

Numerical Optimization Concepts and Application in Engineering

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Abstract: This research explores the basic concepts and applications of numerical optimization in the field of engineering. The study begins with an introduction to the topic, highlighting the importance of numerical optimization in solving complex engineering problems. It delves into various aspects of optimization. The third chapter focuses on practical applications of optimization in engineering. It studies how to apply numerical optimization techniques in various engineering fields, such as Global Positioning System (GPS), structural optimization, process optimization, control optimization, product design optimization, and energy optimization as well as other applications. Finally, the conclusion and future work are included. **Result** One of the important conclusions in this research is the use of numerical optimization concepts in creating and developing engineering applications in various fields by introducing these concepts into their projects and developing them in a way that is compatible with the development taking place.

Keywords Numerical Optimization Concepts, Applications Engineering, Mathematical, Programming, Algorithms, Maximized, Minimized, Robotic Path Planning,

لنتائج

من الاستنتاجات المهمة في هذا البحث هو استخدام مفاهيم التحسين العددي في انشاء وتطوير التطبيقات الهندسية بمختلف مجالاتها في ادخال تلك المفاهيم في مشاريعهم وتطويرها بما يلئم التطور الحاصل.

الكلمات المفتاحية

مفاهيم التحسين العددي، التطبيقات الهندسية، الرياضي، برنامج، خوارزميات، القيم العليا، القيم السفلى، مخطط مسار روبوت.

Introduction

Numerical optimization is the process of finding the optimal solution to a mathematical problem by minimizing or maximizing a given function. Numerical optimization traces its origins to antiquity, where early mathematicians and scientists employed rudimentary techniques to address geometric, physical, and astronomical challenges (Boyd & Vandenberghe, 2004, p. 12).

Among the earliest documented methods was the *method of exhaustion*, utilized by Greek mathematicians such as Archimedes to approximate the area of a circle through inscribed and circumscribed polygons (Heath, 1921, p. 91).

During the Renaissance, scholars like Leonardo da Vinci and Gerolamo Cardano advanced optimization by incorporating algebraic formulations into problem-solving (Stillwell, 2010, p. 134).

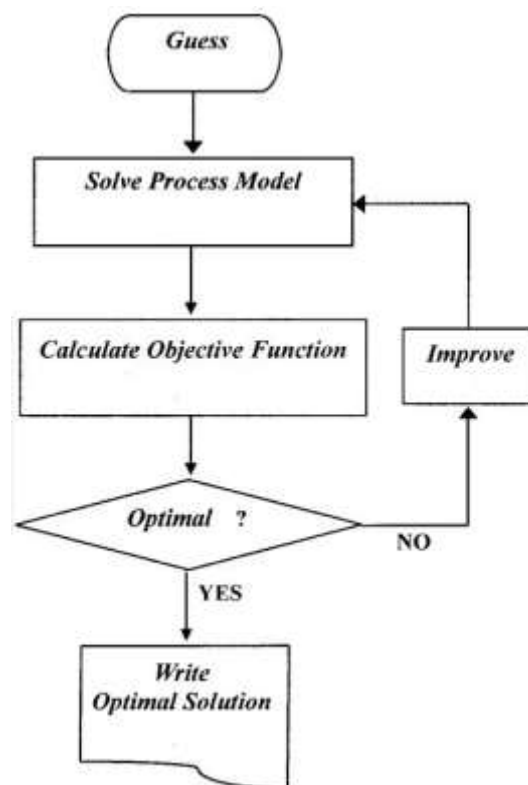
The formalization of calculus in the 17th and 18th centuries marked a pivotal shift, enabling the development of analytical optimization techniques. Notably, Joseph-Louis Lagrange introduced the *steepest descent method* in 1762, laying the groundwork for gradient-based optimization (Lagrange, 1788, as cited in Nocedal & Wright, 2006, p. 22).

The 19th and 20th centuries witnessed the application of optimization to industrial and scientific problems, driven by advancements in mathematics and computing. A landmark achievement was George Dantzig's *simplex method* (1947), which

provided an efficient algorithm for linear programming and transformed large-scale decision-making (Dantzig, 1963, p. 27). The advent of digital computers in the mid-20th century further accelerated progress, facilitating the implementation of iterative algorithms like *gradient descent*—refined by Bellman (1957) and later adapted for machine learning by Rumelhart and McClelland (1986, p. 533) (Rumelhart et al., 1986). Subsequent decades saw the emergence of metaheuristic approaches, including *simulated annealing* (Kirkpatrick et al., 1983, p. 671), *genetic algorithms* (Holland, 1975, p. 89), and *particle swarm optimization* (Kennedy & Eberhart, 1995, p. 1942), designed to tackle non-convex and multi-objective problems.

In the 21st century, optimization has become indispensable to machine learning and artificial intelligence. Techniques like *stochastic gradient descent* (Bottou, 2010, p. 177) and *reinforcement learning* (Sutton & Barto, 2018, p. 105) underpin the training of neural networks and autonomous systems. The field remains dynamic, with ongoing research into quantum optimization, distributed algorithms, and real-time adaptive methods (Boyd et al., 2011, p. 15).

As illustrated in Figure 1, modern numerical optimization involves iterative refinement of solutions, balancing precision and computational efficiency. The historical trajectory of optimization—from ancient heuristics to AI-driven methods—highlights its enduring role in scientific and engineering breakthroughs.



Optimization: A Mathematical Framework for Quantitative Problem-Solving

Optimization, also known as mathematical programming, encompasses a collection of mathematical principles and methodologies designed to address quantitative challenges across diverse disciplines, including physics, biology, engineering, economics, and business (Boyd & Vandenberghe, 2004, p. 7).

The field emerged from the recognition that seemingly disparate quantitative problems share fundamental mathematical structures, allowing them to be formulated and resolved using a unified set of optimization techniques. Historically, the

term *mathematical programming*—synonymous with optimization—originated in the 1940s before "programming" became associated with computer coding (Dantzig, 1963, p. 24).

Modern mathematical programming involves the computational implementation of these methods, the development of algorithms to solve optimization problems, and the theoretical analysis of their mathematical properties. Advances in computing have dramatically expanded the scope and complexity of problems that can be addressed, with optimization methodologies evolving alongside progress in computer science, operations research, numerical analysis, game theory, and related fields (Nocedal & Wright, 2006, p. 15).

Core Components of Optimization Problems

A typical optimization problem consists of three key elements. The first is an *objective function*—a single numerical quantity to be maximized or minimized. Examples include maximizing a portfolio's expected return, minimizing production costs, or optimizing the arrival time of a vehicle (Luenberger & Ye, 2008, p. 45).

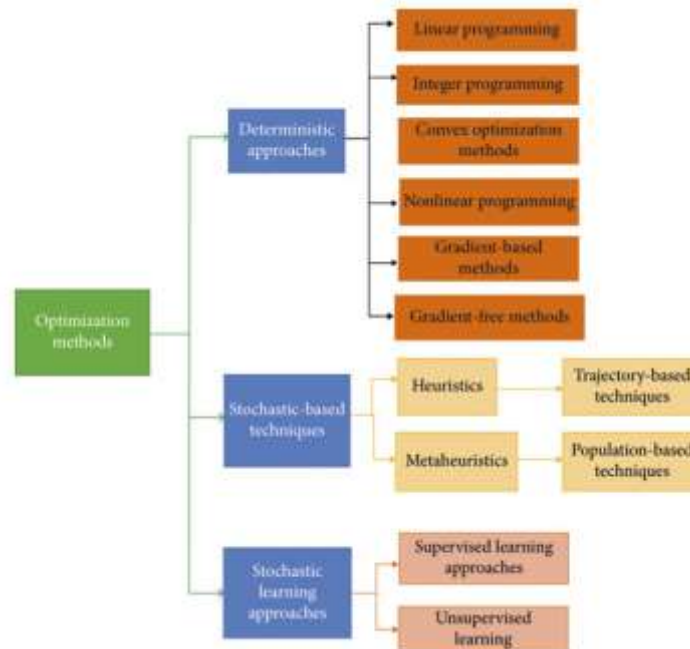
The second component is a set of *decision variables*, which represent adjustable parameters influencing the objective. These may include investment allocations, resource distributions in manufacturing, or policy choices in political campaigns. The third element comprises *constraints*, which restrict the feasible values of the variables. For instance, resource allocations cannot exceed available quantities or fall below zero (Bazaraa et al., 2013, p. 72).

Classification of Optimization Techniques

Optimization problems vary in mathematical structure, necessitating distinct analytical approaches. *Linear programming* (LP) involves optimizing a linear objective function subject to linear constraints, with no variables raised to powers greater than one (Vanderbei, 2020, p. 33).

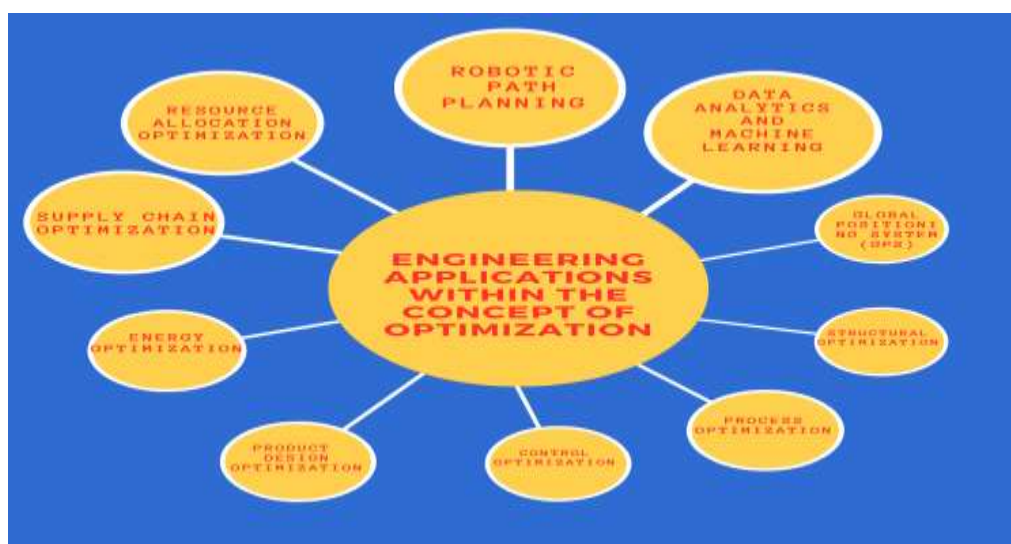
In contrast, *nonlinear programming* (NLP) deals with nonlinear objective functions or constraints, incorporating squares, trigonometric functions, or variable products (Boyd & Vandenberghe, 2004, p. 129).

While this discussion focuses on LP and NLP, other critical categories include *stochastic programming*, where randomness affects objectives or constraints (Birge & Louveaux, 2011, p. 58); *network optimization*, which maximizes flow efficiency (Ahuja et al., 1993, p. 104); and *combinatorial optimization*, involving discrete decision spaces, such as facility location assignments (Papadimitriou & Steiglitz, 1998, p. 212). Figure 2 summarizes these classifications.



Engineering Applications with in the Concept of Optimization

Optimization is a powerful tool that engineers use to design and improve systems, processes, and products. From designing stronger and lighter structures to improving energy efficiency, optimization can have a significant impact on the performance and efficiency of engineering systems. In this chapter, we will explore the various applications of optimization within engineering, and provide an example of each application.



Flow chart of the most important applications of optimization in engineering

1: Global Positioning System (GPS):

The Global Positioning System (GPS) represents a prominent engineering application of optimization techniques, employing advanced algorithms to determine a receiver's precise terrestrial coordinates by analyzing signals from orbiting satellites (Kaplan & Hegarty, 2017, p. 215).

The system solves a complex multivariate problem through numerical optimization, minimizing positional errors caused by atmospheric interference, signal multipath effects, and satellite clock inaccuracies (Misra & Enge, 2011, p. 143). By formulating the positioning challenge as a weighted least squares optimization problem, GPS receivers achieve meter-level accuracy through iterative refinement of pseudo range measurements from multiple satellites (Langley, 1999, p. 48). Beyond basic positioning, optimization plays a crucial role in intelligent navigation systems, where Dijkstra's algorithm and its variants compute optimal routes by minimizing travel time or distance while accounting for dynamic constraints including traffic patterns, road conditions, and speed limits (Bertsekas, 2015, p. 312).

This dual application of optimization - for both precise localization and route planning - has transformed modern transportation systems, yielding significant improvements in fuel efficiency, traffic management, and logistical operations (Yang et al., 2020, p. 1027). As illustrated in Figure X, the integration of optimization methodologies at multiple system levels makes GPS a paradigmatic example of applied mathematical programming in geospatial engineering. See figure below.

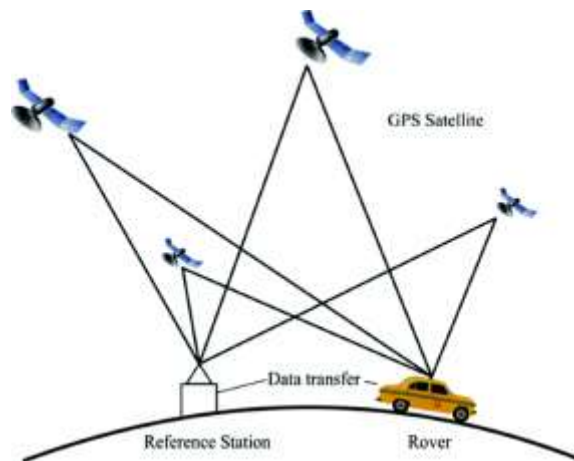


Figure: Simplified figure showing GPS technology

2: Structural Optimization:

Structural optimization represents a critical methodology in engineering design, focusing on developing load-bearing structures that simultaneously minimize mass and material consumption while meeting stringent performance and safety requirements (Bendsøe & Sigmund, 2003, p. 4). This process employs advanced computational techniques including gradient-based optimization, genetic algorithms, and simulated annealing to systematically identify optimal design parameters (Christensen & Klarbring, 2008, p. 112). A paradigmatic application emerges in truss structure design, where interconnected triangular elements efficiently distribute loads in bridges, towers, and roofing systems (Haftka & Gürdal, 2012, p. 67).

The optimization process for a truss bridge exemplifies this approach. Engineers first define key design variables including member lengths, cross-sectional areas, and topological configuration (Kirsch, 1993, p. 23). Performance constraints are then established, typically encompassing maximum allowable stresses, deflection limits, and safety factors (Rozvany, 2001, p. 145). Consider a 50-meter span bridge: optimization algorithms iteratively evaluate potential designs against these constraints while

progressively reducing structural weight. Modern finite element analysis coupled with sensitivity-driven optimization can achieve weight reductions of 15-30% compared to conventional designs (Zhou & Rozvany, 2001, p. 712).

This methodology yields structurally efficient solutions that satisfy all safety requirements while minimizing material costs. The resulting designs demonstrate how mathematical optimization transforms engineering practice, enabling safer, more economical structures (Deaton & Grandhi, 2014, p. 89). As computational power increases, structural optimization continues to expand its applications from micro-scale components to entire architectural systems (Sigmund & Maute, 2013, p. 103).

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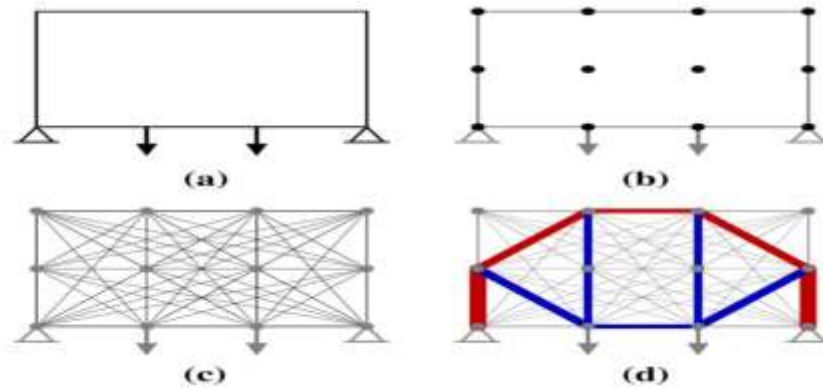


Figure: Simplified figure showing Structural optimization

3: Energy Optimization:

Energy optimization represents a critical engineering discipline focused on enhancing the efficiency of energy systems while maintaining operational performance, with key objectives including energy consumption reduction, environmental impact mitigation, and cost minimization (Wang et al., 2017, p. 45). This field employs methodologies such as energy audits, computational modeling, and energy-efficient design to evaluate and refine system performance across domains like HVAC systems, industrial processes, and renewable energy infrastructure (Hasanuzzaman et al., 2021, p. 112).

A prominent application involves optimizing building HVAC systems, which account for approximately 40% of commercial building energy consumption (Pérez-Lombard et al., 2008, p. 18). The optimization process begins with comprehensive energy audits, collecting data on energy usage patterns, equipment efficiency, and environmental conditions. Computational fluid dynamics (CFD) simulations and thermodynamic modeling then identify inefficiencies, such as suboptimal airflow distribution or excessive thermal losses (Afram & Janabi-Sharifi, 2014, p. 1563).

Implementations may include retrofitting variable frequency drives (VFDs) for fans, redesigning ductwork to minimize pressure drops, or integrating smart thermostats with occupancy-based control algorithms—interventions demonstrating 20–35% energy savings in field studies (Huang et al., 2019, p. 723).

In renewable energy systems, optimization techniques prove equally vital. Photovoltaic system design exemplifies this, where panel orientation, tilt angle, and array spacing require multi-objective optimization to maximize irradiance capture while minimizing shading losses (Duffie & Beckman, 2013, p. 287). Advanced algorithms balance these parameters against local weather patterns and topographic constraints, often improving annual energy yield by 10–15% compared to conventional designs (Lave & Kleissl, 2013, p. 492).

These applications underscore optimization's transformative role in developing sustainable engineering solutions. By systematically eliminating inefficiencies through mathematical modeling and data-driven design, engineers achieve systems that reconcile economic viability with environmental stewardship—a necessity for addressing global energy challenges (IEA, 2022, p. 67).

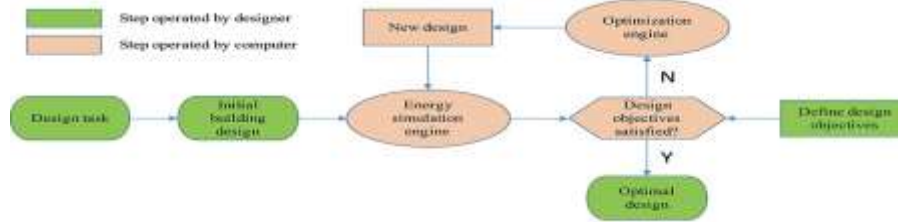


Figure: Simplified figure showing Energy optimization



Figure: A simplified figure showing energy optimization and keeping pace with modern time

4: Robotic Path Planning

Path planning represents a fundamental challenge in robotics, where optimization techniques enable efficient navigation through complex environments while minimizing energy consumption, travel time, and collision risks (LaValle, 2006, p. 27). Modern approaches integrate multi-objective optimization to balance competing priorities such as:

- 1-Map Representation
- 2-Obstacle Detection and Representation
- 3-Path Planning Algorithms
- 4-Collision Avoidance
- 5-Constraints and Optimization Criteria
- 6-Real-Time Adaptation
- 7-Simulation and Validation
- 8-Implementation and Execution

Robotic path planning represents a critical application of optimization techniques across multiple domains, enabling intelligent navigation in complex environments. The integration of optimization algorithms enhances operational efficiency, safety, and adaptability in various robotic systems (Choset et al., 2005, p. 35).

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الخلاصة

يوفر هذا البحث فهما شاملا لمفاهيم التحسين العددي وتطبيقاتها في الهندسة. تسلط الدراسة الضوء على أهمية التحسين في حل المشكلات الهندسية المعقدة، مما يمكن المهندسين من تحقيق الحلول المثلى لمختلف تحديات التصميم والتحكم والتشغيل. يستكشف البحث تقنيات التحسين المختلفة، بما في ذلك البرمجة الخطية والبرمجة غير الخطية والتحسين العددي، مما يوفر نظرة ثاقبة لمزاياها وقيودها. من خلال فحص التطبيقات الهندسية في العالم الحقيقي، يصبح من الواضح أن التحسين العددي يلعب دورا مهما في تحسين كفاءة الأنظمة الهندسية وموثوقيتها وفعاليتها من حيث التكلفة. أثبتت طرق التحسين التي تمت مناقشتها في هذا البحث فعاليتها في تحسين تصميم الهياكل والعمليات والمنتجات، وكذلك في تعزيز كفاءة الطاقة وأدائها

الاستنتاج

في حين أن هذا البحث قد قدم نظرة عامة شاملة على مفاهيم التحسين العددي وتطبيقاتها في الهندسة، إلا أن هناك العديد من السبل للعمل المستقبلي التي يمكن أن تعزز هذا المجال. يمكن استكشاف المجالات التالية لتعزيز فعالية وكفاءة التحسين العددي:

1. خوارزميات التحسين المتقدمة: يمكن أن تركز الأبحاث المستقبلية على تطوير وتحسين خوارزميات التحسين المتقدمة التي يمكنها التعامل مع المشكلات الهندسية المعقدة بشكل أكثر كفاءة.
2. عدم اليقين والتحسين العشوائي: تتضمن العديد من المشكلات الهندسية أوجه عدم اليقين والمتغيرات العشوائية.
3. التحسين متعدد الأهداف: غالبا ما تنطوي المشكلات الهندسية على أهداف متضاربة، وقد لا يكون إيجاد حل أمثل واحد ممكنا.