# PENALTY GUIDED GENETIC SEARCH FOR RELIABILITY DESIGN OPTIMIZATION 

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#### Abstract

Reliability optimization has been studied in the literature for decades, usually using a mathematical programming approach. Because of these solution methodologies, restrictions on the type of allowable design have been made, however heuristic optimization approaches are free of such binding restrictions. One difficulty in applying heuristic approaches to reliability design is the highly constrained nature of the problems, both in terms of number of constraints and the difficulty of satisfying constraints. This paper presents a penalty guided genetic algorithm which efficiently and effectively searches over promising feasible and infeasible regions to identify a final, feasible optimal, or near optimal, solution. The penalty function is adaptive and responds to the search history. Results obtained on 33 test problems from the literature dominate previous solution techniques.


## 1. Introduction to the Redundancy Allocation Problem of Reliability Design

Development of new system designs involves the selection of components and configurations to satisfy detailed functional and performance specifications. For systems designed using off-the-shelf components, with known cost, reliability, weight and other attributes, system design can be formulated as a combinatorial optimization problem. The best known reliability design problem of this type is the redundancy allocation problem, where either system reliability is maximized or system cost is minimized. Both formulations generally involve system level constraints on allowable weight, power, cost, space and/or minimum system reliability level.

The overall system is partitioned into a specific number of subsystems, $s$, based on the system's required functions. For each required function, there are different component types available with varying costs, reliabilities, weights and other characteristics. It is often advantageous or even required to use components in parallel for a particular subsystem because of the required subsystem function (i.e., a minimum number of working components, $k$, is needed for the subsystem to function) or the need to increase system reliability. The redundancy
allocation problem is to select the best combination of components and levels of redundancy to collectively meet reliability and other constraints at a minimum cost, or alternatively, to maximize reliability given cost and other constraints. The most studied design configuration of the redundancy allocation problem is the series-parallel system, such as depicted in Figure 1. This is because many systems can be appropriately represented as series-parallel and because a series-parallel design can often serve as a bound for other types of system configurations.

## INSERT FIGURE 1 HERE

If $k_{i}$ represents the minimum number of components required for subsystem $i$ to function and is specified for each subsystem, and there are constraints for maximum system cost and weight, the maximizing system reliability problem is:

$$
\begin{aligned}
\max & \prod_{i=1}^{s} R_{i}\left(\mathbf{x}_{i} \mid k_{i}\right) \\
\text { subject to } & \sum_{i=1}^{s} C_{i}\left(\mathbf{x}_{i}\right) \leq C \\
& \sum_{i=1}^{s} W_{i}\left(\mathbf{x}_{i}\right) \leq W \\
& k_{i} \leq \sum_{j=1}^{m_{i}} x_{i j} \leq n_{\text {max }, i} \forall i=1,2, \ldots, s \\
& x_{i j} \in(0,1,2, \ldots)
\end{aligned}
$$

where,

```
\(C=\) cost constraint
\(W=\) weight constraint
\(s \quad=\) number of subsystems
\(\mathbf{x}_{i} \quad=\left(x_{i p}, x_{i 2}, \ldots, x_{i, m i}\right)\)
\(x_{i j} \quad=\) number of the \(j^{\text {th }}\) component used in subsystem \(i\)
\(n_{i} \quad=\) total number of components used in subsystem \(i\)
    \(=x_{i l}+x_{i 2}+\ldots+x_{i, m i}\)
\(n_{\text {max, } i}=\) maximum number of components used in subsystem \(i\) (specified)
\(R_{i}\left(\mathbf{x}_{\mathrm{i}} \mid k_{i}\right)=\) reliability of subsystem \(i\), given \(k_{i}\)
\(C_{i}\left(\mathbf{x}_{i}\right)=\) total cost of subsystem \(i\)
\(W_{i}\left(\mathbf{x}_{i}\right)=\) total weight of subsystem \(i\)
```

Since the 1960s the series-parallel redundancy allocation has been studied with a variety of approaches; first by the seminal work using dynamic programming of Fyffe et al [10]. The dynamic programming approach suffered from inefficiencies and non-convergence, and was improved upon using integer programming techniques by other researchers including Ghare and Taylor [12], Bulfin and Liu [4] and Misra and Sharma [19]. An improved dynamic programming technique was developed by Nakagawa and Miyazaki [20]. A similar problem was formulated as a nonlinear optimization problem with component reliability and/or other constraints/objectives as continuous variables (see for example, Tillman et al. [16, 31, 33]). The mathematical programming approaches, while assuring optimality if convergence occurs, can only solve the redundancy allocation problem by imposing restrictions on the allowable configurations. These restrictions are setting $k$ equal to 1 and/or allowing only one component type to be selected per subsystem, although replicates of this component may be used in parallel. More recently, there has been interest in applying the newer heuristic techniques such as genetic algorithms (GA) and simulated annealing to reliability design. The use of genetic algorithms to solve reliability design problems is described by Painton and Campbell [22, 23], Ida et al. [17] and Coit and Smith [5-7]. Painton and Campbell solved two small design problems while considering the probabilistic aspects of reliability (i.e., component failure rate was regarded as a random variable rather than a fixed value). Ida et al. solved a series-parallel problem with multiple failure modes and compared this to their earlier research which solved the same problem using mathematical programming. Coit and Smith have pursued work related to this paper, which has centered on removing the restrictions on design required by mathematical programming, and solving the redundancy allocation problem to optimality using a dynamic, but not adaptive, penalty function.

This paper centers on solving highly constrained reliability design problems with genetic search by focusing on a penalty function approach. All realistic formulations of the redundancy allocation problem are constrained and often highly constrained. There are certain aspects of genetic algorithms, which are discussed below, which make handling of constraints particularly difficult. After describing the difficulties of using GAs for constrained problems, previous penalty approaches are discussed. The adaptive penalty approach developed in this research is then presented and its effectiveness is demonstrated on 33 test problems from the literature.

## 2. Genetic Algorithms and Constrained Optimization

Genetic algorithms produce new (child) solutions by recombining the encoded solutions of existing solutions (parents) from a population, and by mutating the child solutions. The central idea is that superior parent solutions will tend to produce superior child solutions, so that eventually an optimal solution is obtained. Mutation is used to prevent convergence to local optima. Because the GA works by recombining and altering solutions, maintaining feasibility is difficult for many problems. Even with two feasible parents, crossover can yield infeasible children. This especially arises in combinatorial optimization where the encoding is often times something other than the traditional bit string.

One solution to preserving feasibility of children is to increase the complexity of the crossover and mutation operators, so that they are guaranteed to produce feasible encodings [27], so called "repair operators." However, many optimization problems, including the redundancy allocation problem, involve constraints for which it is not useful to modify a nearly-feasible solution to make it feasible. Repair operations will either disrupt schema (building blocks of superior solutions) excessively or incur undue computational overhead, or both. In fact, in many cases the problem of finding any feasible solution is itself NP-hard [11] including the problem of minimizing cost given a minimum allowable reliability and a maximum weight constraint. The most generic solution approach to such situations is using exterior penalty methods.

In general, a penalty function approach is as follows. Given an optimization problem,

$$
\begin{array}{ll}
\min & \mathrm{z}(\mathbf{x})  \tag{P}\\
\text { s.t. } & \mathbf{x} \in \mathrm{A} \\
& \mathbf{x} \in \mathrm{~B}
\end{array}
$$

where $\mathbf{x}$ is a vector of decision variables, the constraints " $\mathbf{x} \in A$ " are relatively easy to satisfy, and the constraints " $x \in B$ " are relatively hard to satisfy, the problem can be reformulated as

$$
\begin{array}{ll}
\min & \mathrm{z}(\mathbf{x})+\mathrm{p}(\mathrm{~d}(\mathbf{x}, \mathrm{~B}))  \tag{R}\\
\text { s.t. } & \mathbf{x} \in \mathrm{A}
\end{array}
$$

where $d(\mathbf{x}, \mathrm{~B})$ is a metric function describing the distance of the vector $\mathbf{x}$ from the region B , and $p(\cdot)$ is a penalty function such that $p(0)=0$. This is an exterior penalty function defined such that if the function $\mathrm{p}(\cdot)$ grows quickly enough outside of B , the optimal solution of $(\mathrm{P})$ will also be optimal for (R). Furthermore, any optimal solution of $(\mathrm{R})$ will provide an upper bound on the optimum for ( P ), and this bound will in general be tighter than that obtained by simply optimizing $\psi(\mathbf{x})$ over A. In the area of combinatorial optimization, Lagrangian relaxation [1, 9, 25] is one such penalty method.

Many penalty functions have been implemented in GA optimization with several major approaches emerging. The most fundamental is eliminating any infeasible solution from consideration immediately, the so called "death penalty". Another approach is based on the number of constraints violated, so that the penalty for a specific number of constraint violations is constant regardless of the magnitude of the violations. A third, more effective, approach uses a distance metric of the infeasible solution from the feasible region [2, 13, 15, 21, 26].

A variation of distance based penalty functions also incorporates a dynamic aspect which increases the severity of the penalty for a given distance as the search progresses. This is most commonly done by increasing the penalty with each generation. This allows more infeasible solutions with attractive schema early in the search, while eventually moving the final solution to the feasible region. Uses of this approach include Joines and Houck [18], Petridis and Kazarlis
[24] and Coit and Smith [5]. While these penalty functions are dynamic, they do not respond to the search history except to monotonically increase with generation number.

A few researchers have proposed making use of search information in an adaptive way to formulate robust and effective penalty functions. Siedlecki and Sklansky's [27] method is restricted to binary-string encodings with a single constraint, and involves considerable computational overhead. Bean and Hadj-Alouane [3,14] use penalty functions which are altered based on the feasibility or infeasibility of the best, penalized solution during recent generations. Their penalty function allows both increase and decrease of the penalty during the search and was demonstrated on multiple choice integer programming problems with one constraint. Smith and Tate $[28,30]$ used both the number of generations and the characteristics of the best found solution so far in their penalty function. Their work was confined to a single, discrete constraint, however it provided the basis for the approach used in this paper. More generic information about GAs and penalty functions, and a general form of an adaptive penalty approach can be found in Coit et al. [8].

## 3. Adaptive Penalty for Combinatorial Reliability Design

The penalty function used here introduces the notion of a "near-feasibility threshold" (NFT) for each constraint. Exterior penalty functions are usually characterized as being nondecreasing functions of the distance of a solution from the feasible region. Conceptually, the NFT is the threshold distance from the feasible region which is considered as being close to feasibility. Often this can be selected based on the practical implications of a constraint violation. The penalty function will encourage the GA to explore the feasible region and the $N F T$-infeasible region, and discourage, but permit, search further into the infeasible region.

The penalty function used to solve the redundancy allocation problem where reliability was maximized is presented as Equation 1. The penalty learns to adapt itself based on the severity of the constraints of a particular problem instance. An adaptive term, $\left(V_{\text {all }}-V_{\text {feas }}\right)$ in Equation 1 calculates the difference between the non-penalized solution value of the best solution yet found (which will probably be infeasible) and the value of the best feasible solution yet found.

$$
\begin{equation*}
V_{i p}=V_{i}-\left(\left(\frac{\Delta w_{i}}{N F T_{w}}\right)^{\kappa}+\left(\frac{\Delta c_{i}}{N F T_{c}}\right)^{\kappa}\right)\left(V_{\text {all }}-V_{\text {feas }}\right) \tag{1}
\end{equation*}
$$

$V_{i p}$ is the penalized objective function value of solution $i, V_{i}$ is the unpenalized objective function value for solution $i, V_{\text {all }}$ denotes the unpenalized value of the best solution yet found, and $V_{\text {feas }}$ denotes the value of the best feasible solution yet found. The exponent $\kappa$ is a pre-set severity parameter. Previous work had demonstrated substantial robustness to values of $\kappa[8$, 28] and it was set to 2 for the work presented throughout this paper. $N F T_{c}$ and $N F T_{w}$ are the "Near-Feasible Thresholds" for the cost and weight constraints respectively, and $\Delta w_{i}$ and $\Delta c_{i}$ represent the magnitude of any constraint violations for the $i^{\text {th }}$ solution vector.

There are two aspects of Equation 1 which need more explanation. First, if the objective function of the best feasible solution in the population is better than the unpenalized objective function of the best infeasible solution, then the $\left(V_{\text {all }}-V_{\text {feas }}\right)$ term is zero. Any subsequent infeasible solution with an unpenalized objective function inferior to the best feasible solution will not have a penalty imposed. Conceptually, this would often imply the best unpenalized solution is likely to be in the interior of the feasible region (i.e., no tight constraints). However, in practice for coherent systems, this is an unlikely occurrence. When maximizing system reliability, when cost and/or weight constraints are violated by adding additional redundant components, it is unlikely that the system reliability will be inferior to a feasible solutions.

A second consideration is when, early in the search, a best infeasible solution is so dramatically infeasible that $V_{\text {all }}$ is much different from $V_{\text {feas }}$ and the penalty may then be too severe for the remainder of the search. In practice this has not been observed, primarily because of initial population selection strategies which largely preclude the possibility of selecting solution vectors sufficiently far from the feasible region for this to happen. If in fact, this becomes a problem for a specific problem instance, then it can be alleviated by determining new values for $V_{\text {all }}$ and $V_{\text {feas }}$ after an initial "burn-in" period.

Determination of suitable values for $N F T$ requires further discussion. Given a specific problem and constraint set $(C, W)$, the extent to which the infeasible region should be thoroughly explored may not be intuitive (although $N F T$ can often be selected based on the practical implications of a constraint violation). Effective values of NFT could be found through iterative experimentation for any particular redundancy allocation problem, however, this is clearly undesirable. This paper fully investigates the sensitivity of the adaptive penalty approach to NFT by using different rules including a dynamic NFT which monotonically decreases during the search.

The dynamic $N F T$ is defined as follows,

$$
\begin{equation*}
N F T=\frac{N F T_{\mathrm{o}}}{1+\lambda g} \tag{2}
\end{equation*}
$$

where $N F T_{\mathrm{o}}$ is an upper bound or starting point for $N F T, g$ is the generation number, and $\lambda$ is a constant which assures that the entire region between $N F T_{\text {o }}$ and zero (strict feasibility) is searched. The only restrictions on selecting $\lambda$ is that the NFT not approach zero either too quickly or too slowly.

## 4. Genetic Algorithm for Redundancy Allocation

The solution encoding, evolution parameters and genetic operators are as described in Coit and Smith [5], an earlier work with the redundancy allocation problem. However, this paper uses a more robust, adaptive penalty function which reduces the number of user set and problem specific parameters. The fundamental operations of the GA are summarized here. Each possible solution to the redundancy allocation problem is a collection of $n_{i}$ components in parallel $\left(k_{i} \leq n_{i} \leq n_{\text {maxi, }}\right)$ for $s$ different subsystems. The $n_{i}$ components can be chosen in any combination from among $m_{i}$ available components. The $m_{i}$ components are indexed in descending order according to their reliability so that 1 represents the most reliable. The solution encoding is an integer vector representation with $\Sigma n_{\text {max, } i}$ positions. Each of the $s$ subsystems are represented by $n_{\text {max, } i}$ positions with each component listed according to their reliability index. An index of $m_{i}+1$ is assigned to a position where an additional component
was not used (i.e., $n_{i}<n_{\text {maxi, }}$ ). The subsystem representations are then concatenated to complete the vector representation. As an example, consider a system with $s=2, m_{l}=4, m_{2}=6$, and $n_{\text {max, }, i}$ predetermined to be 6 for both $i$. The following example,

$$
\mathbf{v}=(122555 \mid 333557)
$$

represents a prospective solution with one of the most reliable components and two of the second most reliable component used in parallel for the first subsystem; and three of the third most reliable and two of the fifth most reliable component used in parallel for the second subsystem.

The initial population was determined by randomly selecting $s$ integers between $k_{i}$ and $n_{\text {max } i,}$ to represent the number of components in parallel $\left(n_{i}\right)$ for each solution subsystem. Then, $n_{i}$ components were randomly and uniformly selected from among the $m_{i}$ available components, assuming an adequate supply available of each type. The components were then sequenced in accordance with their reliability. Previous experimentation [5] indicated that a population size of 40 was appropriate for the test problems studied.

The crossover operator used was uniform crossover where common components of the parents were retained in the child and non-common components were selected with equal probability from either parent. Parents were probabilistically selected based on a quadratic relationship to their ordinal ranking as in Tate and Smith [29, 30]. This method is computationally efficient because the ordinal rank is the only information used in parent selection. Also, it preserves selection pressure, which is a hallmark of GA, but avoids premature convergence to local optima when one solution is far better than any others, as might occur using a selection method based on objective function value rather than rank. For a solution vector chosen for mutation, each integer value is changed with probability equal to a pre-selected mutation rate. If selected to be mutated, it is changed to an index of $m_{i}+1$ with $50 \%$ probability (to no component) and to a randomly chosen component, from among the $m_{i}$ choices, with $50 \%$ probability. All mutated solutions are maintained within the population for at least one generation to assure that they have the opportunity to breed.

After crossover, the $p$ best solutions from the current generation and the new child solutions were combined to form the next generation. Mutation was then performed after deleting inferior solutions from the population. The best solution within the population was never chosen for mutation to assure that it was never altered and to improve the rate of convergence (an elitist strategy).

## 5. Test Problems and Results

### 5.1. Test Problems

The test problems studied are the original problem posed by Fyffe, Hines and Lee [10] and the 33 problem variations from Nakagawa and Miyazaki [20]. The objective is to maximize reliability for a system with 14 subsystems and three or four component choices for each subsystem, where $k=1$ for all subsystems. The size of the search space is larger than $7.6 \times 10^{33}$ (with component mixing). For each component alternative, there is a specified reliability, cost and weight. In the original problem, there is a cost constraint of 130 and the weight constraint is 170. In the 33 problem variations, the cost constraint is maintained at 130 and the weight constraint decreases incrementally from 191 to 159 , which increases the severity of the constraint.

Fyffe, Hines and Lee [10] used a dynamic programming approach with a Lagrangian multiplier to accommodate the weight constraint within the objective function. However, Nakagawa and Miyazaki [20] showed that Lagrangian multipliers are often inefficient and they used a surrogate constraint approach combining the cost and weight constraints into a single constraint, which must be iteratively altered with different surrogate multipliers. In both papers, the approaches required that only identical components could be placed in redundancy. Therefore, the optimal solution found pertains to a restricted search space, and a better solution might be identified by allowing different, yet functionally similar, component types to reside in parallel.

### 5.2. Computational Results

The 33 problems variations were solved with different $N F T$ criteria including three levels of constant NFT ( $5 \%, 3 \%$ and $1 \%$ of each constraint), a dynamic NFT and a GA that allowed only feasible solutions (the "death penalty"). This allowed comparisons between a commonly used approach (discarding infeasible solutions) with several possible versions of the adaptive penalty function. The constant $N F T$ versions had only an adaptive aspect where the dynamic $N F T$ version used both an adaptive term and a dynamic term which increased the penalty with the number of generations, another common penalty formulation. For the decreasing NFT implementation in this paper, $\lambda$ was set to 0.04 for both cost and weight, and $N F T_{c o}$ was set to 100 and $N F T_{w o}$ was set to $W / 1.3$. Ten different random number seeds were used for each of the 33 problem variations and NFT criteria, resulting in a total of 1650 GA runs.

Figure 2 shows the system reliability of the best feasible solution of the ten runs for each of the 33 problems as a ratio to the system reliability of the original solutions of Nakagawa and Miyazaki. The Nakagawa and Miyazaki solutions were used as a reference, however, it should be noted that (1) their algorithm did not converge to a feasible solution in several instances and the reference value used is not actually a viable solution, and (2) a strict comparison of their results and those presented here is unfair because different solution spaces were considered.

It can be seen in Figure 2 that as the problem grows more constrained the dynamic NFT becomes more dominant in finding good feasible solutions. Of the constant NFTs, the $1 \%$ is clearly inferior and produces feasible, but suboptimal, solutions. Apparently a small NFT promotes exploration of the feasible region but does not properly encourage exploration of the boundary region between feasibility and infeasibility. The strategy of allowing only feasible solutions is also poor by finding even more suboptimal, though feasible, solutions. For constrained problems, the optimum solution will lie on the boundary of at least one of the constraints. This serves as further empirical evidence that the preferred approach to find the optimal solution is to approach it through the infeasible region.

Although the dynamic NFT did not strictly dominate all other alternatives, comparative statistical analysis confirmed its general superiority. A paired t-test comparing the dynamic $N F T$
with each of the other strategies (constant NFT and death penalty) yielded t values ranging from 4.13 ( $5 \%$ of constraint) to 13.88 (death penalty), with corresponding p values of 0.0002 to $<0.00005$. It is also important to note that the superiority of the dynamic $N F T$ increases as the severity of the constraints increases, i.e. from problem 1 to 33.

INSERT FIGURE 2 HERE
Since GA is a stochastic search algorithm, another aspect of comparing solutions is the sensitivity of the optimization procedure to the random number seed used. A robust optimization procedure will exhibit low sensitivity to random number seed as evidenced by the variance of the best solution found during the search. Figure 3 shows the standard deviation of the best feasible solution to each problem for each penalty strategy. It can be seen that as the problem grows more constrained, the difficulty in finding a good, feasible solution increases and the search becomes more sensitive to initial seed. The dynamic NFT has low standard deviation regardless of the extent of the constraints (i.e., size of the feasible region) where all the other strategies incur greater standard deviation as the problem becomes harder. Especially the strategies of the $1 \%$ static $N F T$ and the death penalty are susceptible to greater variance in the final best feasible solution. The robustness of the dynamic NFT to degree of problem constraint and to random number seed is particularly encouraging.

INSERT FIGURE 3 HERE
Numerical summary results are presented in Table 1 and more detailed results are presented in the Appendix. For each table, the results are pooled from the 33 different problems, that is 330 different GA runs were made for each penalty strategy considered. The results show for each of the five NFT alternatives, the proportion of trials where the GA's best solution was feasible. Additionally, the table presents the system reliability of the best of the 10 runs and the mean of the 10 runs averaged over all 33 problems. The results from this problem indicate that use of the adaptive penalty function (with any of the NFT criteria) is preferable to considering only feasible solutions. Another important result is the comparisons of different NFT criteria. If the $N F T$ was large (5\%), the GA often found good feasible solutions but ultimately converged to
an infeasible solution in greater than $98 \%$ of the trials. Conversely, if the NFT was small (1\%), the GA converged to a feasible solution in all cases, but the solution quality was poor. An intermediate NFT value (3\%) was able to balance both the benefits and deficiencies but is still inferior to the dynamic $N F T$ considering all aspects.

## INSERT TABLE 1 HERE

The configuration of the best solution and its reliability, cost and weight for each of the 33 problems are shown in the Appendix. Note that most of the solutions involve mixing of components, which indicates that if mixing is an option, better solutions can be identified by not restricting the search space to a single component type per subsystem.

## 6. Conclusions

Adaptive penalty-guided genetic search is promising as an optimization method for solving reliability design. The investigations presented here for the redundancy allocation problem show that this approach can be powerful and robust for problems with large search spaces and difficult-to-satisfy constraints. For the dynamic NFT penalty function, the quality of the solutions found does not seem to be particularly sensitive to the precise penalty parameters used, the random number seed, the degree of constraint, or the particular problem instance, so that no extensive tuning of the penalty function is necessary, especially when using the dynamic NFT strategy.

The dynamic NFT was clearly superior to the strategy of allowing only feasible solutions in the population and to the static $N F T$ s. Superiority was in terms of both final feasible solution quality, variance of final feasible solution quality and successful convergence to a final best solution that was feasible. The superiority of the dynamic NFT increased as the problem became harder (more constrained). Additionally, by having the NFT decrease throughout the infeasible region during the search, it is not necessary to pre-select a specific $N F T$.

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Table 1. Feasibility and Performance Comparison for the 33 Reliability Optimization Problems Over 10 Runs of Each.

| Comparison | Death Penalty | $5 \%$ NFT | $3 \% N F T$ | $1 \%$ NFT | Dynamic NFT |
| :--- | ---: | ---: | ---: | ---: | ---: |
| \% Feasible | $100.00 \%$ | $1.21 \%$ | $80.00 \%$ | $100.00 \%$ | $100.00 \%$ |
| Best Solution | 0.97096 | 0.97337 | 0.97302 | 0.97180 | 0.97366 |
| Average Solution | 0.96894 | 0.97239 | 0.97167 | 0.96956 | 0.97288 |
| Coeff. of Variation (\%) | 0.14933 | 0.08218 | 0.11305 | 0.15847 | 0.06573 |



Figure 1. Series-Parallel System Configuration.


Figure 2. Reliability of Best Solution of Ten Runs for Each Problem Relative to N \& M [20] Solution.


Figure 3. Standard Deviation of Best Feasible Over Ten Runs for Each Problem.

## Appendix

Configuration and Reliability, Cost and Weight of the Best Solution to Each Problem

| no. | $W^{1}$ | reliability | cost | weight | penalty ${ }^{2}$ | solution vector ${ }^{3}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 191 | . 98675 | 130 | 191 | D | 333,11,111,2222,333,22,333,3333,23,122,333,4444,12,12 |
| 2 | 190 | . 98603 | 129 | 190 | D | $333,11,111,222,333,22,333,3333,13,111,333,4444,11,12$ |
| 3 | 189 | . 98556 | 130 | 189 | D | $333,11,111,2222,333,22,333,3333,13,122,333,4444,12,22$ |
| 4 | 188 | . 98503 | 130 | 188 | D | 333,11,111,2222,333,22,333,3333,13,112,33,4444,11,12 |
| 5 | 187 | . 98429 | 129 | 187 | D | $333,11,111,2222,333,22,333,3333,13,122,33,4444,11,12$ |
| 6 | 186 | . 98362 | 128 | 186 | D | $333,11,111,222,333,22,333,3333,33,122,333,4444,11,12$ |
| 7 | 185 | . 98311 | 130 | 185 | D | 333,11,111,2222,333,22,333,3333,33,122,33,4444,11,12 |
| 8 | 184 | . 98239 | 128 | 184 | D | $333,11,111,222,333,22,333,3333,33,112,333,4444,11,22$ |
| 9 | 183 | . 9819 | 130 | 183 | 3 | $333,11,111,2222,333,22,333,3333,33,112,33,4444,11,22$ |
| 10 | 182 | . 98102 | 126 | 182 | D | $333,11,111,222,333,22,333,3333,33,112,33,4444,11,12$ |
| 11 | 181 | . 98006 | 128 | 181 | D | $333,11,111,222,333,22,333,113,33,122,33,4444,11,12$ |
| 12 | 180 | . 97942 | 129 | 180 | D | $333,11,111,222,333,22,333,113,33,112,23,4444,11,22$ |
| 13 | 179 | . 97906 | 125 | 179 | D | 333,11,111,222,333,22,333,3333,33,112,33,4444,11,22 |
| 14 | 178 | . 97810 | 127 | 178 | D | $333,11,111,222,333,22,333,113,33,122,33,4444,11,22$ |
| 15 | 177 | . 97715 | 125 | 177 | D | $333,11,111,222,333,22,333,133,33,112,33,4444,11,22$ |
| 16 | 176 | . 97642 | 124 | 176 | D | $333,11,111,222,333,22,333,133,33,122,33,4444,11,22$ |
| 17 | 175 | . 97552 | 122 | 175 | D,5 | $333,11,111,222,333,22,11,3333,33,122,33,4444,11,22$ |
| 18 | 174 | . 97435 | 123 | 174 | 5 | 333,11,111,222,333,22,11,133,33,112,33,4444,11,22 |
| 19 | 173 | . 97362 | 122 | 173 | D,3,5 | $333,11,111,222,333,22,11,133,33,122,33,4444,11,22$ |
| 20 | 172 | . 97266 | 120 | 172 | 5 | $333,11,111,222,333,22,13,3333,33,222,33,4444,11,22$ |
| 21 | 171 | . 97186 | 121 | 171 | D,3,5 | 333,11,111,222,333,22,13,133,33,122,33,4444,11,22 |
| 22 | 170 | . 97076 | 120 | 170 | D,5 | $333,11,111,222,333,22,13,133,33,222,33,4444,11,22$ |
| 23 | 169 | . 96922 | 120 | 169 | D,5 | $333,11,111,222,333,22,33,133,33,122,33,4444,11,22$ |
| 24 | 168 | . 96813 | 119 | 168 | D,5 | 333,11,111,222,333,22,33,133,33,222,33,4444,11,22 |
| 25 | 167 | . 96634 | 118 | 167 | D,5 | $333,11,111,222,33,22,13,133,33,222,33,4444,11,22$ |
| 26 | 166 | . 96504 | 116 | 166 | D,3,5 | $333,11,11,222,333,22,13,133,33,222,33,4444,11,22$ |
| 27 | 165 | . 96371 | 117 | 165 | D | $333,11,111,222,33,22,33,133,33,222,33,4444,11,22$ |
| 28 | 164 | . 96242 | 115 | 164 | D,5 | $333,11,11,222,333,22,33,133,33,222,33,4444,11,22$ |
| 29 | 163 | . 96064 | 114 | 163 | D,5 | 333,11,11,222,33,22,13,133,33,222,33,4444,11,22 |
| 30 | 162 | . 95912 | 114 | 162 | D,5 | 333,11,11,222,33,22,33,133,33,122,33,4444,11,22 |
| 31 | 161 | . 95803 | 113 | 161 | D | 333,11,11,222,33,22,33,133,33,222,33,4444,11,22 |
| 32 | 160 | . 95567 | 114 | 160 | D,5 | 333,11,11,222,33,22,33,133,33,222,33,144,11,22 |
| 33 | 159 | . 95432 | 110 | 159 | D,5 | 333,11,11,222,333,22,33,133,1,222,33,4444,11,22 |

NOTES:(1) $C=130$ for all problems
(2) $\mathrm{D} \equiv$ dynamic $N F T, 3 \equiv N F T 3 \%$ of constraint value, $5 \equiv N F T 5 \%$ of constraint value
(3) Solution vector lists component choices sequentially for each of the 14 subsystems (separated by a comma). Components indexed from most to least reliable.


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