Adjoint Based One-Shot Optimization with Bounded Retardation

A. Griewank¹

Abstract: We report on recent progress in converting simulation codes based on matrix-free fixed-point solvers to optimization codes with a similar rate of convergence. Critical issues are the preconditioning of the approximate reduced gradients obtained in the reverse mode of automatic differentiation, and the line-search with respect to a suitable merit-function. Target application is the optimization of aircraft wings and structures.

¹ Institut für Mathematik, Humboldt-Universität Unter den Linden 6, 10099 Berlin, Germany griewank@mathematik.hu-berlin.de