

S.G.P.Castro@tudelft.nl





Saullo G. P. Castro

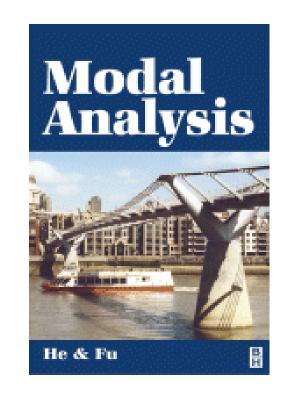




What is modal analysis? (don't trust the Wikipedia!)

• Modal analysis is the process of determining the inherent dynamic characteristics of a system in forms of natural frequencies, damping factors and mode shapes, and using them to formulate a mathematical model for its dynamic behavior. The formulated mathematical model is referred to as the modal model of the system and the information for the characteristics are known as its modal data.

 The dynamics of a structure are physically decomposed by frequency and position.



Why Python?

Saullo G. P. Castro

- Most popular and fastest growing programming language
- Highly wanted in industry (employability)
- It is very nice to program in Python
- Highly portable (Linux, Windows, Android etc)
- Scripts can be slightly changed to perform with C-level speed
- Compared to Matlab...





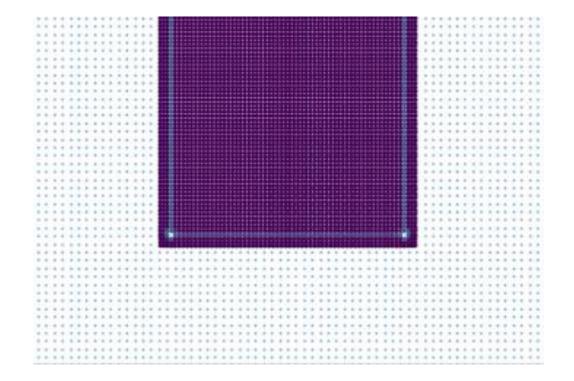
Saullo G. P. Castro





Formulation of a Structural Dynamics Problem

- Wave propagation
 - Interest in short-time responses
 - Propagation of disturbances along the structure



Saullo G. P. Castro

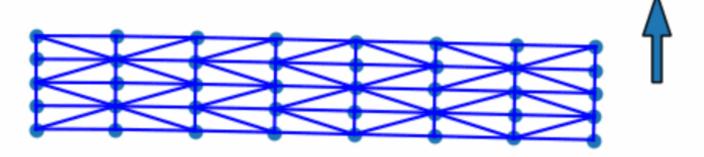
Formulation of a Structural Dynamics Problem

Vibrations

- Interest in long-time responses (compared to time required for waves to traverse the structure)
- Structural oscillations in a more global sense







Downloading and citing the material from this course

Saullo G. P. Castro

Saullo G. P. Castro. "Modal Analysis with Python". COBEM 2019, Uberlândia, Brazil. DOI:10.5281/zenodo.3514373.





Saullo G. P. Castro





Course Program

- Days 1 and 2: SDOF (single degree-of-freedom) systems
 - Solutions for free and forced vibration, undamped and damped
 - Harmonic and general loads
- Days 3: MDOF (multiple degree-of-freedom) systems
 - Generalized eigenvalue problem
 - Symmetric eigenvalue problem
 - Solution for free vibration
 - Frequency domain, experimental estimation of natural frequencies
- Days 4 and 5: MDOF systems solutions
 - Discretization of continuous systems using finite elements
 - Consistent vs. lumped mass matrix

Saullo G. P. Castro

Part 1 – SDOF (single degree-of-freedom) systems





Solutions for free/forced vibration of SDOF systems, undamped/damped, harmonic/general loading



Saullo G. P. Castro

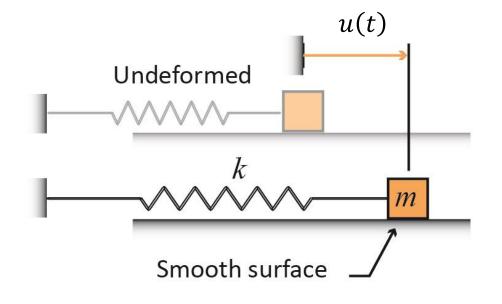
Review on vibration of SDOF systems

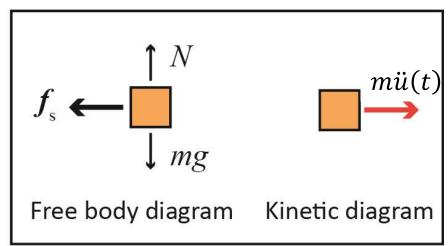




Saullo G. P. Castro

Free vibration of undamped SDOF









Equation of Motion:

$$k u(t) + m\ddot{u}(t) = 0$$

Saullo G. P. Castro

COBERLANDIA 2019



Free vibration of undamped SDOF

$$k u(t) + m\ddot{u}(t) = 0$$

Exercise 1: Get general solution

Exercise 1 part b: Plot a particular solution

- u(0) = 0.4
- $\dot{u}(0) = 2$
- k = 150
- m = 2
- $0 \le t \le 1$

Using SymPy's plot

Saullo G. P. Castro

Free vibration of undamped SDOF

$$k u(t) + m\ddot{u}(t) = 0$$

General solution

$$u(t) = C_1 \sin(\omega_n t) + C_2 \cos(\omega_n t)$$

$$\omega_n = \sqrt{\frac{k}{m}}$$

Important Question: units of ω_n ?





Saullo G. P. Castro

Free vibration of undamped SDOF

$$k u(t) + m\ddot{u}(t) = 0$$

Another way to write using $\omega_n = \sqrt{k/m}$

$$\omega_n^2 u(t) + \ddot{u}(t) = 0$$

Mass normalized eq. of motion!





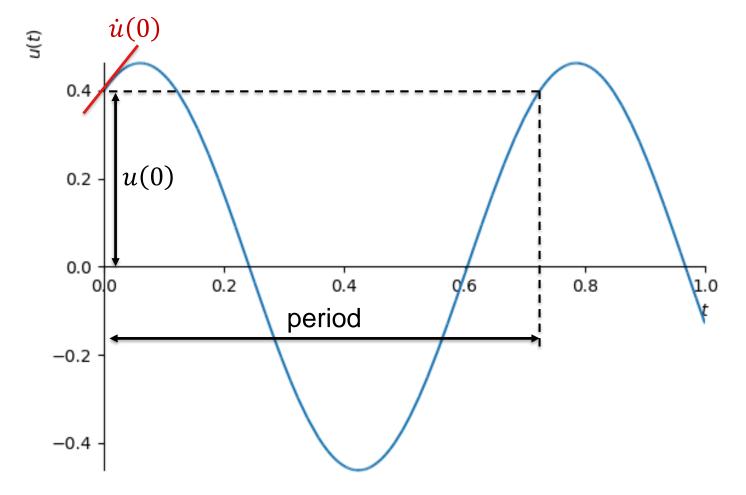
Saullo G. P. Castro





Free vibration of undamped SDOF

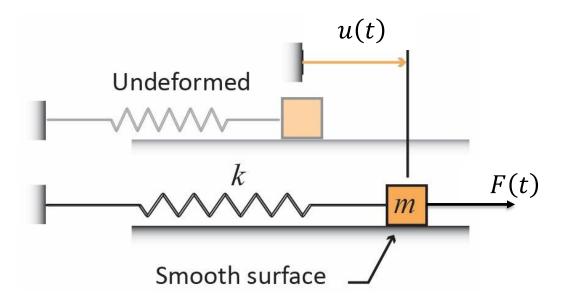
Plot



period=
$$\frac{2\pi}{\omega_n}$$
 (converting from s/rad to s)

Saullo G. P. Castro

Forced vibration of undamped SDOF







Equation of Motion:

$$k u(t) + m\ddot{u}(t) = F(t)$$

Saullo G. P. Castro

Forced vibration of undamped SDOF

Equation of Motion:

$$k u(t) + m\ddot{u}(t) = F(t)$$

Harmonic force:

$$F(t) = F_0 \sin(\omega_f t)$$

Exercise 2: Get general solution





Saullo G. P. Castro

Forced vibration of undamped SDOF

Equation of Motion:

$$k u(t) + m\ddot{u}(t) = F(t)$$

Harmonic force:

$$F(t) = F_0 \sin(\omega_f t)$$

General solution:

$$u(t) = \frac{F_0}{m} \frac{\sin(\omega_f t)}{\omega_n^2 - \omega_f^2} + C_1 \sin(\omega_n t) + C_2 \cos(\omega_n t)$$







Saullo G. P. Castro

Forced vibration of undamped SDOF

Mass-normalized Equation of Motion:

$$\omega_n^2 u(t) + \ddot{u}(t) = f(t)$$

Mass-normalized harmonic force:

$$f(t) = f_0 \sin(\omega_f t)$$
$$f_0 = F_0/m$$

General solution, all mass-normalized:

$$u(t) = f_0 \frac{\sin(\omega_f t)}{\omega_n^2 - \omega_f^2} + c_1 \sin(\omega_n t) + c_2 \cos(\omega_n t)$$





Saullo G. P. Castro

Forced vibration of undamped SDOF

General solution:

$$u(t) = \frac{F_0}{m} \frac{\sin(\omega_f t)}{\omega_n^2 - \omega_f^2} + C_1 \sin(\omega_n t) + C_2 \cos(\omega_n t)$$

Exercise 2 part b: Plot a particular solution

•
$$u(0) = 0.4$$

•
$$\dot{u}(0) = 2$$

•
$$k = 150$$

•
$$m = 2$$

• $F_0 = 10$

•
$$F_0 = 10$$

• $0.8\omega_n \le \omega_f \le 0.99\omega_n$ (run 1 modal analysis for each)

• 0 < *t* < 10





Using SymPy's plot3d

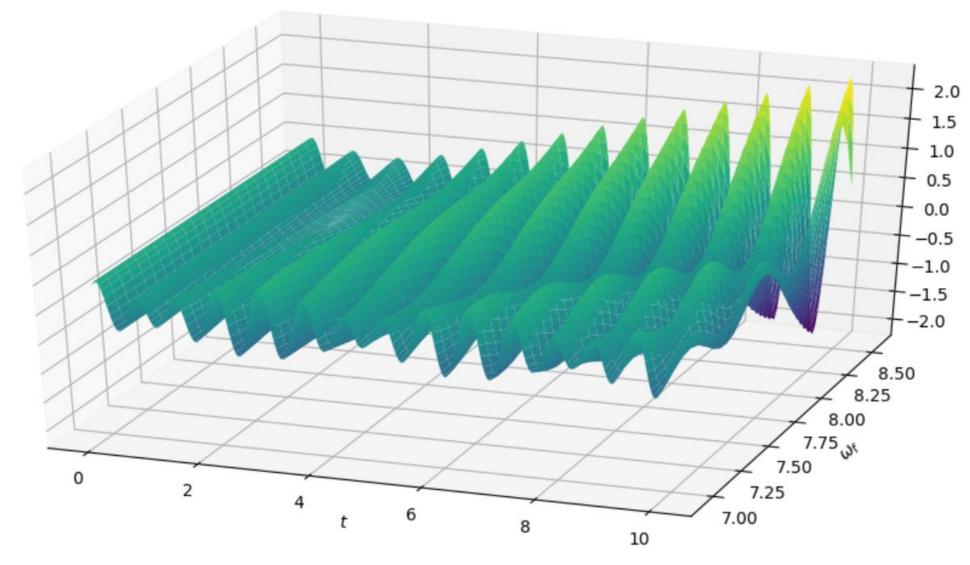
Saullo G. P. Castro





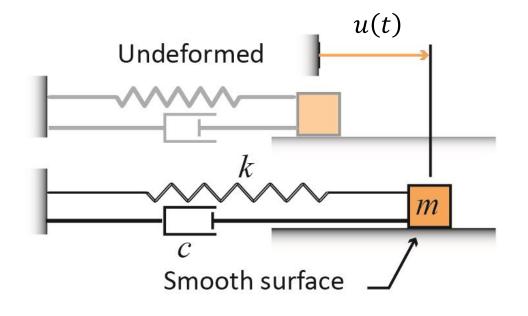
Forced vibration of undamped SDOF

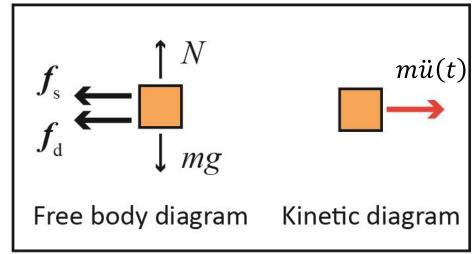
Plot



Saullo G. P. Castro

Free vibration of damped SDOF









Equation of Motion:

$$k u(t) + c\dot{u}(t) + m\ddot{u}(t) = 0$$

Saullo G. P. Castro

Free vibration of damped SDOF

Equation of Motion:

$$k u(t) + c\dot{u}(t) + m\ddot{u}(t) = 0$$

Example 3: Solve using SymPy





Saullo G. P. Castro

Free vibration of damped SDOF

Equation of Motion:

$$k u(t) + c\dot{u}(t) + m\ddot{u}(t) = 0$$

Solution

$$u(t) = C_1 e^{\frac{t(-c-\sqrt{c^2-4km})}{2m}} + C_2 e^{\frac{t(-c+\sqrt{c^2-4km})}{2m}}$$

What are the conditions to become oscillatory?

$$\cos(\theta) = \frac{1}{2} \left(e^{+i\theta} + e^{-i\theta} \right)$$
 Tip:
$$\sin(\theta) = \frac{1}{2i} \left(e^{+i\theta} - e^{-i\theta} \right)$$







Saullo G. P. Castro

Free vibration of damped SDOF

Equation of Motion:

$$k u(t) + c\dot{u}(t) + m\ddot{u}(t) = 0$$

Solution

$$u(t) = C_1 e^{\frac{t(-c - \sqrt{c^2 - 4km})}{2m}} + C_2 e^{\frac{t(-c + \sqrt{c^2 - 4km})}{2m}}$$





Critical damping:

$$c_{cr} = 2\sqrt{km}$$

Damping ratio:

$$k=2\sqrt{km}$$
 In stantable without

$$\zeta = \frac{c}{c_{cr}}$$

In structures without dashpots ζ is usually < 0.05

Saullo G. P. Castro

Free vibration of damped SDOF

Equation of Motion in terms of damping ratio:

$$k u(t) + 2\zeta \sqrt{km} \dot{u}(t) + m\ddot{u}(t) = 0$$

Mass-normalizing:

$$\omega_n^2 u(t) + 2\zeta \sqrt{k} \frac{\sqrt{m}}{m} \dot{u}(t) + \ddot{u}(t) = 0$$

$$\omega_n^2 u(t) + 2\zeta \omega_n \dot{u}(t) + \ddot{u}(t) = 0$$

Example 4: Solve using SymPy





Saullo G. P. Castro

Free vibration of damped SDOF

$$\omega_n^2 u(t) + 2\zeta \omega_n \dot{u}(t) + \ddot{u}(t) = 0$$

Solution:

$$u(t) = \left(C_1 e^{-\omega_n t \sqrt{\zeta^2 - 1}} + C_2 e^{\omega_n t \sqrt{\zeta^2 - 1}}\right) e^{-\omega_n \zeta t}$$

What are the conditions to become oscillatory?





$$\cos(\theta) = \frac{1}{2} \left(e^{+i\theta} + e^{-i\theta} \right)$$
 Tip:
$$\sin(\theta) = \frac{1}{2i} \left(e^{+i\theta} - e^{-i\theta} \right)$$

Saullo G. P. Castro

Free vibration of damped SDOF

$$u(t) = \left(C_1 e^{-\omega_n t \sqrt{\zeta^2 - 1}} + C_2 e^{\omega_n t \sqrt{\zeta^2 - 1}}\right) e^{-\omega_n \zeta t}$$

What are the conditions to become oscillatory?

Underdamped

$$0 < \zeta < 1$$

$$\sqrt{\zeta^2 - 1} \equiv i\sqrt{1 - \zeta^2}$$

$$u(t) = \left(C_1 e^{-i\omega_n \sqrt{1 - \zeta^2}} t + C_2 e^{i\omega_n \sqrt{1 - \zeta^2}} t\right) e^{-\omega_n \zeta t}$$

Damped natural frequency

$$\omega_d = \omega_n \sqrt{1 - \zeta^2}$$





Saullo G. P. Castro

Free vibration of damped SDOF

Underdamped solution with $u(0) = u_0$, $\dot{u}(0) = v_0$:

$$u(t) = A_0 e^{-\zeta \omega_n t} \sin(\omega_d t + \varphi)$$

$$A_0 = \sqrt{u_0^2 + \left(\zeta \frac{\omega_n}{\omega_d} u_0 + \frac{v_0}{\omega_d}\right)^2}$$

 $\varphi = \arctan \frac{\omega_d u_0}{\zeta \omega_n u_0 + v_0}$

Tedious algebra alert!





Damped natural frequency

$$\omega_d = \omega_n \sqrt{1 - \zeta^2}$$

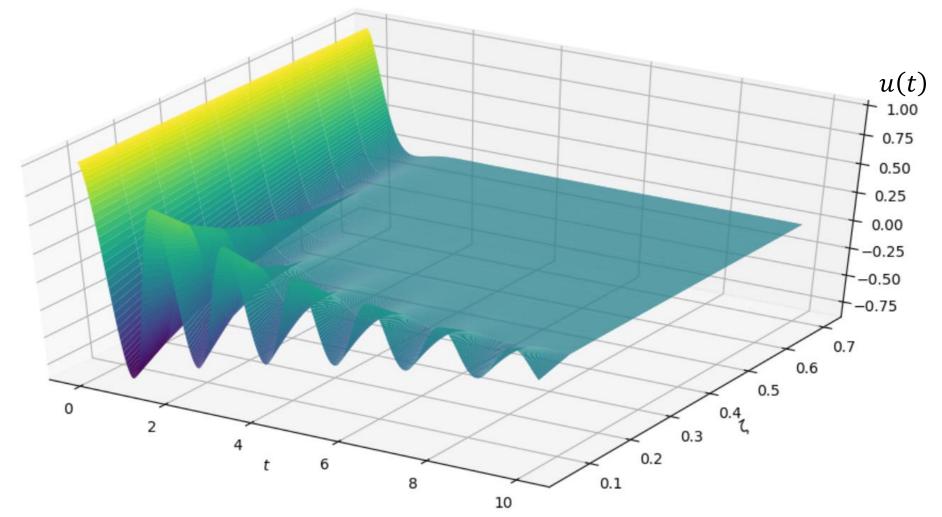
Saullo G. P. Castro





Free vibration of damped SDOF

Plotting with $\omega_n=4$, $u_0=1$, $v_0=0$, $0.05 \le \zeta \le 0.7$, $0 \le t \le 10$: Script: exercise04_underdamped_free_plot.py



Saullo G. P. Castro

Free vibration of damped SDOF

$$\omega_n^2 u(t) + 2\zeta\omega_n \dot{u}(t) + \ddot{u}(t) = 0$$

Homework for you:

- Critically damped ($\zeta = 1$)
 - Overdamped ($\zeta > 1$)

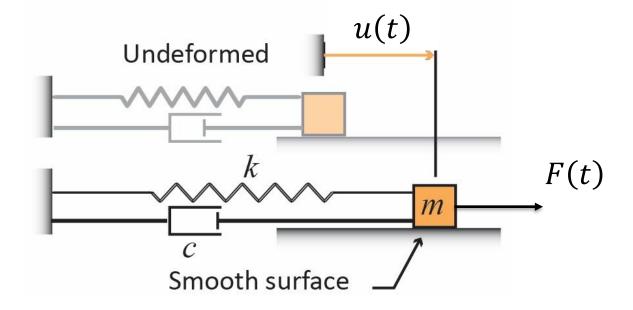




NOTE: These will not be used in the rest of the course

Saullo G. P. Castro

Forced vibration of damped SDOF







Equation of Motion:

$$k u(t) + c\dot{u}(t) + m\ddot{u}(t) = F(t)$$

Saullo G. P. Castro

Forced vibration of damped SDOF

Equation of Motion:

$$k u(t) + c\dot{u}(t) + m\ddot{u}(t) = F(t)$$

Mass-normalized Equation of Motion:

$$\omega_n^2 u(t) + 2\zeta \omega_n \dot{u}(t) + \ddot{u}(t) = f(t)$$

Solution on next slide





Saullo G. P. Castro



Forced vibration of damped SDOF

Assuming:

- harmonic load: $f(t) = f_0 \cos(\omega_f t)$
- $u(0) = u_0, \dot{u}(0) = v_0$

Solution for underdamped case $(0 < \zeta < 1)$:

$$u(t) = u_h(t) + u_p(t)$$

$$u_h(t) = A_0 e^{-\zeta \omega_n t} \sin(\omega_d t + \varphi)$$

$$u_p(t) = |u_p| \cos(\omega_f t - \theta)$$

Tedious algebra alert!

$$|u_p| = \frac{f_0}{\sqrt{(\omega_n^2 - \omega_f^2) + (2\zeta\omega_n\omega_f)^2}}$$

$$A_0 = \frac{u_0 - |u_p| \cos \theta}{\sin \varphi}$$

$$\varphi = \arctan \frac{\omega_d (u_0 - |u_p| \cos \theta)}{v_0 + (u_0 - |u_p| \cos \theta)\zeta \omega_n - \omega_f |u_p| \sin \theta} \qquad \theta = \arctan \frac{2\zeta \omega_n \omega_f}{\omega_n^2 - \omega_f^2}$$

$$\theta = \arctan \frac{2\zeta \omega_n \omega_f}{\omega_n^2 - \omega_f^2}$$

Saullo G. P. Castro

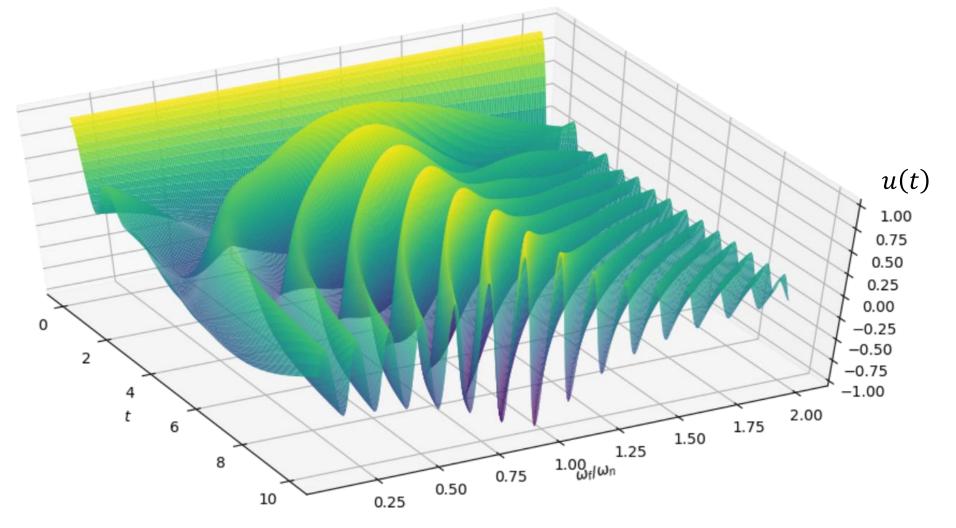




Forced vibration of damped SDOF

Plotting (script exercise05_harmonic_f_damped_plot.py):

•
$$\omega_n = 5$$
, $u_0 = 1$, $v_0 = 0$, $f_0 = 10$, $\zeta = 0.2$

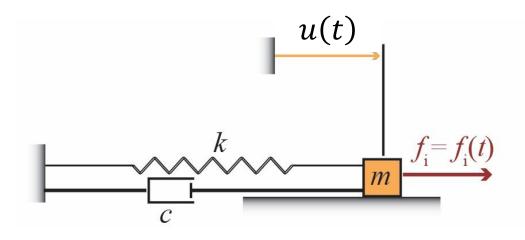


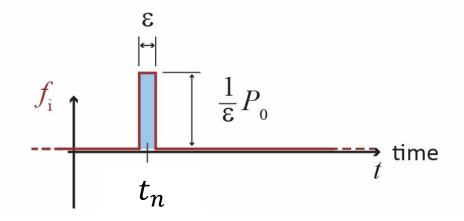
Saullo G. P. Castro

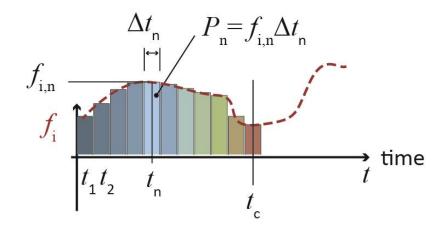
C O B E M U B E R L A N D I A 2 D 1 9



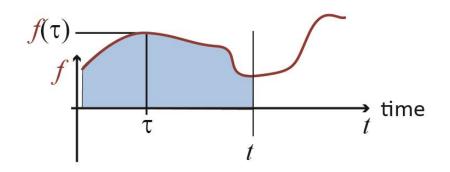
Towards general load cases: Impulsive Load







Discrete Impulsive loadings



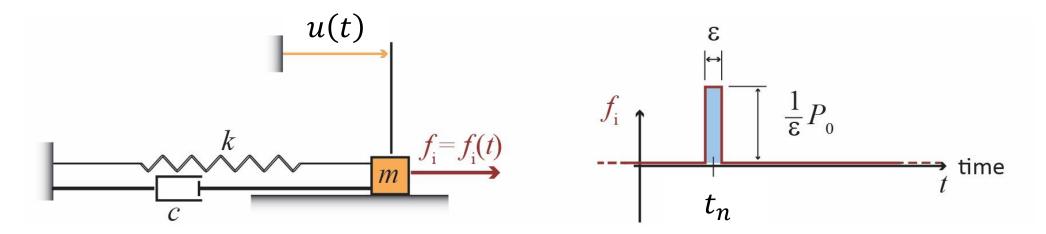
Continuous loading

Saullo G. P. Castro

COBEM



SDOF, Damped Response for an Impulsive Load



$$u(t) = \begin{cases} 0 & t < t_n \\ P_0 h(t - t_n) & t \ge t_n \end{cases}$$

 $h(t-t_n) \equiv$ unit impulse response function

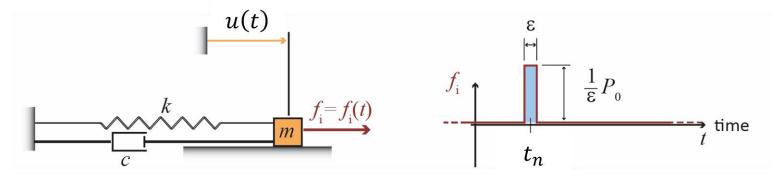
$$h(t - t_n) = \frac{1}{m\omega_d} e^{-\zeta \omega_n (t - t_n)} \sin \omega_d (t - t_n); t > t_n$$

Saullo G. P. Castro

COBERLÁNDIA 2019



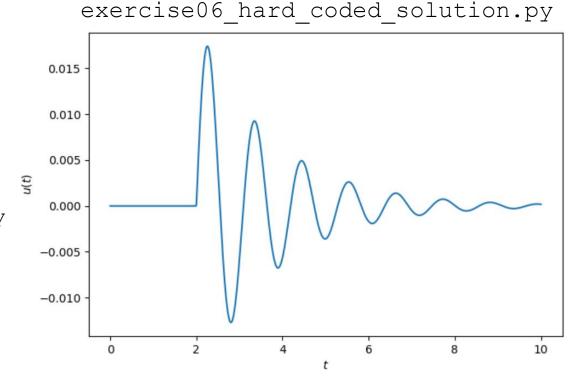
SDOF, Response for an Impulsive Load



Challenge for you:

 Find problem with scripts, probably related to the Piecewise function in SymPy

I tried for a couple of hours without success



Modal Analysis with

Saullo G. P. Castro

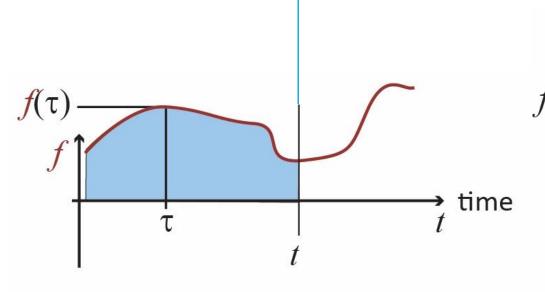
SDOF, Response to General Loads

Duhamel integral:

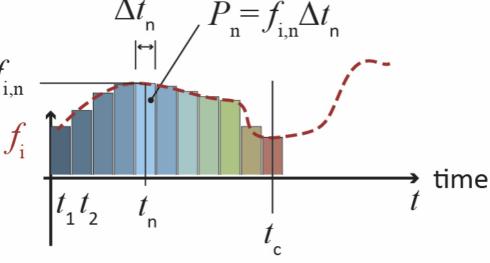
$$u(t) = \int_{-\infty}^{t} f(\tau)h(t-\tau)d\tau \longrightarrow$$

Approximation:

$$u(t_c) = \sum_{n=1}^{c} f_{i,n} h(t_c - t_n) \Delta t_n$$







Discrete Impulsive loadings





Saullo G. P. Castro





Course Program

- Days 1: SDOF (single degree-of-freedom) systems
 - Solutions for free and forced vibration, undamped and damped
 - Harmonic and general loads
- Days 2 and 3: MDOF (multiple degree-of-freedom) systems
 - Generalized eigenvalue problem
 - Symmetric eigenvalue problem
 - Solution for free vibration
 - Frequency domain, experimental estimation of natural frequencies
- Days 4 and 5: MDOF systems solutions
 - Discretization of continuous systems using finite elements
 - Consistent vs. lumped mass matrix



Saullo G. P. Castro

MDOF Systems





Generalized eigenvalue problem
Orthonormal, from nodal to modal representation
Symmetric eigenvalue problem
Free/forced, undamped/damped vibration

Saullo G. P. Castro



Free vibration of undamped MDOF

General formulation: for a system with N degrees of freedom:

$$M\ddot{u} + Ku = 0$$

$$\boldsymbol{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_N \end{bmatrix}$$

$$\boldsymbol{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_N \end{bmatrix} \qquad \boldsymbol{M} = \begin{bmatrix} \text{(Global) mass matrix} \\ m_{11} & m_{12} & \cdots & m_{1N} \\ m_{21} & m_{22} & \cdots & m_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ m_{N1} & m_{N2} & \cdots & m_{NN} \end{bmatrix}$$

Null vector

$$\mathbf{0} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

(Global) stiffness matrix

$$\mathbf{0} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \qquad \mathbf{K} = \begin{bmatrix} k_{11} & k_{12} & \cdots & k_{1N} \\ k_{21} & k_{22} & \cdots & k_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ k_{N1} & k_{N2} & \cdots & k_{NN} \end{bmatrix} \qquad \mathbf{K} = \mathbf{K}^{\mathsf{T}}$$

Symmetric and positive definite

$$K = K^{\mathsf{T}} \\ k_{ij} = k_{ji}$$

Saullo G. P. Castro



Special case: **lumped** mass matrix

In some cases it is possible to work with a diagonal matrix that may be an approximation to the (consistent) mass matrix

(Lumped) mass matrix

$$oldsymbol{M}_l = \left[egin{array}{ccccc} m_1 & 0 & \cdots & 0 \ 0 & m_2 & \cdots & 0 \ dots & dots & \ddots & dots \ 0 & 0 & \cdots & m_N \end{array}
ight]$$





Saullo G. P. Castro

Direct solution to free vibrations of undamped MDOFs systems: The generalized eigenvalue approach





Saullo G. P. Castro

Separation of Variables

$$M\ddot{u} + Ku = 0$$

Assume a general solution of the form

$$\boldsymbol{u}(x,t) = \boldsymbol{U}(x)T(t) \qquad \boldsymbol{U} = \begin{bmatrix} U_1 \\ U_2 \\ \vdots \\ U_N \end{bmatrix}$$



Synchronous motion for all degrees of freedom U_i





Saullo G. P. Castro

Separation of Variables

$$M\ddot{u} + Ku = 0$$

Assume a general solution of the form

$$\boldsymbol{u}(x,t) = \boldsymbol{U}(x)T(t)$$
 $\boldsymbol{U} = \begin{bmatrix} U_1 \\ U_2 \\ \vdots \\ U_N \end{bmatrix}$ $T(t)$ is a scalar function







First derivative

$$\dot{\boldsymbol{u}}(x,t) = \boldsymbol{U}(x)\dot{T}(t)$$

Second derivative

$$\ddot{\boldsymbol{u}}(x,t) = \boldsymbol{U}(x)\ddot{T}(t)$$

Saullo G. P. Castro

Separation of Variables

$$M\ddot{u}(x,t) + Ku(x,t) = 0$$

$$\left(\mathbf{M}\ddot{T}(t) + \mathbf{K}T(t)\right)\mathbf{U}(x) = \mathbf{0}$$

Gives N systems of equations, with $I = 1.2 \dots N$

$$-\frac{\ddot{T}(t)}{T(t)} = \frac{\sum_{J=1}^{N} k_{IJ} U_{J}(x)}{\sum_{J=1}^{N} m_{IJ} U_{J}(x)} = constant = \omega_{n}^{(I)^{2}}$$

$$\ddot{T}(t) + \omega_n^{(I)^2} T(t) = 0$$

$$\ddot{T}(t) = -\omega_n^{(I)^2} T(t)$$





Saullo G. P. Castro

COBENLANDIA 2019

TUDelft

Generalized Eigenvalue Problem

$$\left(-\omega_n^{(I)^2} \mathbf{M} + \mathbf{K}\right) \mathbf{U}^{(I)} T(t) = \mathbf{0}$$

$$\left(-\omega_n^{(I)^2}\boldsymbol{M}+\boldsymbol{K}\right)\boldsymbol{U}^{(I)}=\mathbf{0}$$

Singular

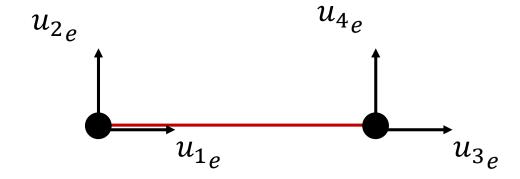
$$\det\left(-\omega_n^{(I)^2}\boldsymbol{M} + \boldsymbol{K}\right) = 0$$

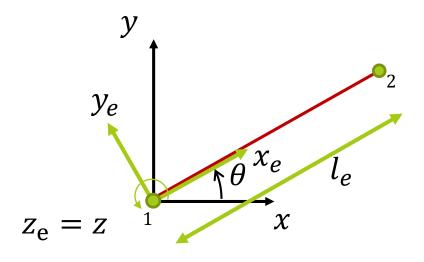
NOTE: $U^{(I)}$ represents a mode shape corresponding to $\omega_n^{(I)}$ and it is not U(x) in the general solution u(x,t) = U(x)T(t)

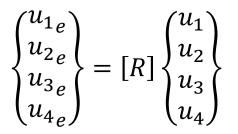
Saullo G. P. Castro

Structural Matrices for the 2D Truss Element

Element and global coordinates







$$[R] = \begin{bmatrix} \cos \theta & \sin \theta & 0 & 0 \\ -\sin \theta & \cos \theta & 0 & 0 \\ 0 & 0 & \cos \theta & \sin \theta \\ 0 & 0 & -\sin \theta & \cos \theta \end{bmatrix}$$



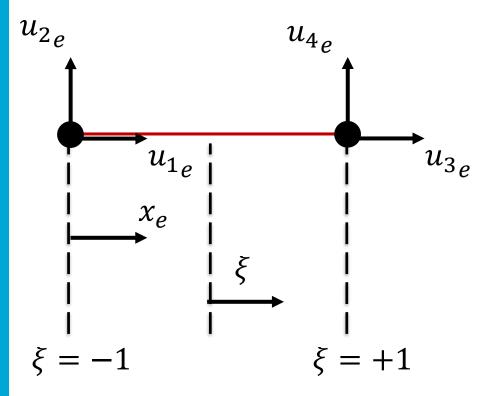


Saullo G. P. Castro

COBENIANDIA 2017

TUDelft

Structural Matrices for the 2D Truss Element



Displacement

$$u_{x_e} = \frac{(1-\xi)}{2} u_{1_e} + \frac{(1+\xi)}{2} u_{3_e}$$

Strain
$$\varepsilon_{xx_e} = \frac{\partial u}{\partial x_e}$$
$$\frac{\partial}{\partial x} = \frac{\partial}{\partial \xi} \frac{\partial \xi}{\partial x_e} = \frac{2}{\ell_e} \frac{\partial}{\partial \xi}$$

$$\xi = \frac{2x_e}{\ell_e} - 1$$

$$\varepsilon_{xx_e} = \frac{2}{\ell_e} \left(-\frac{1}{2} \right) u_{1_e} + \frac{2}{\ell_e} \left(\frac{1}{2} \right) u_{3_e}$$

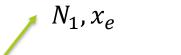
Saullo G. P. Castro

Structural Matrices for the 2D Truss Element

Displacement

$$u_{x_{e}} = \frac{(1-\xi)}{2} u_{1_{e}} + \frac{(1+\xi)}{2} u_{3_{e}} \quad \begin{cases} u_{x_{e}} \\ u_{y_{e}} \end{cases} = \begin{bmatrix} N_{1} & 0 & N_{2} & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{cases} u_{1_{e}} \\ u_{2_{e}} \\ u_{3_{e}} \\ u_{4_{e}} \end{cases}$$





$$N_2, x_e$$

Strain
$$\begin{cases} N_1, x_e \\ N_2, x_e \end{cases}$$
 $\{\varepsilon\} = [B_L] \begin{cases} u_{1e} \\ u_{2e} \\ u_{3e} \\ u_{4e} \end{cases}$

$$\varepsilon_{xx_e} = \frac{2}{\ell_e} \left(-\frac{1}{2} \right) u_{1_e} +$$

$$\varepsilon_{xx_e} = \frac{2}{\ell_e} \left(-\frac{1}{2} \right) u_{1_e} + \frac{2}{\ell_e} \left(\frac{1}{2} \right) u_{3_e} \qquad [B_L] = \begin{bmatrix} N_{1,x_e} & 0 & N_{2,x_e} & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$





Saullo G. P. Castro

Structural Matrices for the 2D Truss Element

Stiffness Matrix Mass

$$[K]_e = \int_{x_e} EA [B_L]^T [B_L] dx_e$$

$$[K]_e = \frac{\ell_e}{2} \int_{\xi} EA \left[B_L \right]^T \left[B_L \right] d\xi$$





$$[K]_G = [R]^T [K]_e [R]$$

derive_finite_element_matrices\fem_derive_truss2d

Saullo G. P. Castro

Structural Matrices for the 2D Truss Element

Consistent Mass

$$[M]_e = \int_{x_e} A\rho[N]^T[N] dx_e$$

$$[M]_e = \frac{\ell_e}{2} \int_{\xi=-1}^{\xi=+1} A\rho[N]^T [N] d\xi$$

$$[M]_e = \frac{A\ell_e\rho}{6} \begin{bmatrix} 2 & 0 & 1 & 0\\ 0 & 2 & 0 & 1\\ 1 & 0 & 2 & 0\\ 0 & 1 & 0 & 2 \end{bmatrix}$$



$$[M]_G = [R]^T [M]_e [R]$$

derive_finite_element_matrices\fem_derive_truss2d



Saullo G. P. Castro

Structural Matrices for the 2D Truss Element

Concentrated Mass

$$[M]_e = \frac{A\ell_e \rho}{2} \begin{bmatrix} 1 & & & 0 \\ & 1 & \\ 0 & & 1 \end{bmatrix}$$





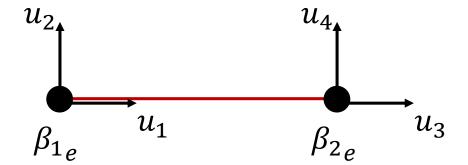
$$[M]_G = [R]^T [M]_e [R]$$

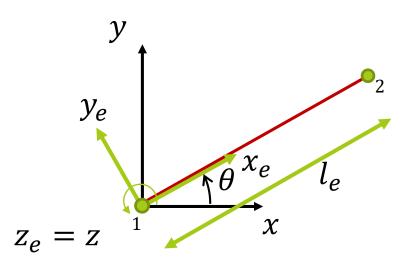
derive_finite_element_matrices\fem_derive_truss2d

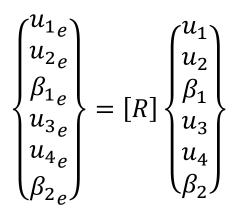
Saullo G. P. Castro

Structural Matrices for the 2D Beam Element

Element and global coordinates







$$[R] = \begin{bmatrix} \cos\theta & \sin\theta & 0 & 0 & 0 & 0 \\ -\sin\theta & \cos\theta & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & \cos\theta & \sin\theta & 0 \\ 0 & 0 & 0 & -\sin\theta & \cos\theta & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$





Saullo G. P. Castro

Structural Matrices for the 2D Beam Element

Displacement

$$\{u_e\} = \begin{bmatrix} N_1 & 0 & 0 & N_2 & 0 & 0 \\ 0 & N_1 & N_{1\beta} & 0 & N_2 & N_{2\beta} \\ 0 & \frac{2}{\ell_e} \frac{dN_1}{d\xi} & \frac{2}{\ell_e} \frac{dN_{1\beta}}{d\xi} & 0 & \frac{2}{\ell_e} \frac{dN_2}{d\xi} & \frac{2}{\ell_e} \frac{dN_{2\beta}}{d\xi} \end{bmatrix} \begin{bmatrix} u_{1e} \\ u_{2e} \\ \beta_{1e} \\ u_{3e} \\ u_{4e} \\ \beta_{2e} \end{bmatrix}$$

$$\{u_e\} = \begin{bmatrix} N^u \\ N^v \\ N^\beta \end{bmatrix} \begin{cases} u_1 \\ u_2 \\ \beta_1 \\ u_3 \\ u_4 \\ \beta_2 \end{cases}$$

Saullo G. P. Castro

Structural Matrices for the 2D Beam Element

Stiffness Matrix

$$\{u_e\} = \begin{bmatrix} N^u \\ N^v \\ N^\beta \end{bmatrix} \begin{cases} u_{1e} \\ u_{2e} \\ \beta_{1e} \\ u_{3e} \\ u_{4e} \\ \beta_{2e} \end{cases}$$



$$[K]_e = \frac{2}{\ell_e} \int_{\xi} \left(E \, I_{zz} \left[N^{\beta} \, \right]^T \left[N^{\beta} \, \right] + EA \left[N^u \, \right]^T \left[N^u \, \right] \right) d\xi$$

Saullo G. P. Castro

Structural Matrices for the 2D Beam Element

Mass Matrix:

Consistent

$$[M]_{e} = \frac{\ell_{e}}{2} \int_{\xi} \rho \left(A [N^{u}]^{T} [N^{u}] + A [N^{v}]^{T} [N^{v}] + I_{zz} [N^{\beta}]^{T} [N^{\beta}] \right) d\xi$$

Lumped

$$[M]_e = \frac{\ell_e \rho}{4} \begin{bmatrix} A & & & & 0 \\ & A & & & \\ & & I_{zz} & & \\ & & & A & \\ & & & A & \\ & & & & I_{zz} \end{bmatrix}$$



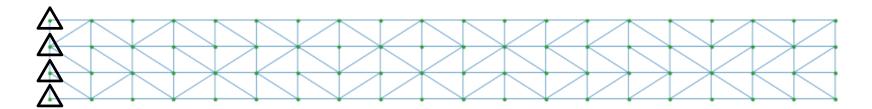


Saullo G. P. Castro





Example of Generalized Eigenvalue Problem



- $\rho = 2.6e3$
- E = 70e9
- $A = 0.01^2$
- length= 10
- width=1

- Solve a generalized eigenvalue problem
- Find natural frequencies
- Plot first 5 mode shapes

Script exercise07_generalized_eigenvalue_problem.py

compare lumped=True/False (will be explained later)

Saullo G. P. Castro

Next Steps...

• Now we know how to find $\omega_n^{(I)}$ and the corresponding mode shapes ${\it U}^{(I)}$ for a MDOF system

Are these modes orthonormal?

NOTE:
Orthonormal is
Orthogonal and Normalized

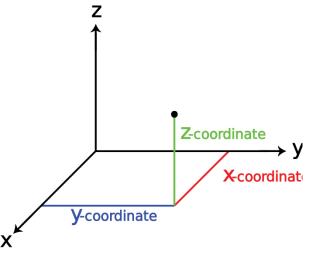
Why is this important?



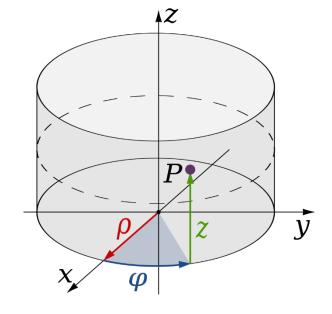


Saullo G. P. Castro

Orthonormal Basis in 3D Space



$$\boldsymbol{v} = v_{x}\boldsymbol{i} + v_{y}\boldsymbol{j} + v_{z}\boldsymbol{k}$$



$$\boldsymbol{v} = v_r \boldsymbol{u_r} + v_{\varphi} \boldsymbol{u_{\varphi}} + v_z \boldsymbol{u_z}$$

$$i = \{1, 0, 0\}^T$$

 $j = \{0, 1, 0\}^T$
 $k = \{0, 0, 1\}^T$

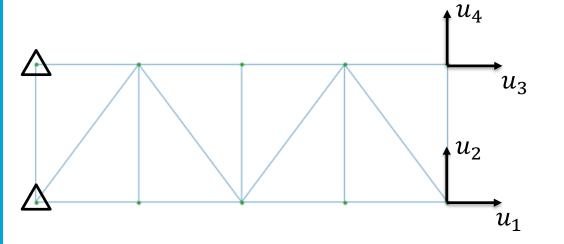
Orthonormal Basis:
$$\mathbf{i} \cdot \mathbf{j} = 0$$
, $\mathbf{i} \cdot \mathbf{k} = 0$ $\mathbf{j} \cdot \mathbf{k} = 0$





Saullo G. P. Castro

Orthonormal Basis in n-dimensional Space



Consider:

$$\boldsymbol{u}^{(1)} = \left\{u_{1}^{(1)}, u_{2}^{(1)}, u_{3}^{(1)}, u_{4}^{(1)}, \dots, u_{N}^{(1)}\right\}^{T}$$

$$\boldsymbol{u}^{(2)} = \left\{u_{1}^{(2)}, u_{2}^{(2)}, u_{3}^{(2)}, u_{4}^{(2)}, \dots, u_{N}^{(2)}\right\}^{T}$$

$$\vdots$$

$$\boldsymbol{u}^{(N)} = \left\{u_{1}^{(N)}, u_{2}^{(N)}, u_{3}^{(N)}, u_{4}^{(N)}, \dots, u_{N}^{(N)}\right\}^{T}$$

Assuming they are orthonormal:

$$\mathbf{u}^{(I)} \cdot \mathbf{u}^{(J)} = 0$$

for $I \neq J$

Any vector in this MDOF space can be represented as a linear combination of different orthonormal $u^{(I)}$:

$$\boldsymbol{u} = \sum_{I}^{N} c_{I} \boldsymbol{u}^{(I)}$$





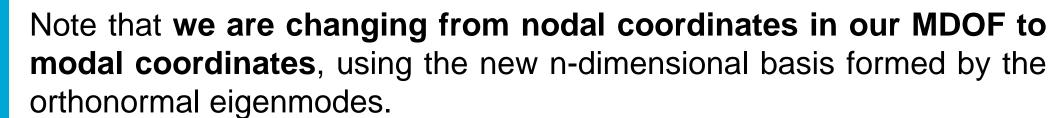
Saullo G. P. Castro

Expansion Theorem

Orthogonal vectors can form a new basis in the n-dimensional space of the MDOF system.

Therefore, any vector in the n-dimensional space can be represented as a linear combination of the n linearly independent eigenvectors.

$$\boldsymbol{u} = \sum_{I}^{N} c_{I} \, \boldsymbol{u}^{(I)}$$







From nodal coordinates to modal coordinates

Saullo G. P. Castro

Nodal coordinates:

$$\mathbf{u} = \{u_1, u_2, u_3, u_4, \dots, u_N\}^T$$

N unknowns $u_1, u_2, ...$

Modal coordinates:

$$\boldsymbol{u} = \sum_{I}^{N} c_{I} \boldsymbol{u}^{(I)}$$

N unknowns $c_1, c_2, ...$





so... What is the advantage?

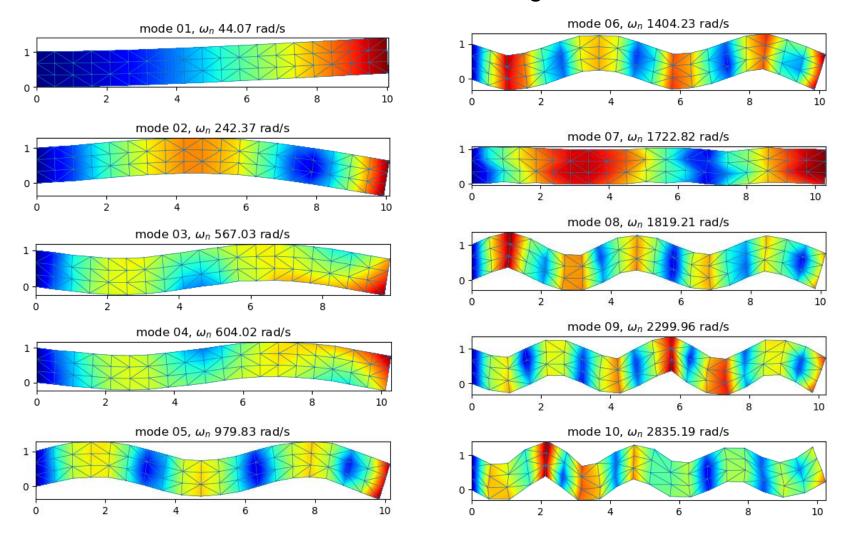
Saullo G. P. Castro

COBERLÂNDIA 201



From nodal coordinates to modal coordinates

What is the advantage?



Saullo G. P. Castro

Next Steps...

Make our mode shapes become a valid orthonormal basis

$$\mathbf{u}^{(I)} \cdot \mathbf{u}^{(J)} = 0$$

for $I \neq J$





Saullo G. P. Castro

Orthonormalization of Mode Shapes

$$\left(-\omega_n^{(I)^2} \mathbf{M} + \mathbf{K}\right) \mathbf{U}^{(I)} = \mathbf{0}$$

Rewriting as:

$$\omega_n^{(I)^2} \mathbf{M} \mathbf{U}^{(I)} = \mathbf{K} \mathbf{U}^{(I)}$$

Taking another mode:

$$\omega_n^{(J)^2} \mathbf{M} \mathbf{U}^{(J)} = \mathbf{K} \mathbf{U}^{(J)}$$





Saullo G. P. Castro

Orthonormalization of Eigenmodes

Left-multiplying by $\boldsymbol{U}^{(J)^T}$

$$\boldsymbol{U^{(J)}}^T \omega_n^{(I)^2} \boldsymbol{M} \boldsymbol{U^{(I)}} = \boldsymbol{U^{(J)}}^T \boldsymbol{K} \boldsymbol{U^{(I)}}$$

Left-multiplying by $\boldsymbol{U}^{(I)^T}$

$$\boldsymbol{U^{(I)}}^T \omega_n^{(J)^2} \boldsymbol{M} \boldsymbol{U^{(J)}} = \boldsymbol{U^{(I)}}^T \boldsymbol{K} \boldsymbol{U^{(J)}}$$

Note that:

$$\mathbf{U}^{(J)^T} \mathbf{K} \mathbf{U}^{(I)} = \mathbf{U}^{(I)^T} \mathbf{K} \mathbf{U}^{(J)}$$
$$\mathbf{U}^{(J)^T} \mathbf{M} \mathbf{U}^{(I)} = \mathbf{U}^{(I)^T} \mathbf{M} \mathbf{U}^{(J)}$$

Subtracting:

$$\left(\omega_n^{(I)^2} - \omega_n^{(J)^2}\right) \boldsymbol{U}^{(J)^T} \boldsymbol{M} \boldsymbol{U}^{(I)} = 0$$





Saullo G. P. Castro

Orthonormalization of Eigenmodes

Thus, for $I \neq J$:

$$\boldsymbol{U}^{(J)^T}\boldsymbol{M}\boldsymbol{U}^{(I)}=0$$

For I = J:

$$\boldsymbol{U^{(I)}}^T \boldsymbol{M} \boldsymbol{U^{(I)}} = 1$$

Thus:

$$\boldsymbol{U^{(J)}}^T \boldsymbol{M} \boldsymbol{U^{(I)}} = \delta_{II}$$

and:

$$\boldsymbol{U^{(I)}}^T \boldsymbol{K} \boldsymbol{U^{(I)}} = \delta_{II} \omega_n^{(I)^2}$$





Script exercise08_orthonormality_checks.py

Do we already have a orthonormal basis with $U^{(I)}$?

Saullo G. P. Castro

Orthonormalization of Eigenmodes

We can conclude that Scipy's eigh already gives the mass-normalized eigenvectors:

https://docs.scipy.org/doc/scipy/reference/generated/scipy.linalg.eigh.html#scipy.linalg.eigh

Do we already have a orthonormal basis with $U^{(I)}$?





Saullo G. P. Castro





Quick overview ...

We did separation of variables assuming that all DOFs are synchronous:

$$\boldsymbol{u}(x,t) = \boldsymbol{U}(x)T(t)$$

• Then replaced this into $Ku + M\ddot{u} = 0$ to get:

$$\ddot{T}(t) + \omega_n^{(I)^2} T(t) = 0$$

Which has the general solution:

$$T^{(I)}(t) = C_1^{(I)} \cos \omega_n^{(I)} t + C_2^{(I)} \sin \omega_n^{(I)} t$$

We are seeking an orthonormal basis that will allow us to do:

$$\boldsymbol{U} = \sum_{I}^{N} c_{I} \boldsymbol{U}^{(I)}$$

Such that the final solution will have the format:

$$\mathbf{u}(x,t) = \sum_{I}^{N} \left(c_1^{(I)} \cos \omega_n^{(I)} t + c_2^{(I)} \sin \omega_n^{(I)} t \right) \mathbf{U}^{(I)}$$

Saullo G. P. Castro

Symmetric Eigenvalue Problem

Expected format:

$$(\lambda^{(I)}I + A)V^{(I)} = 0$$
, with $A_{ij} = A_{ji}$

Our generalized eigenvalue problem:

$$\left(-\omega_n^{(I)^2} \mathbf{M} + \mathbf{K}\right) \mathbf{U}^{(I)} = \mathbf{0}$$

What can we do?





Saullo G. P. Castro





Symmetric Eigenvalue Problem

Expected format:

$$(\lambda^{(I)}I + A)V^{(I)} = \mathbf{0}, \quad with A_{ij} = A_{ji}$$

Our generalized eigenvalue problem:

$$\left(-\omega_n^{(I)^2} \mathbf{M} + \mathbf{K}\right) \mathbf{U}^{(I)} = \mathbf{0}$$

Left-multiplying by M^{-1} :

$$\left(-\omega_n^{(I)^2} \mathbf{M}^{-1} \mathbf{M} + \mathbf{M}^{-1} \mathbf{K}\right) \mathbf{U}^{(I)} = \mathbf{0}$$
$$\left(-\omega_n^{(I)^2} \mathbf{I} + \mathbf{M}^{-1} \mathbf{K}\right) \mathbf{U}^{(I)} = \mathbf{0}$$

What else can we do?

Saullo G. P. Castro

Symmetric Eigenvalue Problem

Expected format:

$$(\lambda^{(I)}I + A)V^{(I)} = \mathbf{0}, \quad with A_{ij} = A_{ji}$$

Our generalized eigenvalue problem:

$$\left(-\omega_n^{(I)^2} \mathbf{M} + \mathbf{K}\right) \mathbf{U}^{(I)} = \mathbf{0}$$

Represent $M = LL^*$ (Cholesky decomposition), which is $M = LL^T$ for symmetric matrices

$$\left(-\omega_n^{(I)^2} L L^T + K\right) U^{(I)} = \mathbf{0}$$





Saullo G. P. Castro

Symmetric Eigenvalue Problem

$$\left(-\omega_n^{(I)^2} L L^T + K\right) U^{(I)} = \mathbf{0}$$

Assuming $U = L^{-T}V$ and left-multiplying by L^{-1} :

$$\left(-\omega_n^{(I)^2} \boldsymbol{L}^{-1} \boldsymbol{L} \boldsymbol{L}^T \boldsymbol{L}^{-T} + \boldsymbol{L}^{-1} \boldsymbol{K} \boldsymbol{L}^{-T}\right) \boldsymbol{V}^{(I)} = \mathbf{0}$$

$$\left(-\omega_n^{(I)^2}I + \widetilde{K}\right)V^{(I)} = \mathbf{0}$$

with: $\widetilde{K} = L^{-1}KL^{-T}$

Mass-normalized stiffness matrix





Saullo G. P. Castro

Exercise with Symmetric Eigenvalue Problem

Using script exercise09_symmetric_eigenvalue_problem.py
Let's solve:

$$\left(-\omega_n^{(I)^2}I + \widetilde{K}\right)V^{(I)} = \mathbf{0}$$

with:

$$\widetilde{K} = L^{-1}KL^{-T}$$

And see the properties of $V^{(I)}$

NOTE: $V^{(I)}$ calculated with np.linalg.eigh are already normalized to $|V^{(I)}|=1$





Saullo G. P. Castro

Solving our free undamped vibration problem

From:

$$\mathbf{u}(x,t) = \sum_{I}^{N} \left(c_1^{(I)} \cos \omega_n^{(I)} t + c_2^{(I)} \sin \omega_n^{(I)} t \right) \mathbf{U}^{(I)}$$

Using $\boldsymbol{U} = \boldsymbol{L}^{-T}\boldsymbol{V}$:

$$\mathbf{u}(x,t) = \sum_{I}^{N} \left(c_1^{(I)} \cos \omega_n^{(I)} t + c_2^{(I)} \sin \omega_n^{(I)} t \right) \mathbf{L}^{-T} \mathbf{V}^{(I)}$$

The problem now consists on finding constants $c_1^{(I)}$ and $c_2^{(I)}$...





Saullo G. P. Castro





Solving our free undamped vibration problem

$$\mathbf{u}(x,t) = \sum_{I}^{N} \left(c_{1}^{(I)} \cos \omega_{n}^{(I)} t + c_{2}^{(I)} \sin \omega_{n}^{(I)} t \right) \mathbf{L}^{-T} \mathbf{V}^{(I)}$$

$$\dot{\mathbf{u}}(x,t) = \sum_{I}^{N} \left(-\omega_{n}^{(I)} c_{1}^{(I)} \sin \omega_{n}^{(I)} t + \omega_{n}^{(I)} c_{2}^{(I)} \cos \omega_{n}^{(I)} t \right) \mathbf{L}^{-T} \mathbf{V}^{(I)}$$

Initial conditions: $u(x, 0) = u_0$:

$$\boldsymbol{u_0} = \sum_{I} c_1^{(I)} \boldsymbol{L}^{-T} \boldsymbol{V}^{(I)}$$

Left-multiplying by L^T and $V^{(J)}$

$$\boldsymbol{V}^{(J)}\boldsymbol{L}^{T}\boldsymbol{u_{0}} = \sum_{I} c_{1}^{(I)} \boldsymbol{V}^{(J)}\boldsymbol{L}^{T}\boldsymbol{L}^{-T}\boldsymbol{V}^{(I)}$$

$$\boldsymbol{V}^{(J)}\boldsymbol{L}^{T}\boldsymbol{u_{0}} = \sum_{I} c_{1}^{(I)} \boldsymbol{V}^{(J)} \boldsymbol{I} \boldsymbol{V}^{(I)}$$

$$c_1^{(J)} = \boldsymbol{V}^{(J)} \boldsymbol{L}^T \boldsymbol{u_0}$$

Initial conditions: $\dot{\boldsymbol{u}}(x,0) = \boldsymbol{v_0}$:

$$\boldsymbol{v_0} = \sum_{I} c_2^{(I)} \omega_n^{(I)} \boldsymbol{L}^{-T} \boldsymbol{V}^{(I)}$$

Left-multiplying by \boldsymbol{L}^T and $\boldsymbol{V}^{(J)}$

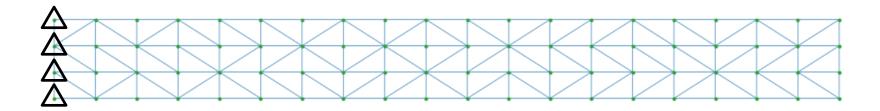
$$\boldsymbol{V}^{(J)}\boldsymbol{L}^{T}\boldsymbol{v_{0}} = \sum_{I} c_{2}^{(I)} \omega_{n}^{(I)} \boldsymbol{V}^{(J)} \boldsymbol{L}^{T} \boldsymbol{L}^{-T} \boldsymbol{V}^{(I)}$$

$$\boldsymbol{V}^{(J)}\boldsymbol{L}^{T}\boldsymbol{v_{0}} = \sum_{I} c_{2}^{(I)} \omega_{n}^{(I)} \boldsymbol{V}^{(J)} \boldsymbol{I} \boldsymbol{V}^{(I)}$$

$$c_2^{(J)} = \frac{\boldsymbol{V}^{(J)} \boldsymbol{L}^T \boldsymbol{v_0}}{\omega_n^{(J)}}$$

Saullo G. P. Castro





Using script

exercise10_free_undamped_vibration_truss.py

- Check the two initial conditions for u_0
- Check how good is our approximation for different number of modes
- Does the number of modes for a good approximation changes with the initial condition?





Saullo G. P. Castro

Transforming a MDOF system into uncoupled SDOF systems





Objective:

Use the relations for SDOF that we already know for forced vibration, damped/undamped

Saullo G. P. Castro





MDOF system into uncoupled SDOF systems

Equation of motion for free undamped vibration:

$$M\ddot{u} + Ku = 0$$

From the previous definition: $U(x) = L^{-T}V(x)$; multiplying both sides by T(t) gives $u(x,t) = L^{-T}v(x,t)$, thus:

$$I\ddot{v} + \widetilde{K}v = 0$$

With $\widetilde{K} = L^{-1}KL^{-T}$. This is a set of N coupled equations. Using our orthonormal eigenvectors of \widetilde{K} , previously named $V^{(I)}$, let's define:

$$P(x) = [V^{(1)} \quad V^{(2)} \quad \dots \quad V^{(p)}]$$

Where p is the number of modes wanted in the approximation. Defining $\mathbf{v}(x,t) = \mathbf{P}(x)\mathbf{r}(t)$ and left-multiplying by \mathbf{P}^T gives:

$$P^T P \ddot{r} + P^T \widetilde{K} P r = 0$$

Let's check the properties of this system script exercise11_check_uncoupling.py



MDOF system into uncoupled SDOF systems

$$\mathbf{P}^T \mathbf{P} \ddot{\mathbf{r}} + \mathbf{P}^T \widetilde{\mathbf{K}} \mathbf{P} \mathbf{r} = \mathbf{0}$$

Gives us an uncoupled system with p equations, $p \leq N$:

$$I\ddot{r}(t) + \Lambda r(t) = 0$$

$$\mathbf{\Lambda} = \mathbf{P}^T \widetilde{\mathbf{K}} \mathbf{P}$$

Note that Λ is simple (it does not have to be calculated):

$$\mathbf{\Lambda} = \begin{bmatrix} \left(\omega_n^{(1)}\right)^2 & 0 \\ \left(\omega_n^{(2)}\right)^2 & \ddots \\ 0 & \left(\omega_n^{(p)}\right)^2 \end{bmatrix}$$











MDOF system into uncoupled SDOF systems

The uncoupled system has the form:

$$\ddot{r}_I + \left(\omega_{\mathsf{n}}^{(I)}\right)^2 r_I = 0 \qquad I = 1, 2, ..., p$$

Noting that $r_I = r_I(t)$, the general solution is, for each DOF:

$$r_I(t) = C_1^{(I)} \cos \omega_n^{(I)} t + C_2^{(I)} \sin \omega_n^{(I)} t$$

Where r(0) and $\dot{r}(0)$ are needed, which can be calculated from $u_0(x,t)$ and $v_0(x,t)$. Given that:

$$v = L^T u$$
 $v = Pr, \quad r = P^T v$

Thus:

$$r = P^T L^T u$$
$$u = L^{-T} P r$$

Saullo G. P. Castro

Damped free vibration

The SDOF system has the form:

$$\ddot{r}_I + 2\zeta_I \omega_{\mathsf{n}}^{(I)} \dot{r}_I + (\omega_{\mathsf{n}}^{(I)})^2 r_I = 0$$
 $I = 1, 2, ..., p$

Note that the concept of damping ratio can be adopted for each mode (modal damping).





Saullo G. P. Castro



The SDOF system has the form:

$$\ddot{r}_I + \left(\omega_{\mathsf{n}}^{(I)}\right)^2 r_I = f_I$$
 $I = 1, 2, ..., p$

Here f_I is called modal force, which is the I^{th} row of $f = P^T L^{-1} F$

$$M\ddot{u} + Ku = F$$
 $u = L^{-T}v$
 $ML^{-T}\ddot{v} + KL^{-T}v = F$
 $LL^{T}L^{-T}\ddot{v} + KL^{-T}v = F$
 $L^{-1}LL^{T}L^{-T}\ddot{v} + L^{-1}KL^{-T}v = L^{-1}F$
 $I\ddot{v} + \tilde{K}v = L^{-1}F$
 $P\ddot{r} + \tilde{K}Pr = L^{-1}F$
 $P^{T}P\ddot{r} + P^{T}\tilde{K}Pr = P^{T}L^{-1}F$
 $I\ddot{r} + \Lambda r = f$





Saullo G. P. Castro

Damped forced vibration

The SDOF system has the form:

$$\ddot{r}_I + 2\zeta_I \omega_{\mathsf{n}}^{(I)} \dot{r}_I + (\omega_{\mathsf{n}}^{(I)})^2 r_I = f_I \qquad I = 1, 2, ..., p$$













Saullo G. P. Castro

Considerably more efficient implementations





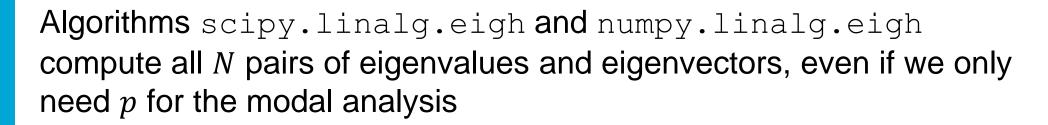
Objective: Learn how to achieve much higher computational efficiency, important for large systems

Saullo G. P. Castro



Cholesky decomposition $M = LL^T$ and computation of L^{-1}

We are using dense matrices to represent sparse systems



Pure Python





Saullo G. P. Castro

Lumped Mass

Here M is diagonal, such that L will also be diagonal:

$$L_{ii} = \sqrt{M_{ii}}$$

Thus, L^{-1} is also diagonal:

$$L_{ii}^{-1} = \frac{1}{L_{ii}}$$





Saullo G. P. Castro

SciPy's Sparse Matrices

We can define all structural matrices *M*, *K* using scipy.sparse.csr_matrix (row-compact) or scipy.sparse.csc_matrix (column-compact)

Both are easily created from scipy.sparse.coo_matrix

Build everything already using sparse matrices





Saullo G. P. Castro

SciPy's Sparse Solvers

Eigenvalue solver scipy.sparse.linalg.eigsh works for both generalized and symmetric eigenvalue problems

Allows the computation of the first p eigenvalues that will be used in modal analysis, much more efficient than computing all N.





Saullo G. P. Castro

Numba or Cython

These are options to compile the core part of the code.

Cython requires more experience, especially in C/C++

Numba offers JIT compilers, which really work in functions taking only integers, floats, NumPy arrays, and no classes, dictionaries and other Python objects





Example for 2 million degrees-of-freedom

Saullo G. P. Castro



```
done (33.660385 s)
Number of degrees-of-freedom: 2000000
Computing K, M
done (17.646885 s)
Partitioning due to boundary conditions
done (1.233670 s)
Solving symmetric eigenvalue problem
[ 40.11186674 213.93027026 504.00858015 640.84402584]
done (196.419322 s)
```

Script: exerciseXX 2million dofs.py

Creating mesh

Delaunay

done (13.800249 s)

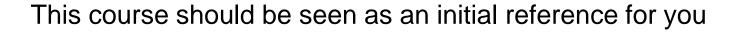


Closing Remarks













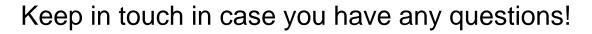












S.G.P.Castro@tudelft.nl



