

*

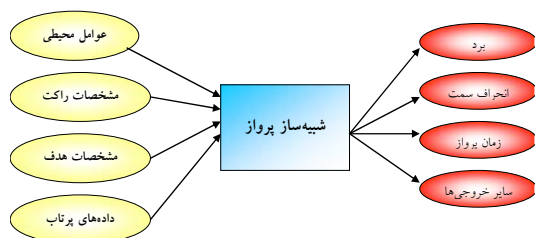
¹ دانش‌آموخته دانشکده مهندسی صنایع - دانشگاه صنعتی امیرکبیر

² دانشیار دانشکده مهندسی صنایع - دانشگاه صنعتی امیرکبیر

³ استادیار دانشکده مهندسی مکانیک - دانشگاه شهید چمران اهواز

(// // //)

TCO RCO
 RCO
 TCO

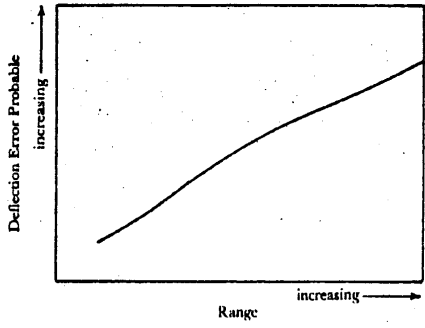


RCO)

()

(TCO

. []



()
()

[]

(lhsdesign)

[]

MATLAB

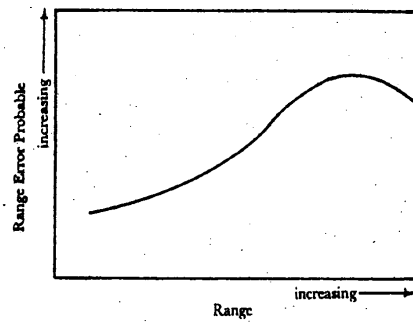
MATLAB

() ()

(triadesign)

()

RCO TCO



:

-754	42484	30.97	1
184	46683	34.32	2
-114	52007	37.73	3
1589	57092	41.02	4
-930	58109	43.73	5
628	64313	47.93	6
2360	66510	50.90	7
-1882	67573	51.55	8
2455	70787	56.98	9

:

()	()	()
32.00	30.97	30	1		
39.18	34.32	30	2		
44.82	37.73	30	3		
46.56	41.02	40	4		
48.07	43.73	40	5		
52.00	47.93	40	6		
52.63	50.90	57	7		
55.20	51.55	57	8		
56.66	56.98	57	9		

:

-588	43281	32.00	1
-862	54077	39.18	2
-588	61255	44.82	3
46	66141	46.56	4
893	66735	48.07	5
-768	68862	52.00	6
1398	70250	52.63	7
-3340	71257	55.20	8
-915	72578	56.66	9

() () ()

$RCO \quad TCO = 1.2$

()

RCO

()

:

RCO	RCO	
1.2060	1.1829	1
1.1620	1.1875	2
1.1910	1.1615	3
1.1280	1.1540	4
1.1620	1.2360	5
1.2140	1.2189	6
1.1930	1.2475	7
1.1999	1.2367	8
1.1900	1.2365	9

:

-496	41538	30	1
598	41052	30	2
-214	41176	30	3
-855	54753	40	4
3876	53740	40	5
-622	56014	40	6
-1865	73569	57	7
852	72566	57	8
-1078	71871	57	9

()

$TCO = 1.2$

RCO

V U O

()

$(RCO_{30} = 1.188)$

$(RCO_{40} = 1.28)$

$(RCO_{57} = 1.189)$

$TCO = 1.2$

$RCO = 1.219$

()

V

O

V T :

.O

	.O			
	N			
e_{VA}	30	350	905	165
e_{OA}	30	-870	842	154
d_1	30	1219.8	232.3	42.4

P-value = 0.000

O U

() e_{UA} e_{OA} e_{VA}

() d_2

$e_{UA} = R_U - R_A$ ()

$d_2 = e_{UA} - e_{OA}$ ()

$H_0 : \mu_{d_2} = 0$ O U

T

U ()

O

U T :

.O

	.O			
	N			
e_{UA}	30	-445	860	157
e_{OA}	30	-870	842	154
d_2	30	425.2	111.9	20.4

P-value = 0.000

d_3 U V

()

$H_0 : \mu_{d_3} = 0$

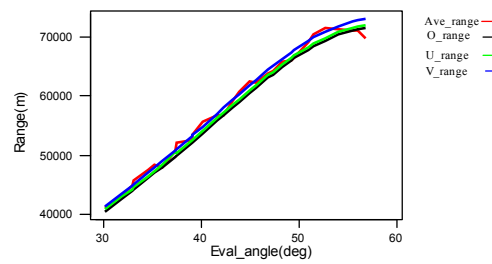
$d_3 = e_{VA} - e_{UA}$ ()

()

V V

:

	.O	
	N	
RCO	1.2190	1.2
TCO	1.2068	1.2
	1.1829	1.2



V U O :

()

T

O V T

() () e_{OA} e_{VA}

V e_{VA}

e_{OA}

O

$e_{VA} = R_V - R_A$ ()

$e_{OA} = R_O - R_A$ ()

() d_1

$d_1 = e_{VA} - e_{OA}$ ()

() ()

$H_0 : \mu_{d_1} = 0$

($\alpha = 5\%$)

P-value

P - value < α

	V	T	U	
	N			
e_{VA}	30	350	905	165
e_{UA}	30	-445	860	157
d_3	30	794.6	191.2	34.9
P-value = 0.000				

28745	22996	17247	11498
29293	23440	17563	11723
35159	28128	21103	14051

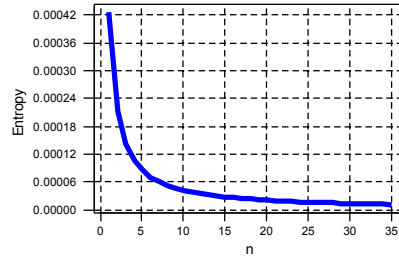
T
P-value
V
U

D

[]
 $H(x) = -E[\ln f(x)]$
 $h(x) = \frac{1}{E(\mathbf{x}^T \mathbf{x})}$
 $E(\mathbf{x}^T \mathbf{x})$
 ()
 ()
 ()

$$-2 \leq TCO \leq 2 \quad 0 < RCO \leq 1.5$$

$$()$$



$$RCO$$

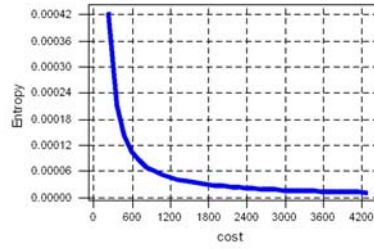
$$RCO = 1.07 : 1.15 : 1.1829 : 1.2068 : 1.219$$

j

TCO

$$TCO = 1.1 : 1.2 : 1.22 : 1.3$$

k



$$c = a + b(n)$$

TCO RCO

$$n = 5 \times 4 \times 9 = 180$$

(*R*)

(*AR*)

(*S*)

(*AS*)

$$a = 100$$

()

$$b = 120$$

DOE

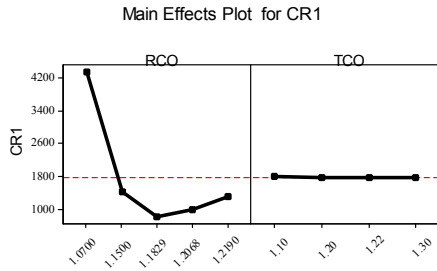
TCO RCO

DOE

()

$$E_{R_{ijk}} = |R_i - S_{ijk}| \quad \text{for } i=1, \dots, 9, \quad j=1, \dots, 5, \quad k=1, \dots, 4 \quad ()$$

TCO RCO



	DF	F	P-value
Blocks	8	21829567	3.14
RCO	4	304355683	87.49
TCO	3	36917	0.01
RCO*TCO	12	3814820	0.37
Error	152	132195350	
Total	179	462232337	

$$R_i ()$$

$$S_{ijk} \quad i$$

$$j \quad TCO \quad k \quad RCO$$

$$CR 1_{jk} = \frac{\sum_{i=1}^9 E_{R_{ijk}}}{9} \quad \forall (j, k) \quad ()$$

()

()

RCO = 1.1829

TCO

RCO

TCO = 1.2

$$E_{A_{ijk}} = |AR_i - AS_{ijk}| \text{ for } i=1, \dots, 9, \quad j=1, \dots, 5, \quad k=1, \dots, 4 \quad ()$$

$$AR_i ()$$

$$AS_{ijk}$$

$$j \quad i \quad TCO \quad k \quad RCO$$

()

RCO P-value

TCO

$$CR 2_{jk} = \frac{\sum_{i=1}^9 E_{A_{ijk}}}{9} \quad \forall j, k \quad ()$$

() ()

()

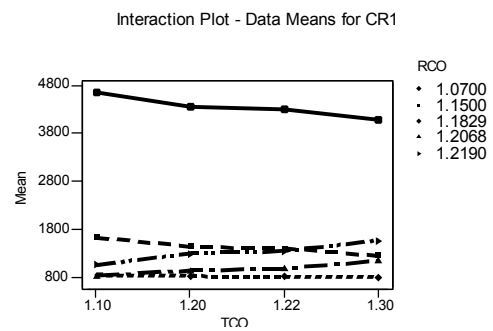
()

()

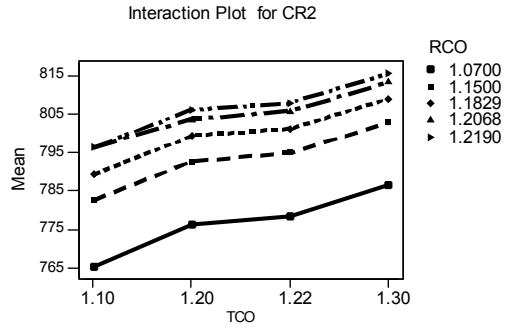
P-value

()

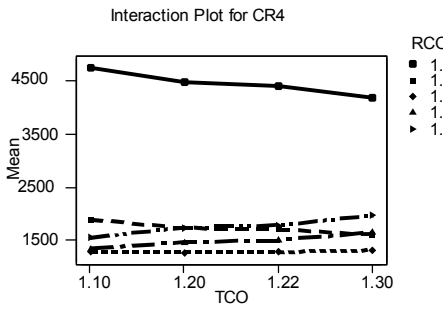
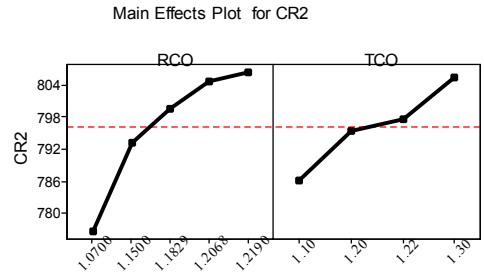
RCO*TCO



$$CR_{3jk} = \frac{\sum_{i=1}^9 (E_{R_{ijk}} + E_{A_{ijk}})}{9} \quad \forall j,k \quad ()$$



$$CR_{4jk} = \frac{\sum_{i=1}^9 \sqrt{(E_{R_{ijk}}^2 + E_{A_{ijk}}^2)}}{9} \quad \forall j,k \quad ()$$

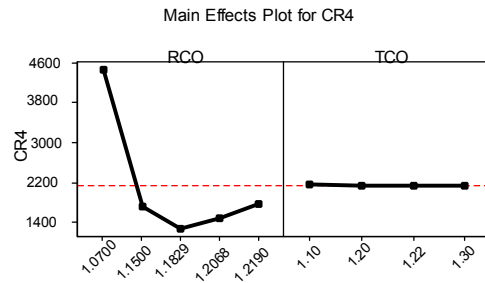
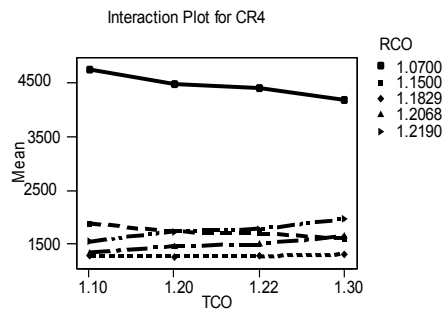
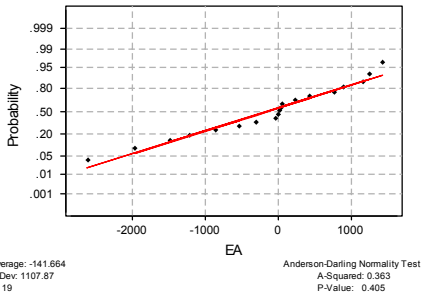
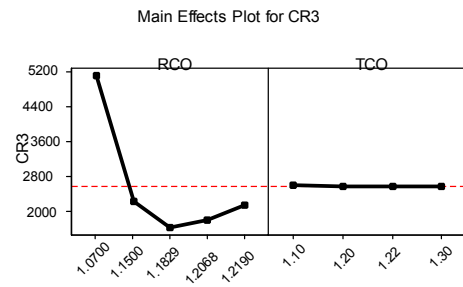
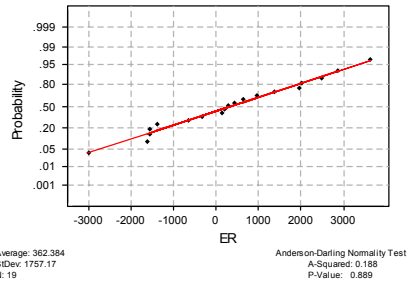


(())
 (())
 RCO = 1.1829, TCO = 1.2

P- value

RCO = 1.07, TCO = 1.1 ()

	DF	F	P-value	
Blocks	8	107417158	8.4E+04	0.000
RCO	4	20782	32.61	0.000
TCO	3	8553	17.90	0.000
RCO*TCO	12	57	0.03	1.000
Error	152	24217		
Total	179	107470767		



V

() ()

$$E_{R_n} = R_n - S_n \quad ()$$

$$R_n \quad n \quad S_n$$

$$E_{A_n} = AR_n - AS_n \quad ()$$

$$n \quad AS_n \quad AR_n$$

n

V

V

V

DF		F	P-value	
2	5407600	2703800	2.59	0.106
16	16685323	1042833		
18	22092923			

V

V

V

$$S_S = 12517m \quad S_F = 12791m \quad ()$$

$$F_0 = \frac{S_S}{S_F} = \frac{12517^2}{12791^2} = 0.95$$

S_S

F_0 V

H_0

$$F_{0.975,18,18} < F < F_{0.025,18,18}$$

$$F_0 \quad 0.3853 < F_0 < 2.5956$$

H_0

: H_0

$$S_F = 758.96m \quad ()$$

$$F_0 = \frac{1001.7^2}{758.96^2} = 1.74 \quad S_S = 1001.7m$$

$$0.3853 < F_0 < 2.5956$$

H_0

H_0

Minitab

() -

Minitab

: H_1

P-value > 0.05 ()

H_0

DF		F	P-value	
2	1492498	746249	0.22	0.804
16	54085633	3380352		
18	55578131			

(

: H_0

H_0 ()

$H_0: \mu = 0$ $H_1: \mu < 0$ $\alpha = 0.05$	$T = \frac{\bar{X} - \mu_0}{\frac{s}{\sqrt{n}}}$	$V = n - 1$
N	N	N
19	62441	12791
19	62072	12517
P-Value = 0.929		
$H_0: \mu = 0$ $H_1: \mu > 0$ $\alpha = 0.05$	$T = \frac{\bar{X} - \mu_0}{\frac{s}{\sqrt{n}}}$	$V = n - 1$
N	N	N
19	1063	174
19	1230	230
P-Value = 0.566		

- 1- Montgomery, D.C. (2001). *Design and Analysis of Experiments*. John Wiley & Sons, New York.
- 2- Myers, R.H. and Montgomery, D.C. (2002). *Response Surface Methodology*. John Wiley & Sons, New York.
- 3- Santner, T.J., Williams, B.J. and Notz, W.I (2003). *The Design and Analysis of Computer Experiments*. Springer-Verlag Inc., New York.
- 4- Koehler, J.R. and Owen, A.B. (1996). "Computer experiments." *Handbook of statistics*. Vol. 13, Edited by Ghosh, S., Rao, C., Elsevier Science.

-
- 5- Sacks, J., Welch, W.J., Mitchell, J.J. and Wynn, H.P. (1989). "Design and analysis of computer experiments." *Statistical Science*, 4(4), PP. 409-435.
 - 6- Butler, N.A. (2001), "Optimal and orthogonal latin hypercube design for computer experiments." *Biometrika*, 88(3), PP. 847-857.
 - 7- Mckay, M.D., Beckman, R.J. and Conover, W.J. (1979), "A comparison of three method for selecting values of input variables in the analysis of output from a computer code." *Technometrics*, 21(2), PP. 239-245.
 - 8- Welch, W.J., Buck, R.J., Sacks, J. and et. al. (1992). "Screening, predicting and computer experiments." *Technometrics*, 34(1), 1992, PP. 15-25.
 - 9- Sacks, J., Schiller, S.B. and Welch, W.J. (1989), "Designs for computer experiments." *Technometrics*, 31(1), PP. 41-47.
 - 10- Houston, D., Ferreira, S. and Montgomery, D.C. (2005), "Using unreplicated 2^{k-r} design for characterizing moderately dimensioned deterministic computer models." *Quality and Reliability Engineering International*, 21, PP. 809-824.
 - 11- Li, R. (2002) "Model selection for analysis of uniform design and computer experiments." *International Journal of Reliability, Quality and Safety Engineering*, 9(4), PP. 367-382.
 - 12- Kennedy, M.C. and O'Hagan, A. (2001) "Bayesian calibration of computer models." *Journal of Royal Statistical Society, (Series B)*, 63(3), PP. 425-464.
 - 13- Bayarri, M.J., Berger, J.O., Higdon, D., Kennedy, M.C. and et al. (2002). "A Framework for validation of computer models." Technical Report, 128, National Institute of Statistical Science (NISS), www.niss.org.
 - 14- *Military Handbook*, (1990). "Design of aerodynamically stabilized free rockets." MIL-HDBK_762 (MI).
 - 15- MATLAB Statistical Toolbox Version 6.5 (2002), Math Works Inc.
 - 16- Atkinson, A.C., Donev, A.N. (1992). *Optimum Experimental Designs* Oxford University Press.
 - 17- Lee, J. (1998). "Constrained maximum-entropy sampling." *Operations Research*, 46(5), PP. 655-664.
 - 18- Papoulis, A. and Pillai, S.U. (2002). *Probability, Random Variables and stochastic processes* 4th edition, McGraw-Hill Companies, Inc.

واژه‌های انگلیسی به ترتیب استفاده در متن

- 1- Deterministic
 - 2- Latin Hypercube
 - 3- Paired T-Test
 - 4- Information Matrix
-