

# Solution Space Engineering

A Framework for Quantitative Systems Design

### Markus Zimmermann

22nd DSM Conference, Cambridge October 13, 2020







## Markus Zimmermann

### **Academic Training**

- TU Berlin, Mechanical Engineering 1
- University of Michigan, Mechanical Engineering



- Ecole Polytechnique X
- MIT, PhD

### **BMW**

- Body design
- Crash design
- Vehicle dynamics
- Interdisciplinary projects

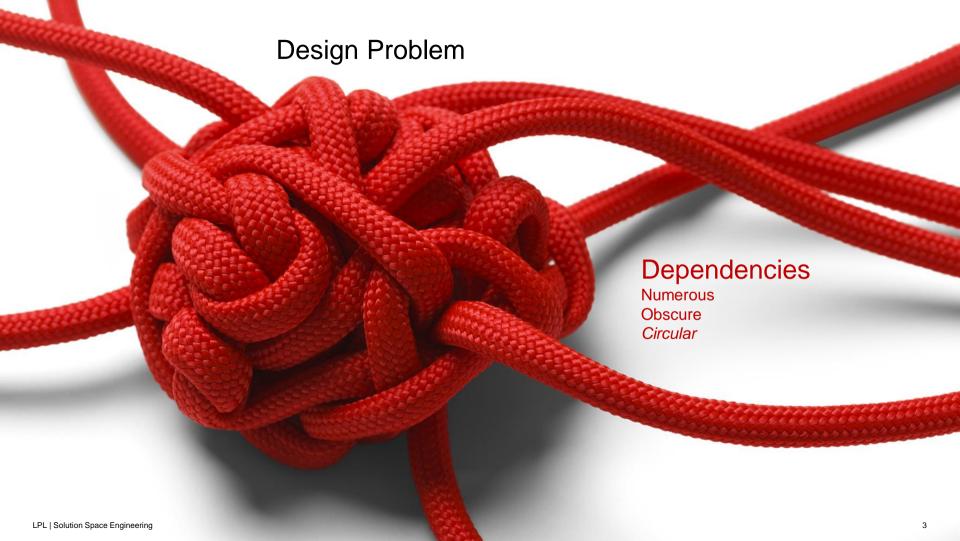




Since November 13<sup>th</sup> 2017

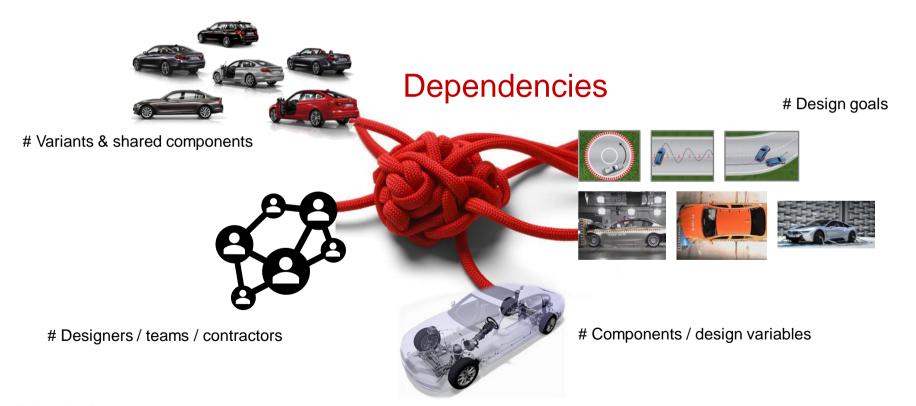






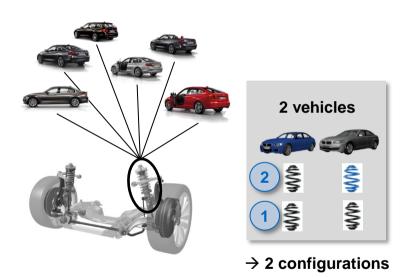


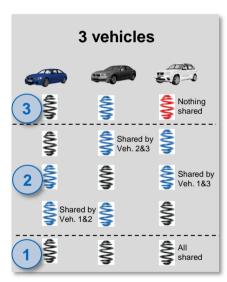
# Some Complexity Drivers in Systems Design

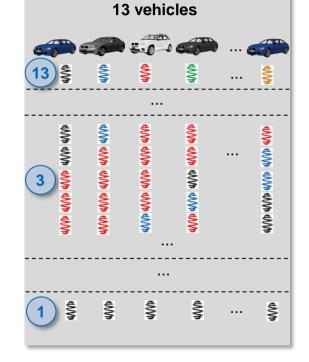




# Example: Variants and Shared Components







→ 5 configurations

Number of different types of parts

Configurations for 1 part in n vehicles:  $B_{n+1} = \sum_{i=0}^{n} \binom{n}{i} B_{n+1}$ 

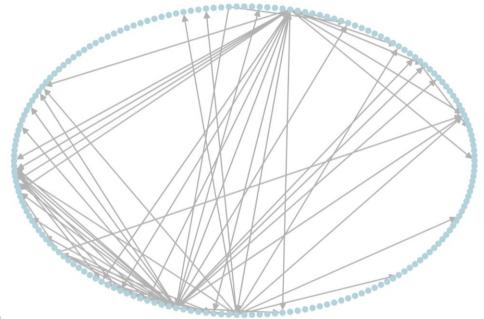
→ 27.6 million configurations!



# Example: Communication



- Development of a Scandinavian biogas powerplant
- 111 stakeholders
- Shown here is monthly email exchange over 5 years

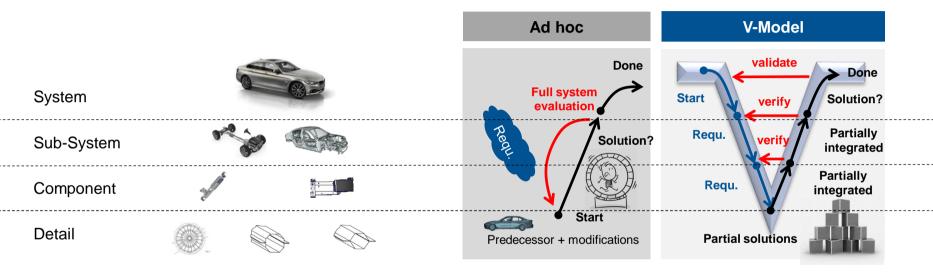


Source: Engineering Systems Division
Technical University of Denmark





# Ingredient 1: V-Model

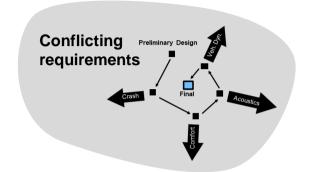


- Ad hoc systems design (typically bottom-up) can be extremely expensive until you get to a satisfactory solution.
- Alternative V-model: Systematic development of requirements → first dependency model by introducing an order.
- Remaining problem: How to formulate quantitative requirements that simultaneously
   (1) guarantee that the overall design goal is reached AND (2) provide freedom/can be satisfied? The trouble maker is ...

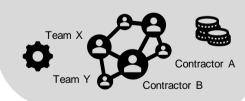


Dilemma of Product Development

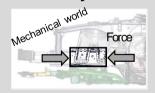




### Many parties & interests



### Difficulty to realize requirements





- You should know (1) what can be realized (2) other requirements (3) other(4) other products... but you don't.
- → uncertainty, complexity, ambiguity ... → How to apply the V-model to the mechanical world?



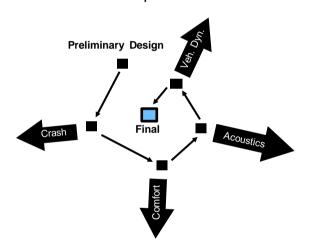
# Content

- Solution Spaces
- Solution Space Engineering
- Mini Tutorial

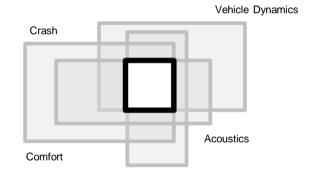


# Ingredient 2: Solution Spaces

Ad hoc development: Iteration



Alternative approach: **Solution Spaces** 



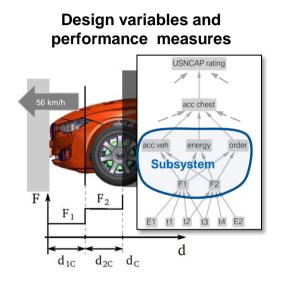
- Iterative development with one design is prone to conflicts of goals.
- Alternative: Solution spaces integrate requirements from different disciplines.

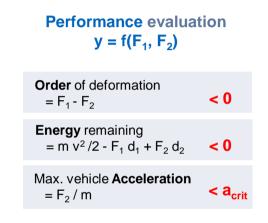


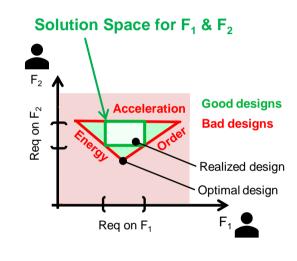




# Example 1: A Simple Crash Design Problem



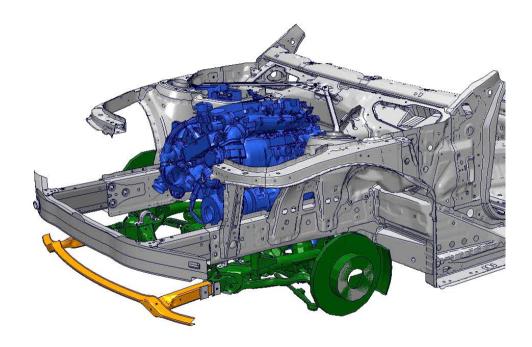




- Optimal design is not robust and may not be realized. → Instead: Maximize the solution space for integrability!
- Box-shaped solution spaces serve as requirements on components and enable parallel & independent design.
- Price to be paid for decoupling: loss of solution space.

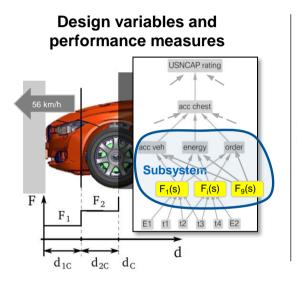


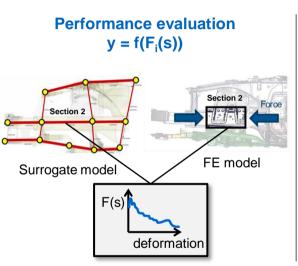
# The Real Crash Problem



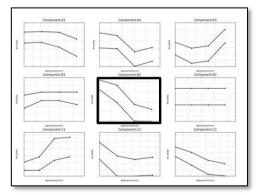


# Example 2: Crash System Design









- Performance of real vehicle structure is computed using a physical surrogate model.
- Solution spaces are computed for force-deformation characteristics.
  - → How to compute solution spaces in high dimensions?
  - → How to use solution spaces for design?



# How to Compute Solution Spaces - One Example

# Stochastic solution space optimization Input $y_j = f(x_1, ..., x_d)$ $y_j < y_{jc}$ Consolidation phase $y_j < y_{jc}$ Stochastic solution space optimization Output $y_j = f(x_1, ..., x_d)$ $y_j < y_{jc}$ Largest solution space

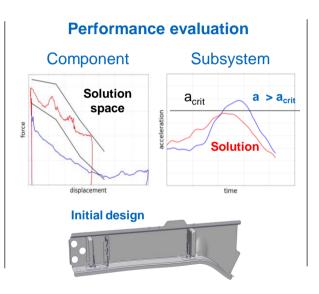
- Algorithm uses iterative stochastic sampling and modification.
- Solves arbitrary high-dimensional and non-linear problems, e.g., 100d crash problem.

M. Zimmermann, J. Edler von Hoessle: Computing solution spaces for robust design. International Journal for Numerical Methods in Engineering (2013)



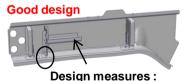
# Example 3a: Independent Component Design

# Design variables and performance measures USNCAP rating acc chest Subsystem F<sub>1</sub>(s) F<sub>1</sub>(s) F<sub>2</sub>(s) Component d 1C Component



### **Designing a solution**





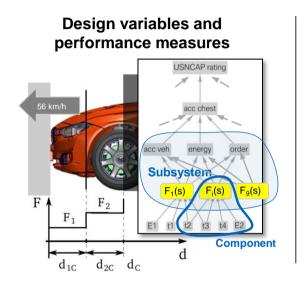
- Design measures :
- (1) Sheet thickess increased
- (2) Extra separation sheet
- (3) Notch included

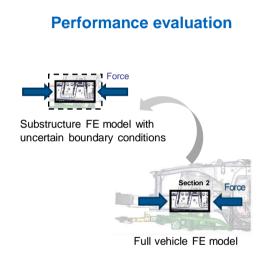
■ Independent design towards component requirement → tailored design measures.

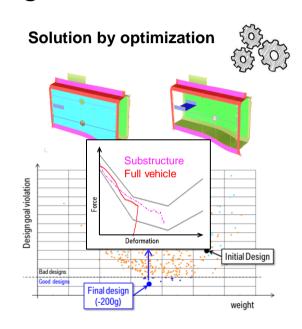
No chicken-or-egg problem.



# Example 3b: Independent Component Design – Now Automatic







- Component design can be be done automatically using parametric optimization.
  - → The solution procedures of examples 1, 2 & 3 are similar. How can this be generalized?

M. Zimmermann, F. Wölfle, H. Zimmer, M. Schäfer, F. Duddeck. Subsystem optimization of the vehicle structure for a frontal crash. SIMVEC 2012



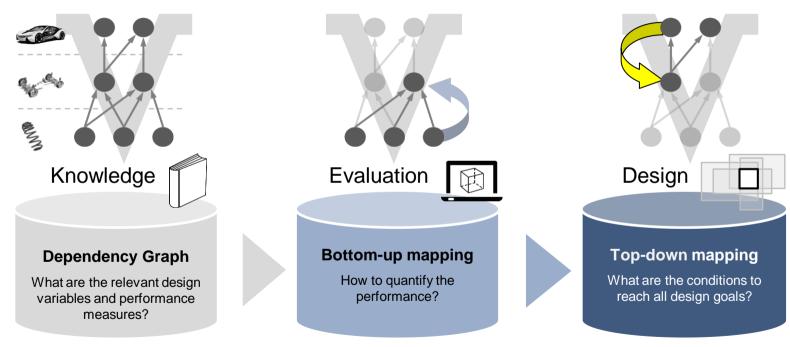
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- Solution Space Engineering
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# Solution Space Engineering



Solution Space Engineering is a collection of methods and tools for top-down development of complex systems.

M. Zimmermann, S. Königs, C. Niemeyer, J. Fender, C. Zeherbauer, R. Vitale, M. Wahle. On the design of large systems subject to uncertainty. Journal of Engineering Design 2017



# **Dependency Graphs**

- Complex systems are characterized by a network of dependencies.
- Some dependency models will generate feedback loops.
- Feedback loops make it difficult to find causes to problems
   where is the root of the cycle?

How to avoid feedback loops?

### Example: vehicle accelerating



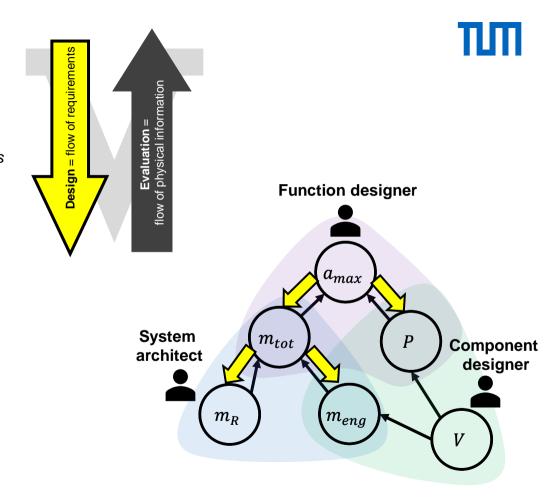
### **Function designer** Design goal $a_{max}$ $> 5m/s^2$ Required 1100ka $\geq 50kW$ realized $m_{tot}$ **System** Component architect designer $m_{eng}$ $m_R$ 900kg 200kgrealized realized

# **Dependency Graphs**

### **Definition:**

- Dependency graphs model physical dependencies between quantifiable properties (design variables, quantities of interest, ...).
- They do not know requirements.
  - → They sort quantities in the order in which they are measurable.
  - → polyhierarchy, no circular dependencies

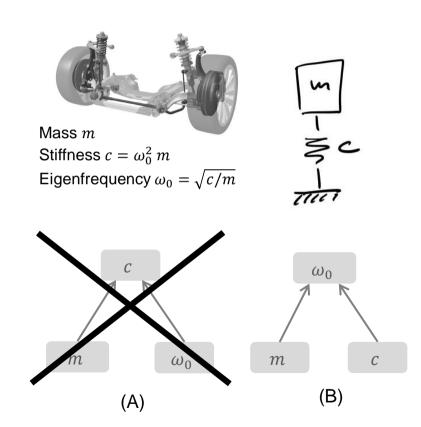
- Requirements are developed going the opposite direction.
- Responsibilites are organized according to dependencies.



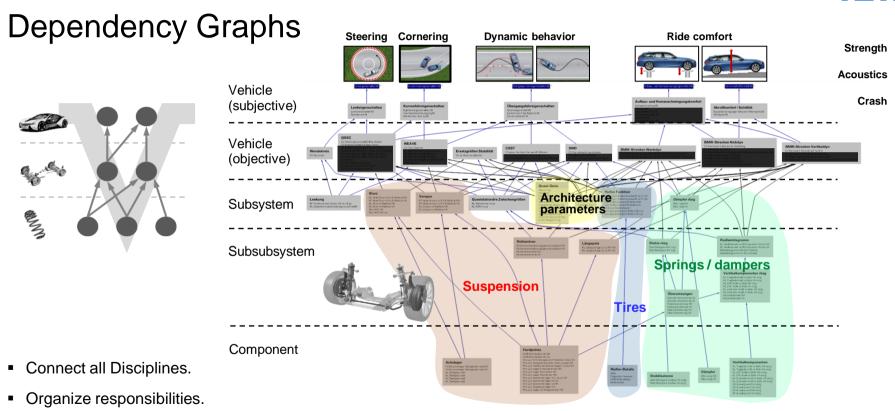


# **Dependency Graphs**

- Simple example: one-mass oscillator.
- What depends on what?
  - Mass and eigenfrequency determine the stiffness?
  - Stiffness and mass determine eigenfrequency?

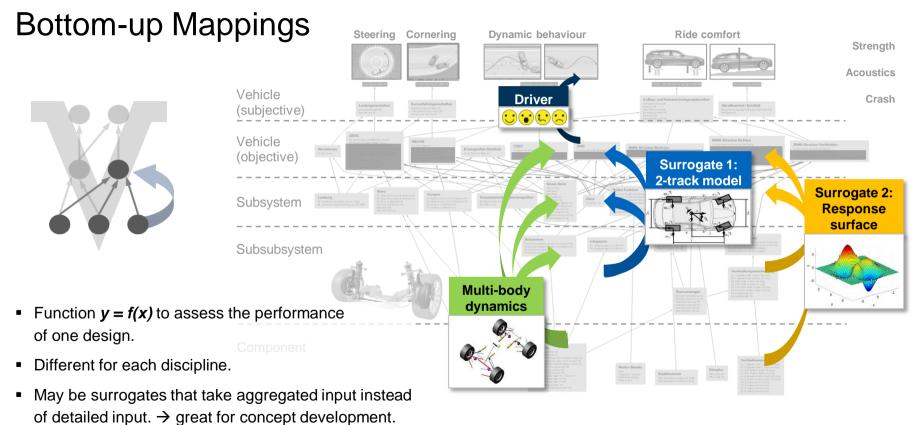






Enable traceable requirement development.

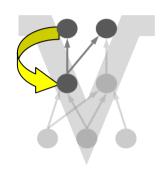






Crash

# **Top-Down Mappings**

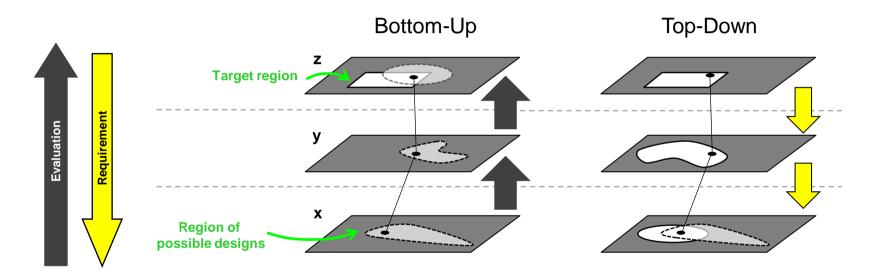


Steering Cornering Dynamic behaviour Ride comfort Strength Acoustics Target region Vehicle (subjective) Vehicle (objective) Subsystem Subsubsystem

- Turn requirements on superior level into requirements on levels below.
- Should be
  - (1) as least restrictive as possible,
  - (2) decouple to reduce complexity and
  - (3) sufficient for satisfying superior requirements.



# Two Views of Design



- Evaluation-focused: what *is* there?
- Designs are always possible to build (feasible), but are they good?
- Requirement-focused: what should be there?
- Designs may not be possible to build, but they are always good!



# Example 4: Chassis Design for Commonality

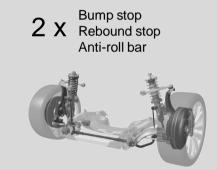
### Design problem

## Combinatorics

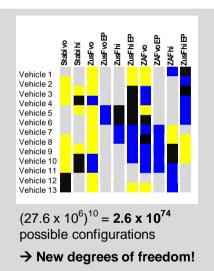
### Result

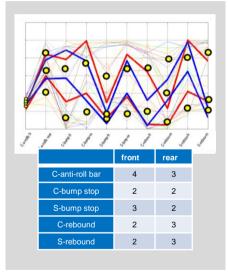


13 vehicles



- 10 design variables
- 6 requirements
- Minimize the number of components!



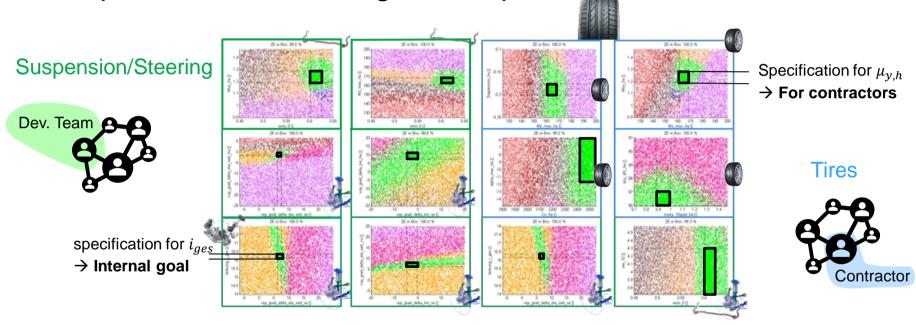


- Commonality problem solved using box-shaped solution spaces.
- Result is an important improvement, but probably not globally optimal due to loss of solution space.

M. Eichstetter, S. Müller, M. Zimmermann. Product Family Design Using Solution Spaces. Journal of Mechanical Design 2015



Example 5: Chassis Design – Suspension and Tires



- Requirements on mass, geometrical dimensions, tires, suspension and steering are quantified and passed on to development teams and contractors.
- Solution spaces were constructed using Selective Design Space Projection → mini tutorial.



# Content

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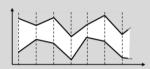
# Top-down Mappings – Solution Techniques



### Stochastic iteration

- For non-linear, high-dimensional noisy problems
- Robust (but limited accuracy)



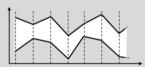




### Corner tracking

- For monotonous performance functions
- Exact (but limited applicability)







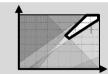
### Advanced: p-dim. decomposition

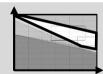
- For strong interactions between design variables
- Reduces loss of solution space



f(x, y)

 $f(x) + f(y) + \varepsilon$ 



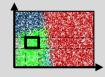


### Selective design space projection

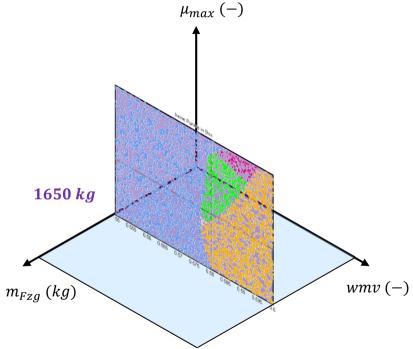
- Projects slabs of design space onto 2d-diagrams
- Intuitive (but not automatic)

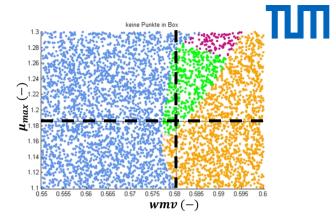






# Section I

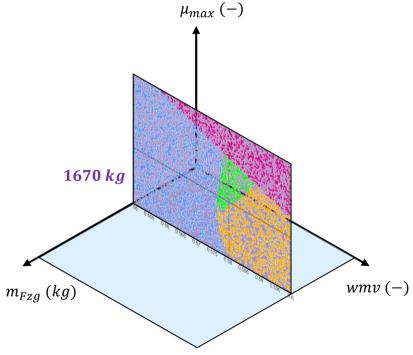


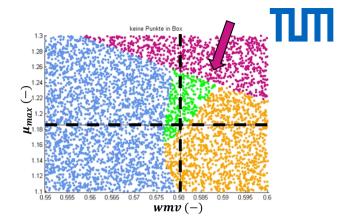




- CV 073 slip angle amplification too largeCV 171 stability reserve too little
- OV 077 max ay too little
- CV 060 side wind sensitivity too large
- CV 065 steering angle @ 7 m/s² too large

# Section II



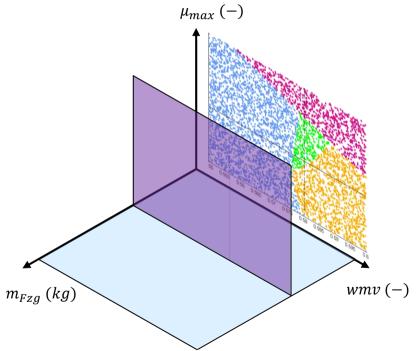


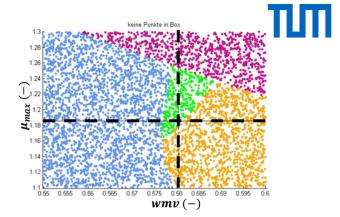


- CV 073 slip angle amplification too largeCV 171 stability reserve too little
- CV 077 max ay too little
- CV 060 side wind sensitivity too large
   CV 065 steering angle @ 7 m/s² too large

Courtesy of BMW

# Section I Projected

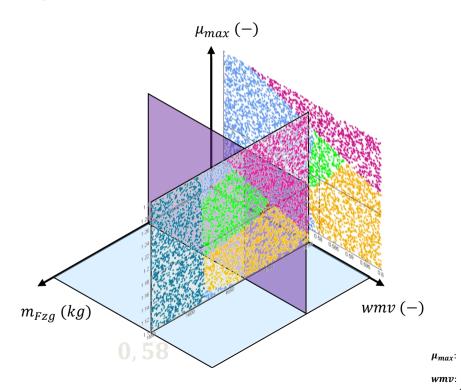






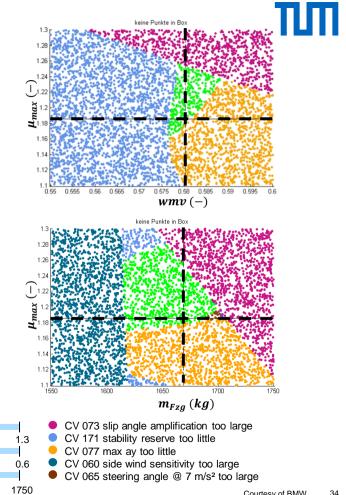
- CV 073 slip angle amplification too large CV 171 stability reserve too little
- CV 077 max ay too little
- CV 060 side wind sensitivity too large
- CV 065 steering angle @ 7 m/s² too large

# Section III

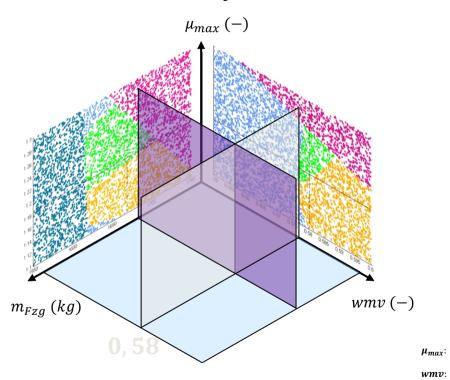


 $m_{Fzg}$ :

1550

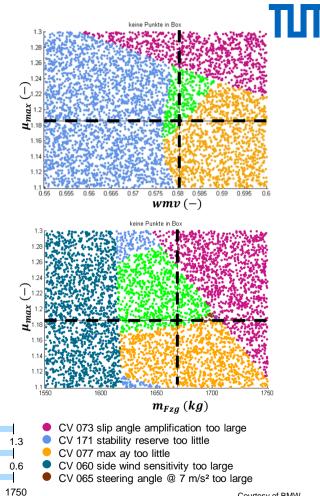


# Section III Projected



 $m_{Fzg}$ :

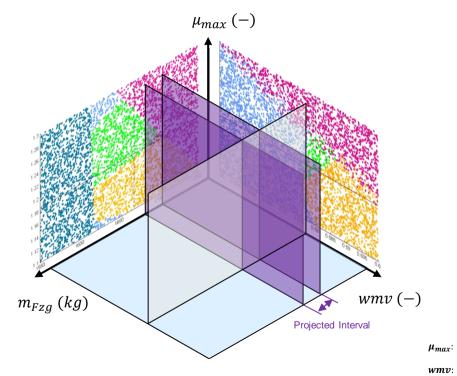
1550

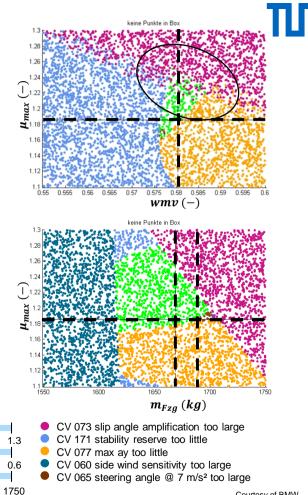


# One Section and One Projected Slab

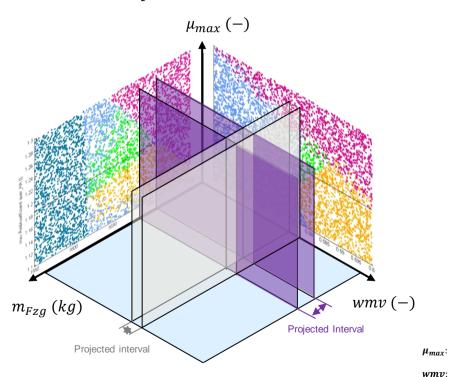
 $m_{Fza}$ :

1550

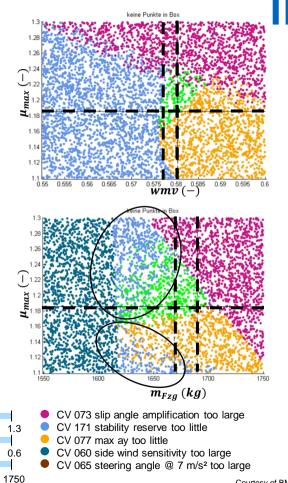




# Two Projected Slabs

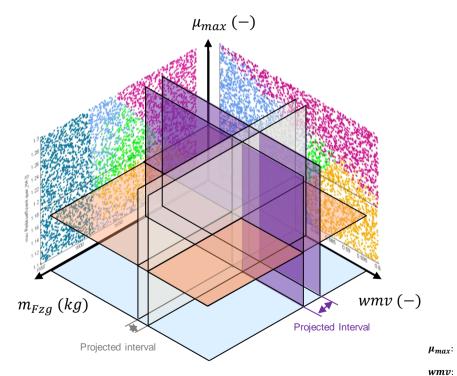


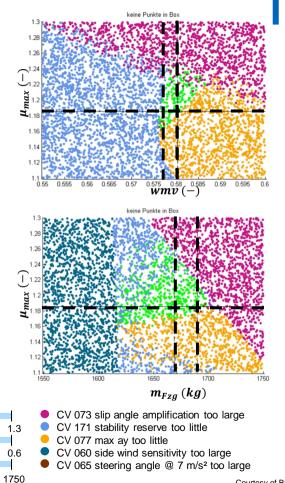
 $m_{Fzg}$ :



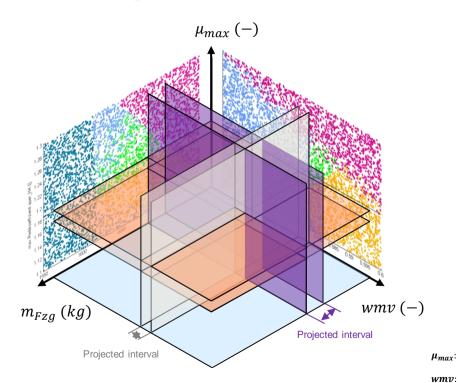


 $m_{Fza}$ :

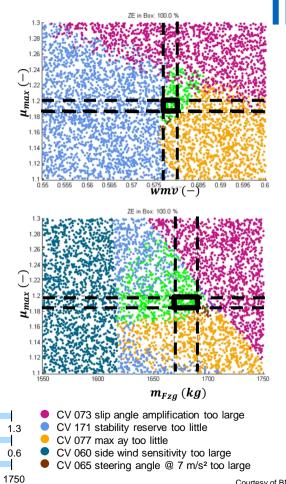




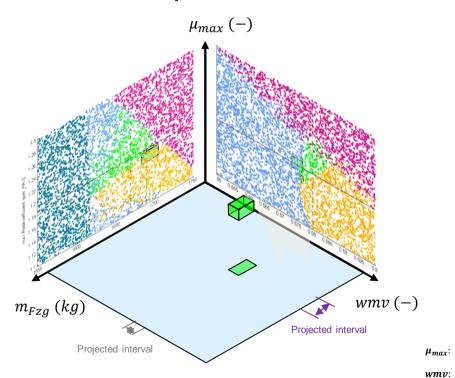
### Three Slabs



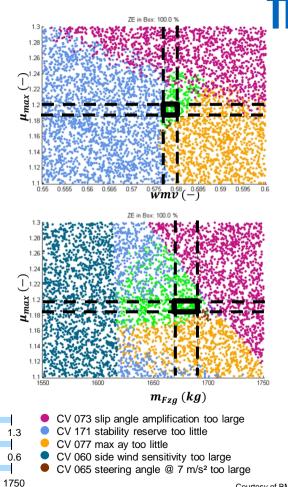
 $m_{Fzg}$ :



# **Solution Space**



 $m_{Fzg}$ :

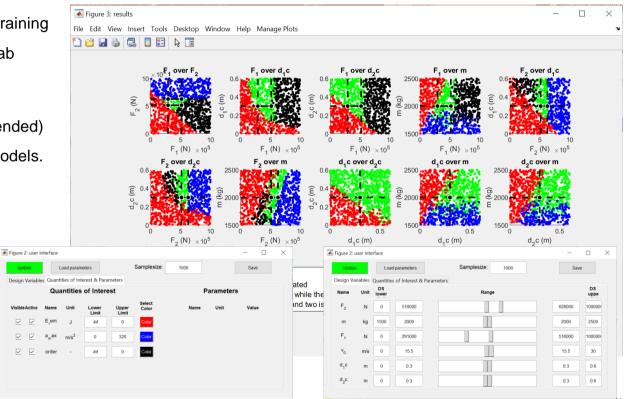




# Basic X-ray Tool v11

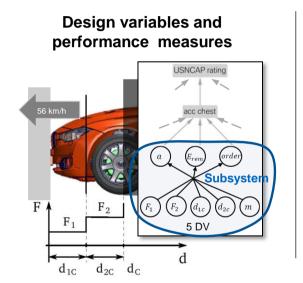
- Public open-source matlab tool for training
- Plug and play if you have a Matlab license
- Included: bottom-up mappings of Simple Crash Design Problem (extended)
- Easily extendible by other matlab models.

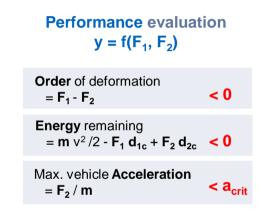
#### Download at https://www.mw.tum.de/lpl/tools/basic-x-ray-tool/

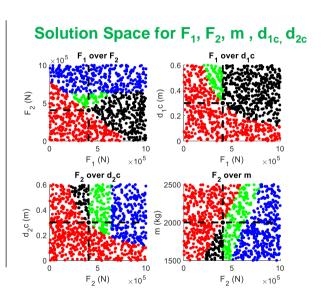




# Example 1 extended: Simple Crash Design Problem







- Extension by mass and geometry how to design geometry, mass and body parts simultaneously?
- Design problem available in basic x-ray tool v11.

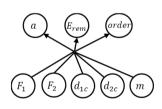
#### → Try to design your own crash structure!



### View 1

#### Entire design space

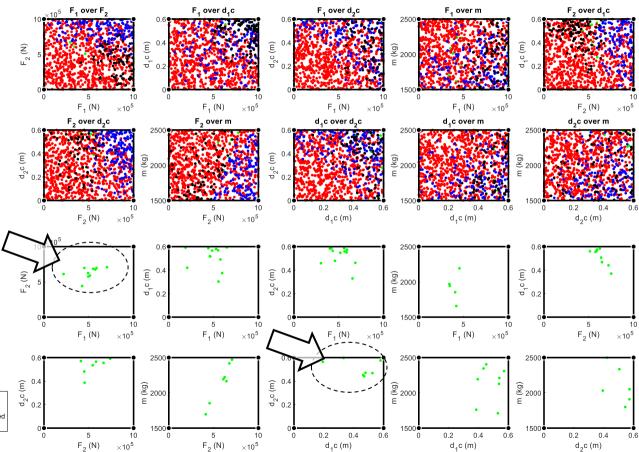
Show only good designs.





Remaining energy after the crash is violated

Order of the deformation of sector one and two is violated



Maximal negative acceleration occurring while the crash is violated

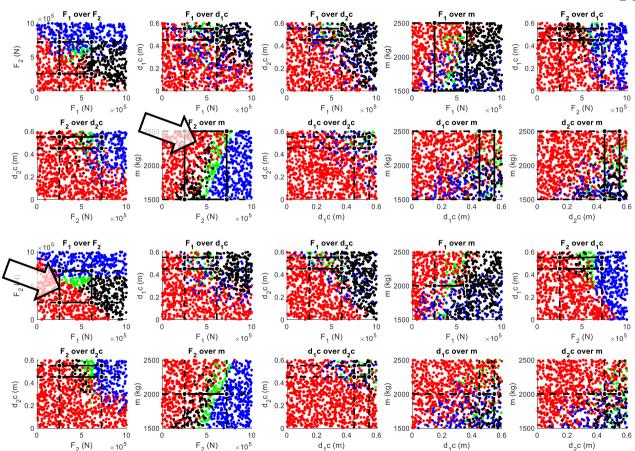


### View 1a

Decrease range of F1, F2, d1c, d2c

### View 1b

Fix mass





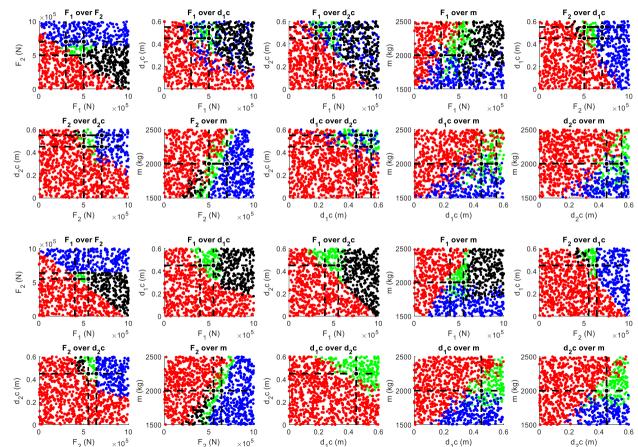
### View 1c

Decrease range of F1, F2, d1c, d2c

### View 1d

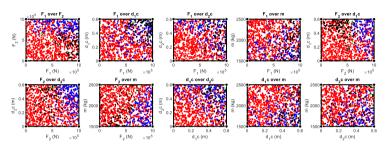
- Fix d1c, d2c
- Adjust range of F1, F2

You just constructed a solution to a 5d highly nonlinear Crash problem!

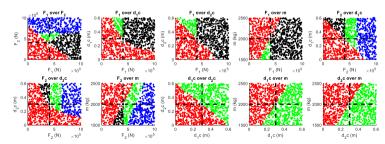




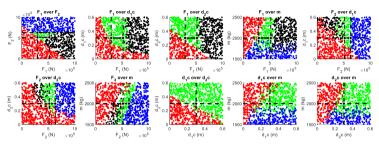
# Available Views in Basic X-ray Tool v11



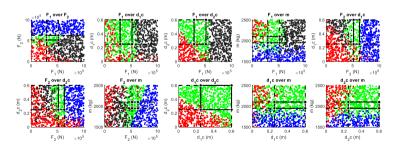
View 1: Complete design space



View 2: Sections at optimum



View 3: maximum box for F1 & F2

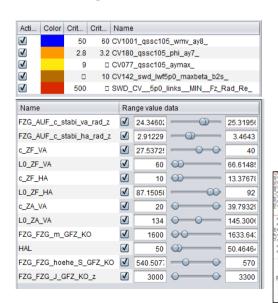


View 4: Large box for all design variables



# Professional X-ray Tool – ClearVu Solution Space

- Developed by BMW and Divis
- Automatic solution space optimization
- Automatic generation of fast models (surrogates)









### Content

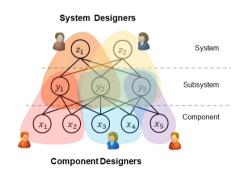
- Solution Spaces
- Solution Space Engineering
- Mini Tutorial



### Talks about SSE @ DSM conference 2020

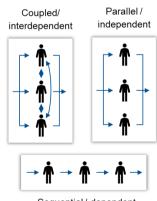
# A Role-Activity-Product Model to Simulate Distributed Design Processes

Wöhr, Ferdinand; Königs, Simon; Ring, Philipp; Zimmermann. Markus



# Optimizing Distributed Design Processes for Flexibility and Cost

Daub, Marco; Wöhr, Ferdinand; Zimmermann, Markus

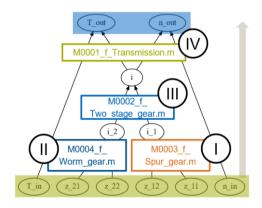


Sequential / dependent

Wed, Oct. 14th: Process Architecture 10:15 USEDT

# Sequencing of Information in Modular Model-based Systems Design

Rötzer, Sebastian; Rostan, Nicky; Steger, Hans Christian; Vogel-Heuser, Birgit; Zimmermann, Markus



Wed, Oct. 14th: Product Architecture 11:45 USEDT

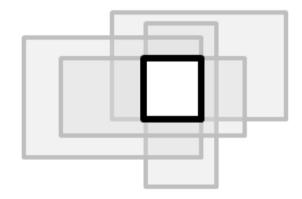


# Summary

- Circular dependencies can be avoided by strict separation of top-down and bottom-up view.
- Requirements formulated as solution spaces enable independent design work.
- Applicable to any system with available bottom-up mappings.

#### Limitations:

- Requirements often not available
- Models not available or expensive to build
- Loss of solution space





### Related Publications

- M. Daub, F. Duddeck, M. Zimmermann, 2020. Optimizing Component Solution Spaces for Systems Design. Structural and Multidisciplinary Optimization, DOI:10.1007/s00158-019-02456-8.
- H. Harbrecht, D. Tröndle, M. Zimmermann, 2019. A sampling-based optimization algorithm for solution spaces with pair-wise-coupled design variables. Structural and Multidisciplinary Optimization, online: https://doi.org/10.1007/s00158-019-02221-x
- M. Vogt, F. Duddeck, M. Wahle, M. Zimmermann, 2018. Optimizing tolerance to uncertainty in systems design with early-and late-decision variables., IMA Journal of Management Mathematics, DOI:10.1093/imaman/dpy003
- S. Erschen, F. Duddeck, M. Gerdts, M. Zimmermann, 2017. On the optimal decomposition of high-dimensional solution spaces of complex systems. ASCE-ASME Journal of Risk and Uncertainty in Engineering Systems, Part B: Mechanical Engineering, DOI:10.1115/1.4037485
- M. Zimmermann, S. Königs, C. Niemeyer, J. Fender, C. Zeherbauer, R. Vitale, M. Wahle, 2017. On the design of large systems subject to uncertainty. Journal of Engineering Design, vol. 28(4), pp. 233-254
- J. Fender, F. Duddeck, M. Zimmermann, 2017. Direct computation of solution spaces for crash design. Structural and Multidisciplinary Optimization, vol. 55(5), pp. 1787-1796

- L. Graff, H. Harbrecht, M. Zimmermann, 2016. On the computation of solution spaces in high dimensions. Structural and Multidisciplinary Optimization, vol. 54(4), pp. 811-829
- M. Eichstetter, S. Müller, M. Zimmermann, 2015. Product Family Design Using Solution Spaces. Journal of Mechanical Design, vol. 137(12), p. 121401
- J. Fender, L. Graff, H. Harbrecht, M. Zimmermann, 2014. Identifying Key Parameters for Design Improvement in High-Dimensional Systems with Uncertainty. Journal of Mechanical Design, vol. 136(4), p. 041007
- J. Fender, F. Duddeck, M. Zimmermann, 2014. On the calibration of simplified vehicle crash models. Structural and Multidisciplinary Optimization,
   vol. 49(3), pp. 455-469
- M. Zimmermann, J. Edler von Hoessle, 2013. Computing Solution Spaces for Robust Design. International Journal for Numerical Methods in Engineering, vol. 94(3), pp. 290-307
- M. Lehar, M. Zimmermann, 2012. An inexpensive estimate of failure probability for high-dimensional systems with uncertainty. Structural Safety, vol. 36-37, pp. 32-38.



# Thank you for your attention!







# Backup



### **Definitions**

A **solution space** is a set of **good designs**, i.e., designs that satisfy all requirements. Formally, for a design problem with

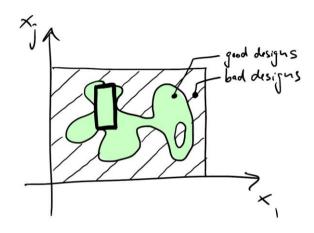
- (1) design variables  $x = (x_i)$ ,
- (2) performance  $y = (y_i)$  and  $y_i = f_i(x)$  and
- (3) requirements  $y_{il} \le y_i \le y_{ju}$ ,

a solution space  $\Omega$  satisfies:  $y_{il} \leq f_i(x) \leq y_{iu}, \forall x \in \Omega$ .

The **complete solution space** is the set of all good designs.

A **box-shaped solution space** is a solution space expressed as product of permissible intervals  $\Omega = [x_{1l}, x_{1u}] \times \cdots \times [x_{dl}, x_{du}]$ 

A **design space** is the set of all designs considered in the design problem.



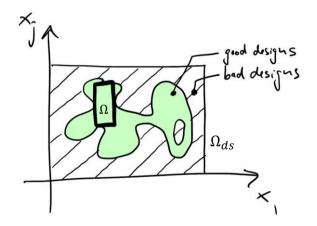


# Problem Statement for Box-shaped Solution Spaces

For given output functions  $f_j(x)$  and associated requirements=constraints  $f_i(x) \le y_{ic}$ :

$$\max_{\Omega} \mu(\Omega)$$
 subject to:  $f_j(x) \leq y_{jc} \ \forall x \in \Omega$ 

$$\Omega = [x_{1l}, x_{1u}] \times \dots \times [x_{dl}, x_{du}] \subseteq \Omega_{ds}$$
  
$$\mu(\Omega) = (x_{1u} - x_{1l}) \dots (x_{du} - x_{dl})$$



- The general problem may be arbitrarily non-linear, non-convex, not simply connected, ...
- How to detect bad designs in your solution space?



### Stochastic Iteration – Overview

#### 

- Algorithm uses iterative stochastic sampling and modification.
- Solves arbitrary high-dimensional and non-linear problems, e.g., 100d crash problem.

M. Zimmermann, J. Edler von Hoessle: Computing solution spaces for robust design. International Journal for Numerical Methods in Engineering (2013)

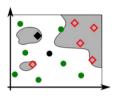
- design point A
- ◆ design point B
- good sample point

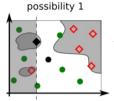


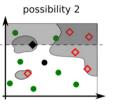


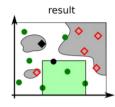
### Stochastic Iteration – Trim







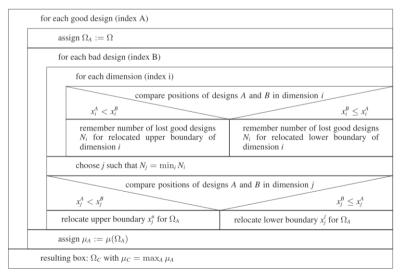




#### **Modification step A / Trim:**

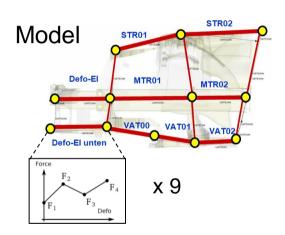
- Input: candidate box with sample data  $[y_A, x_A]$
- Output: new candidate box with all bad sample points removed
- A, B = 1, ..., N are sample indices
- Loop 1 over good designs
- Loop 2 over bad designs
- Loop 3 over design variables to find least painful boundary relocation (i.e. least loss of good sample points)

#### Modification step A: Trim



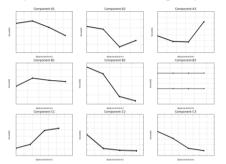


# Stochastic Iteration – 36 design variables

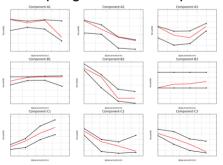


- Each force-deformation characteristic F(s) is represented by 4 support points
- Algorithm converges after 200 iterations
   → ~10<sup>5</sup> function evaluations

#### Exploration of the design space

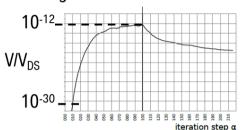


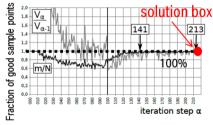
#### Sampling a candidate space

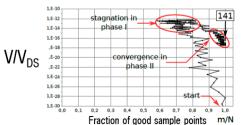


Candidate Solution Space / Test variants

# **Exploration** Consolidation grow & trim trim & converge

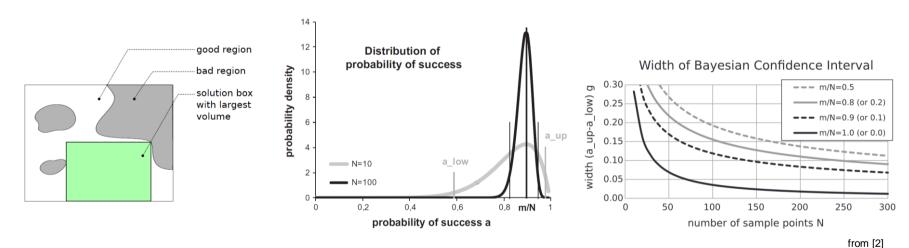








# How to Detect Bad Designs in a Candidate Solution Space?

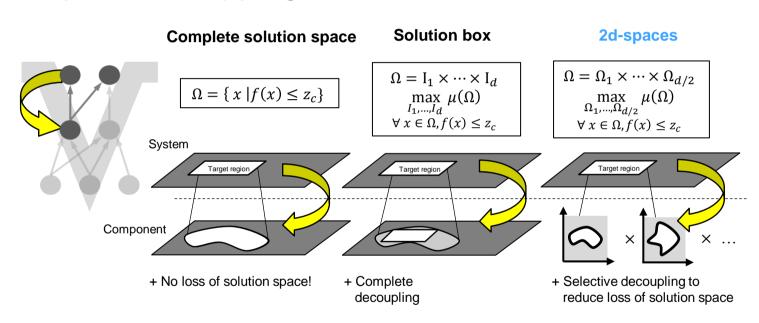


- A candidate box is probed by Monte Carlo sampling with N~100.
- The probability density of the true fraction of the good space a is the beta distribution.
- m/N < 1: There are bad sample points in the box → modify.</li>
- m/N = 1: Only good sample points  $\rightarrow$  P(97% < a) = 95%

This is independent of the number of dimensions!



# **Top-down Mappings**



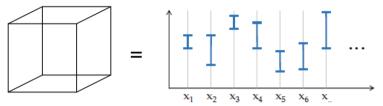
- Map permissible performance values onto regions of design variables = many designs.
- Need to carefully balance (1) decoupling and (2) loss of solution space.

LPL | Solution Space Engineering Courtesy of BMW 60

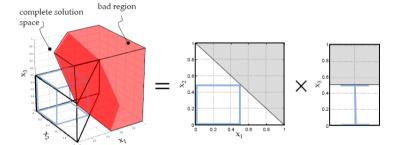


# 2d-Spaces – Underlying Idea

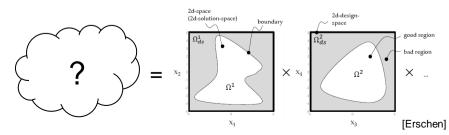
Product of intervals = box



■ Interval x 2d-space



Product of 2d-spaces

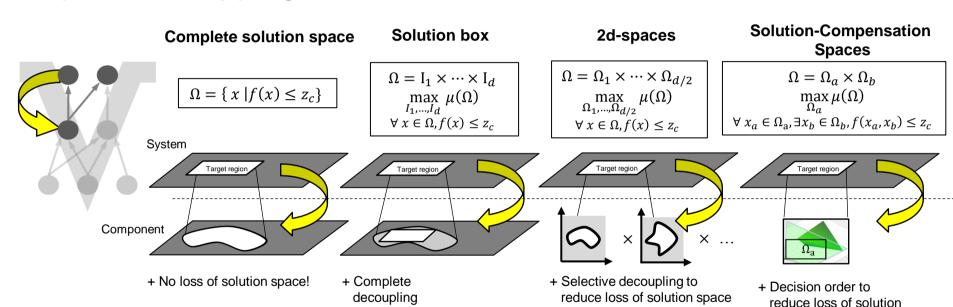


LPL | Solution Space Engineering Courtesy of BMW 61



space

# **Top-down Mappings**

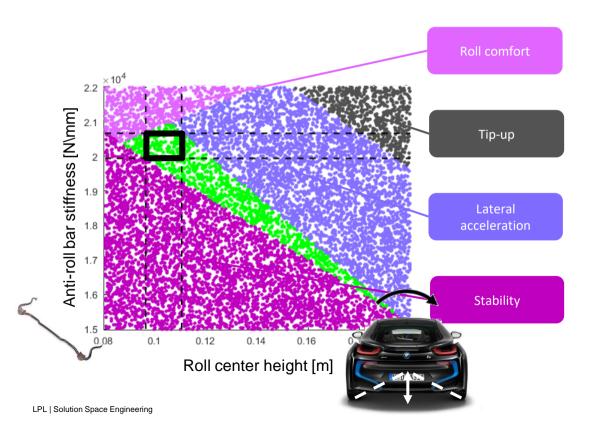


- Map permissible performance values onto regions of design variables = many designs.
- Need to carefully balance (1) decoupling and (2) loss of solution space.

LPL | Solution Space Engineering Courtesy of BMW 62

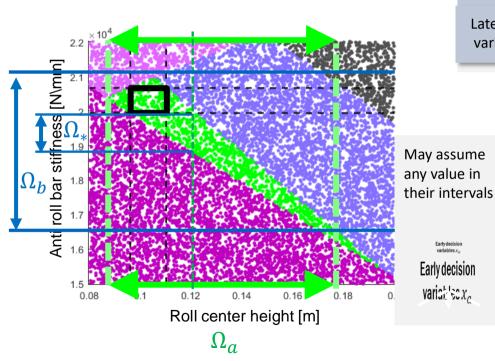


# Solution-Compensation Spaces





Solution-Compensation Spaces



Early decision variables  $x_a$ 

Late decision variables  $x_h$ 

Early decision variaties x<sub>c</sub>

#### **Problem statement**

For given

- (1) output functions  $f_i(x_a, x_b)$  and
- (2) associated requirements  $f_i(x) \leq y_{ic}$
- (3) compensation space  $\Omega_h$

$$\max_{\Omega_a} \mu(\Omega)$$

$$\forall x_a \in \Omega_a, \exists x_b \in \Omega_b, f_j(x_a, x_b) \leq y_{jc}$$

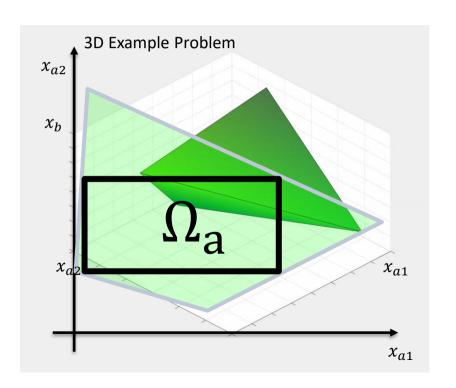
$$\Omega = \Omega_a \times \Omega_b$$

Have to be able to assume any value in their intervals





# Solution-Compensation Spaces – Projection



#### **Problem statement**

For given

- (1) output functions  $f_i(x_a, x_b)$  and
- (2) associated requirements  $f_i(x) \le y_{ic}$
- (3) compensation space  $\Omega_b$

$$\max_{\Omega_a} \mu(\Omega)$$

$$\forall x_a \in \Omega_a, \exists x_b \in \Omega_b, f_j(x_a, x_b) \leq y_{jc}$$

$$\Omega = \Omega_a \times \Omega_b$$

#### **LINEARITY**



$$f_j(\mathbf{x}) = \sum_i A_{ji} x_i \le y_{jc}$$

$$\max_{\Omega_a} \mu(\Omega_a)$$

$$\forall x_a \in \Omega_a, \sum_i A_{a,ji}^* x_{a,i} \le y_{jc}$$

$$\Omega = I_1 \times \cdots \times I_d$$

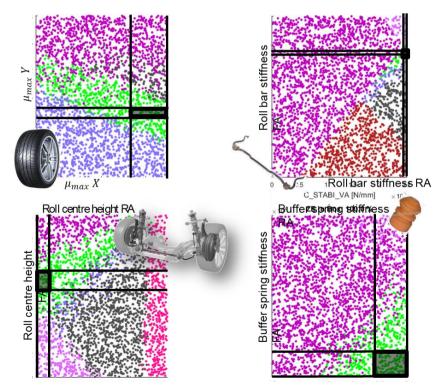


# Example 8: Vehicle Dynamics Design

#### Chassis design problem with

linear performance function 8 design variables 6 requirements

Initial box-shaped solution space





# Example 8: Vehicle Dynamics Design

#### Chassis design problem with

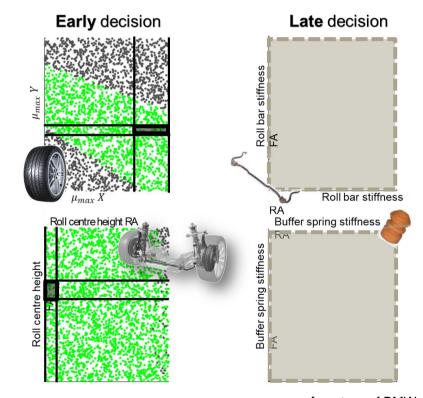
linear performance function

8 design variables

6 requirements

Initial box-shaped solution space (type a)

Compensation Space (type b)



LPL | Solution Space Engineering [courtesy of BMW, Vogt]



# Example 8: Vehicle Dynamics Design

#### Chassis design problem with

linear performance function

8 design variables

6 requirements

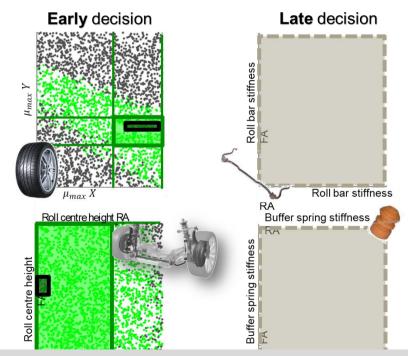
Initial box-shaped solution space (type a)



Compensation Space (type b)



Box-shaped solution space (type a) in projected area



M. Vogt, F. Duddeck, M. Wahle, M. Zimmermann, **2018**. *Optimizing tolerance to uncertainty in systems design with early-and late-decision variables*. IMA Journal of Management Mathematics, DOI:10.1093/imaman/dpy003



### **Pictures**

fotolia.com, shutterstock.com, iStockphoto.com BMW, Munich