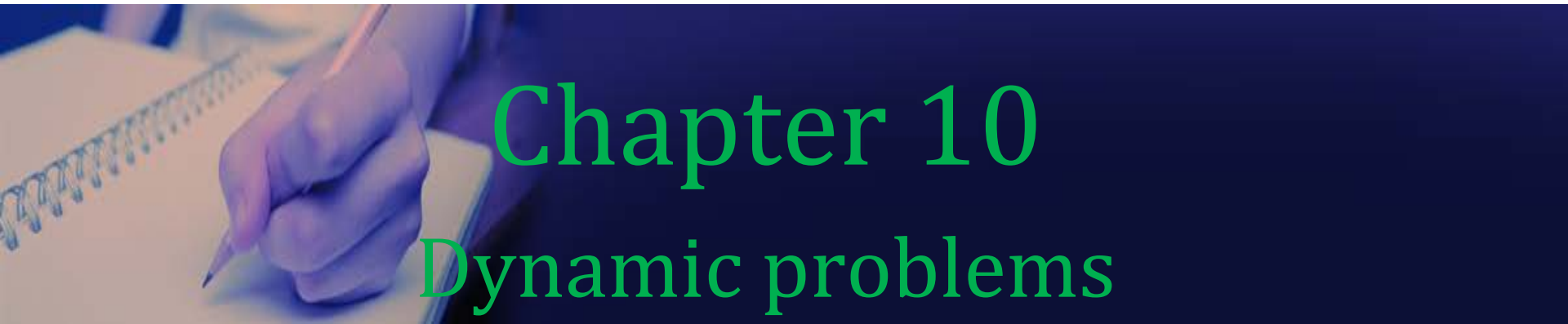




Structural Applications of Finite Elements



Chapter 10 Dynamic problems

2018-09-01



Outline



- ❖ **1D steady-state heat conduction**
- ❖ **2D steady-state heat conduction**
- ❖ **Torsion**

We define the Lagrangean by

$$L = T - \Pi$$

where T is the kinetic energy and Π is the potential energy.

$$I = \int_{t_1}^{t_2} L dt$$

If L can be expressed in terms of the generalized variables $(q_1, q_2, \dots, q_n, \dot{q}_1, \dot{q}_2, \dots, \dot{q}_n)$ where $\dot{q}_i = dq_i/dt$, then the equations of motion are given by

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = 0 \quad i = 1 \text{ to } n$$

$$T = \frac{1}{2} m_1 \dot{x}_1^2 + \frac{1}{2} m_2 \dot{x}_2^2$$

$$\Pi = \frac{1}{2} k_1 x_1^2 + \frac{1}{2} k_2 (x_2 - x_1)^2$$

Using $L = T - \Pi$, we obtain the equations of motion

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{x}_1} \right) - \frac{\partial L}{\partial x_1} = m_1 \ddot{x}_1 + k_1 x_1 - k_2 (x_2 - x_1) = 0$$

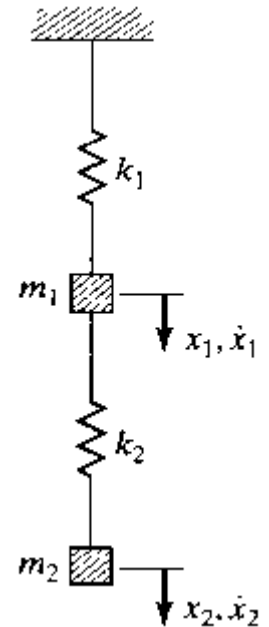
$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{x}_2} \right) - \frac{\partial L}{\partial x_2} = m_2 \ddot{x}_2 + k_2 (x_2 - x_1) = 0$$

which can be written in the form

$$\begin{bmatrix} m_1 & 0 \\ 0 & m_2 \end{bmatrix} \begin{Bmatrix} \ddot{x}_1 \\ \ddot{x}_2 \end{Bmatrix} + \begin{bmatrix} (k_1 + k_2) & -k_2 \\ -k_2 & k_2 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \end{Bmatrix} = \mathbf{0}$$

which is of the form

$$\mathbf{M}\ddot{\mathbf{x}} + \mathbf{K}\mathbf{x} = \mathbf{0}$$



$$T = \frac{1}{2} \int_V \dot{\mathbf{u}}^T \dot{\mathbf{u}} \rho dV$$

where ρ is the density (mass per unit volume) of the material and

$$\dot{\mathbf{u}} = [\dot{u}, \dot{v}, \dot{w}]^T$$

$$\mathbf{u} = \mathbf{N}\mathbf{q}$$

$$\dot{\mathbf{u}} = \mathbf{N}\dot{\mathbf{q}}$$

$$T_e = \frac{1}{2} \dot{\mathbf{q}}^T \left[\int_e \rho \mathbf{N}^T \mathbf{N} dV \right] \dot{\mathbf{q}} \quad \mathbf{m}^e = \int_e \rho \mathbf{N}^T \mathbf{N} dV$$

$$T = \sum_e T_e = \sum_e \frac{1}{2} \dot{\mathbf{q}}^T \mathbf{m}^e \dot{\mathbf{q}} = \frac{1}{2} \dot{\mathbf{Q}}^T \mathbf{M} \dot{\mathbf{Q}}$$

$$\Pi = \frac{1}{2} \mathbf{Q}^T \mathbf{K} \mathbf{Q} - \mathbf{Q}^T \mathbf{F} \quad L = T - \Pi$$

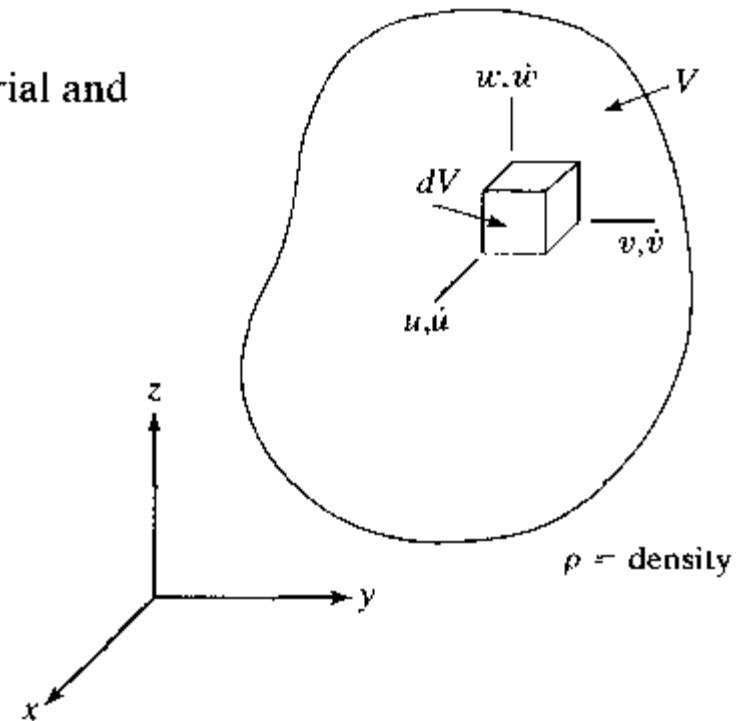
$$\mathbf{M}\ddot{\mathbf{Q}} + \mathbf{K}\mathbf{Q} = \mathbf{F}$$

$$\mathbf{M}\ddot{\mathbf{Q}} + \mathbf{K}\mathbf{Q} = 0$$

$$\mathbf{Q} = \mathbf{U} \sin \omega t$$

$$\mathbf{K}\mathbf{U} = \omega^2 \mathbf{M}\mathbf{U}$$

$$\mathbf{K}\mathbf{U} = \lambda \mathbf{M}\mathbf{U}$$



$$\mathbf{m}^e = \rho \int_e \mathbf{N}^T \mathbf{N} dV$$

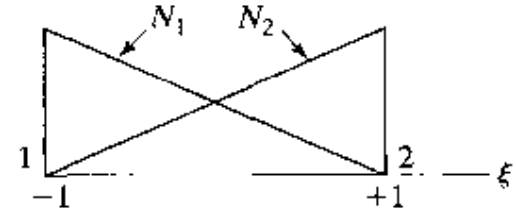
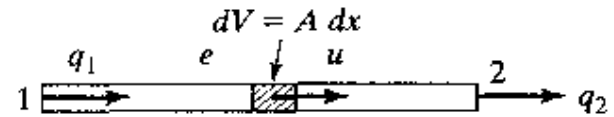
$$N_1 = \frac{1 - \xi}{2} \quad N_2 = \frac{1 + \xi}{2}$$

$$\mathbf{q}^T = [q_1 \quad q_2]$$

$$\mathbf{N} = [N_1 \quad N_2]$$

$$\mathbf{m}^e = \rho \int_e \mathbf{N}^T \mathbf{N} A dx = \frac{\rho A_e \ell_e}{2} \int_{-1}^{+1} \mathbf{N}^T \mathbf{N} d\xi$$

$$\mathbf{m}^e = \frac{\rho A_e \ell_e}{6} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$$



$$N_1 = \frac{1 - \xi}{2}$$

$$N_2 = \frac{1 + \xi}{2}$$

$$dx = \frac{\ell_e}{2} d\xi$$

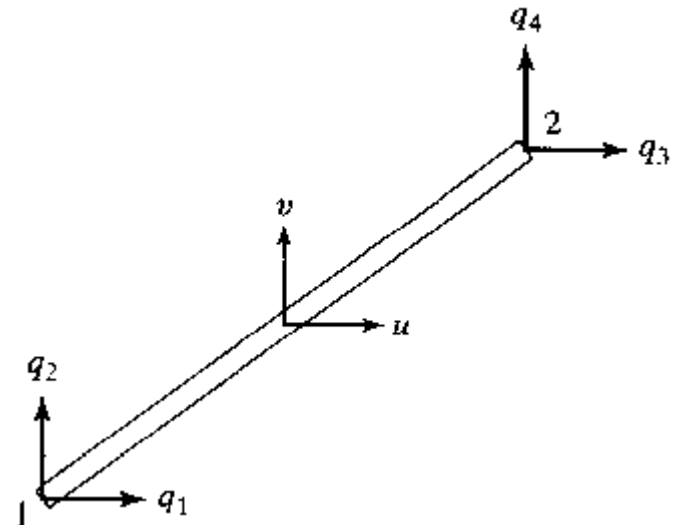
$$\mathbf{u}^I = [u \quad v]$$

$$\mathbf{q}^T = [q_1 \quad q_2 \quad q_3 \quad q_4]$$

$$\mathbf{N} = \begin{bmatrix} N_1 & 0 & N_2 & 0 \\ 0 & N_1 & 0 & N_2 \end{bmatrix}$$

$$N_1 = \frac{1 - \xi}{2} \quad N_2 = \frac{1 + \xi}{2}$$

$$\mathbf{m}^e = \frac{\rho A_e \ell_e}{6} \begin{bmatrix} 2 & 0 & 1 & 0 \\ 0 & 2 & 0 & 1 \\ 1 & 0 & 2 & 0 \\ 0 & 1 & 0 & 2 \end{bmatrix}$$



$$\mathbf{m}^e = \frac{\rho A_e \ell_e}{6} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \quad \frac{W}{2} \begin{bmatrix} \frac{2}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{2}{3} \end{bmatrix}$$

$$\mathbf{M}^e = \frac{W}{2} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\mathbf{u}^T = [u \quad v]$$

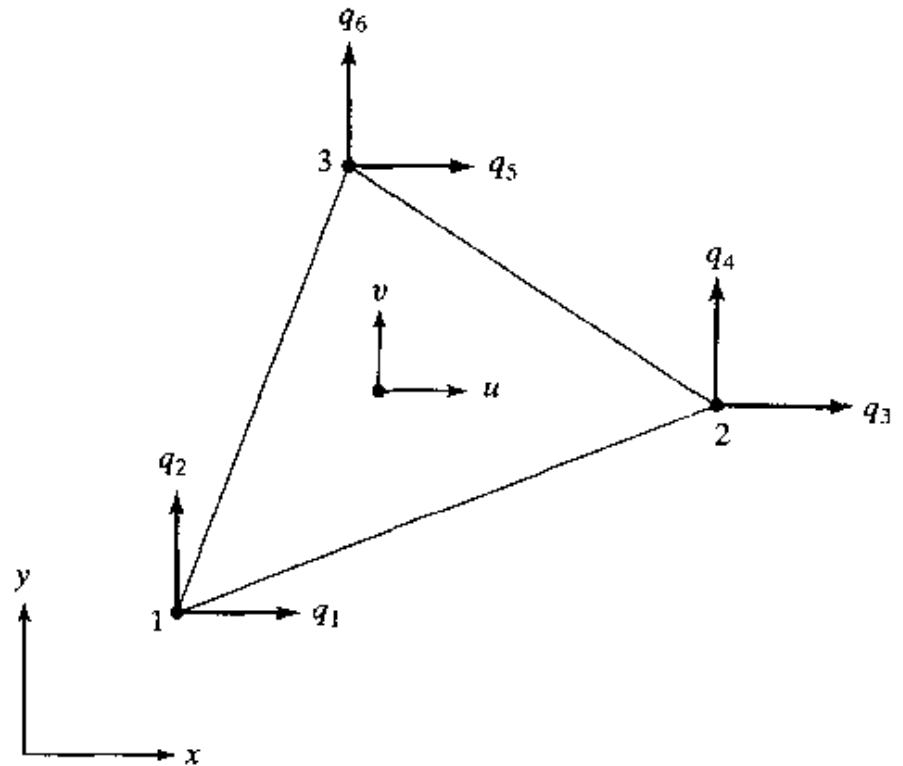
$$\mathbf{q}^T = [q_1 \quad q_2 \quad \cdots \quad q_6]$$

$$\mathbf{N} = \begin{bmatrix} N_1 & 0 & N_2 & 0 & N_3 & 0 \\ 0 & N_1 & 0 & N_2 & 0 & N_3 \end{bmatrix}$$

$$\mathbf{m}^e = \rho t_e \int_c \mathbf{N}^T \mathbf{N} dA$$

$$\mathbf{m}^e = \frac{\rho t_e A_e}{12} \begin{bmatrix} 2 & 0 & 1 & 0 & 1 & 0 \\ & 2 & 0 & 1 & 0 & 1 \\ & & 2 & 0 & 1 & 0 \\ & & & 2 & 0 & 1 \\ \text{Symmetric} & & & & 2 & 0 \\ & & & & & 2 \end{bmatrix}$$

$$\frac{W}{3} \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$



$$\mathbf{u}^T = [u \quad w]$$

$$\mathbf{m}^e = \int_e \rho \mathbf{N}^T \mathbf{N} dV = \int_e \rho \mathbf{N}^T \mathbf{N} 2\pi r dA$$

$$\mathbf{m}^e = 2\pi\rho \int_e (N_1 r_1 + N_2 r_2 + N_3 r_3) \mathbf{N}^T \mathbf{N} dA$$

$$\int_e N_1^3 dA = \frac{2A_e}{20}, \int_e N_1^2 N_2 dA = \frac{2A_e}{60}, \int_e N_1 N_2 N_3 dA = \frac{2A_e}{120}, \text{etc.}$$

$$\bar{r} = \frac{r_1 + r_2 + r_3}{3}$$

$$\mathbf{m}_e = \frac{\pi\rho A_e}{10} \begin{bmatrix} \frac{4}{3}r_1 + 2\bar{r} & 0 & 2\bar{r} - \frac{r_3}{3} & 0 & 2\bar{r} - \frac{r_2}{3} & 0 \\ & \frac{4}{3}r_1 + 2\bar{r} & 0 & 2\bar{r} - \frac{r_3}{3} & 0 & 2\bar{r} - \frac{r_2}{3} \\ & & \frac{4}{3}r_2 + 2\bar{r} & 0 & 2\bar{r} - \frac{r_1}{3} & 0 \\ & & & \frac{4}{3}r_2 + 2\bar{r} & 0 & 2\bar{r} - \frac{r_1}{3} \\ & & & & \frac{4}{3}r_3 + 2\bar{r} & 0 \\ & \text{Symmetric} & & & & \frac{4}{3}r_3 + 2\bar{r} \end{bmatrix}$$

$$\mathbf{u}^1 = [u \quad v]$$

$$\mathbf{q}^T = [q_1 \quad q_2 \quad \cdots \quad q_8]$$

$$\mathbf{N} = \begin{bmatrix} N_1 & 0 & N_2 & 0 & N_3 & 0 & N_4 & 0 \\ 0 & N_1 & 0 & N_2 & 0 & N_3 & 0 & N_4 \end{bmatrix}$$

$$\mathbf{m}^e = \rho t_e \int_{-1}^1 \int_{-1}^1 \mathbf{N}^T \mathbf{N} \det \mathbf{J} d\xi d\eta$$

$$\mathbf{u}^T = [u \quad v \quad w]$$

$$\mathbf{N} = \begin{bmatrix} N_1 & 0 & 0 & N_2 & 0 & 0 & N_3 & 0 \\ 0 & N_1 & 0 & 0 & N_2 & 0 & 0 & N_3 \\ 0 & 0 & N_1 & 0 & 0 & N_2 & 0 & 0 \end{bmatrix} \quad \mathbf{m}^e = \frac{\rho V_e}{20}$$

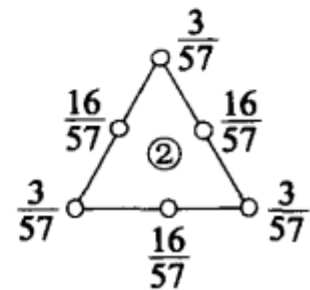
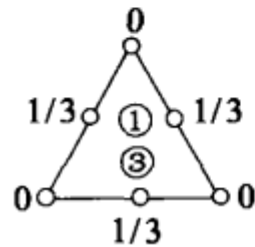
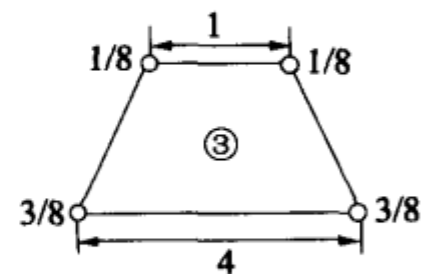
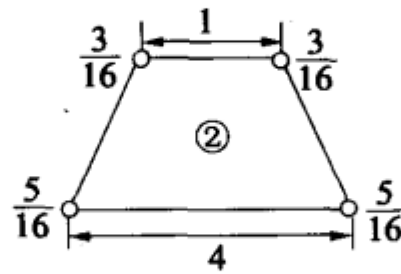
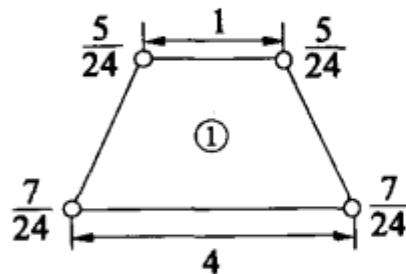
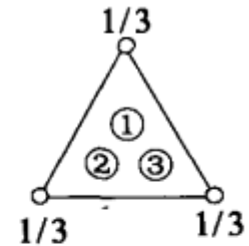
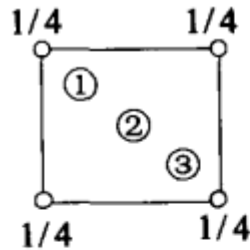
$$\begin{bmatrix} 2 & 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 \\ & 2 & 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 & 0 \\ & & 2 & 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 \\ & & & 2 & 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 \\ & & & & 2 & 0 & 0 & 1 & 0 & 0 & 1 & 0 \\ & & & & & 2 & 0 & 0 & 1 & 0 & 0 & 1 \\ & & & & & & 2 & 0 & 0 & 1 & 0 & 0 \\ & & & & & & & 2 & 0 & 0 & 1 & 0 \\ & & & & & & & & 2 & 0 & 0 & 1 \\ & & & & & & & & & 2 & 0 & 0 \\ & & & & & & & & & & 2 & 0 \\ & & & & & & & & & & & 2 \end{bmatrix}$$

$$\sum_r \tilde{M}_{rr} = \int_V \rho dV$$

$$\tilde{M}_{rr} = \sum_s M_{rs}$$

$$\tilde{M}_{rr} = \alpha M_{rr}$$

将结点取为积分点



大型系统的特征值求解



- 向量迭代法
- 变换法
- 瑞利-里兹法
- 子空间迭代法
- Lanczos迭代法

$$\mathbf{K}\bar{\mathbf{x}}_{k+1} = \mathbf{M}\mathbf{x}_k$$

$$\mathbf{x}_{k+1} = \frac{\bar{\mathbf{x}}_{k+1}}{(\bar{\mathbf{x}}_{k+1}^T \mathbf{M} \bar{\mathbf{x}}_{k+1})^{\frac{1}{2}}}$$

为了提高计算效率，便于程序实现，引入向量

$$\mathbf{y}_k = \mathbf{M}\mathbf{x}_k$$

$$\bar{\mathbf{y}}_{k+1} = \mathbf{M}\bar{\mathbf{x}}_{k+1}$$

将式(3.71)和(3.72)代入式(3.55)和(3.56)中，并在式(3.56)两边左乘 \mathbf{M}

$$\mathbf{K}\bar{\mathbf{x}}_{k+1} = \mathbf{y}_k$$

$$\mathbf{y}_{k+1} = \frac{\bar{\mathbf{y}}_{k+1}}{(\bar{\mathbf{x}}_{k+1}^T \bar{\mathbf{y}}_{k+1})^{\frac{1}{2}}}$$

式(3.66)可改写为

$$\rho(\bar{\mathbf{x}}_{k+1}) = \frac{\bar{\mathbf{x}}_{k+1}^T \mathbf{y}_k}{\bar{\mathbf{x}}_{k+1}^T \bar{\mathbf{y}}_{k+1}}$$

迭代过程为

1. 选取初始迭代向量 \mathbf{x}_1 , 利用式(3.71)计算 \mathbf{y}_1 , 并令 $k = 1$;

2. 对矩阵 \mathbf{K} 进行LDLT分解, 即 $\mathbf{K} = \mathbf{L}\mathbf{D}\mathbf{L}^T$;

3. 回代求解代数方程组(3.73), 得向量 $\bar{\mathbf{x}}_{k+1}$;

4. 由式(3.72)计算 $\bar{\mathbf{y}}_{k+1}$;

5. 由式(3.75)计算瑞利商 $\rho(\bar{\mathbf{x}}_{k+1})$;

6. 利用式(3.74)对 $\bar{\mathbf{x}}_{k+1}$ 正则化;

7. 检查 $\frac{|\rho(\bar{\mathbf{x}}_{k+1}) - \rho(\bar{\mathbf{x}}_k)|}{\rho(\bar{\mathbf{x}}_{k+1})} \leq \text{tol}$?

(1) 成立, 则已收敛, 且有 $\lambda_1 = \rho(\bar{\mathbf{x}}_{k+1})$, $\phi_1 = \mathbf{x}_{k+1} = \frac{\bar{\mathbf{x}}_{k+1}}{(\bar{\mathbf{x}}_{k+1}^T \bar{\mathbf{y}}_{k+1})^{\frac{1}{2}}}$

(2) 不成立, 则令 $k = k + 1$, 转向3继续迭代。

例 3-1 用向量迭代法求广义特征值问题 $K\phi = \lambda M\phi$ 的第一阶特征对 (λ_1, ϕ_1) , 其中

$$K = \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 1 \end{bmatrix}, \quad M = \begin{bmatrix} 0 & & & \\ & 2 & & \\ & & 0 & \\ & & & 1 \end{bmatrix}$$

并取误差范数 $\text{tol} = 10^{-6}$ 。本问题的精确解为

$$\lambda_1 = \frac{1}{2} - \frac{\sqrt{2}}{4}, \quad \phi_1 = \left[\frac{1}{4} \quad \frac{1}{2} \quad \frac{1+\sqrt{2}}{4} \quad \frac{\sqrt{2}}{2} \right]^T$$

$$\lambda_2 = \frac{1}{2} + \frac{\sqrt{2}}{4}, \quad \phi_2 = \left[-\frac{1}{4} \quad -\frac{1}{2} \quad \frac{-1+\sqrt{2}}{4} \quad \frac{\sqrt{2}}{2} \right]^T$$

$$\lambda_3 = \infty, \quad \phi_3 = [1 \quad 0 \quad 0 \quad 0]^T$$

$$\lambda_4 = \infty, \quad \phi_4 = [0 \quad 0 \quad 1 \quad 0]^T$$

解：取初始向量为

$$\mathbf{x}_1 = [1 \ 1 \ 1 \ 1]^T$$

对 $k = 1$, 有

$$\mathbf{y}_1 = [0 \ 2 \ 0 \ 1]^T$$

$$\bar{\mathbf{x}}_2 = [3 \ 6 \ 7 \ 8]^T$$

$$\bar{\mathbf{y}}_2 = [0 \ 12 \ 0 \ 8]$$

$$\rho(\bar{\mathbf{x}}_2) = 0.1470588$$

$$\mathbf{y}_2 = [0 \ 1.02899 \ 0 \ 0.68599]$$

k	$\bar{\mathbf{x}}_{k+1}$	$\bar{\mathbf{y}}_{k+1}$	$\rho(\bar{\mathbf{x}}_{k+1})$	$\frac{ \lambda_1^{(k+1)} - \lambda_1^{(k)} }{\lambda_1^{(k+1)}}$	\mathbf{y}_k
1	$\begin{bmatrix} 3 \\ 6 \\ 7 \\ 8 \end{bmatrix}$	$\begin{bmatrix} 0 \\ 12 \\ 0 \\ 8 \end{bmatrix}$	0.1470588	—	$\begin{bmatrix} 0 \\ 1.02899 \\ 0 \\ 0.68599 \end{bmatrix}$
2	$\begin{bmatrix} 1.71499 \\ 3.42997 \\ 4.11597 \\ 4.10896 \end{bmatrix}$	$\begin{bmatrix} 0 \\ 6.85994 \\ 0 \\ 4.80196 \end{bmatrix}$	0.1464646	4.057×10^{-3}	$\begin{bmatrix} 0 \\ 1.00504 \\ 0 \\ 0.70353 \end{bmatrix}$
3	$\begin{bmatrix} 1.70856 \\ 3.41713 \\ 4.12066 \\ 4.82418 \end{bmatrix}$	$\begin{bmatrix} 0 \\ 6.83426 \\ 0 \\ 4.82418 \end{bmatrix}$	0.1464471	1.195×10^{-4}	$\begin{bmatrix} 0 \\ 1.00087 \\ 0 \\ 0.70649 \end{bmatrix}$
4	$\begin{bmatrix} 1.70736 \\ 3.41472 \\ 4.12121 \\ 4.82771 \end{bmatrix}$	$\begin{bmatrix} 0 \\ 6.82944 \\ 0 \\ 4.82771 \end{bmatrix}$	0.1464466	3.519×10^{-6}	$\begin{bmatrix} 0 \\ 1.00015 \\ 0 \\ 0.70700 \end{bmatrix}$
5	$\begin{bmatrix} 1.70715 \\ 3.41430 \\ 4.12130 \\ 4.82830 \end{bmatrix}$	$\begin{bmatrix} 0 \\ 6.82860 \\ 0 \\ 4.82830 \end{bmatrix}$	0.1464466	1.03589×10^{-7}	$\begin{bmatrix} 0 \\ 1.00003 \\ 0 \\ 0.70709 \end{bmatrix}$

$$\mathbf{M}\bar{\mathbf{x}}_{k+1} = \mathbf{K}\mathbf{x}_k$$

$$\mathbf{x}_{k+1} = \frac{\bar{\mathbf{x}}_{k+1}}{(\bar{\mathbf{x}}_{k+1}^T \mathbf{M} \bar{\mathbf{x}}_{k+1})^{\frac{1}{2}}}$$

$$(\mathbf{K} - \alpha \mathbf{M})\phi = \hat{\lambda} \mathbf{M}\phi$$

Rayleigh quotient iteration

1. 选取初始迭代向量 \mathbf{x}_1 和初始移轴量 $\rho(\bar{\mathbf{x}}_1)$, 计算 $\mathbf{y}_1 = \mathbf{M}\mathbf{x}_1$, 并令 $k = 1$;
2. 求解代数方程组 $[\mathbf{K} - \rho(\bar{\mathbf{x}}_k)\mathbf{M}]\bar{\mathbf{x}}_{k+1} = \mathbf{y}_k$;
3. 计算 $\bar{\mathbf{y}}_{k+1} = \mathbf{M}\bar{\mathbf{x}}_{k+1}$;
4. 计算瑞利商 $\rho(\bar{\mathbf{x}}_{k+1}) = \frac{\bar{\mathbf{x}}_{k+1}^T \mathbf{y}_k}{\bar{\mathbf{x}}_{k+1}^T \bar{\mathbf{y}}_{k+1}} + \rho(\bar{\mathbf{x}}_k)$;
5. 对 $\bar{\mathbf{y}}_{k+1}$ 正则化 $\mathbf{y}_{k+1} = \frac{\bar{\mathbf{y}}_{k+1}}{(\bar{\mathbf{x}}_{k+1}^T \bar{\mathbf{y}}_{k+1})^{1/2}}$;

1. 选取 $n \times q$ 阶初始迭代矩阵 $X_1 = [x_1^{(1)} \ x_2^{(1)} \ \cdots \ x_q^{(1)}]$, 计算 $Y_1 = MX_1$, 并令 $k = 1$ 。

2. 解方程

$$K\bar{X}_{k+1} = Y_k \quad (3.189)$$

3. 计算

$$\bar{Y}_{k+1} = M\bar{X}_{k+1} \quad (3.190)$$

4. 以 \bar{X}_{k+1} 为里兹基向量, 计算缩减自由度后的刚度矩阵 \bar{K} 和质量矩阵 \bar{M} , 即

$$\bar{K} = \bar{X}_{k+1}^T Y_k \quad (3.191)$$

$$\bar{M} = \bar{X}_{k+1}^T \bar{Y}_{k+1} \quad (3.192)$$

5. 求解广义特征值问题

$$\bar{K}\bar{\Phi} = \bar{M}\bar{\Phi}\bar{\Lambda} \quad (3.193)$$

得到全部 q 个特征值 $\bar{\lambda}_i (i = 1, 2, \cdots, q)$ 和相应的特征向量 $\bar{\phi}_i$, 即

$$\bar{\Lambda} = \text{diag}(\bar{\lambda}_1, \bar{\lambda}_2, \cdots, \bar{\lambda}_q) \quad (3.194)$$

$$\bar{\Phi} = [\bar{\phi}_1, \bar{\phi}_2, \cdots, \bar{\phi}_q] \quad (3.195)$$

6. 如果各特征值已满足精度要求 $\frac{|\bar{\lambda}_i^{(k+1)} - \bar{\lambda}_i^{(k)}|}{\bar{\lambda}_i^{(k+1)}} < \text{tol}, i = 1, 2, \cdots, p$,

用Sturm序列检查是否已求得了全部待求的特征对, 并取

$$\Phi = X_{k+1} = \bar{X}_{k+1} \bar{\Phi} \quad (3.196)$$

$$\Lambda = [\bar{\lambda}_1, \bar{\lambda}_2, \cdots, \bar{\lambda}_q] \quad (3.197)$$

否则计算

$$Y_{k+1} = \bar{Y}_{k+1} \bar{\Phi}$$

$$\mathbf{K} = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 4 & -1 \\ 0 & -1 & 2 \end{bmatrix}; \quad \mathbf{M} = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \frac{1}{2} \end{bmatrix} \quad \lambda_1 = 2, \lambda_2 = 4, \lambda_3 = 6$$

解： 初始迭代矩阵 \mathbf{X}_1 取为

$$\mathbf{X}_1 = \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 1 & 0 \end{bmatrix}; \quad \mathbf{Y}_1 = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} \\ 1 & 0 \\ \frac{1}{2} & 0 \end{bmatrix}$$

由式(3.189) ~ (3.198)得

$$\bar{\mathbf{X}}_2 = \mathbf{K}^{-1} \mathbf{Y}_1 = \begin{bmatrix} 0.5 & 0.29167 \\ 0.5 & 0.08333 \\ 0.5 & 0.04167 \end{bmatrix}$$

$$\bar{\mathbf{Y}}_2 = \mathbf{M} \bar{\mathbf{X}}_2 = \begin{bmatrix} 0.25 & 0.14583 \\ 0.25 & 0.08333 \\ 0.25 & 0.02083 \end{bmatrix}$$

$$\bar{\mathbf{K}} = \bar{\mathbf{X}}_2^T \bar{\mathbf{Y}}_1 = \begin{bmatrix} 1 & 0.25 \\ 0.25 & 0.14583 \end{bmatrix}$$

$$\bar{\mathbf{M}} = \bar{\mathbf{X}}_2^T \bar{\mathbf{Y}}_2 = \begin{bmatrix} 0.5 & 0.125 \\ 0.125 & 0.05035 \end{bmatrix}$$

解广义特征值问题 $\bar{K}\bar{\Phi} = \bar{M}\bar{\Phi}\bar{\Lambda}$, 得

$$\bar{\Lambda} = \begin{bmatrix} 2 & 0 \\ 0 & 4.3636 \end{bmatrix}, \quad \bar{\Phi} = \begin{bmatrix} -1 & 0.2425350 \\ 0 & -0.9701425 \end{bmatrix}$$

按类似的计算过程, 继续迭代, 经过16次迭代最终收敛($\text{tol} = 10^{-6}$)于:

$$\Lambda = \begin{bmatrix} 2.0 & 0 \\ 0 & 4.0000023 \end{bmatrix}, \quad \Phi = \begin{bmatrix} -0.7071 & -1.0008 \\ -0.7071 & 0.0008 \\ -0.7071 & 0.9992 \end{bmatrix}$$

如果取 $q = 3$, 即

$$X_1 = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

则只需一次迭代即得到了精确解:

$$\Lambda = \begin{bmatrix} 2 & & \\ & 4 & \\ & & 6 \end{bmatrix}, \quad \Phi = \begin{bmatrix} -0.7071 & -1.0 & 0.7071 \\ -0.7071 & 0.0 & 0.7071 \\ -0.7071 & 1.0 & 0.7071 \end{bmatrix}$$

运动方程的求解

$$M\ddot{a}_t + C\dot{a}_t + Ka_t = Q_t$$

- 振型叠加法
- Central difference method
- Houbolt法
- Newmark法
- Wilson θ 法
- 广义 α 方法
- 精细积分法
- 其他

Central difference method



$$\mathbf{a}_{t+\Delta t} = \mathbf{a}_t + \dot{\mathbf{a}}_t \Delta t + \frac{1}{2} \ddot{\mathbf{a}}_t \Delta t^2 + \frac{1}{6} \ddot{\mathbf{a}}_t \Delta t^3 + O(\Delta t^4)$$

$$\mathbf{a}_{t-\Delta t} = \mathbf{a}_t - \dot{\mathbf{a}}_t \Delta t + \frac{1}{2} \ddot{\mathbf{a}}_t \Delta t^2 - \frac{1}{6} \ddot{\mathbf{a}}_t \Delta t^3 + O(\Delta t^4)$$

$$\dot{\mathbf{a}}_t \Delta t = \frac{1}{2} (\mathbf{a}_{t+\Delta t} - \mathbf{a}_{t-\Delta t}) + O(\Delta t^3)$$

$$\ddot{\mathbf{a}}_t \Delta t^2 = (\mathbf{a}_{t+\Delta t} - 2\mathbf{a}_t + \mathbf{a}_{t-\Delta t}) + O(\Delta t^4)$$

$$\dot{\mathbf{a}}_t = \frac{1}{2\Delta t} (\mathbf{a}_{t+\Delta t} - \mathbf{a}_{t-\Delta t})$$

$$\ddot{\mathbf{a}}_t = \frac{1}{\Delta t^2} (\mathbf{a}_{t+\Delta t} - 2\mathbf{a}_t + \mathbf{a}_{t-\Delta t})$$

$$\mathbf{M} \ddot{\mathbf{a}}_t + \mathbf{C} \dot{\mathbf{a}}_t + \mathbf{K} \mathbf{a}_t = \mathbf{Q}_t$$

$$\hat{\mathbf{M}} \mathbf{a}_{t+\Delta t} = \hat{\mathbf{Q}}_t$$

$$\hat{\mathbf{M}} = \left(\frac{1}{\Delta t^2} \mathbf{M} + \frac{1}{2\Delta t} \mathbf{C} \right)$$

$$\hat{\mathbf{Q}}_t = \mathbf{Q}_t - \left(\mathbf{K} - \frac{2}{\Delta t^2} \mathbf{M} \right) \mathbf{a}_t - \left(\frac{1}{\Delta t^2} \mathbf{M} - \frac{1}{2\Delta t} \mathbf{C} \right) \mathbf{a}_{t-\Delta t}$$

$$\mathbf{a}_{-\Delta t} = \mathbf{a}_0 - \dot{\mathbf{a}}_0 \Delta t + \frac{1}{2} \ddot{\mathbf{a}}_0 \Delta t^2$$

Explicit

1. 初始计算

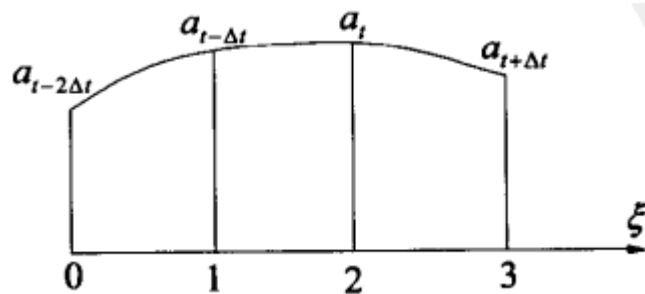
- (1) 形成刚度矩阵 \mathbf{K} , 质量阵 \mathbf{M} 和阻尼阵 \mathbf{C} ;
- (2) 给定 \mathbf{a}_0 、 $\dot{\mathbf{a}}_0$, 并求解 $\ddot{\mathbf{a}}_0$;
- (3) 选择时间步长 Δt , 并计算积分常数 $c_0 = 1/\Delta t^2$ 、 $c_1 = 1/2\Delta t$ 、 $c_2 = 2c_0$ 、 $c_3 = 1/c_2$;
- (4) 计算 $\mathbf{a}_{-\Delta t} = \mathbf{a}_0 - \Delta t\dot{\mathbf{a}}_0 + c_3\ddot{\mathbf{a}}_0$;
- (5) 形成有效质量矩阵(effective mass matrix): $\hat{\mathbf{M}} = c_0\mathbf{M} + c_1\mathbf{C}$;
- (6) 对 $\hat{\mathbf{M}}$ 进行三角分解: $\hat{\mathbf{M}} = \mathbf{L}\mathbf{D}\mathbf{L}^T$.

2. 对于每一时间步

- (1) 计算时刻 t 的有效载荷 $\hat{\mathbf{Q}}_t$: $\hat{\mathbf{Q}}_t = \mathbf{Q}_t - (\mathbf{K} - c_2\mathbf{M})\mathbf{a}_t - (c_0\mathbf{M} - c_1\mathbf{C})\mathbf{a}_{t-\Delta t}$;
- (2) 求解时刻 $t + \Delta t$ 的位移 $\mathbf{L}\mathbf{D}\mathbf{L}^T\mathbf{a}_{t+\Delta t} = \hat{\mathbf{Q}}_t$;
- (3) 如果需要, 计算时刻 t 的加速度和速度

$$\ddot{\mathbf{a}}_t = c_0(\mathbf{a}_{t-\Delta t} - 2\mathbf{a}_t + \mathbf{a}_{t+\Delta t})$$

$$\dot{\mathbf{a}}_t = c_1(-\mathbf{a}_{t-\Delta t} + \mathbf{a}_{t+\Delta t})$$



$$N_i = \prod_{\substack{j=1 \\ j \neq i}}^4 \frac{\xi - \xi_j}{\xi_i - \xi_j}, \quad \xi = \frac{\tau - t + 2\Delta t}{\Delta t} \quad (0 \leq \xi \leq 3)$$

$$a(\xi) = \sum_{i=1}^4 N_i a_i = N_1 a_{t+\Delta t} + N_2 a_t + N_3 a_{t-\Delta t} + N_4 a_{t-2\Delta t}$$

$$a(\xi) = \frac{1}{6}\xi(\xi-1)(\xi-2)a_{t+\Delta t} - \frac{1}{2}\xi(\xi-1)(\xi-3)a_t + \frac{1}{2}\xi(\xi-2)(\xi-3)a_{t-\Delta t} - \frac{1}{6}(\xi-1)(\xi-2)(\xi-3)a_{t-2\Delta t}$$

$$\dot{a}_{t+\Delta t} = \frac{1}{6\Delta t}(11a_{t+\Delta t} - 18a_t + 9a_{t-\Delta t} - 2a_{t-2\Delta t}) \quad \xi = 3$$

$$\ddot{a}_{t+\Delta t} = \frac{1}{\Delta t^2}(2a_{t+\Delta t} - 5a_t + 4a_{t-\Delta t} - a_{t-2\Delta t})$$



$$\dot{a}_{t+\Delta t} = \frac{1}{6\Delta t}(11a_{t+\Delta t} - 18a_t + 9a_{t-\Delta t} - 2a_{t-2\Delta t})$$
$$\ddot{a}_{t+\Delta t} = \frac{1}{\Delta t^2}(2a_{t+\Delta t} - 5a_t + 4a_{t-\Delta t} - a_{t-2\Delta t})$$



$$M\ddot{a}_{t+\Delta t} + C\dot{a}_{t+\Delta t} + Ka_{t+\Delta t} = Q_{t+\Delta t}$$

$$\hat{K}a_{t+\Delta t} = \hat{Q}_{t+\Delta t}$$

Implicit

$$\hat{K} = \left(\frac{2}{\Delta t^2}M + \frac{11}{6\Delta t}C + K \right)$$

$$\hat{Q}_{t+\Delta t} = Q_{t+\Delta t} + \left(\frac{5}{\Delta t^2}M + \frac{3}{\Delta t}C \right) a_t -$$
$$\left(\frac{4}{\Delta t^2}M + \frac{3}{2\Delta t}C \right) a_{t-\Delta t} + \left(\frac{1}{\Delta t^2}M + \frac{1}{3\Delta t}C \right) a_{t-2\Delta t}$$

1. 初始计算

- (1) 形成刚度矩阵 \mathbf{K} 、质量阵 \mathbf{M} 和阻尼阵 \mathbf{C} ;
- (2) 给定 \mathbf{a}_0 、 $\dot{\mathbf{a}}_0$, 并计算 $\ddot{\mathbf{a}}_0$;
- (3) 选择时间步长并计算积分常数

$$c_0 = \frac{2}{\Delta t^2}, \quad c_1 = \frac{11}{6\Delta t}, \quad c_2 = \frac{5}{\Delta t^2}, \quad c_3 = \frac{3}{\Delta t},$$

$$c_4 = -2c_0, \quad c_5 = -\frac{c_3}{2}, \quad c_6 = \frac{c_0}{2}, \quad c_7 = \frac{c_3}{9}$$

- (4) 使用其他起步算法计算 $\mathbf{a}_{\Delta t}$ 和 $\mathbf{a}_{2\Delta t}$;
- (5) 计算有效刚度(effective stiffness matrix) $\hat{\mathbf{K}} = \mathbf{K} + c_0\mathbf{M} + c_1\mathbf{C}$;
- (6) 对 $\hat{\mathbf{K}}$ 进行三角化: $\hat{\mathbf{K}} = \mathbf{L}\mathbf{D}\mathbf{L}^T$.

2. 对每一个时间步

- (1) 计算 $t + \Delta t$ 时刻的有效载荷(effective load)

$$\hat{\mathbf{Q}}_{t+\Delta t} = \mathbf{Q}_{t+\Delta t} + \mathbf{M}(c_2\mathbf{a}_t + c_4\mathbf{a}_{t-\Delta t} + c_6\mathbf{a}_{t-2\Delta t}) + \quad (4.$$

$$\mathbf{C}(c_3\mathbf{a}_t + c_5\mathbf{a}_{t-\Delta t} + c_7\mathbf{a}_{t-2\Delta t}) \quad (4.$$

- (2) 求解 $t + \Delta t$ 时刻的位移 $\mathbf{a}_{t+\Delta t}$

$$\mathbf{L}\mathbf{D}\mathbf{L}^T\mathbf{a}_{t+\Delta t} = \hat{\mathbf{Q}}_{t+\Delta t}$$

- (3) 根据需要计算 $t + \Delta t$ 时刻的加速度和速度

$$\ddot{\mathbf{a}}_{t+\Delta t} = c_0\mathbf{a}_{t+\Delta t} - c_2\mathbf{a}_t - c_4\mathbf{a}_{t-\Delta t} - c_6\mathbf{a}_{t-2\Delta t}$$

$$\dot{\mathbf{a}}_{t+\Delta t} = c_1\mathbf{a}_{t+\Delta t} - c_3\mathbf{a}_t - c_5\mathbf{a}_{t-\Delta t} - c_7\mathbf{a}_{t-2\Delta t}$$

Newmark method



$$\mathbf{a}_{t+\Delta t} = \mathbf{a}_t + \dot{\mathbf{a}}_t \Delta t$$

$$\dot{\mathbf{a}}_{t+\Delta t} = \dot{\mathbf{a}}_t + \ddot{\mathbf{a}}_t \Delta t$$

$$\mathbf{M}\ddot{\mathbf{a}}_t + \mathbf{C}\dot{\mathbf{a}}_t + \mathbf{K}\mathbf{a}_t = \mathbf{Q}_t$$

欧拉法

self-starting

$$\mathbf{a}_{t+\Delta t} = \mathbf{a}_t + \frac{1}{2}(\dot{\mathbf{a}}_t + \dot{\mathbf{a}}_{t+\Delta t})\Delta t$$

$$\dot{\mathbf{a}}_{t+\Delta t} = \dot{\mathbf{a}}_t + \frac{1}{2}(\ddot{\mathbf{a}}_t + \ddot{\mathbf{a}}_{t+\Delta t})\Delta t$$

$$\mathbf{a}_{t+\Delta t} = \mathbf{a}_t + \dot{\mathbf{a}}_t \Delta t + \frac{1}{4}(\ddot{\mathbf{a}}_t + \ddot{\mathbf{a}}_{t+\Delta t})\Delta t^2$$

平均加速度法

$$\dot{\mathbf{a}}_{t+\Delta t} = \dot{\mathbf{a}}_t + (1 - \gamma)\ddot{\mathbf{a}}_t \Delta t + \gamma\ddot{\mathbf{a}}_{t+\Delta t} \Delta t$$

$$\mathbf{a}_{t+\Delta t} = \mathbf{a}_t + \dot{\mathbf{a}}_t \Delta t + \left(\frac{1}{2} - \beta\right)\ddot{\mathbf{a}}_t \Delta t^2 + \beta\ddot{\mathbf{a}}_{t+\Delta t} \Delta t^2$$

$$\gamma = 1/2, \beta = 1/4 \quad (\ddot{\mathbf{a}}_{t+\tau} = (\ddot{\mathbf{a}}_t + \ddot{\mathbf{a}}_{t+\Delta t})/2) \quad \text{平均加速度法}$$

$$\gamma = 1/2, \beta = 0 \quad \text{中心差分法}$$

$$\gamma = 1/2, \beta = 1/6 \quad (\ddot{\mathbf{a}}_{t+\tau} = \ddot{\mathbf{a}}_t + (\ddot{\mathbf{a}}_{t+\Delta t} - \ddot{\mathbf{a}}_t)\tau/\Delta t)$$

线性加速度法

$$\gamma = 1/2, \beta = 1/8 \quad \ddot{\mathbf{a}}_{t+\tau} = \begin{cases} \ddot{\mathbf{a}}_t & \tau \leq \frac{\Delta t}{2} \\ \ddot{\mathbf{a}}_{t+\Delta t} & \frac{\Delta t}{2} \leq \tau \leq \Delta t \end{cases}$$



$$\dot{\mathbf{a}}_{t+\Delta t} = \dot{\mathbf{a}}_t + (1 - \gamma)\ddot{\mathbf{a}}_t\Delta t + \gamma\ddot{\mathbf{a}}_{t+\Delta t}\Delta t$$

$$\mathbf{a}_{t+\Delta t} = \mathbf{a}_t + \dot{\mathbf{a}}_t\Delta t + \left(\frac{1}{2} - \beta\right)\ddot{\mathbf{a}}_t\Delta t^2 + \beta\ddot{\mathbf{a}}_{t+\Delta t}\Delta t^2$$



$$\mathbf{M}\ddot{\mathbf{a}}_{t+\Delta t} + \mathbf{C}\dot{\mathbf{a}}_{t+\Delta t} + \mathbf{K}\mathbf{a}_{t+\Delta t} = \mathbf{Q}_{t+\Delta t}$$

$$\ddot{\mathbf{a}}_{t+\Delta t} = \frac{1}{\beta\Delta t^2}(\mathbf{a}_{t+\Delta t} - \mathbf{a}_t) - \frac{1}{\beta\Delta t}\dot{\mathbf{a}}_t - \left(\frac{1}{2\beta} - 1\right)\ddot{\mathbf{a}}_t$$

$$\dot{\mathbf{a}}_{t+\Delta t} = \frac{\gamma}{\beta\Delta t}(\mathbf{a}_{t+\Delta t} - \mathbf{a}_t) + \left(1 - \frac{\gamma}{\beta}\right)\dot{\mathbf{a}}_t + \left(1 - \frac{\gamma}{2\beta}\right)\Delta t\ddot{\mathbf{a}}_t$$

$$\hat{\mathbf{K}}\mathbf{a}_{t+\Delta t} = \hat{\mathbf{Q}}_{t+\Delta t}$$

Implicit

$$\hat{\mathbf{K}} = \mathbf{K} + \frac{1}{\beta\Delta t^2}\mathbf{M} + \frac{\gamma}{\beta\Delta t}\mathbf{C}$$

$$\begin{aligned}\hat{\mathbf{Q}}_{t+\Delta t} = & \mathbf{Q}_{t+\Delta t} + \mathbf{M} \left[\frac{1}{\beta\Delta t^2}\mathbf{a}_t + \frac{1}{\beta\Delta t}\dot{\mathbf{a}}_t + \left(\frac{1}{2\beta} - 1\right)\ddot{\mathbf{a}}_t \right] + \\ & \mathbf{C} \left[\frac{\gamma}{\beta\Delta t}\mathbf{a}_t + \left(\frac{\gamma}{\beta} - 1\right)\dot{\mathbf{a}}_t + \left(\frac{\gamma}{2\beta} - 1\right)\Delta t\ddot{\mathbf{a}}_t \right]\end{aligned}$$

用Newmark法求解运动方程的步骤可归纳为

1. 初始计算

- (1) 形成刚度矩阵 \mathbf{K} 、质量矩阵 \mathbf{M} 和阻尼矩阵 \mathbf{C} ;
- (2) 给定 \mathbf{a}_0 、 $\dot{\mathbf{a}}_0$ 并计算 $\ddot{\mathbf{a}}_0$;
- (3) 选择时间步长 Δt 、参数 β 和 γ , 并计算积分常数

$$c_0 = \frac{1}{\beta \Delta t^2}, \quad c_1 = \frac{\gamma}{\beta \Delta t}, \quad c_2 = \frac{1}{\beta \Delta t}, \quad c_3 = \frac{1}{2\beta} - 1,$$

$$c_4 = \frac{\gamma}{\beta} - 1, \quad c_5 = \Delta t \left(\frac{\gamma}{2\beta} - 1 \right), \quad c_6 = \Delta t(1 - \gamma), \quad c_7 = \gamma \Delta t$$

- (4) 形成有效刚度矩阵

$$\hat{\mathbf{K}} = \mathbf{K} + c_0 \mathbf{M} + c_1 \mathbf{C}$$

- (5) 三角分解 $\hat{\mathbf{K}} = \mathbf{L} \mathbf{D} \mathbf{L}^T$.

2. 对于每一时间步

- (1) 计算时间 $t + \Delta t$ 的有效载荷

$$\hat{\mathbf{Q}}_{t+\Delta t} = \mathbf{Q}_{t+\Delta t} + \mathbf{M}(c_0 \mathbf{a}_t + c_2 \dot{\mathbf{a}}_t + c_3 \ddot{\mathbf{a}}_t) + \mathbf{C}(c_1 \mathbf{a}_t + c_4 \dot{\mathbf{a}}_t + c_5 \ddot{\mathbf{a}}_t)$$

- (2) 求解时刻 $t + \Delta t$ 的位移

$$\mathbf{L} \mathbf{D} \mathbf{L}^T \mathbf{a}_{t+\Delta t} = \hat{\mathbf{Q}}_{t+\Delta t}$$

- (3) 计算时间 $t + \Delta t$ 的加速度和速度

$$\ddot{\mathbf{a}}_{t+\Delta t} = c_0 (\mathbf{a}_{t+\Delta t} - \mathbf{a}_t) - c_2 \dot{\mathbf{a}}_t - c_3 \ddot{\mathbf{a}}_t$$

$$\dot{\mathbf{a}}_{t+\Delta t} = \dot{\mathbf{a}}_t + c_6 \ddot{\mathbf{a}}_t + c_7 \ddot{\mathbf{a}}_{t+\Delta t}$$

$$\gamma \geq \frac{1}{2}, \quad \beta \geq \frac{1}{4} \left(\gamma + \frac{1}{2} \right)^2$$

$$\Delta t_{\text{cr}} = \frac{T}{\pi} \frac{1}{\sqrt{\left(\gamma + \frac{1}{2} \right)^2 - 4\beta}}$$

$$\begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} \begin{Bmatrix} \ddot{a}_1 \\ \ddot{a}_2 \end{Bmatrix} + \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \begin{Bmatrix} a_1 \\ a_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix}$$

$$\Delta t = T_2/10 = 0.28 \quad \gamma = 0.5, \beta = 0.25 \quad \mathbf{a}_0 = \begin{Bmatrix} 0 \\ 0 \end{Bmatrix}, \quad \dot{\mathbf{a}}_0 = \begin{Bmatrix} 0 \\ 0 \end{Bmatrix}, \quad \ddot{\mathbf{a}}_0 = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix}$$

$$c_0 = 51.0, \quad c_1 = 7.14, \quad c_2 = 14.3, \quad c_3 = 1.00, \quad c_4 = 1.00, \\ c_5 = 0.00, \quad c_6 = 0.14, \quad c_7 = 0.14$$

$$\hat{\mathbf{K}} = \begin{bmatrix} 108 & -2 \\ -2 & 55 \end{bmatrix} \quad \hat{\mathbf{Q}}_{t+\Delta t} = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix} + \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} (51a_t + 14.3\dot{a}_t + 1.0\ddot{a}_t)$$

时刻	Δt	$2\Delta t$	$3\Delta t$	$4\Delta t$	$5\Delta t$	$6\Delta t$	$7\Delta t$	$8\Delta t$	$9\Delta t$	$10\Delta t$	$11\Delta t$	$12\Delta t$
$\mathbf{a}(t)$	0.00673	0.0505	0.189	0.485	0.961	1.58	2.23	2.76	3.00	2.85	2.28	1.40
	0.364	1.35	2.68	4.00	4.95	5.34	5.13	4.48	3.64	2.90	2.44	2.31

$$\Delta t = 10T_2 = 28.$$

时刻	Δt	$2\Delta t$	$3\Delta t$	$4\Delta t$	$5\Delta t$	$6\Delta t$	$7\Delta t$	$8\Delta t$	$9\Delta t$	$10\Delta t$	$11\Delta t$	$12\Delta t$
$\mathbf{a}(t)$	1.99	0.028	1.94	0.112	1.83	0.248	1.67	0.429	1.47	0.648	1.23	0.894
	5.99	0.045	5.90	0.177	5.72	0.393	5.47	0.685	5.14	1.04	4.76	1.45