Elasto-Plastic Calculations

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1 Introduction

Like in the dafx paper, you can make comments like this! Also you Stefania:)

2 Continuous-time

The PDE for the bowed stiff string looks like:

$$u_{tt} = c^2 u_{xx} - \kappa^2 u_{xxxx} - 2\sigma_0 u_t + 2\sigma_1 u_{txx} - J(x_B) f(v, z) / \rho A$$
(1)

where

$$f(v,z) = s_0 z + s_1 \dot{z} + s_2 v + s_3 w \tag{2}$$

and

$$\dot{z}(v,z) = v \left[1 - \alpha(v,z) \frac{z}{z_{\rm ss}(v)} \right] \tag{3}$$

with adhesion map

$$\alpha(v,z) \begin{cases} 0 & |z| \le z_{\text{ba}} \\ \alpha_{\text{m}}(v,z) & z_{\text{ba}} < |z| < z_{\text{ss}}(v) \\ 1 & |z| \ge z_{\text{ss}}(v) \end{cases} \text{if } \operatorname{sgn}(v) = \operatorname{sgn}(z)$$

$$(4)$$

$$0 & \text{if } \operatorname{sgn}(v) \ne \operatorname{sgn}(z),$$

the transition between the elastic and plastic behaviour

$$\alpha_{\rm m} = \frac{1}{2} \left[1 + \sin\left(\operatorname{sgn}(z)\Phi\right) \right] \quad \text{where} \quad \Phi = \pi \frac{z - \operatorname{sgn}(z)\frac{1}{2}(|z_{\rm ss}(v)| + z_{\rm ba})}{|z_{\rm ss}(v)| - z_{\rm ba}},\tag{5}$$

and the steady-state function

$$z_{\rm ss} = \frac{\rm sgn}(v)}{s_0} \left[f_{\rm C} + (f_{\rm S} - f_{\rm C}) e^{-(v/v_{\rm S})^2} \right]. \tag{6}$$

3 Discrete-time

The FDS for the bowed string looks like:

$$\delta_{tt}u_l^n = c^2 \delta_{xx} u_l^n - \kappa^2 \delta_{xxxx} u_l^n - 2\sigma_0 \delta_{t.} u_l^n + 2\sigma_1 \delta_{t-} \delta_{xx} u_l^n - J(x_B^n) f(v^n, z^n) / \rho A, \tag{7}$$

where $x_{\rm B} \in [0, \dots, L]$. If we use a truncating function rather than an interpolator and using the following notation

$$I_0(x_{\rm B}^n)u_l^n \Rightarrow u_{x_{\rm B}}^n \tag{8}$$

the following description for the relative velocity at the bowing point $x_{\rm B}$ can be defined

$$v^n = \delta_t u_{x_{\mathcal{B}}}^n - v_{\mathcal{B}}^n \quad \Rightarrow \quad \delta_t u_{x_{\mathcal{B}}}^n = v^n + v_{\mathcal{B}}^n. \tag{9}$$

Then, equation (7) can be rewritten at the bowing point $l = x_B$:

$$\delta_{tt}u_{x_{\rm B}}^{n} = c^{2}\delta_{xx}u_{x_{\rm B}}^{n} - \kappa^{2}\delta_{xxxx}u_{x_{\rm B}}^{n} - 2\sigma_{0}(v^{n} + v_{\rm B}^{n}) + 2\sigma_{1}\delta_{t-}\delta_{xx}u_{x_{\rm B}}^{n} - f(v^{n}, z^{n})/\rho Ah, \tag{10}$$

where we need to iteratively solve for two unknown variables: the relative velocity between the bow and the string v and the mean bristle displacement z of the bow. The excitation (or bowing) function is defined as

$$f(v^n, z^n) = s_0 z^n + s_1 \dot{z}^n + s_2 v^n + s_3 w^n .$$
(11)

We can use $\alpha^n = \alpha(v^n, z^n)$ and $z_{ss}^n = z_{ss}(v^n)$ as the discrete counterparts of (4) and (6) respectively, to define the discrete counterpart of \dot{z} in (3)

$$\dot{z}^n = \dot{z}(v^n, z^n) = v^n \left[1 - \alpha^n \frac{z^n}{z_{ss}^n} \right]. \tag{12}$$

At the bowing position we can rewrite (10) using the following identities

$$\delta_{tt}u_l^n = \frac{2}{k} \left(\delta_{t\cdot} u_l^n - \delta_{t-} u_l^n \right) \quad \text{and} \quad \delta_{t\cdot} u_l^n = v^n + v_B^n, \tag{13}$$

resulting in

$$\frac{2}{k}v^{n} + \frac{2}{k}v_{B}^{n} - \frac{2}{k}\delta_{t-}u_{l}^{n} = c^{2}\delta_{xx}u_{l}^{n} - \kappa^{2}\delta_{xxxx}u_{l}^{n} - 2\sigma_{0}v^{n} - 2\sigma_{0}v_{B}^{n} + 2\sigma_{1}\delta_{t-}\delta_{xx}u_{l}^{n} - f(v^{n}, z^{n})/\rho Ah.$$
(14)

This can be rewritten to

$$g_1(v^n, z^n) = \left(\frac{2}{k} + 2\sigma_0\right)v^n + \frac{s_0z^n + s_1\dot{z}^n + s_2v^n + s_3w^n}{\rho Ah} + b^n = 0$$
(15)

where

$$b^{n} = \frac{2}{k} v_{B}^{n} - \frac{2}{k} \delta_{t-} u_{l}^{n} - c^{2} \delta_{xx} u_{l}^{n} + \kappa^{2} \delta_{xxxx} u_{l}^{n} + 2\sigma_{0} v_{B}^{n} - 2\sigma_{1} \delta_{t-} \delta_{xx} u_{l}^{n}$$
(16)

can be pre-computed. Using a^n in (18), a second function can be defined

$$g_2(v^n, z^n) = \dot{z}^n - a^n = 0, (17)$$

where

$$a^{n} = (\mu_{t-})^{-1} \delta_{t-} z^{n} = \frac{2}{k} (z^{n} - z^{n-1}) - a^{n-1}$$
(18)

Changed the forward to backward operators. Still a bilinear transform right? describes the bilinear transform of z. This function, together with (15) can be used for multivariate newton raphson:

$$\begin{bmatrix} v_{(i+1)}^n \\ z_{(i+1)}^n \end{bmatrix} = \begin{bmatrix} v_{(i)}^n \\ z_{(i)}^n \end{bmatrix} - \begin{bmatrix} \frac{\partial g_1}{\partial v} & \frac{\partial g_1}{\partial z} \\ \frac{\partial g_2}{\partial v} & \frac{\partial g_2}{\partial z} \end{bmatrix}^{-1} \begin{bmatrix} g_1 \\ g_2 \end{bmatrix}$$
(19)

where the derivatives are defined as follows (see Section 3.1 for derivations of some of these):

$$\frac{\partial g_1}{\partial v} = \frac{2}{k} + 2\sigma_0 + \frac{s_2}{\rho Ah} \tag{20}$$

$$\frac{\partial g_1}{\partial z} = \frac{s_0}{\rho Ah} + \frac{2s_1}{k\rho Ah} \tag{21}$$

$$\frac{\partial g_2}{\partial v} = 1 - z^n \left(\frac{(\alpha^n + \frac{\partial \alpha^n}{\partial v} v^n) z_{ss}^n - \frac{\partial z_{ss}^n}{\partial v} \alpha^n v^n}{(z_{ss}^n)^2} \right)$$
 (22)

$$\frac{\partial g_2}{\partial z} = -\frac{v^n}{z_{ss}^n} \left(\frac{\partial \alpha^n}{\partial z} z^n + \alpha^n \right) - \frac{2}{k} \tag{23}$$

with

$$\frac{\partial \alpha^n}{\partial v} = \frac{\partial |z_{ss}^n|}{\partial v} \frac{z_{ba} - |z^n|}{(|z_{ss}^n| - z_{ba})^2} \frac{\pi}{2} \cos\left(\operatorname{sgn}(z^n)\Phi\right)$$
(24)

$$\frac{\partial \alpha^n}{\partial z} = \frac{\operatorname{sgn}(z^n)\pi \cos\left(\operatorname{sgn}(z^n)\Phi\right)}{2(|z_{ss}^n| - z_{ba})}$$
(25)

$$\frac{\partial z_{\rm ss}^n}{\partial v} = -\frac{2v^n \, \text{sgn}(v^n)}{v_{\rm S}^2 s_0} (f_{\rm S} - f_{\rm C}) e^{-(v^n/v_{\rm S})^2} \tag{26}$$

3.1 Derivations

Derivative of α with respect to v: $\frac{\partial \alpha^n}{\partial v}$

$$\frac{\partial \alpha^n}{\partial v} = \frac{\partial}{\partial v} \left(\frac{1}{2} \left[1 + \sin(\operatorname{sgn}(z^n) \Phi) \right] \right)
= \frac{\partial}{\partial v} \left(\operatorname{sgn}(z^n) \Phi \right) \frac{1}{2} \cos\left(\operatorname{sgn}(z^n) \Phi \right)
= \frac{\partial}{\partial v} \left(\frac{\operatorname{sgn}(z^n) \pi \left(z^n - \operatorname{sgn}(z^n) \frac{1}{2} (|z_{ss}^n| + z_{ba}) \right)}{|z_{ss}^n| - z_{ba}} \right) \frac{1}{2} \cos\left(\operatorname{sgn}(z^n) \Phi \right)$$

Quotient rule: $\left[\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}\right]$

$$= \frac{-\frac{\pi}{2} \frac{\partial |z_{ss}^{n}|}{\partial v} (|z_{ss}^{n}| - z_{ba}) - \frac{\partial |z_{ss}^{n}|}{\partial v} \left(\operatorname{sgn}(z^{n}) \pi \left[z^{n} - \operatorname{sgn}(z^{n}) \frac{1}{2} (|z_{ss}^{n}| + z_{ba}) \right] \right)}{(|z_{ss}^{n}| - z_{ba})^{2}} \frac{1}{2} \cos \left(\operatorname{sgn}(z^{n}) \Phi \right)$$

$$= \frac{\partial |z_{ss}^{n}|}{\partial v} \frac{-\frac{\pi}{2} (|z_{ss}^{n}| - z_{ba}) + \frac{\pi}{2} (|z_{ss}^{n}| + z_{ba}) - \operatorname{sgn}(z^{n}) \pi z^{n}}{(|z_{ss}^{n}| - z_{ba})^{2}} \frac{1}{2} \cos \left(\operatorname{sgn}(z^{n}) \Phi \right)$$

$$= \frac{\partial |z_{ss}^{n}|}{\partial v} \frac{z_{ba} - |z^{n}|}{(|z_{ss}^{n}| - z_{ba})^{2}} \frac{\pi}{2} \cos \left(\operatorname{sgn}(z^{n}) \Phi \right)$$

Derivative of absolute value: $|f|' = \frac{f}{|f|}f' = \operatorname{sgn}(f)f'$

$$= \operatorname{sgn}(z_{ss}) \frac{\partial z_{ss}^{n}}{\partial v} \frac{z_{ba} - |z^{n}|}{(|z_{ss}^{n}| - z_{ba})^{2}} \frac{\pi}{2} \cos\left(\operatorname{sgn}(z^{n})\Phi\right)$$
(27)

Derivative of α with respect to z: $\frac{\partial \alpha^n}{\partial z}$

$$\frac{\partial \alpha^{n}}{\partial z} = \frac{\partial}{\partial z} \left(\frac{1}{2} \left[1 + \sin(\operatorname{sgn}(z^{n})\Phi) \right] \right)
= \frac{\partial}{\partial z} \left(\operatorname{sgn}(z^{n})\Phi \right) \frac{1}{2} \cos\left(\operatorname{sgn}(z^{n})\Phi \right)
= \frac{\partial}{\partial z} \left(\frac{\operatorname{sgn}(z^{n})\pi(z^{n} - \operatorname{sgn}(z^{n})\frac{1}{2}(|z_{ss}^{n}| + z_{ba}))}{|z_{ss}^{n}| - z_{ba}} \right) \frac{1}{2} \cos\left(\operatorname{sgn}(z^{n})\Phi \right)
= \frac{\operatorname{sgn}(z^{n})\pi}{|z_{ss}^{n}| - z_{ba}} \frac{1}{2} \cos\left(\operatorname{sgn}(z^{n})\Phi \right)
= \frac{\operatorname{sgn}(z^{n})\pi \cos\left(\operatorname{sgn}(z^{n})\Phi \right)}{2(|z_{ss}^{n}| - z_{ba})}$$
(28)

Derivative of z_{ss} with respect to v

$$\frac{\partial z_{\rm ss}^n}{\partial v} = \frac{\partial}{\partial v} \left(\frac{\operatorname{sgn}(z^n)}{s_0} \left(f_{\rm C} + (f_{\rm S} - f_{\rm C}) e^{-(v^n/v_{\rm S})^2} \right) \right)
= \frac{\partial}{\partial v} \left(-(v^n/v_{\rm S})^2 \right) \frac{\operatorname{sgn}(z^n)}{s_0} (f_{\rm S} - f_{\rm C}) e^{-(v^n/v_{\rm S})^2}
= \frac{-2v^n \operatorname{sgn}(z^n)}{v_{\rm S}^2 s_0} (f_{\rm S} - f_{\rm C}) e^{-(v/v_{\rm S})^2}$$
(29)

Derivative of g_2 with respect to v

$$\frac{\partial g_2}{\partial v} = \frac{\partial}{\partial v} \left(v^n \left[1 - \alpha^n \frac{z^n}{z_{ss}^n} \right] - a^n \right)$$
$$= 1 - \frac{\partial}{\partial v} \left(\frac{\alpha^n v^n z^n}{z_{ss}^n} \right)$$

Quotient rule:
$$\left[\left(\frac{f}{g} \right)' = \frac{f'g - fg'}{g^2} \right]$$

$$=1-\frac{\frac{\partial}{\partial v}(\alpha^n v^n z^n)z_{ss}^n - \frac{\partial z_{ss}^n}{\partial v}\alpha^n v^n z^n}{(z_{ss}^n)^2}$$
(30)

Product rule:
$$(f \cdot g)' = f'g + fg'$$

$$= 1 - \left(\frac{(\alpha^n z^n + \frac{\partial \alpha^n}{\partial v} v^n z^n) z_{ss}^n - \frac{\partial z_{ss}^n}{\partial v} \alpha^n v^n z^n}{(z_{ss}^n)^2} \right)$$
$$= 1 - z^n \left(\frac{(\alpha^n + \frac{\partial \alpha^n}{\partial v} v^n) z_{ss}^n - \frac{\partial z_{ss}^n}{\partial v} \alpha^n v^n}{(z_{ss}^n)^2} \right)$$

3.1.1 Derivative of g_2 with respect to z

$$\frac{\partial g_2}{\partial z} = \frac{\partial}{\partial z} \left(v^n \left[1 - \alpha^n \frac{z^n}{z_{ss}^n} \right] - a^n \right)
= \frac{\partial}{\partial z} \left(-\frac{\alpha^n v^n z^n}{z_{ss}^n} \right) - \frac{2}{k}
\text{Product rule: } \left[\left(f \cdot g \right)' = f'g + fg' \right]
= -\frac{v^n}{z_{ss}^n} \left(\frac{\partial \alpha^n}{\partial z} z^n + \alpha^n \right) - \frac{2}{k}$$
(31)

4 Order of calculation

Essentially, the order of calculation happens from top to bottom in section 2

Algorithm 1: Pseudocode showing the current order of calculation.

5 Notes from before

Newton's method (or Newton-Raphson) is defined as

$$x^{i+1} = x^i - \frac{g(x^i)}{g'(x^i)} \tag{32}$$

where g(x) is an arbitrary function dependent on to-be-calculated variable x. As we need to find the roots of (3), g with $x = \dot{z}$ is defined as

$$g(\dot{z}) = v \left[1 - \alpha(v, z) \frac{z}{z_{\rm ss}(v)} \right] - \dot{z}(v, z) = 0, \tag{33}$$

and

$$\dot{z}^{i+1} = \dot{z}^i - \frac{g(\dot{z}^i)}{g'(\dot{z}^i)} \tag{34}$$

where

$$g'(\dot{z}^i) = -0.2295 \frac{dg(\dot{z}^i)}{dv} + \frac{k}{2} \frac{dg(\dot{z}^i)}{dz} - 1.$$
 (35)

In the iteration, we use the newly calculated value for \dot{z} and the value of z at the previous time step to calculate an estimate of z using the trapezoidal rule

$$z^{n} = z^{n-1} + \frac{k}{2}(\dot{z}^{i+1} + \dot{z}^{n-1}). \tag{36}$$

Inserting this into (15) we can caluclate v using

$$v = \frac{-s_0 z - s_1 \dot{z} - b}{s_2 + \frac{2}{k} + 2\sigma_0}. (37)$$