

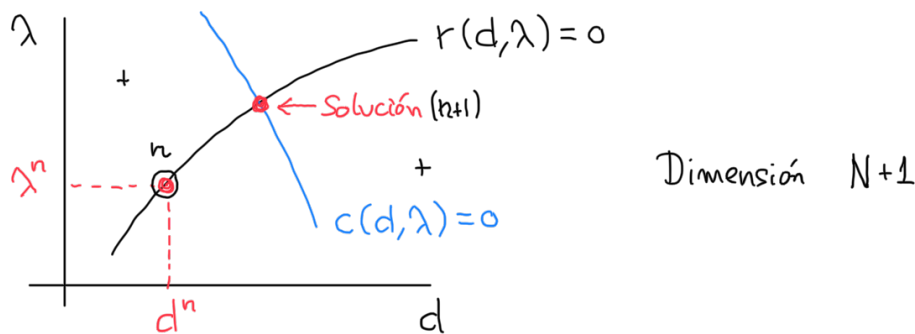
Métodos de Resolución:

- Ecuación de equilibrio $r(d, \lambda) = f(\lambda) - p(d) = 0$ ←
(N ecuaciones, N+1 incógnitas)

Fuerzas externas $\equiv f(\lambda) = \lambda f_{\text{ext}}$ $\lambda \equiv$ parámetro incremental de carga (escalar)

$f_{\text{ext}} \equiv$ vector de carga (constante)

- Espacio de estados



Control general:

$$\left. \begin{aligned} d^{n+1} &= d^n + \Delta d \\ \lambda^{n+1} &= \lambda^n + \Delta \lambda \end{aligned} \right\} \quad \left. \begin{aligned} r(\Delta d, \Delta \lambda) &= f(\Delta \lambda) - p(\Delta d) = 0 \\ c(\Delta d, \Delta \lambda) &= 0 \end{aligned} \right\} \quad \leftarrow$$

Resolver para $(\Delta d, \Delta \lambda)$

Tipos de control:

- Control en carga: $c(\Delta d, \Delta \lambda) = \Delta \lambda - \ell = 0$
- Control hiperesférico:
 $c(\Delta d, \Delta \lambda) = \Delta d^T \Delta d + \Delta \lambda^2 - \ell^2 = 0$
- Control hipercilíptico: ...

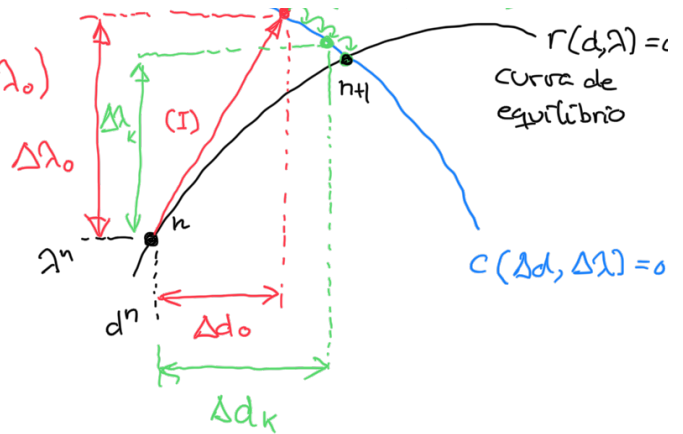
Procedimiento de resolución:

~ k subiteraciones

(I) Predicción $(\Delta d_0, \Delta \lambda_0)$

(II) Corrección

$(\Delta d_k, \Delta \lambda_k)$
 $k=1, 2, 3, \dots$



(I) Predicción :

$$dr(d, \lambda) = 0 = \frac{\partial r}{\partial d} \bigg|_n \Delta d_0 + \frac{\partial r}{\partial \lambda} \bigg|_n \Delta \lambda_0 = 0$$

$$\rightarrow r = f(\lambda) - p(d) \\ \frac{\partial r}{\partial d} = - \frac{\partial p}{\partial d}$$

$$\frac{\partial f(\lambda)}{\partial \lambda} = f_{\text{ext}}(\text{cte}) \equiv \text{vector de carga (cte)}$$

$$K_T \big|_n \Delta d_0 = \Delta \lambda_0 f_{\text{ext}} \Rightarrow \Delta d_0 = (K_T \big|_n^{-1} f_{\text{ext}}) \Delta \lambda_0$$

$v = \text{vector de velocidad incremental}$

$$v = K_T \big|_n^{-1} f_{\text{ext}}$$

$\underline{\quad}$ vector de inc. carga

$$\Delta d_0 = \Delta \lambda_0 v$$

Tangente a la curva de eq.

Control hiperesférico :

$$c(\Delta d_0, \Delta \lambda_0) = \Delta d_0^T \Delta d_0 + \Delta \lambda_0^2 - l^2 = 0$$

$$\uparrow \\ \Delta d_0 = \Delta \lambda_0 v$$

$$c(\Delta d_0, \Delta \lambda_0) = \Delta \lambda_0^2 v^T v + \Delta \lambda_0^2 - l^2 = 0$$

$$\Delta \lambda_0^2 = \frac{l^2}{1 + v^T v} \Rightarrow \Delta \lambda_0 = \pm \frac{l}{\sqrt{1 + v^T v}}$$

$$\text{Predicción } (\Delta d_0, \Delta \lambda_0) = \pm \frac{l}{\sqrt{1 + v^T v}} (v, 1)$$



(II) Correction :

The graph shows the correction step of the Levenberg-Marquardt algorithm. The horizontal axis is labeled d_k and the vertical axis is labeled $\Delta \lambda_k$. A black curve represents the cost function $c(\Delta d, \Delta \lambda)$. A red dashed rectangle is centered at the current point n , with horizontal side Δd_0 and vertical side $\Delta \lambda_0$. A blue dashed rectangle is centered at the point n , with horizontal side Δd_k and vertical side $\Delta \lambda_k$. A yellow line segment connects the point n to the point $k+1$. A yellow arrow points from the point $k+1$ towards the curve. The label $r(d, \lambda) =$ is written near the top right of the curve.

- Avanzar desde subiteración "k" $(\Delta d_k, \Delta \lambda_k) \rightarrow (\Delta d_{k+1}, \Delta \lambda_{k+1})$

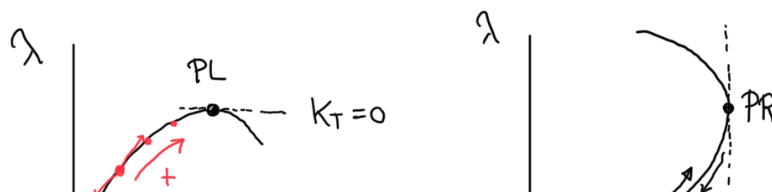
$$r_{k+1} = r_k + \underbrace{\frac{\partial r}{\partial d}}_{-K_T|_k} (\underbrace{d_{k+1} - d_k}_{\delta d_k}) + \underbrace{\frac{\partial r}{\partial \lambda}}_{f_{ext}} (\underbrace{\lambda_{k+1} - \lambda_k}_{\delta \lambda_k}) = 0$$

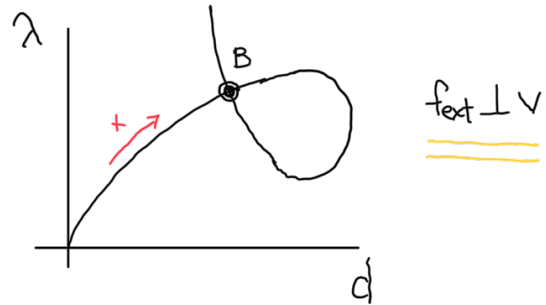
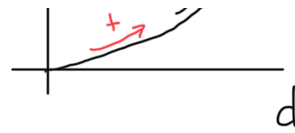
$$\underline{\underline{a^T}} c_{k+1} = \underline{\underline{a^T}} c_k + \underbrace{\frac{\partial c}{\partial d}}_{\delta d_k} (d_{k+1} - d_k) + \underbrace{\frac{\partial c}{\partial \lambda}}_{\delta \lambda_k} (\lambda_{k+1} - \lambda_k) = 0$$

$$\begin{bmatrix} K_T|_k - f_{ext} \\ a^T \quad g \end{bmatrix} \begin{bmatrix} \delta d_k \\ \delta \lambda_k \end{bmatrix} = \begin{bmatrix} r_k \\ -c_k \end{bmatrix} \quad \begin{matrix} \text{(Necs eq)} \\ \text{(1 ec. restr)} \end{matrix}$$

Resolvemos $\begin{bmatrix} \delta d_k \\ \delta \lambda_k \end{bmatrix} \Rightarrow \begin{cases} d_{k+1} = d_k + \delta d_k \\ \lambda_{k+1} = \lambda_k + \delta \lambda_k \end{cases}$

Recorrido de la curva de equilibrio:





① Criterio de trabajo (de las fuerzas externas) positivo:

$$\Delta W_{ext} = f_{ext}^T \Delta d > 0 \quad f_{ext} \cdot V \Delta \lambda_0 > 0$$

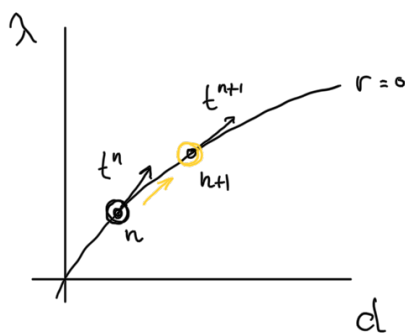
$$\text{sgn}(\Delta \lambda_0) = \text{sgn}(f_{ext}^T V)$$

Efectivo en PL.

$$V = K_T^{-1} f_{ext}$$

No efectivo en PR, B.

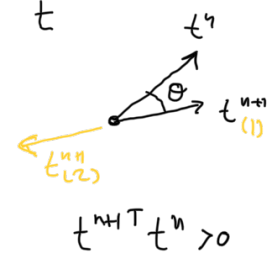
② Criterio del ángulo:



$$dr=0 \Rightarrow t$$

$$t^{n+1} \cdot t^n > 0$$

$$t^n = \frac{l}{\sqrt{1+V^T V^n}} \begin{bmatrix} V^n \\ 1 \end{bmatrix}$$



$$(\Delta d_0^{n+1}, \Delta \lambda_0^{n+1})^T (\Delta d_0^n, \Delta \lambda_0^n) > 0$$

$$\underline{\Delta d_0^{n+1}}^T \underline{\Delta d_0^n} + \Delta \lambda_0^{n+1} \underline{\Delta \lambda_0^n} > 0$$

$$\Delta d_0^{n+1} = \Delta \lambda_0^{n+1} V^{n+1}$$

$$\Delta \lambda_0^{n+1} (V^{n+1} \Delta d_0^n + \Delta \lambda_0^n) > 0$$

$$\text{sgn}(\Delta \lambda_0^{n+1}) = \text{sgn}(\Delta \lambda_0^n + v^{n+1T} \Delta d_0^n)$$

Método arc-length linealizado

(I) Predicción:

$$\Delta d_0 = \Delta \lambda_0 v^n \quad v^n = K_T^{-1} |_{d^n} f_{\text{ext}} \quad (1)$$

Control hiperesférico:

$$c(\Delta d, \Delta \lambda) = \Delta d^T \Delta d + \Delta \lambda^2 \psi^2 \underline{f_{\text{ext}}^T f_{\text{ext}}} - \ell^2 = 0 \quad (2)$$

$\psi \equiv$ parámetro conocido.

$$\Delta \lambda_0 = \left(\begin{smallmatrix} + \\ - \end{smallmatrix} \right) \frac{\ell}{(v^{nT} v^n + \psi^2 \underline{f_{\text{ext}}^T f_{\text{ext}}})^{1/2}}$$

C1: Trabajo externo positivo: $\left(\begin{smallmatrix} + \\ - \end{smallmatrix} \right) \equiv \text{sgn}(v^{nT} f_{\text{ext}})$

C2: Criterio del ángulo: $\left(\begin{smallmatrix} + \\ - \end{smallmatrix} \right) \equiv \text{sgn}(\Delta \lambda_0^n + v^{nT} \Delta d_0^n)$

$$\text{sol: } (\Delta \lambda_0 v^n, \Delta \lambda_0) \quad \Delta d_0 = \Delta \lambda_0 v^n$$

(II) Corrección: $(d_k, \lambda_k) \rightarrow (d_{k+1}, \lambda_{k+1})$

$$\begin{aligned} (N) \quad & \begin{bmatrix} K_T & -f_{\text{ext}} \\ 2\Delta d^T & 2\Delta \lambda \psi^2 \underline{f_{\text{ext}}^T f_{\text{ext}}} \end{bmatrix} \begin{bmatrix} \delta d_k \\ \delta \lambda_k \end{bmatrix} = \begin{bmatrix} r_k \\ -c_k \end{bmatrix} \\ \rightarrow (1) \quad & \begin{matrix} (a) \\ (b) \end{matrix} \end{aligned}$$

$$\frac{\partial c}{\partial \lambda} = 2\Delta \lambda^T$$

$$r_k + \frac{\partial r}{\partial \lambda} \delta \lambda + \frac{\partial r}{\partial d} \delta d = 0$$

o a

$$\frac{\partial C}{\partial \lambda} = 2 \Delta \lambda \Psi^2 f_{ext}^T f_{ext}$$

o a o \lambda

$$r = \lambda f_{ext} - p(d)$$

$$\frac{\partial r}{\partial d} = -K_T \quad \frac{\partial r}{\partial \lambda} = f_{ext}$$

$$K_T \delta d - f_{ext} \delta \lambda = r_k$$

$$(a) \quad \delta d_k = K_T^{-1} (r_k + f_{ext} \delta \lambda_k)$$

$$(b) \quad 2 \Delta d^T K_T^{-1} (r_k + f_{ext} \delta \lambda_k) + 2 \Delta \lambda \Psi^2 f_{ext}^T f_{ext} \delta \lambda_k = -C_k$$

$$\left\{ \begin{array}{l} \delta \lambda_k = \frac{-C_k - 2 \Delta d^T K_T^{-1} r_k}{2 \Delta d^T K_T^{-1} f_{ext} + 2 \Delta \lambda \Psi^2 f_{ext}^T f_{ext}} \quad (*) \\ \delta d_k = K_T^{-1} (r_k + \delta \lambda_k f_{ext}) \quad (**) \end{array} \right.$$

$$\left\{ \begin{array}{l} K_T X = r_k \rightarrow X = K_T^{-1} r_k \leftarrow \\ K_T Y = f_{ext} \rightarrow Y = K_T^{-1} f_{ext} \leftarrow \end{array} \right.$$

$$\left\{ \begin{array}{l} \delta \lambda_k = \frac{-C_k - 2 \Delta d^T X}{2 \Delta d^T Y + 2 \Delta \lambda \Psi^2 f_{ext}^T f_{ext}} \quad (*) \\ \delta d_k = X + \delta \lambda_k Y \quad (**) \end{array} \right.$$

$$\left\{ \begin{array}{l} \lambda_{k+1} = \lambda_k + \delta \lambda_k \\ d_{k+1} = d_k + \delta d_k \end{array} \right.$$

Comprobación de la convergencia:

- Residuo: $\frac{\|r_k\|}{\|r_0\|} < \varepsilon \Rightarrow \text{Convergencia}$

... ..

- En desplazamiento: $\frac{\|\delta d_k\|}{\|\Delta d_0\|} < \varepsilon \Rightarrow \text{Convergencia.}$

Solución es (d_{k+1}, λ_{k+1})

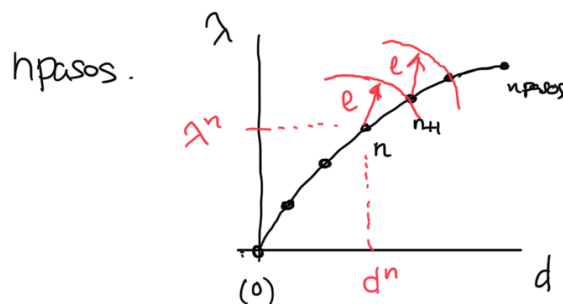
Implementación del método arc-length:

Datos:

data.forces $\rightarrow \underline{f_{ext}(de)}$ $f(\lambda) = \lambda f_{ext}$

data.l \rightarrow longitud de arco

data. ψ $\rightarrow \begin{cases} \psi = 1 & \text{Hiperesférico} \\ \psi = 0 & \text{Hipercilíndrico.} \end{cases}$



for $i = 1 : n_{pasos}$

\vdots

$[d^{n+1}, \lambda^{n+1}] = \text{ArcLength}(d^n, \lambda^n, \text{data})$

\vdots

end.

Pseudocódigo de la función Arc-Length:

$$k_{\max} = 100$$

Nº max de subiteraciones

$$\epsilon = 1 \cdot 10^{-5}$$

epsilon

$$\ell = 0.1$$

$$\psi = 0$$

control hipercilíndricos.

$$f = \text{data.forces}$$

(f_{ext} en la teoría.)

$$K_T(d^n)$$

Matriz de rig. tangente inicial

(Predicción)

$$K_T V^n = f \rightarrow V^n \quad (\text{no dividir cond. cont.})$$

$$\Delta \lambda_0 = \text{sgn}(f^T V^n) \frac{\ell}{(V^{nT} V^n + \psi^2 f^T f)^{1/2}} \quad \begin{array}{l} \text{Trabajo-ext.} \\ \text{positivo.} \end{array}$$

$$\Delta d_0 = \Delta \lambda_0 V^n$$

$$\begin{cases} d^{n+1} = d^n + \Delta d_0 \\ \lambda^{n+1} = \lambda^n + \Delta \lambda_0 \end{cases}$$

$$P_k = P_{\text{int}}(d^{n+1})$$

$$r_k = \lambda^{n+1} f - P_k$$

(no olvidar eliminar reacciones)

$$r_0 = \|r_k\| ,$$

$$C_k = 0$$

$$\Delta d_k = \Delta d_0$$

$$\Delta \lambda_k = \Delta \lambda_0$$

(Corrección)

$$k=1$$

$$\text{while } ((k \leq k_{\max}) \text{ \&\& } (\frac{\|r_k\|}{\|r_0\|} \geq \varepsilon)) \leftarrow$$

$$K_T(d^m)$$

$$K_T y = f \rightarrow y \quad (\text{aplicar c.c.})$$

$$K_T x = r_k \rightarrow x \quad (\text{aplicar c.c.})$$

$$\delta \lambda_k = \frac{-C_k - 2 \Delta d_k^T x}{2 \Delta d_k^T y + 2 \Delta \lambda_k \Psi^2 f^T f}$$

$$\delta d_k = x + \delta \lambda_k y$$

$$\Delta \lambda_k = \Delta \lambda_k + \delta \lambda_k$$

$$\Delta d_k = \Delta d_k + \delta d_k$$

$$C_k = \Delta d_k^T \Delta d_k + \Delta \lambda_k^2 \Psi^2 f^T f - \ell^2$$

$$d^{n+1} = d^{n+1} + \delta d_k$$

$$\lambda^{n+1} = \lambda^{n+1} + \delta \lambda_k$$

$$P_k = P_{int}(d^{n_k})$$

$$r_k = \chi^{n_k} q - P_k \quad (\text{eliminar reacciones})$$

$$\frac{\|r_k\|}{r_0} < \varepsilon$$

$$k = k + 1$$

end

Recapitulación:

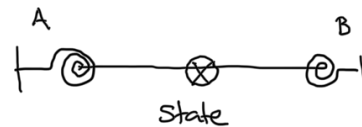
State:

$$M_A, \theta_{rA}$$

$$M_B, \theta_{rB}$$

$$K_A, K_B$$

$$K_A = \frac{M_A}{\theta_{rA}} \quad K_B = \frac{M_B}{\theta_{rB}}$$



Elastico lineal $\rightarrow \theta_{rA} = \theta_{rB} = 0$
 $\rightarrow \sin \rho_A$

$$\text{new_state} = \text{Connection2D}(\text{material}, \underline{\text{deps}}, \text{prev_state})$$

$$\underline{\text{deps}} = [\Delta\theta_A \quad \Delta\theta_B]$$

$$\Delta M_A = \frac{EI}{L} [4\Delta\theta_A + 2\Delta\theta_B]$$

$$\Delta M_B = \frac{EI}{L} [2\Delta\theta_A + 4\Delta\theta_B]$$

$$\begin{cases} M_A = \text{prev_state}.M_A + \Delta M_A \\ M_B = \text{prev_state}.M_B + \Delta M_B \end{cases}$$

— KN·m, MN·m

$$\underline{\underline{\theta_{rA}}} = \underline{\underline{C_1}} \underline{\underline{K}} \underline{\underline{M_A}} + \underline{\underline{C_2}} (\underline{\underline{K M_A}})^3 + \underline{\underline{C_3}} (\underline{\underline{K M_A}})^5 \quad \text{N.m}$$

$$\theta_{rB} = C_1 K M_B + C_2 (K M_B)^3 + C_3 (K M_B)^5$$

$$\text{new_state. } M_A = M_A$$

$$\text{new_state. } M_B = M_B$$

$$\text{new_state. } \theta_{rA} = \theta_{rA}$$

$$\text{new_state. } \theta_{rB} = \theta_{rB}$$

$$\text{new_state. } K_A = M_A / \theta_{rA}$$

$$\text{new_state. } K_B = M_B / \theta_{rB}$$

end

$$\theta_{rA} = C_1 K M_A + C_2 (K M_A)^3 + C_3 (K M_A)^5$$

$$\frac{\partial \theta_r}{\partial M_A} = C_1 K + 3 C_2 (K M_A)^2 K + \dots$$

$$\lim_{M_A \rightarrow 0} \frac{\partial \theta_r}{\partial M_A} = C_1 K$$

$$\boxed{K_A \Big|_{M_A=0} = \frac{1}{C_1 K}}$$

$$K_e = K_e \text{ Beam2D} (\text{material}, \text{nodes}, \underline{\underline{\text{element_state}}})$$

$$K_A = \text{element_state. } K_A$$

$$K_B = \text{element_state. } K_B$$

$$K_R = K_R(K_A, K_B) \quad r_{ii}(K_A, K_B) \quad r_{jj}(K_A, K_B) \quad r_{ij}(K_A, K_B)$$

$$K_e = \begin{bmatrix} EA/L & 0 & 0 & -EA/L & 0 & 0 \\ 0 & r_{ii} & r_{ij} & r_{ij} & r_{jj} & 0 \end{bmatrix}$$

end

$$P_e = P_e \text{ Beam2D} (\text{material}, \text{nodes}, \text{element_state}, \underline{\underline{\text{element_disp}}})$$

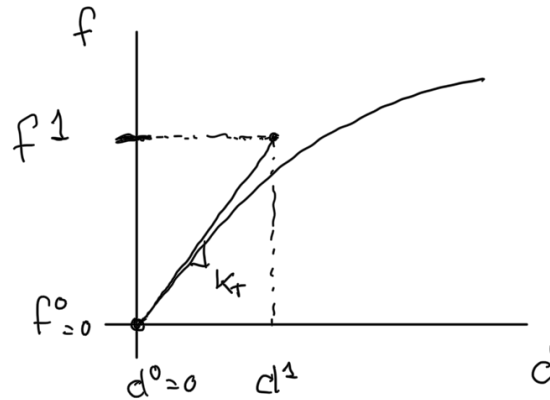
$$n = 1 \text{ to } n_{\text{nodes}} - 1$$

fe - re & element disp.

$$\begin{bmatrix} N_A \\ V_A \\ M_A \\ N_B \\ V_B \\ M_B \end{bmatrix} = \begin{bmatrix} \quad \\ \quad \\ \quad \\ \quad \\ \quad \\ \quad \end{bmatrix} \begin{bmatrix} u_{xA} \\ u_{yA} \\ \theta_A \\ u_{xB} \\ u_{yB} \\ \theta_B \end{bmatrix}$$

end.

$$f = \begin{bmatrix} F_{xA} \\ F_{yA} \\ M_A \\ F_{xB} \\ F_{yB} \\ M_B \end{bmatrix}$$



$$\Delta d^1 = d^1 - d^0$$

$$k_T \Delta d = r \rightarrow \underline{\underline{\Delta d}}$$



$$\hat{K}_e = \underline{\underline{L^T K_e L}}$$

Práctica;

OJO : $r = p(d) - \lambda f_{ext}$ $\nabla \nabla \begin{cases} \frac{\partial r}{\partial d} = k_T \\ \frac{\partial r}{\partial \lambda} = -f_{ext} = q \end{cases}$

$$d^{n+1} \quad \lambda^{n+1}$$

$$d^n \quad \lambda^n$$

$$\text{function } [u, \text{lambda}] = \text{ArcLength}(u_0, \text{lambda}_0, \text{data})$$

maxiter

nº máx. de iteraciones (data)

epsilon

epsilon (data)

incl

longitud de arco (data)

psi = 0

parámetro de escalado (data) $\underline{\psi = 0}$



$$q = \text{data. forces}$$

$$\underline{\underline{f(x) = \lambda q = \lambda f_{ext}}}$$

$$q^2 = q^T q \quad \uparrow \quad - \quad \uparrow$$

$$K_{t\phi} = K_{\text{tangent}}(\text{data}, u\phi)$$

$$\text{delta}u_q = \text{solveLS}(K_{t\phi}, q) \quad v^n = K_T^{-1} q$$

$$\text{delta}u_q^2 = \text{delta}u_q^T \text{delta}u_q \quad v^{nT} v^n$$

$$\text{signo} = \text{sign}(q^T \text{delta}u_q)$$

$$\text{delta}lambda\phi = \text{signo} * \text{incl} / \text{sqr}t(\text{delta}u_q^2 + \psi^2 q^2)$$

$$\Delta\lambda_0 = \text{sgn}(q^T v) \frac{\ell}{\sqrt{v^T v + \psi^2}}$$

$$\text{inclambda} = \text{delta}lambda\phi$$

$$\text{inc}u = \text{delta}lambda\phi * \text{delta}u_q \quad \Delta u_0 = \Delta\lambda_0 v^n$$

$$u = u\phi + \text{inc}u \quad u^{n+1} = u^n + \Delta u_0$$

$$lambda = lambda\phi + \text{inclambda} \quad \lambda^{n+1} = \lambda^n + \Delta\lambda_0$$

$$p = \text{assemble}p(\text{data}, u)$$

$$r = p - lambda * q$$

$$r(\text{data}, \text{fixed}) = 0 \quad r_0$$

$$rnorm = \text{norm}(r) \quad ||r_0||$$

$$C = 0 \quad C_0 = 0$$

$$\text{iter} = 1$$

$$\text{while } \text{iter} \leq \text{maxiter} \ \&\& \ rnorm \geq \text{epsilon}$$

$$K_T = \text{assemble}K(\text{data}, u)$$

$$\text{delta}u_q = \text{solveLS}(\text{data}, q) \quad y = K_T^{-1} q$$

$$\text{delta}u_g = \text{solveLS}(\text{data}, -r) \quad x = \ominus K_T^{-1} r$$

$$\text{delta}lambda = (-C/2 - \text{inc}u^T \text{delta}u_g) / (\text{inc}u^T \text{delta}u_g + \text{inclambda} \psi^2 q^2)$$

$$\lambda_n = \frac{-C_n - 2 \Delta u^T x}{-C_n/2 - \Delta u^T x}$$

$$2 \Delta u^T y + 2 \Delta \lambda \psi^2 q^2$$

$$\Delta u^T y + \Delta \lambda \psi^2 q^2$$

$$\delta u = x + \delta \lambda y$$

$$\text{delta } u = \text{delta } u_y + \text{delta } \lambda \text{ lambda } \text{ delta } u_q$$

$$\text{inc } \lambda = \text{inc } \lambda_{\text{old}} + \text{delta } \lambda$$

$$\text{inc } u = \text{inc } u + \text{delta } u$$

$$C = \text{inc } u^T \text{inc } u + (\text{inc } \lambda)^2 \psi^2 q^2 - \text{inc } \ell^2$$

$$u = u_{\phi} + \text{inc } u$$

$$p = \text{assemble } p(\text{data}, u)$$

$$\lambda = \lambda_{\phi} + \text{inc } \lambda$$

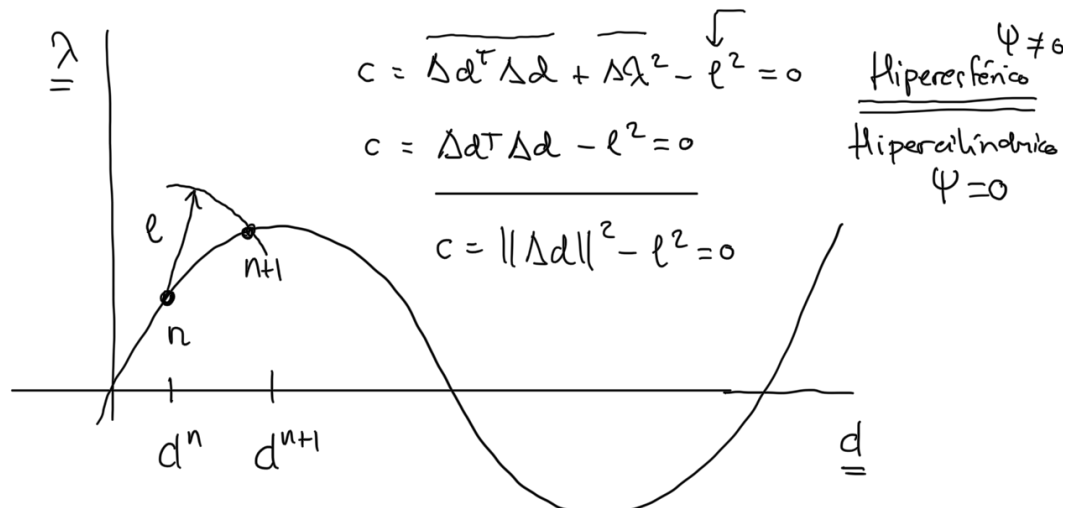
$$r = p - \lambda * q$$

$$r(\text{data-fixed}) = 0$$

$$r \text{ norm} = \|r\|$$

$$\text{iter} = \text{iter} + 1$$

end



$$l = \|\Delta d\| = \|d^{n+1} - d^n\| \quad (\text{Hipercilindrico})$$

$$\left\{ \begin{array}{l} l = \sqrt{\|\Delta d\|^2 + \Delta \lambda^2} \\ l = \|\Delta d\| \end{array} \right.$$

$$\|a\|_2 = \left(\sum_i a_i^2 \right)^{1/2}$$

