

Combination of Anti-Optimization and Fuzzy-Set-Based Analyses for Structural Optimization under Uncertainty

J. FANG^a, S. M. SMITH^b and I. ELISHAKOFF^a

^a Department of Mechanical Engineering, ^bDepartment of Ocean Engineering, Florida Atlantic University, Boca Raton, FL 33431-0991

(Received 10 March 1995; In final form 11 April 1996)

An approach to the optimum design of structures, in which uncertainties with a fuzzy nature in the magnitude of the loads are considered, is proposed in this study. The optimization process under fuzzy loads is transformed into a fuzzy optimization problem based on the notion of Werners' maximizing set by defining membership functions of the objective function and constraints. In this paper, Werner's maximizing set is defined using the results obtained by first conducting an optimization through anti-optimization modeling of the uncertain loads. An example of a ten-bar truss is used to illustrate the present optimization process. The results are compared with those yielded by other optimization methods.

Keywords: convex modeling; fuzzy set; maximizing set; membership function; optimization

1. INTRODUCTION

The optimization of structural behavior is usually performed for specified loading conditions. However, in most practical situations loads are uncertain, and the designer must contend with the effects of this uncertainty. Most researchers favor the use of probabilistic models to account for this uncertainty, and employ probabilistic structural optimization for the design process. The structure is hereby optimally designed so that the probability of failure is below any pre-specified threshold. Hilton and Feigin [1] appear to have been the first to use probabilistic optimization, and their work has been followed by numerous studies.

It was recognized since then that uncertainty is not the same as randomness, and the notions of probability does not exhaust our notions of uncertainty. One alternative to randomness for describing uncertainty is fuzziness. Indeed, imprecision is a property of physical phenomena. It arises from the intrinsic behavior of human reasoning and natural language, which is less specific than a numerical characterization. A fuzzy set membership function describes the degree to which an object belongs to a set with imprecise boundaries, while randomness deals with the uncertainty regarding the probabilistic occurrence or nonoccurrence of some event.

It is well known that in the field of design designers are often forced in practice to state their design problems in precise mathematical terms rather than in terms of the real world which may often be imprecise in nature. In many cases a complex real world design problem can be divided into a sequence of simpler sub-problems, which can be best solved by experienced designers using information expressed by statements such as words or phrases which are said to be values of given linguistic variables. The theory of fuzzy sets is a useful tool with which these statements can be interpreted with the use of membership functions, which express numerically the meaning of the linguistic variables. The construction of a membership function can be accomplished with the cooperation and assistance of a panel of experienced engineers in specific areas. The resulting design process can then be performed in a logical manner following the theory of fuzzy decision-making to obtain a meaningful answer to the originally complex problem.

The general framework for fuzzy optimum design follows the fuzzy decision-making proposed by Bellman and Zadeh [2], Zimmermann [3], Verdagay [4], Rao [5], etc. Their approach was to compute the confluence as a fuzzy set on decision space of the fuzzy goals and fuzzy constraints. Then the optimum design is a design which maximizes the membership function of the resultant fuzzy set.

The objective of the present paper is to formulate the problem of the structural optimization for the case of fuzzy load uncertainty. By defining the membership functions of the objective function and constraints, based on the notion of maximizing set by Werners [6], the optimization process is transformed into a fuzzy optimization problem, which, in turn, can be solved following the framework of conventional fuzzy decision making theory. The first step in the process is to perform the “crisp” optimization

to obtain the results for the use of defining maximum set. A solution procedure based on sequential linear programming is utilized, and a well-known ten bar truss example (Haftka and Gürdal, [7]) is used to demonstrate the procedure. The results are compared with those obtained by the convex optimization and anti-optimization in our previous paper (Elishakoff, Haftka and Fang, [8]).

2. FORMULATION

Original Problem with Fuzzy Parameters

Consider the problem of designing a structure so as to minimize an objective function $\varphi(\mathbf{X})$, where \mathbf{X} is a vector of design variables. The problem is formulated as follows

$$\begin{aligned} & \underset{\mathbf{X}}{\text{minimize}} \quad \varphi(\mathbf{X}) \\ & \text{such that } g_j(\mathbf{X}, \mathbf{p}) \geq 0 \quad j = 1, \dots, n_g \end{aligned} \quad (1)$$

where g_j are constraint functions, \mathbf{p} is the uncertain parameter vector and n_g is the total number of constraints.

The objective function and constraints may depend on parameters, such as external forces, material density and allowable stresses, that are best described as fuzzy variables, with specified membership functions. That is, we assume that the set of parameters \mathbf{p} describing the problem is known to belong to a fuzzy set C_p

$$\mathbf{p} \in C_p \quad (2)$$

Transformed System

While solving the present optimization problem with fuzzy parameters involved is usually difficult and numerically cumbersome, it is suitable to seek a somewhat “equivalent” problem where only a fuzzy objective function and fuzzy constraints instead of several fuzzy parameters are involved. From the notion of maximizing set by Werners [6], it is possible to define the membership functions of the objective function and the constraints, and hence transform the original problem into an ordinary fuzzy optimization problem.

The “equivalent” problem in fuzzy environment, can be stated as where the fuzzy subset \mathbf{G}_j denotes the allowable region for the constraint function g_j , the bold face symbols of φ and \mathbf{G}_j indicate that the operators or variables contain fuzzy information. The

$$\begin{aligned} & \underset{\mathbf{X}}{\text{minimize}} \varphi(\mathbf{X}) \\ & \text{such that } g_j(\mathbf{X}) \in \mathbf{G}_j \quad j = 1, \dots, n_g \end{aligned} \quad (3)$$

constraint $g_j \in \mathbf{G}_j$ means that g_j is a member of a fuzzy subset \mathbf{G}_j in the sense of $\mu_{\mathbf{G}_j}(g_j) \geq 0$, where $\mu(\cdot)$ is the membership function. The fuzzy feasible region concerning all the constraints is defined as

$$S = \bigcap_{j=1}^m \mathbf{G}_j \quad (4)$$

The membership degree of any design vector \mathbf{X} to fuzzy feasible region S is given by

$$\mu_s(\mathbf{X}) = \min_{j=1,2,\dots,m} \{\mu_{\mathbf{G}_j}[g_j(\mathbf{X})]\} \quad (5)$$

i.e. the minimum degree of satisfaction of the design vector \mathbf{X} to all of the constraints. A design vector \mathbf{X} is considered feasible provided $\mu_s(\mathbf{X}) \geq 0$, and the differences in the membership degrees of two design vectors \mathbf{X}_1 and \mathbf{X}_2 imply nothing but variations in the minimum degrees of satisfaction of \mathbf{X}_1 and \mathbf{X}_2 to the constraints.

The fuzzy feasible region concerning the objective function is denoted as \mathbf{T} , determined by $\mu_{\varphi}(\mathbf{X}) \geq 0$, after the membership function of the objective function $\mu_{\varphi}(\mathbf{X})$ is defined (which will be discussed in the next section). Thus the optimum solution should be found within a fuzzy domain \mathbf{D} ,

$$\mathbf{D} = S \cap \mathbf{T} \quad (6)$$

Its membership function is

$$\mu_{\mathbf{D}}(\mathbf{X}) = \min\{\mu_{\varphi}(\mathbf{X}), \min_{j=1,2,\dots,m} \mu_{\mathbf{G}_j}[g_j(\mathbf{X})]\} \quad (7)$$

If the membership function of \mathbf{D} is unimodal and has a unique maximum, then the optimum solution \mathbf{X}^* is one for which the membership function is maximum:

$$\mu_{\mathbf{D}}(\mathbf{X}) = \max \mu_{\mathbf{D}}(\mathbf{X}), \quad \mathbf{X} \in \mathbf{D} \quad (8)$$

The fuzzy optimization problem can then be solved using ordinary non-linear programming techniques as follows:

Find \mathbf{X} which maximizes λ

$$\underset{\mathbf{X}}{\text{maximize}} \lambda \quad (9)$$

subject to

$$\begin{aligned} \lambda &\leq \mu_\varphi(X) \\ \lambda &\leq \mu_{g_j}(X), \quad j = 1, 2, \dots, m \\ g_i(X, p^0) &\geq 0, \quad i = n_1, n_2, \dots, n_m \quad \text{“crisp” constraints} \end{aligned} \quad (10)$$

where p^0 is the mid-point value of the fuzzy set C_p in (2), i.e. with its membership function equals 0.5,

Definition of the membership functions

In the present case of fuzzy parameters p , the definition by Werners (1984) is extended to construct the membership functions of φ and g_j . Let $\varphi: X \rightarrow R^I$ be the objective function, R is the fuzzy feasible region of p , $S(R)$ is the support of R , and R_1 is α -level cut of R for $\alpha = 1$. The membership function of the goal (objective function) given solution space R is then defined as

$$\mu_\varphi(X) = \begin{cases} 1 & \text{if } \varphi(X) \leq \inf_{R_1} \varphi \\ \frac{\sup_{S(R)} \varphi(X) - \varphi(X)}{\sup_{S(R)} \varphi - \inf_{R_1} \varphi} & \text{if } \inf_{R_1} \varphi \leq \varphi(X) \leq \sup_{S(R)} \varphi \\ 0 & \text{if } \sup_{S(R)} \varphi \leq \varphi(X) \end{cases} \quad (11)$$

where $\varphi(X)$ is the objective function, $\inf_{R_1} \varphi$ is the optimized objective function from the “crisp” optimization for the loading condition corresponding to $\alpha = 1$; $\sup_{S(R)} \varphi$ is the optimized objective function from the “crisp” optimization through convex modeling of loads whose multi-dimensional bounded load space is produced by setting $\alpha = 0$. For the details of the convex modeling of uncertainty, the reader may consult with the monograph by Ben-Haim and Elishakoff [9] and with review by Elishakoff [10].

The membership functions of the constraints is defined as

where $\inf G_j$ denotes minimum value of the fuzzy set G_j and $\sup G_j$ denotes maximum value of G_j with $p = p^0$. In this way, the optimization problem with fuzzy parameters can be transformed into an ordinary fuzzy optimization problem, which contains only fuzzy objective function and fuzzy constraints, from the nominal values and bounded ranges of the fuzzy parameters.

3. TEN-BAR TRUSS EXAMPLE

3.1 Analysis

$$\mu_{g_j}(\mathbf{X}) = \begin{cases} \frac{1}{g_j(\mathbf{X}) - \inf \mathbf{G}_j} & \text{if } g_j(\mathbf{X}) \leq \inf \mathbf{G}_j \\ \frac{1}{\sup \mathbf{G}_j - g_j(\mathbf{X})} & \text{if } \inf \mathbf{G}_j \leq g_j(\mathbf{X}) \leq \sup \mathbf{G}_j \\ 0 & \text{if } g_j(\mathbf{X}) \geq \sup \mathbf{G}_j \end{cases} \quad (12)$$

with $\mathbf{p} = \mathbf{p}^0$ and $j = 1, 2, \dots, m$

Consider the simple ten-bar truss (Fig. 1), which has been investigated in various optimization contexts (Haftka and Gürdal [7]; Elishakoff, Haftka and Fang [8]; Vanderplaats and Salajeghah [11]; Zhou and Rozvany [12]). The minimum weight design obtained by varying the cross-sectional areas of the truss members is sought subject to the vertical displacement constraint at joint 2, stress constraints and minimum gage constraints of 0.1 in². The maximum allowable stress in each member is same in tension and compression. The allowable vertical displacement of joint 2 is 5 inches and the allowable stress is 25 ksi for all bars except bar 9, whose allowable stress is 75 ksi. The truss is made of aluminum with weight density of 0.1 lb/in³ and elasticity modulus of 10⁴ ksi. The bar length L is 360 in. Joint 4 is subjected to vertical load P_1 , joint 2 is subjected to vertical load P_2 and horizontal load P_3 . Haftka and Gürdal [7], Vanderplaats and Salajeghah [11], Zhou and Rozvany [12] treated the problem of optimization of the truss for a specific combination of the loads, namely for $P_1 = P_2 = 100$ kips, $P_3 = 0$. For the purpose of illustration we consider the optimization subject to stress and displacement constraints with fuzzy parameters of loads. Without loss of generality, the displacement constraints are treated as fuzzy constraints while stress constraints will be taken as crisp constraints. The support of \mathbf{p} , namely when $\alpha = 0$, P_k ($k = 1, 2, 3$) are varying in the following three-dimensional box

$$C_p = \left\{ \begin{array}{l} P_1^l \leq P_1 \leq P_1^u \\ P_2^l \leq P_2 \leq P_2^u \\ P_3^l \leq P_3 \leq P_3^u \end{array} \right\} \quad (13)$$

where P_k^l and P_k^u are lower and upper bounds of the load P_k respectively. Note that the structure is statically indeterminate, with the degree of indeterminacy equal to two. To determine the stresses in the bars we employ the standard flexibility method. The unknown axial forces in the

The minimum weight design formulation corresponding to (3) is

$$\begin{aligned}
 & \underset{A_i}{\text{minimize}} \quad W = \sum_{i=1}^{10} (\rho L_i A_i) = \rho L \left(\sum_{i=1}^6 A_i + \sqrt{2} \sum_{i=7}^{10} A_i \right) \\
 & \text{such that } A_i \geq A_0 = 0.1 \text{ in}^2 \\
 & g_j(A) = |\sigma_j(A)| = \max_{P_k^l \leq P_k \leq P_k^u} \frac{|N_j(p, A)|}{A_j} \leq \sigma_{j, \text{allow}}, \quad (k = 1, 2, 3) \\
 & \max_{P_k^l \leq P_k \leq P_k^u} \delta_2(p, A) \leq \delta_{2, \text{allow}} = 5 \text{ in}
 \end{aligned} \tag{17}$$

where σ_j and $\sigma_{j, \text{allow}}$ are the stress and maximum allowable stress, for bar j , and δ_i and $\delta_{i, \text{allow}}$ are the displacement and maximum allowable displacement for bar i .

For some specific values of p^0 , the problem can be solved through sequential linear programming (SLP) (Haftka and Gürdal [7]). SLP starts with a trial design $A_i^{(0)}$, and replaces the constraints with linear approximation obtained from a Taylor series expansion about $A_i^{(0)}$. Thus the problem (17) is replaced by

$$\begin{aligned}
 & \underset{A_j}{\text{minimize}} \quad W = \rho L \left(\sum_{i=1}^6 A_i + \sqrt{2} \sum_{i=7}^{10} A_i \right) \\
 & \text{such that } A_i \geq 0.1 \\
 & g_j(P^0, A_1^{(0)}, A_2^{(0)}, \dots, A_{10}^{(0)}) + \sum_{i=1}^{10} (A_i - A_i^{(0)}) \left(\frac{\partial g_j}{\partial A_i} \right)_{A_i^{(0)}} - \sigma_{j, \text{allow}} \leq 0 \\
 & \delta_2(P^0, A_1^{(0)}, A_2^{(0)}, \dots, A_{10}^{(0)}) + \sum_{i=1}^{10} + \frac{\partial \delta_2}{\partial A_i} (A_i - A_i^{(0)}) \leq 5
 \end{aligned} \tag{18}$$

For the fuzzy parameters, according to the formulation addressed in section 2, the present optimization problem with fuzzy parameters can be transformed into an ordinary fuzzy optimization process by seeking an “equivalent” problem. $\sup_{S(R)} W$, $\inf_{R_1} W$, $\sup G_j$, $\inf G_j$ will be needed in the definition of membership functions of objective function and constraints.

Because N_j and δ_2 are linear functions of p , the extreme cases of the loads can be found at the vertices of the box. Thus $\sup_{S(R)} W$ may be obtained through the following optimization process:

which the corresponding $W(\mathbf{X})$ is the minimum among the $W(\mathbf{X})$'s of all other points of loads in the bounded set.

According to Eq. (12), the membership functions of the constraint of displacement δ_2 can be represented as follows (Fig. 3)

$$\mu_{\delta_2}(\mathbf{X}) = \begin{cases} 1 & \text{if } \delta_2(\mathbf{X}) \leq \inf \delta_2 \\ \frac{\delta_2(\mathbf{X}) - \inf \delta_2}{\sup \delta_2 - \inf \delta_2} & \text{if } \inf \delta_2 \leq \delta_2(\mathbf{X}) \leq \sup \delta_2 \\ 0 & \text{if } \delta_2(\mathbf{X}) \geq \sup \delta_2 \end{cases} \quad (23)$$

where $\inf \delta_2$ and $\sup \delta_2$ are chosen according to the problem itself. Usually $\sup \delta_2$ is chosen as $\delta_{2,allow}$ and $\inf \delta_2$ is chosen in the neighborhood of $\delta_{2,allow}$.

3.2 Numerical results

Minimum weight designs were obtained first with no uncertainty (that is $P_k^l = P_k^u$; $k = 1, 2, 3$). The results obtained for $P_1 = P_2 = 100$ kips, $P_3 = 0$ and no displacement constraint coincide with those reported ed by Haftka and Gürdal [7], who utilized the finite element method in conjunction with several optimization techniques. For the same loads but with the additional displacement constraint, the results coincide with those derived by Zhou and Rozvany [12]. The results of optimization for nominal values of the loads $P_1 = P_2 = 100$ kips and $P_3 = 400$ kips are listed in Table I which indicates a total weight of 1598.6 lb.

TABLE I The Cross-Sectional Areas of Optimal Truss under Nominal Loads

Bar's Serial Number	Cross-Sectional Areas (in ²)
1	4.0354
2	0.1000
3	4.0354
4	12.1000
5	3.8646
6	0.1000
7	11.2637
8	0.1000
9	2.7577
10	0.1414
Weight: 1598.62 lb	

For the case of uncertain loads, the stress and displacement constraints in (19) are enforced at the 8 vertices

$$\begin{aligned}
 v_1 &= (P_1^l, P_2^l, P_3^l) \\
 v_2 &= (P_1^u, P_2^l, P_3^l) \\
 v_3 &= (P_1^l, P_2^l, P_3^u) \\
 v_4 &= (P_1^u, P_2^l, P_3^u) \\
 v_5 &= (P_1^l, P_2^u, P_3^l) \\
 v_6 &= (P_1^u, P_2^u, P_3^l) \\
 v_7 &= (P_1^l, P_2^u, P_3^u) \\
 v_8 &= (P_1^u, P_2^u, P_3^u)
 \end{aligned} \tag{24}$$

We consider as an example a case with 10 percent load uncertainty, that is $P_1^l = P_2^l = 90$ kips, $P_1^u = P_2^u = 110$ kips, $P_3^l = 360$ kips, $P_3^u = 440$ kips. The results of optimization are included in Table II. The objective function weight equals 1949.9 lb, indicating a 22 percent increase over the nominal case due to the uncertainty. This weight is taken as $\sup_{S(R)} W$. Table III shows the weight of optimal truss under the loads corresponding to eight different vertices, and vertical displacement at joint 2. $\sup \delta_2$ and $\inf \delta_2$ are 5 (in) and 0 (in), respectively.

TABLE II The Cross-Sectional Areas of Optimal Truss Under Uncertainty

Bar's Serial Number	Cross-Sectional Areas (in ²)
1	4.4638
2	0.1000
3	6.8230
4	14.0414
5	4.3064
6	0.1000
7	12.3776
8	0.1000
9	4.6256
10	0.1000
$\delta_2: 2.2038$ in Weight: 1949.89 lb	

3.3 Comparison with α -cut method

In this section the result from introducing the membership function of the loads directly is obtained through the level-cut method, which is often used in optimization studies associated with fuzzy-subsets modeling of

TABLE III The Weight of Optimal Truss at Various Load Vertices

Load Vertices Number				Weight (lb)
100,	100,	0,	400	1598.62
90,	90,		360	1440.22
90,	90,		440	1670.62
90,	110,		360	1497.82
90,	110,		440	1728.22
110,	90,		360	1469.02
110,	90,		440	1699.42
110,	110,		360	1526.62
110,	110,		440	1757.02

TABLE IV The Cross-Sectional Areas of Optimal Truss Under Fuzzy Environment

Bar's Serial Number	Cross-Sectional Areas (in ²)
1	4.2750
2	0.1000
3	4.0353
4	12.0381
5	4.1661
6	0.1000
7	11.2638
8	0.1000
9	5.9143
10	0.1000

Weight: 1774.47 lb

uncertainty. The reader is referred to several studies (Adali [13]; Dong [14]; Mohandas, et al, [15]; Yeh and Hsu [16]; Wang and Wang [17]) for examples of the application of the fuzzy set theory to optimal design problems. In this study two membership functions are used to compare the results with those yielded by the method proposed. First the following triangular membership function is utilized where $P_1^l = P_2^l = 90$ kips, $P_1^u = P_2^u = 110$ kips, $P_3^l = 360$ kips, $P_3^u = 440$ kips (Fig. 4). According to Adali (1991), the optimization procedure proceeds as follows: first the uncertainty level is chosen, i.e. is specified. Making α -cuts yields the values of $P_{i,\alpha}^{max}$ and $P_{i,\alpha}^{min}$. Then loads are varied in the box $P_{i,\alpha}^{min} \leq P_i \leq P_{i,\alpha}^{max}$ with attendant evaluation of optimal weight. For ten-bar truss problem, it is found that when $\alpha=0.4628$, the corresponding minimized weight equals

1774.48 lb. In the real-world design problems selecting a is subjective, although use of

$$\mu_{P_i}(P_i) = \begin{cases} 0 & \text{if } P_i \leq P_i^l \text{ or } P_i \geq P_i^u \\ \frac{P_i - P_i^l}{P_i^0 - P_i^l} & \text{if } P_i^l \leq P_i \leq P_i^0 \\ \frac{P_i - P_i^u}{P_i^0 - P_i^u} & \text{if } P_i^0 < P_i < P_i^u \end{cases} \quad (25)$$

the α -cut method is computationally inextensive. The present method does not require the above subjective choice of parameters, and therefore appears to be superior to the α level-cut method.

4. CONCLUDING REMARKS

The idea of combining the fuzzy-sets-based and anti-optimization modeling of uncertainty is proposed in this paper. An example of minimum weight design of a ten-bar truss structures subjected to the set of uncertain bounded loads is employed to illustrate the applications of the proposed method. The uncertainty in variation of the loads is assumed to be confined to a multi-dimensional box, with vertices corresponding to lower and/or upper bounds of different loads. The previous results from the optimization through convex modeling of the loads are utilized to define the membership functions of both the objective function and constraints. Comparison with the α -cut method is performed.

Acknowledgements

This research was supported in part by grant from the National Science Foundation (Program Director: Dr. K. C. Chong). Opinions, findings, conclusions and recommendations expressed in this paper are those of the writers and do not necessarily reflect the views of the sponsoring organizations.

References

- [1] Hilton, H. H. and Feigin, M., "Minimum Weight Analysis Based on Structural Reliability", *Journal of Aerospace Sciences*, **27** (1960).
- [2] Bellman, R. E. and Zadeh, L. A., "Decision-Making in a Fuzzy Environment", *Management Science*, **17** (1970), 141–164.
- [3] Zimmermann, H. J., "Fuzzy Programming and Linear Programming with Several Objective Functions", *Fuzzy Sets and Systems*, **1** (1977), 45–55.

- [4] Verdagay, J. L., "Fuzzy Mathematical Programming", In *Fuzzy Information and Design Process* (Gupta M. M. and Sanchez E., eds.), North-Holland, Amsterdam, 1982.
- [5] Rao, S. S., "Optimum Design of Structures in a Fuzzy Environment", *AIAA Journal*, **25** (1987), 1633–1636.
- [6] Werners, B., "Interaktive Entscheidungsunterstützung durch ein flexibles mathematisches Programmierungssystem", München, 1984.
- [7] Haftka, R. T. and Gürdal, Z., *Elements of Structural Optimization*, 3rd edition, Kluwer Academic Publishers, Dordrecht, 1992.
- [8] Elishakoff, I., Haftka, R. T. and Fang, J., "Structural Design Under Bounded Uncertainty--Optimization With Anti-Optimization", *Int. Journal of Computers and Structures*, **53** (1994), 1401–1405.
- [9] Ben-Haim, Y. and Elishakoff, I., *Convex Models of Uncertainty in Applied Mechanics*, Elsevier Science Publishers, Amsterdam, 1990.
- [10] Elishakoff, I., "Convex Versus Probabilistic Modelling of Uncertainty in Structural Dynamics", in *Structural Dynamics: Recent Advances* (Petyt, M., Wolfe H. F. and Mei C., eds.), Elsevier Applied Science Publishers, London, 1991, pp. 3–21.
- [11] Vanderplaats, G. N. and Salajegheh, E., "A New Approximate Method for Stress Constraints in Structural Synthesis", *AIAA Journal*, **27** (1989), 352–358.
- [12] Zhou, M. and Rozvany, G. I. N. , "A New Discretized Optimality Criteria Method in Structural Optimization, Proceedings, *AIAA/ASME/ASCE/AHS/ASC 33rd Structures, Structural Dynamics and Materials Conference*", 1992, pp. 3106–3120.
- [13] Adali, S., "Convex and Fuzzy Modeling of Uncertainties in the Optimal Design of Composite Structures", Proceedings of IUTAM Symposium on Structural Optimization, Lyngby, Denmark, 1993.
- [14] Dong, W. M. and Shah, H. C., "Vertex Method for Computing Functions of Fuzzy Variables", *Fuzzy Sets and Systems*, **4** (1987), 65–78.
- [15] Mohandas, S. U., Phelp, T. A. and Ragsdell, K. M., "Structural Optimization Using a Fuzzy Goal Programming Approach", *Int. Journal of Computers and Structures*, **37** (1990), 1–8.
- [16] Yeh, Y. C. and Hsu, D. S., "Structural Optimization with Fuzzy Parameters", *Int. Journal of Computers and Structures*, **37** (1990), 917–924.
- [17] Wang, G. Y. and Wang, W. Q., "Fuzzy Optimum Design of Structures", *Engng Opt.*, **8** (1985), 291–300.

Special Issue on Intelligent Computational Methods for Financial Engineering

Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

Guest Editors

Lean Yu, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; yulean@amss.ac.cn

Shouyang Wang, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; sywang@amss.ac.cn

K. K. Lai, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; mskklai@cityu.edu.hk