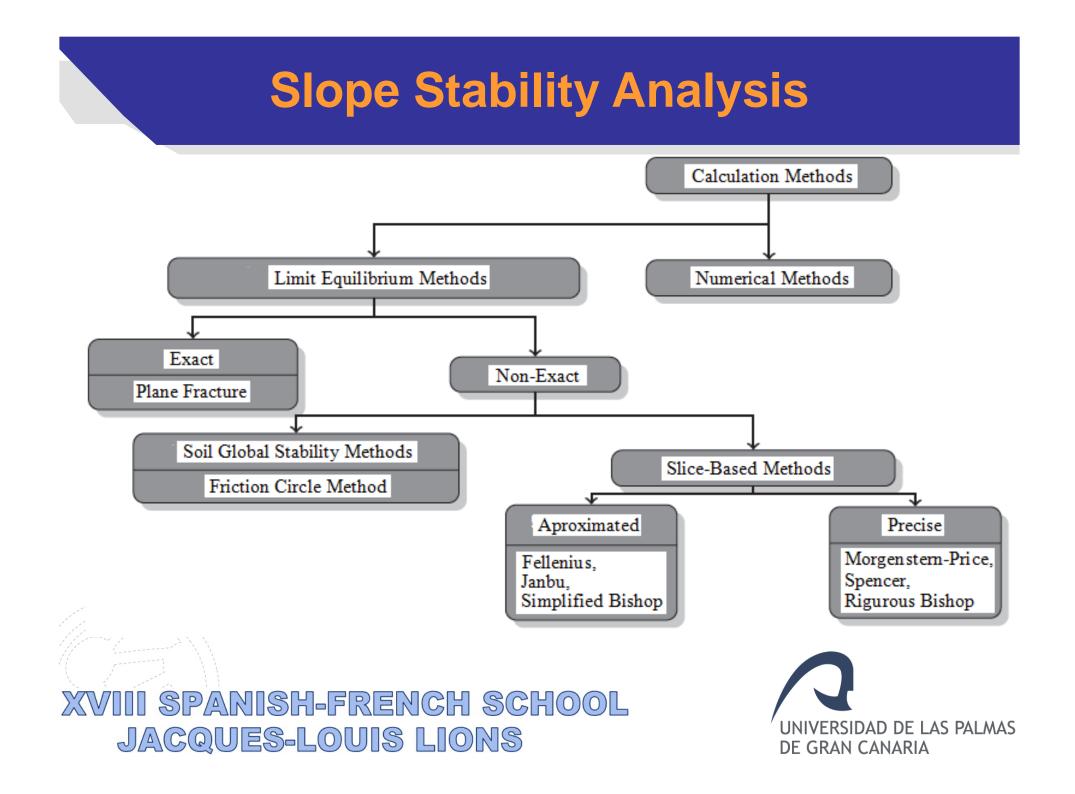
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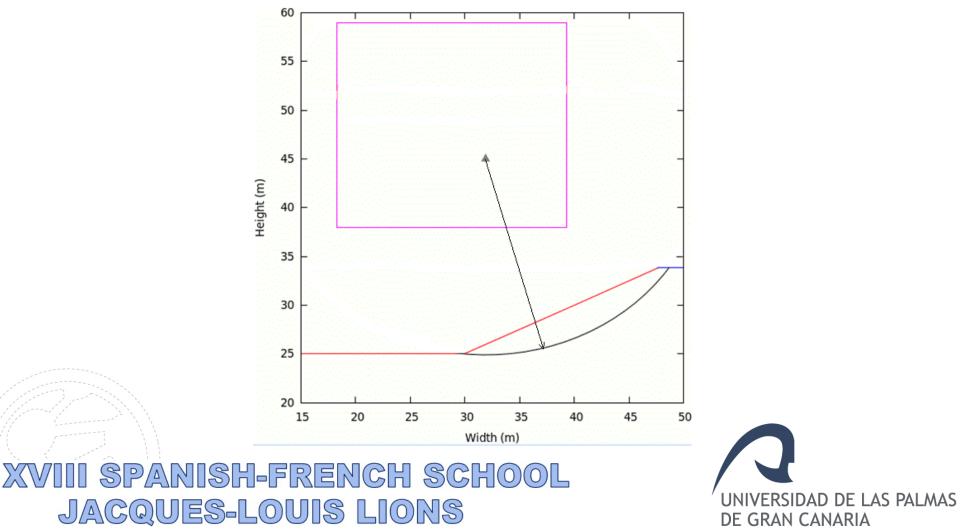
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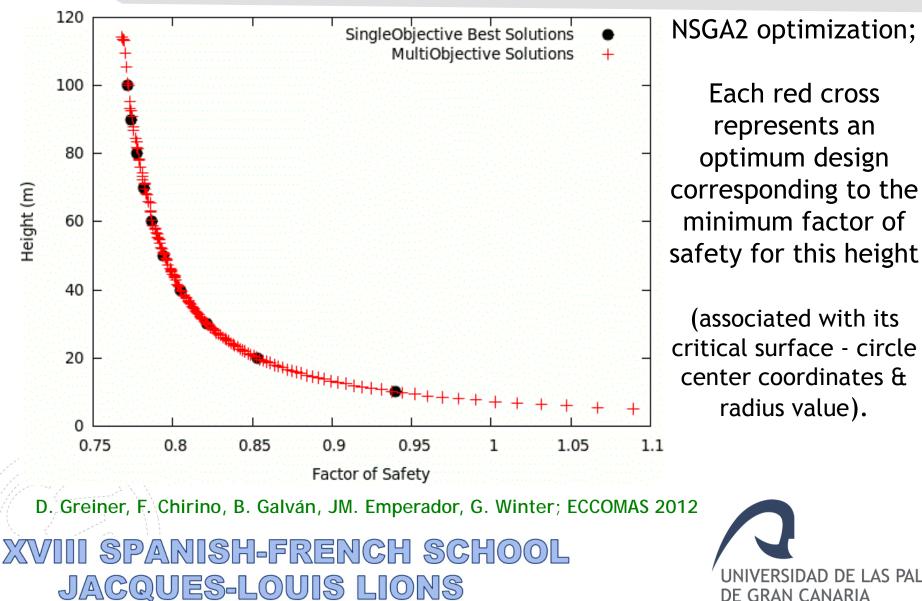


# **Slope Stability Analysis**

• The slip surface with lower factor of safety determines the critical failure surface of a slope; e.g. in case of a circular surface:



# **Slope Stability Analysis - Results**



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- Introduction
- Evolutionary Algorithms
- Multiobjective Optimization
- Application in Structural Engineering
- Application in Safety Systems Design
- Application in Slope Stability Analysis
- Application in Noise Barrier Shape Design



## **Noise Barrier Design Optimization**

The selected objective is to minimize the fitness function (FF) as:

$$FF = \sum_{j}^{NFreq} \left( IL_{j} - IL_{j}^{R} \right)^{2}$$

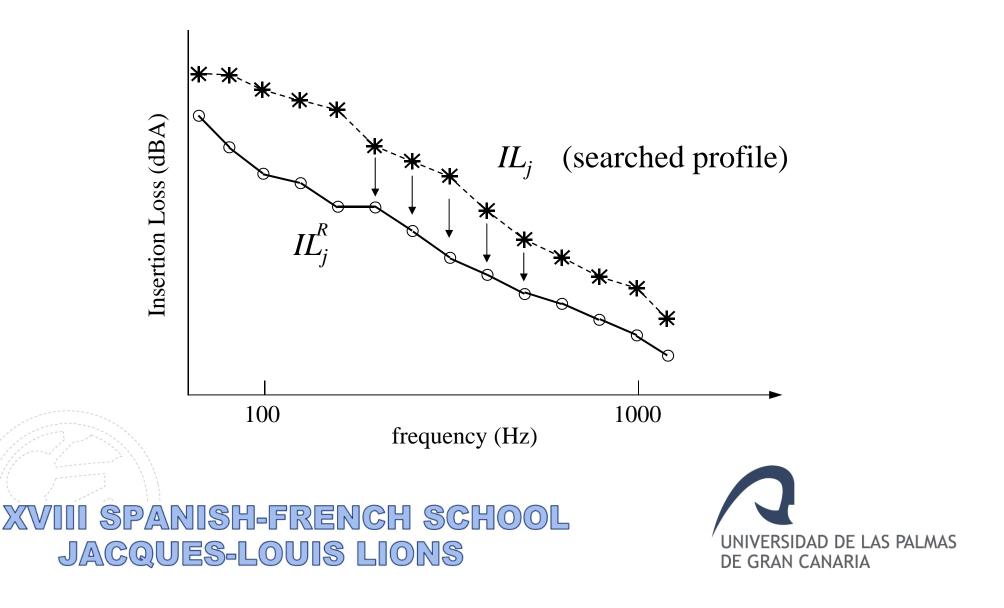
D. Greiner, JJ. Aznarez, O. Maeso, G. Winter, Advances in Engineering Software, 2010

*IL* values of the candidate solution;  $IL^R$  values taken as reference; for each (*j*) octave band or one-third octave band centre frequency.

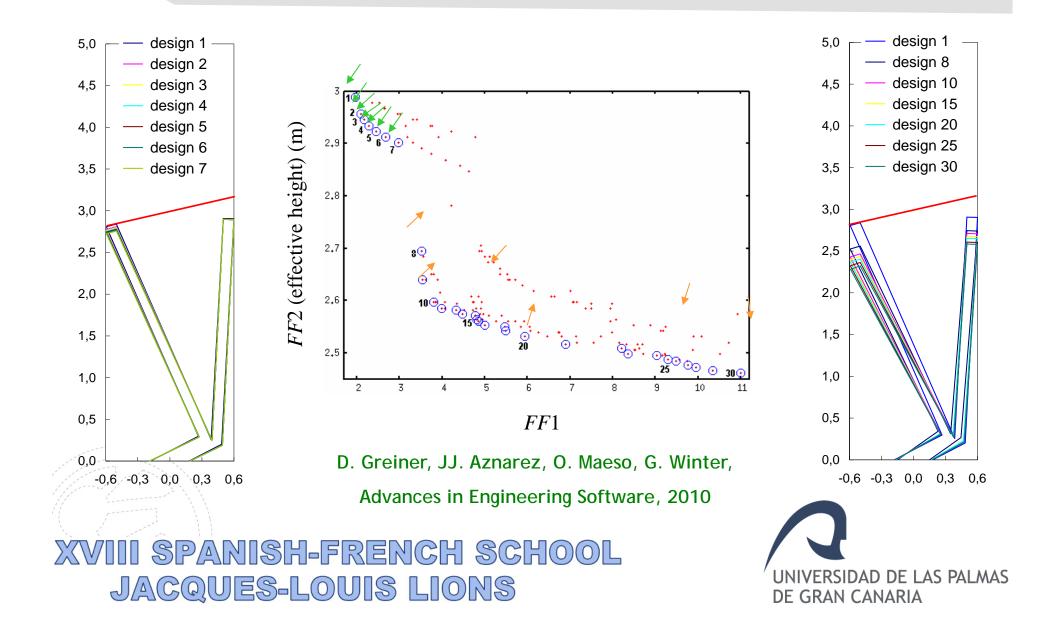
Shape optimum design considering various frequencies is more accurate with respect to the real sound propagation problem, and also allows surpassing the possible problems associated with one single frequency optimization, that could guide to false IL values due to frequencies near to spurious eigenfrequencies associated to the BEM evaluation.



## **Noise Barrier Design Optimization**



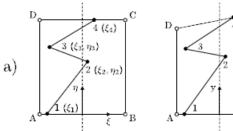
#### Noise Barrier Multi-objective optimization Y-Shape

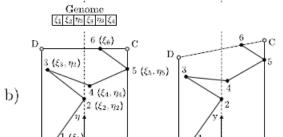


### **General Noise Barrier Shapes**

#### OVERALL SHAPE DESIGN OPTIMIZATION

Reference Point in Transformed Domain Barrier Profile analyzed in 2D Cartesian Domain





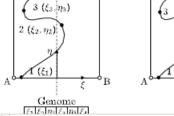
D D  $4(\xi_4)$  $3(\xi_3, \eta_3)$ 

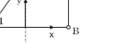
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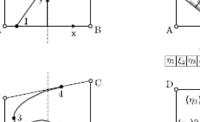
c)





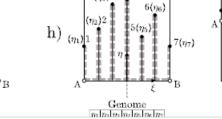
f)

g)



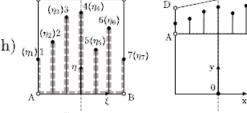
x

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#### TOP EDGE BARRIER OPTIMIZATION

Reference Point in Barrier Profile analyzed Transformed Domain in 2D Cartesian Domain D D  $2(\xi_2, \eta_2)$  $4(\xi_4, \eta_4)$ х  $2(\xi_2, \eta_2)$  $(\xi_5, \eta_5$ D



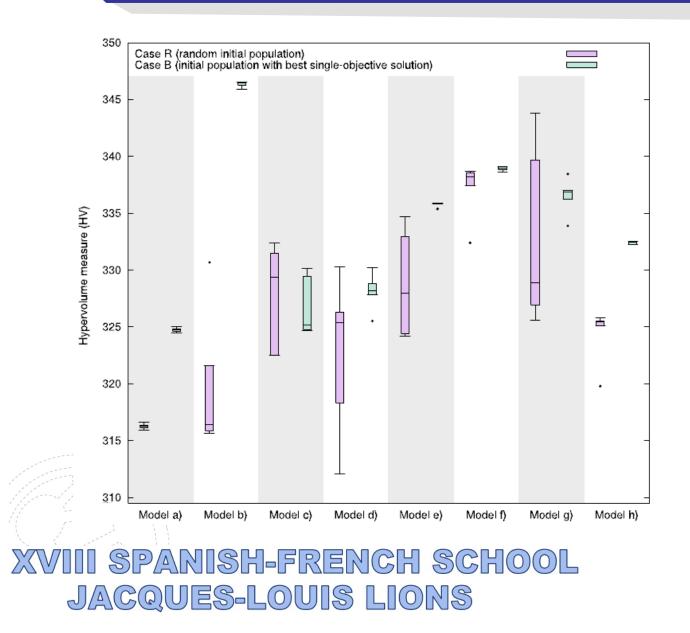
Elsevier, Maeso, Journal Sound Vibration, . Ö Aznarez, 7 Toledo, R

Greiner

2015



## **General Noise Barrier Shapes**



2017 . Maeso Elsevier, O Greiner, Applied Mathematical Modeling, R. Toledo J I Aznaroz D Const Toledo, J.J. Aznarez,



Multiobjective Evolutionary Algorithms for Engineering Optimum Design David Greiner, J.M. Emperador, B. Galván, F. Chirino, R. Toledo, J.J. Aznarez, O. Maeso, Gabriel Winter

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### Thank you for your attention !!

