

$$(S) \left\{ \begin{array}{l} \text{Find } \vec{u}: \bar{\Omega} \times (0, T) \rightarrow \mathbb{R}^{n_{sd}} \text{ s.t.} \\ \rho u_{i,t} = \sigma_{ij,j} + f_i \quad \text{in } \Omega \times (0, T) \\ u_i = g_i \quad \text{on } \Gamma_g \times (0, T) \\ \sigma_{ij} n_j = h_i \quad \text{on } \Gamma_h \times (0, T) \\ u_i|_{t=0} = u_0 \quad \text{in } \Omega \\ u_{i,t}|_{t=0} = v_0 \quad \text{in } \Omega \end{array} \right.$$

In a semi-discrete approach, the spatial derivative is treated by Galerkin finite element method, and the time derivative is left to be treated separately.

$$(w) \left\{ \begin{array}{l} \text{Find } u_i(t) \in \mathcal{S}_i \quad t \in (0, T) \text{ s.t. for } \forall w \in \mathcal{V} \\ (w, \rho \ddot{u}_i) + a(w, u) = (w, f) + (w, h)_{\Gamma} \\ (w, \rho u(0)) = (w, \rho u_0) \\ (w, \rho \dot{u}(0)) = (w, \rho v_0) \end{array} \right.$$

$$u^h = v^h + g^h \Rightarrow (w^h, \rho \ddot{u}^h) = (w^h, \rho \ddot{v}^h) + (w^h, \rho \ddot{g}^h) \\ a(w^h, u^h) = a(w^h, v^h) + a(w^h, g^h)$$

Note, the corresponding (S)-problem is

$$\rho \ddot{u}_i + a \rho \dot{u}_i = \sigma_{ij} + f_i$$

$$\sigma_{ij} = C_{ijkl} (u_{k,l} + b_{ijkl})$$

and the right-hand side of (G) becomes

$$(w^h, f) + (w^h, g)_\Gamma - (w^h, \rho \ddot{g}^h) - a (w^h, \dot{g}^h) - a (w^h, b \dot{g}^h) - (w^h, a \dot{g}^h).$$

Consider the semi-discrete problem:

$$\left\{ \begin{array}{l} M \ddot{d} + C \dot{d} + K d = F \\ d(0) = d_0 \\ \dot{d}(0) = v_0 \end{array} \right.$$

$$\Delta t = t_{n+1} - t_n$$

$$a_{n+1} \approx \ddot{d}(t_{n+1})$$

$$v_{n+1} \approx \dot{d}(t_{n+1})$$

$$d_{n+1} \approx d(t_{n+1})$$

$$\left\{ \begin{array}{l} d_{n+1} = d_n + \Delta t v_n + \frac{\Delta t^2}{2} [(1-2\beta) a_n + 2\beta a_{n+1}] \\ v_{n+1} = v_n + \Delta t [(1-\gamma) a_n + \gamma a_{n+1}] \\ M a_{n+1} + C v_{n+1} + K d_{n+1} = F_{n+1} \end{array} \right.$$

The matrix problem can be written as :

$$\left\{ \begin{array}{l} \text{Find } d(t) : (0, T) \rightarrow \mathbb{R}^{n_{eq}} \quad \text{st.} \\ M \ddot{d} + K d = F \\ d(0) = d_0 \\ \dot{d}(0) = v_0 \end{array} \right.$$

$$M = [M_{pq}] \quad \text{with} \quad M_{pq} = (N_A \vec{e}_i, P N_B \vec{e}_j) = \delta_{ij} \int_{\Omega} N_A N_B d\Omega$$

$$P = ID(i, A) \quad Q = ID(j, B)$$

Remark: M is the mass matrix. It is symmetric and positive definite.

To introduce dissipative effect, we introduce a viscous damping matrix

$$M \ddot{d}(t) + C \dot{d}(t) + K d(t) = F(t).$$

A particularly convenient model for C is known as the

Rayleigh damping :

$$C = a M + b K$$

$\uparrow \quad \uparrow$
 two parameters.

Implementation : (a-form)

predictor: $\tilde{d}_{n+1} := d_n + \Delta t V_n + \frac{\Delta t^2}{2} [(1-2\beta) a_n + 2\beta \tilde{a}_{n+1}]$

$$\tilde{V}_{n+1} := V_n + \Delta t [(1-\gamma) a_n + \gamma \tilde{a}_{n+1}].$$

Corrector : $(M + \gamma \Delta t C + \beta \Delta t^2 K) \Delta a_{n+1} = F_{n+1} - M \tilde{a}_{n+1} - C \tilde{V}_{n+1} - K \tilde{d}_{n+1}.$

$$a_{n+1} = \tilde{a}_{n+1} + \Delta a_{n+1}$$

$$V_{n+1} = \tilde{V}_{n+1} + \gamma \Delta t \Delta a_{n+1}$$

$$d_{n+1} = \tilde{d}_{n+1} + \beta \Delta t^2 \Delta a_{n+1}.$$

- Constant displacement predictor :

$$\tilde{d}_{n+1} = d_n$$

$$\tilde{V}_{n+1} = V_n + \Delta t [(1-\gamma) a_n - \frac{\gamma}{\beta \Delta t} V_n - \frac{1-2\beta}{2\beta} \gamma a_n]$$

$$\tilde{a}_{n+1} = -\frac{1}{\beta \Delta t} V_n - \frac{1-2\beta}{2\beta} a_n$$

- Constant velocity predictor :

$$\tilde{V}_{n+1} = V_n$$

$$\tilde{a}_{n+1} = \frac{\gamma-1}{\gamma} a_n$$

$$\tilde{d}_{n+1} = d_n + \Delta t V_n + \frac{\Delta t^2}{2} [(1-2\beta) a_n + 2\beta \frac{\gamma-1}{\gamma} a_n].$$

- Zero acceleration predictor

$$\tilde{a}_{n+1} = 0$$

$$\tilde{d}_{n+1} = d_n + \Delta t v_n + \frac{\Delta t^2}{2} (1 - 2\beta) a_n$$

$$\tilde{v}_{n+1} = v_n + \Delta t (1 - \gamma) a_n.$$

Remark: $M^* := M + \gamma \Delta t C + \beta \Delta t^2 K$ is known as the effective mass matrix.

$M^* = M^L :=$ row-sum lumped mass matrix.

$$M_{pq}^L = \begin{cases} 0 & p \neq q \\ \sum_{Q=1}^{n_{eq}} M_{pQ} & p = q \end{cases}$$

can be used, but we need multi-ple correctors.

start.



predictor $i=0$

$$d_{n+1}^i = \tilde{d}$$

$$v_{n+1}^i = \tilde{v}$$

$$a_{n+1}^i = \tilde{a}$$

$$M^* \Delta a_{n+1}^i = F_{n+1} - \underbrace{M a_{n+1}^i - C v_{n+1}^i - K d_{n+1}^i}_{\Delta F_{n+1}^i}$$

Corrector:

$$\ddot{a}_{n+1}^i = \ddot{a}_{n+1}^i + \Delta \ddot{a}_{n+1}^i$$

$$\dot{v}_{n+1}^i = \dot{v}_{n+1}^i + \gamma \Delta t \Delta \ddot{a}_{n+1}^i$$

$$d_{n+1}^i = d_{n+1}^i + \beta \Delta t^2 \Delta \ddot{a}_{n+1}^i$$

Test if $\|\Delta F_{n+1}^i\| \leq \epsilon \|\Delta F_{n+1}^0\|$

No

Yes
 $n \leftarrow n+1$

$$\ddot{z} = \ddot{z} + 1$$

Accuracy: The newmark family achieves 2nd-order accuracy if and only if $\gamma = 1/2$.

Stability: Unconditional: $2\beta \geq \gamma \geq 1/2$

Conditional: $\beta < \gamma/2$

$$\omega^h \Delta t \leq \Omega_{crit}$$

||

$$\frac{\xi(\gamma - 1/2) + [\gamma/2 - \beta + \xi^2(\gamma - 1/2)^2]^{1/2}}{\gamma/2 - \beta}$$

Reduction to SDOF problem:

$$(K - \lambda M)\psi = 0$$

'undamped eigenproblem'

$$\psi_e^T M \psi_m = \delta_{em} \quad \psi_e^T K \psi_m = \lambda_e \delta_{em} \quad (\text{no sum})$$

$$\Rightarrow \psi_e^T C \psi_m = (a + b \lambda_e) \delta_{em} \quad (\text{no sum})$$

$$\omega_e := \lambda_e^{1/2} \quad \text{the } e\text{-th undamped frequency of vibration}$$

$$\xi_e := (\frac{a}{\omega_e} + b \omega_e) / 2 \quad \text{the } e\text{-th modal damping ratio}$$

$$d = \sum_{m=1}^{n_{eq}} d_{(m)} \psi_m$$

\uparrow
 Fourier coefficients

$$\psi_e^T \left\{ M \ddot{d} + C \dot{d} + K d = F \right\}$$

$$\Rightarrow \ddot{d}_{(e)} + 2 \xi_e \omega_e \dot{d}_{(e)} + \omega_e^2 d_{(e)} = F_{(e)}. \quad (\text{no sum})$$

For each mode, we have the Newmark scheme:

$$\begin{cases} a_{n+1} + 2 \xi \omega v_{n+1} + \omega^2 d_{n+1} = F_{n+1} \\ d_{n+1} = d_n + \Delta t v_n + \frac{\Delta t^2}{2} [(1-2\beta) a_n + 2\beta a_{n+1}] \\ v_{n+1} = v_n + \Delta t [(1-\gamma) a_n + \gamma a_{n+1}] \end{cases}$$

Then the discrete SDOF problem can be written as

$$y_{n+1} = A y_n + L_n \quad y_n = \begin{Bmatrix} d_n \\ v_n \end{Bmatrix}$$

refer to p. 496 for the formula of A.

Stability comes by

- (i) $\rho(A) \leq 1$, (ii) eigenvalues of multiplicity greater than 1 are strictly less than 1.
- where $\rho(A) = \max_i |\lambda_i(A)|$.

A list of well-known members of Newmark family.

Name	Type	β	γ	stability	accuracy
Trapezoidal rule (Ave. acceleration)	Implicit	$1/4$	$1/2$	unconditional	2
Linear acceleration	Implicit	$1/6$	$1/2$	$\Delta\omega_{crit} = 2\sqrt{3}$	2
Fox - Goodwin (royal road)	Implicit	$1/12$	$1/2$	$\Delta\omega_{crit} = \sqrt{6}$	2
Central diff.	Explicit	0	$1/2$	$\Delta\omega_{crit} = 2$	2

An unstable algorithm.

$$y_n = \int_0^1 \frac{x^n}{x+5} dx$$

$$\rightarrow y_n = \frac{1}{n} - 5y_{n-1}, \text{ with } y_0 = \ln(x+5) \Big|_0^1 = \ln 6 - \ln 5.$$

Correct value:

$$y_0 = 1.82 \times 10^{-1} \quad y_1 = 8.84 \times 10^{-2} \quad y_2 = 5.80 \times 10^{-2} \quad y_3 = 4.31 \times 10^{-2}$$

$$y_4 = 3.43 \times 10^{-2}$$

If we use the recurrence formula with a decimal numerical system with 3-digits:

$$\tilde{y}_0 = 1.82 \times 10^{-1} \quad \tilde{y}_1 = 9.00 \times 10^{-2} \quad \tilde{y}_2 = 5.00 \times 10^{-2} \quad \tilde{y}_3 = 8.30 \times 10^{-2}$$

$$\tilde{y}_4 = -1.65 \times 10^{-1}.$$

Analysis: $\tilde{y}_n = y_n + e_n$

$$\tilde{y}_n = \frac{1}{n} - 5\tilde{y}_{n-1} = \frac{1}{n} - 5y_{n-1} - 5e_{n-1} = y_n + 5e_{n-1}$$

$$\Rightarrow e_n = 5e_{n-1}$$

\times
error grows exponentially!

The modern integration scheme for structural dynamics:
generalized- α scheme

$$M a_{n+\alpha_m} + C v_{n+\alpha_f} + K d_{n+\alpha_f} = F_{n+\alpha_f}$$

$$d_{n+\alpha_f} = (1 - \alpha_f) d_n + \alpha_f d_{n+1}$$

$$v_{n+\alpha_f} = (1 - \alpha_f) v_n + \alpha_f v_{n+1}$$

$$a_{n+\alpha_m} = (1 - \alpha_m) a_n + \alpha_m a_{n+1}$$

$$v_{n+1} = v_n + \Delta t \left((1 - \gamma) a_n + \gamma a_{n+1} \right)$$

$$d_{n+1} = d_n + \Delta t v_n + \frac{\Delta t^2}{2} \left[(1 - 2\beta) a_n + 2\beta a_{n+1} \right]$$

Accuracy: 2-nd order accurate if

$$\gamma = \frac{1}{2} - \alpha_f + \alpha_m$$

$$\beta = \frac{1}{4} (1 - \alpha_f + \alpha_m)^2$$

Unconditional

Stability: $\alpha_m \geq \alpha_f \geq 1/2.$

Chung & Hulbert 1993 gives

$$\alpha_m = \frac{1 - \rho_\infty}{1 + \rho_\infty} \quad \alpha_f = \frac{1}{1 + \rho_\infty}.$$

ρ_∞ : spectral radius of A at highest frequency.