Optimization Technologies

Maximizing Performance and Cost Effectiveness

Highlights

Why is optimization important?

- While analysis answers the question "What will be the outcome if I do …" optimization answers the question, "What should I do to get the best outcome?"
- It often identifies high-performing, non-intuitive solutions
- It can be used to quantify the tradeoffs that typically exist between multiple objectives (for example, cost and performance)
- It aids designers and decision makers in understanding the nature of their problem and provides a mathematical basis to support the decisions they make
- For large-scale systems, the performance gains achieved from optimization can be significant, as can the cost savings

What are the objectives for developing this capability?

- Provide customers with a rich set of highly functional optimization capabilities
- Provide analysts with the means of supplying decision makers with high-quality, defensible results

What are the research areas?

- Selection of optimization techniques for best problem-specific performance
- Optimization under uncertainty (OUU)
- Visualization methods for effective communication of complex results
- Distributed optimization techniques for computationally-expensive simulation models

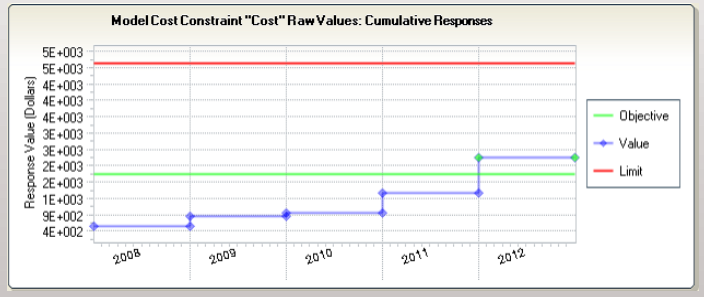
Optimization Technologies Overview

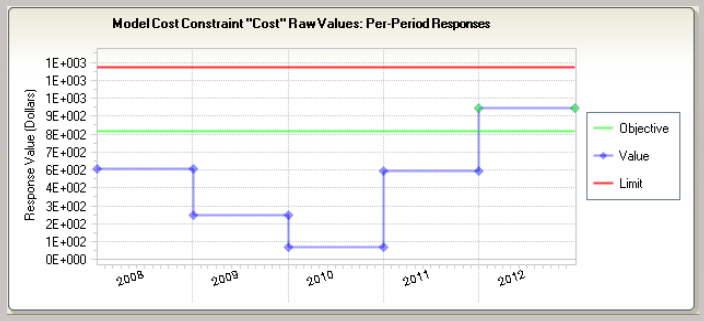
Optimization is the process of varying input parameters to a model with the ultimate goal of achieving improved performance for one or more objectives.

In most problems of interest, there are multiple objectives that must be simultaneously optimized and multiple constraints that must be respected. This is the job of any optimization algorithm.

In addition to having multiple objectives and constraints, many problems involve discrete decision spaces. That is, there is a limited selection of possible choices that can be made and the task is to choose from amongst them. Problems like this present particular difficulties for optimization algorithms.

Sandia has developed a number of applications that have been successfully demonstrated on these large-scale and difficult problems.





Optimization Technologies

Key Features

Current Capabilities

- Pro-Opta: a reliability analysis and optimization tool that among other things can conduct performance and spare parts optimization
- TMO: an optimization tool designed to optimize technology management strategies over time but that can be used for a wide variety of time-based decision support problems
- MILP: Some optimization problems solved in this center have been analyzed using a mixed-integer linear programming formulation and solver

Example Applications

- Resource allocation
- Maintenance strategies
- Technology management roadmaps
- Spares inventories
- Design for manufacture, sustainment, and availability
- Investment strategies

Key Benefits

Improved Performance

- Optimization can provide solutions to problems that maximize performance with respect to multiple objectives
- Systems will function more effectively and cost less

Improved Understanding

- Optimization results can illuminate the relationships between input variables and outputs
- It can be used to quantify the tradeoffs between objectives

Defensible Decisions

- Decision makers often find it valuable to have optimization results to show when defending their actions
- Results such as these demonstrate that due-diligence was exercised in making a decision
- A single analysis is typically all that is necessary to demonstrate the inferiority of other choices that could have been made

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