

RELIABILITY-BASED DESIGN OPTIMISATION METHODS IN LARGE-SCALE SYSTEMS

SOORENA EZZATI

(Received 25 July 2016; first published online 19 October 2016)

2010 Mathematics subject classification: primary 90B25; secondary 90-08.

Keywords and phrases: nondeterministic optimisation, reliability analysis, electricity networks.

Structural optimisation is an important field of applied mathematics, which has proved useful in engineering projects. Reliability-based design optimisation (RBDO) can be considered a branch of structural optimisation. Different RBDO approaches have been applied in real-world problems (for example, vehicle side impact models, short-column design and so on).

Double-loop, single-loop and decoupled approaches are three categories in RBDO. This research focuses on double-loop approaches, which consider reliability analysis problems in their inner loops and design optimisation calculations in their outer loops. Double-loop approaches have been studied and modified in order to improve their stability and efficiency, but many shortcomings still remain, particularly regarding reliability analysis methods.

This thesis will concentrate on development of new reliability analysis methods that can be applied to solve RBDO problems. As a local optimisation algorithm, the conjugate gradient method will be adopted (see [4]). Furthermore, a new method will be introduced to solve a reliability analysis problem in the polar space (see [3]). The reliability analysis problem must be transformed into an unconstrained optimisation problem before solving in the polar space. Two methods will be introduced here and their stability and efficiency will be compared with the existing methods via numerical experiments. Further developments are presented in [5, 6].

Next, we consider applications of RBDO models to electricity networks (see [1, 2]). Most of the current optimisation models of these networks are categorised as deterministic design optimisation models. A probabilistic constraint is introduced in this thesis for electricity networks. For this purpose, a performance function must be defined for a network in order to define safety and failure conditions.

Thesis submitted to Federation University in November 2015; degree awarded on 22 April 2016; supervisors David Yost and Siddhivinayak Kulkarni.

© 2016 Australian Mathematical Publishing Association Inc. 0004-9727/2016 \$16.00

Then, new nondeterministic design optimisation models will be formulated for electricity networks by using the mentioned probabilistic constraint. These models are designed to keep failure probability of the network below a predetermined and accepted safety level.

References

- [1] S. Ezzati, 'An optimisation model for electricity networks using random variables', *8th Int. Congr. Industrial and Applied Mathematics (ICIAM2015)*, Beijing, China, August 2015.
- [2] S. Ezzati, 'A reliability-based design optimisation model for electricity power networks', *Dyn. Contin. Discrete Impuls. Syst. Ser. B Appl. Algorithms* **22** (2015), 339–357.
- [3] S. Ezzati, M. Mammadov and S. Kulkarni, 'Solving reliability analysis problems in the polar space', *Int. J. Appl. Math. Res.* **3**(4) (2014), 353–365.
- [4] S. Ezzati, M. Mammadov and S. Kulkarni, 'A new reliability analysis method based on the conjugate gradient direction', *Struct. Multidiscip. Optim.* **51** (2015), 89–98.
- [5] S. Ezzati and D. Yost, 'A new approach to solve first-order reliability analysis problems', *12th Engineering Mathematics and Applications Conf. (EMAC2015)*, University of South Australia, Adelaide, December 2015.
- [6] S. Ezzati and D. Yost, 'A modification on recently proposed reliability analysis method', *Australian and New Zealand Industrial and Applied Mathematics (ANZIAM) Conf.*, UNSW Canberra, Canberra, February 2016.

SOORENA EZZATI, 5 Morfesse Street, South Morang, Victoria 3752, Australia
e-mail: soorena2535@yahoo.com